
PFIM 3.0

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Examples documentation

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1.1.1

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These next examples are supplied in the folder called Examples in the tool PFIM 3.0. For each example, the model file model.r, the input file stdin.r and the output file stdout.r, present in the folder Examples, are showed below. When the graph has been specified in an example section, it is presented at the end of the section.

1. Evaluation

1.1 Example 1: Single response

1.1.1 Analytical form

The purpose is to evaluate a design using a one compartment first order absorption model described by an analytical form.

The design to be evaluated is composed of two groups: one group of 200 subjects with a dose of 100 and sampling times at (0.33, 1.5, 5, 12) and one group of 200 subjects with a dose of 100 with sampling times at (1, 3, 8).

MODEL FILE

```
formA<-expression(dose/v*ka/(ka-ke)*(exp(-ke*t)-exp(-ka*t)))
form<-c(formA)
```

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example1.1.1"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-1

#Name of the fixed effects parameters
#-----

parameters<-c('ka','ke','v')

#Fixed effects parameters values
#-----
```

```

beta<-c(2,0.25,15)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(1,0.25,0.1));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0.5
sig.slopeA<-0.15

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.333,1.5,5,12),c(1,3,8))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(200,200)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(100)

#Vector of last times for the intervals of each expression
#-----

boundA<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

```

```

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

#condinit<-expression(c(0,0,0,0))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value

##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

```

```

#lowerB<-c(0)
#upperB<-c(24)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

```

```

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(12)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

```


OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.1.1

Date: Mon Sep 10 09:35:27 2007

***** INPUT SUMMARY *****

Analytical function models :

$\text{dose}/v * ka/(ka - ke) * (\exp(-ke * t) - \exp(-ka * t))$

Population design:

Sample times for response: A

	subjects	Dose
c(0.333, 1.5, 5, 12)	200	100
c(1, 3, 8)	200	100

Variance error model response A : $(0.5 + 0.15 * f)^2$

Between-subject variance model: Trand = 2

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]
[1,]	63.26917	197.2991	-7.74132	0.00000	0.00000	0.00000	0.00000
[2,]	197.29913	16408.6040	158.51127	0.00000	0.00000	0.00000	0.00000
[3,]	-7.74132	158.5113	10.05526	0.00000	0.00000	0.00000	0.00000
[4,]	0.00000	0.0000	0.00000	83.77010	12.47033	67.45659	61.45098
[5,]	0.00000	0.0000	0.00000	12.47033	1314.88024	441.77864	380.33087
[6,]	0.00000	0.0000	0.00000	67.45659	441.77864	6400.24096	579.51626
[7,]	0.00000	0.0000	0.00000	61.45098	380.33087	579.51626	1663.93555
[8,]	0.00000	0.0000	0.00000	233.89675	430.90540	2245.49184	2516.58831
[,8]							
[1,]	0.0000						
[2,]	0.0000						
[3,]	0.0000						
[4,]	233.8967						
[5,]	430.9054						
[6,]	2245.4918						
[7,]	2516.5883						
[8,]	6701.4272						

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
ka	2.00	0.141452152	7.072608 %
ke	0.25	0.009079485	3.631794 %
v	15.00	0.378081321	2.520542 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
--	-------	----------	------

```

ka  1.00  0.11583943  11.58394  %
ke  0.25  0.02893458  11.57383  %
v   0.10  0.01357357  13.57357  %

```

----- Variance of residual error -----

```

          SIG      StdError      CV .
sig.interA 0.50  0.03907990   7.81598 %
sig.slopeA 0.15  0.02064161  13.76107 %

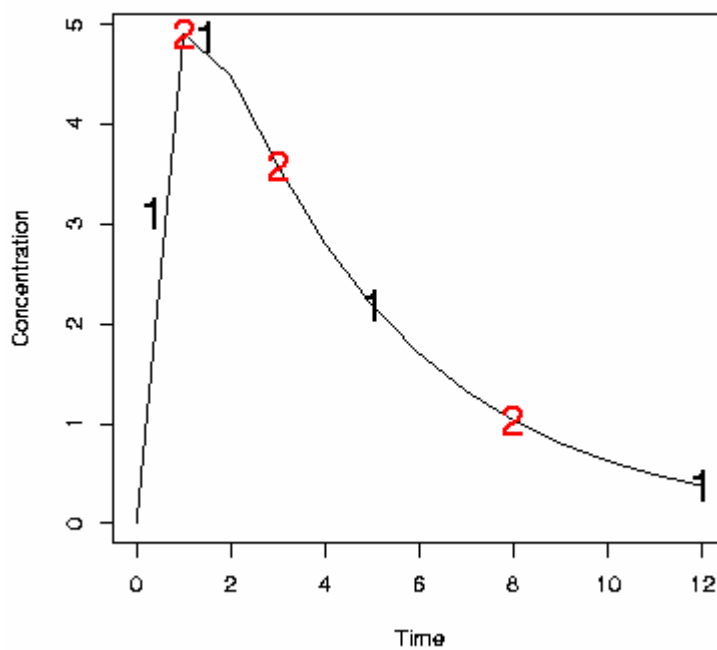
```

***** DETERMINANT *****

1.664863e+22

***** CRITERION *****

599.3387



1.1.2 Several analytical form (library of models)

The purpose is to evaluate a design described by a two compartment model after repeated infusions of 550 mg during 1.5 hours at day 0 and after 3 weeks with a dose of 550 mg during also 1.5 hours.

The design to be evaluated is composed of one group of 90 subjects with sampling times after each of two doses: end of infusion, day 7, day 14 and 10 min before the next infusion.

In this example time in hours is divided by 24 in order to put sampling times in day unity.

MODEL FILE

```
#####  
##Model form with library of models          ##  
#####  
  
source(paste(directory.program,dirsep,»libraryModels.r»,sep=««))  
  
form1<-infusion_2cpt_Vkk12k21(Inf=1.5/24)[[1]]  
  
form4<-infusion_2cpt_Vkk12k21_md(TInf=1.5/24,N=4,tau=21)[[1]]  
  
formA<-c(form1,form4)  
  
form<-c(formA)
```

INPUT FILE

```
#####  
##                                           ##  
##           INPUT FILE FOR PFIM 3.0           ##  
#####  
  
#Name of the project  
#-----  
  
project<-"Doc_example1.1.2"  
  
#Name of the file containing the PK or PD model  
#-----  
  
file.model<-"model.r";  
  
#Name of the output file for the results  
#-----  
  
output<-"Stdout.r";  
  
#RUN:  Evaluation (EVAL) or Optimisation (OPT)  
#-----  
run<-"EVAL"  
  
#Number of responses  
#-----  
  
nr<-1  
  
#Name of the fixed effects parameters  
#-----  
  
parameters<-c('k','V','k12','k21')
```

```

#Fixed effects parameters values
#-----

beta<-c(0.1,3.08,0.175,0.116)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0.1,0.1,0.3,0.5));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0
sig.slopeA<-0.25

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(1.5/24,7,14,21-10/24,c(1.5/24,7,14,21-10/24)+3*21))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(90)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(1)

#Vector of last times for the intervals of each expression
#-----
boundA<-list(c(0,1.5/24),c(1.5/24,21),c(63,(1.5/24)+3*21),c((1.5/24)+3*21,Inf))

##### END ANALYTICAL MODEL OPTION #####

```

```

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

#condinit<-expression(c(0,0,0,0))

# Error tolerance for solving differential equations
#-----

#RtolEQ<-1e-08
#AtolEQ<-1e-08
#Hmax<-Inf # Default value
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for choice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

```

```

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

```

```

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(300)
#graph.infB<-c(0)
#graph.supB<-c(24)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

```

OUTPUT FILE

PFIM 3.0

Project: Doc_example1.1.2

Date: Mon Nov 12 16:10:53 2007

***** INPUT SUMMARY *****

Analytical function models :

```
16 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (1 - exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * t)) + 1 * (k21 - (((k + k21 + k12) - sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2)))/(V * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) -

-16 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * 0.0625) - 1) * exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * (t - 0.0625)) + 1 * (k21 - (((k + k21 + k12) - sqrt((k + k21 + k12)^2 -

16 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (1 - exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * (t - (4 - 1) * 21)))) + 1 * (k21 - (((k + k21 + k12) - sqrt((k + k21 + k12)^2
- 4 * k * k21))/2)))/(V * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 *

-16 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * 0.0625) - 1) * ((1 - exp(-4 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4
* k * k21))/2) * 21)))/(1 - exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 -
```

Population design:

Sample times for response: A

	subjects
c(0.0625, 7, 14, 20.5833333333333, 63.0625, 70, 77, 83.5833333333333)	90
	Dose
c(0.0625, 7, 14, 20.5833333333333, 63.0625, 70, 77, 83.5833333333333)	1

Variance error model response A : (0 + 0.25 *f)^2

Between-subject variance model: Trand = 2

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	65195.3443	492.44370	-2534.98111	-3625.39861	0.000000	0.000000
[2,]	492.4437	73.26596	49.35633	-72.83411	0.000000	0.000000
[3,]	-2534.9811	49.35633	4825.91663	-2653.85113	0.000000	0.000000
[4,]	-3625.3986	-72.83411	-2653.85113	7535.99167	0.000000	0.000000

[5,]	0.0000	0.00000	0.00000	0.00000	2361.351623	127.803308
[6,]	0.0000	0.00000	0.00000	0.00000	127.803308	2683.705458
[7,]	0.0000	0.00000	0.00000	0.00000	10.933345	3.931794
[8,]	0.0000	0.00000	0.00000	0.00000	9.825508	3.761963
[9,]	0.0000	0.00000	0.00000	0.00000	550.947770	506.429639
	[,7]	[,8]	[,9]			
[1,]	0.000000	0.000000	0.0000			
[2,]	0.000000	0.000000	0.0000			
[3,]	0.000000	0.000000	0.0000			
[4,]	0.000000	0.000000	0.0000			
[5,]	10.933345	9.825508	550.9478			
[6,]	3.931794	3.761963	506.4296			
[7,]	121.349871	16.123996	223.5470			
[8,]	16.123996	57.126849	127.5423			
[9,]	223.547001	127.542252	13795.7802			

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV	.
k	0.100	0.00420600	4.206000	%
v	3.080	0.12078092	3.921458	%
k12	0.175	0.01661015	9.491512	%
k21	0.116	0.01326660	11.436724	%

----- Variance of Random Effects -----

	Omega	StdError	CV	.
k	0.1	0.02069639	20.69639	%
V	0.1	0.01938917	19.38917	%
k12	0.3	0.09358106	31.19369	%
k21	0.5	0.13575580	27.15116	%

----- Variance of residual error -----

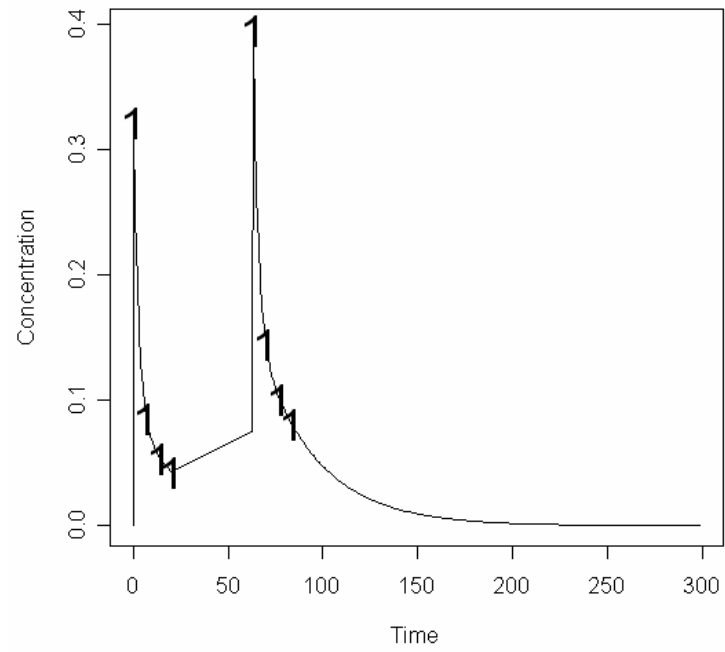
	SIG	StdError	CV	.
sig.slopeA	0.25	0.008765175	3.50607	%

***** DETERMINANT *****

6.583008e+28

***** CRITERION *****

1592.382



1.1.3 Differential equation system (ODE)

The purpose is to evaluate a design using a one compartment with a first order absorption described by a differential equation form.

The design to be evaluated is composed of two groups of 200 subjects: one group with sampling times at (0.133, 1.5, 5, 12) and one with sampling times at (1, 3, 8) with a dose of 100.

MODEL FILE:

```
formED<-function(t,y,p)
{
    ka<-p[1]
    ke<-p[2]
    v<-p[3]

    yd1<-ka*y[2]-ke*y[1]
    yd2<-ka*y[2]
    list(c(yd1,yd2),c(y[1]/v))
}
```

INPUT FILE:

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                ##
#####

#Name of the project
#-----

project<-"Doc_example1.1.3"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-1

#Name of the fixed effects parameters
#-----

parameters<-c('ka','ke','v')

#Fixed effects parameters values
#-----
```

```

beta<-c(2,0.25,15)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(1,0.25,0.1));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0.5
sig.slopeA<-0.15

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.333,1.5,5,12),c(1,3,8))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(200,200)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(100)

#Vector of last times for the intervals of each expression
#-----
#boundA<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

```

```

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-expression(c(0,100))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for choice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

```

```

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

```

```
##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(12)
#graph.infB<-c(0)
#graph.supB<-c(24)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)
```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.1.3

Date: Mon Sep 10 09:55:39 2007

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
    ka<-p[1]
    ke<-p[2]
    v<-p[3]

    yd1<-ka*y[2]-ke*y[1]
    yd2<--ka*y[2]
    list(c(yd1,yd2),c(y[1]/v))
}
```

Population design:

```
Sample times for response: A
                        subjects
c(0.333, 1.5, 5, 12)    200
c(1, 3, 8)              200
```

Variance error model response A : (0.5 + 0.15 *f)^2

Initial Conditions at time 0 :

```
0 100
0 100
```

Between-subject variance model: Trand = 2

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]
[1,]	63.26917	197.2991	-7.74132	0.00000	0.00000	0.00000	0.00000
[2,]	197.29912	16408.6040	158.51127	0.00000	0.00000	0.00000	0.00000
[3,]	-7.74132	158.5113	10.05526	0.00000	0.00000	0.00000	0.00000
[4,]	0.00000	0.0000	0.00000	83.77010	12.47033	67.45659	61.45098
[5,]	0.00000	0.0000	0.00000	12.47033	1314.88025	441.77862	380.33088
[6,]	0.00000	0.0000	0.00000	67.45659	441.77862	6400.24113	579.51627
[7,]	0.00000	0.0000	0.00000	61.45098	380.33088	579.51627	1663.93553
[8,]	0.00000	0.0000	0.00000	233.89675	430.90541	2245.49187	2516.58821
	[,8]						
[1,]	0.0000						
[2,]	0.0000						
[3,]	0.0000						


```
[4,] 233.8968
[5,] 430.9054
[6,] 2245.4919
[7,] 2516.5882
[8,] 6701.4268
```

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
ka	2.00	0.141452149	7.072607 %
ke	0.25	0.009079485	3.631794 %
v	15.00	0.378081312	2.520542 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
ka	1.00	0.11583943	11.58394 %
ke	0.25	0.02893458	11.57383 %
v	0.10	0.01357357	13.57357 %

----- Variance of residual error -----

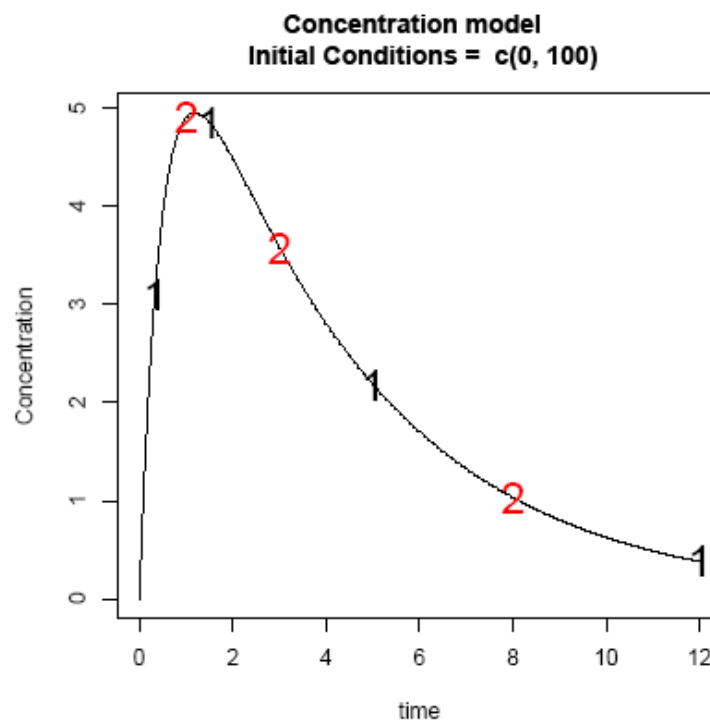
	SIG	StdError	CV .
sig.interA	0.50	0.03907990	7.81598 %
sig.slopeA	0.15	0.02064161	13.76107 %

***** DETERMINANT *****

1.664864e+22

***** CRITERION *****

599.3387



1.2 Example 2: Two responses

1.2.1 Analytical form

The model is a joint model for a drug and its metabolite at steady-state (two responses). The first response is described by a one compartmental model with first order absorption and the second response is described by a one compartment with a first order metabolic rate constant.

The design to be evaluated is composed of 1 group of 50 subjects with sampling times at (1, 3, 6, 12) for the first response and sampling times at (1, 6, 11, 12) for the second response.

MODEL FILE

```
form1<-expression((dose*Ka/(V*(Ka-(Cl/V+R)))*((exp(-(Cl/V+R)*t)/(1-exp(-(Cl/V+R)*12)))-
(exp(-Ka*t)/(1-exp(-Ka*12))))))

formA<-c(form1)

form1<-expression((dose*Ka/(1/R)* ((exp(-(Cl/V+R)*t)/((Ka-(Cl/V+R))*((Clm/R)/(1/R)-
(Cl/V+R))*1-exp(-(Cl/V+R)*12))))+ exp(-Ka*t)/(((Cl/V+R)-Ka)*((Clm/R)/(1/R)-Ka)*(1-
exp(-Ka*12)))+ exp(-((Clm/R)/(1/R))*t)/((Ka-(Clm/R)/(1/R))*((Cl/V+R)-(Clm/R)/(1/R))*(1-
exp(-(Clm/R)/(1/R)*12))))))

formB<-c(form1)

form<-c(formA,formB)
```

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example1.2.1"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-2

#Name of the fixed effects parameters
#-----
```

```

parameters<-c('Ka','Cl','V','Clm','R')

#Fixed effects parameters values
#-----

beta<-c(2.8,160,300,0.16,0.003)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0,0.03,0,0.17,0));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0.000239
sig.slopeA<-0.276

sig.interB<-0
sig.slopeB<-0.135

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(1,3,6,12))
protB<-list(c(1,6,11,12))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(50)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(300)

#Vector of last times for the intervals of each expression
#-----

```

```

boundA<-list(c(0,Inf))
boundB<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

#condinit<-expression(c(0,100))

# Error tolerance for solving differential equations
#-----

#RtolEQ<-1e-08
#AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

#Vector of lower and upper admissible sampling times

```

```

#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject

```

```

#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Drug Concentration","Metabolite concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(24)
graph.infB<-c(0)
graph.supB<-c(24)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.2.1

Date: Mon Sep 10 10:03:25 2007

***** INPUT SUMMARY *****

Analytical function models :

$$(\text{dose} * \text{Ka} / (\text{V} * (\text{Ka} - (\text{Cl}/\text{V} + \text{R}))) * ((\exp(-(\text{Cl}/\text{V} + \text{R}) * \text{t}) / (1 - \exp(-(\text{Cl}/\text{V} + \text{R}) * 12))) - (\exp(-\text{Ka} * \text{t}) / (1 - \exp(-\text{Ka} * 12)))))$$

$$(\text{dose} * \text{Ka} / (1/\text{R}) * ((\exp(-(\text{Cl}/\text{V} + \text{R}) * \text{t}) / ((\text{Ka} - (\text{Cl}/\text{V} + \text{R})) * ((\text{Clm}/\text{R}) / (1/\text{R}) - (\text{Cl}/\text{V} + \text{R})) * (1 - \exp(-(\text{Cl}/\text{V} + \text{R}) * 12)))) + \exp(-\text{Ka} * \text{t}) / (((\text{Cl}/\text{V} + \text{R}) - \text{Ka}) * ((\text{Clm}/\text{R}) / (1/\text{R}) - \text{Ka}) * (1 - \exp(-\text{Ka} * 12))) + \exp(-((\text{Clm}/\text{R}) / (1/\text{R})) * \text{t}) / ((\text{Ka} - (\text{Clm}/\text{R}) / (1/\text{R})) * ((\text{Cl}/\text{V} + \text{R}) - (\text{Clm}/\text{R}) / (1/\text{R})) * (1 - \exp(-(\text{Clm}/\text{R}) / (1/\text{R}) * 12))))))$$

Population design:

Sample times for response: A

subjects Dose

c(1, 3, 6, 12) 50 300

Sample times for response: B

subjects Dose

c(1, 6, 11, 12) 50 300

Variance error model response A : (0.000239 + 0.276 *f)^2

Variance error model response B : (0 + 0.135 *f)^2

Between-subject variance model: Trand = 2

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	1.880536e+01	0.19623258	-0.04105795	-2.204578e+01	2.816581e+04
[2,]	1.962326e-01	0.05998843	-0.02382285	7.327439e-01	-6.453491e+01
[3,]	-4.105795e-02	-0.02382285	0.02039400	-1.561151e+00	1.686910e+02
[4,]	-2.204578e+01	0.73274389	-1.56115149	1.122399e+04	-4.079265e+05
[5,]	2.816581e+04	-64.53491322	168.69095495	-4.079265e+05	1.157767e+08
[6,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[7,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[8,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[9,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[10,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0.000000	0.000000	0.000	0.000000e+00	0.000000
[2,]	0.000000	0.000000	0.000	0.000000e+00	0.000000
[3,]	0.000000	0.000000	0.000	0.000000e+00	0.000000
[4,]	0.000000	0.000000	0.000	0.000000e+00	0.000000
[5,]	0.000000	0.000000	0.000	0.000000e+00	0.000000
[6,]	23583.858950	3.518717	97795.648	3.419345e+02	12.80540
[7,]	3.518717	825.609796	2006.351	7.015043e+00	29.63067
[8,]	97795.647887	2006.351184	32748752.464	1.674357e+05	7301.56128
[9,]	341.934506	7.015043	167435.739	3.637080e+03	25.52931
[10,]	12.805399	29.630675	7301.561	2.552931e+01	16319.46471

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
Ka	2.800	0.3068974696	10.960624 %
Cl	160.000	5.7106249862	3.569141 %
V	300.000	9.6715183829	3.223839 %
Clm	0.160	0.0104152237	6.509515 %
R	0.003	0.0001301779	4.339262 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
Cl	0.03	0.006553635	21.84545 %
Clm	0.17	0.034806448	20.47438 %

----- Variance of residual error -----

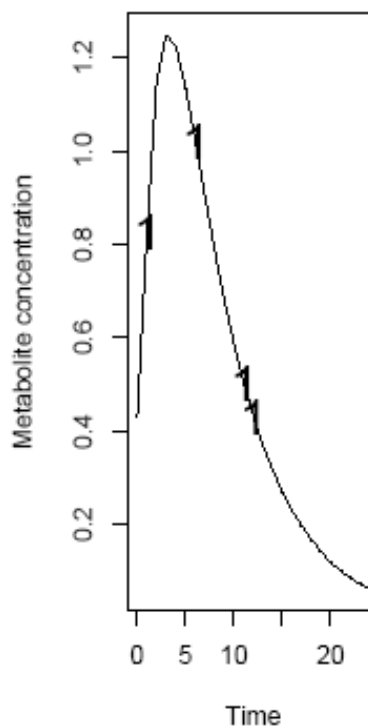
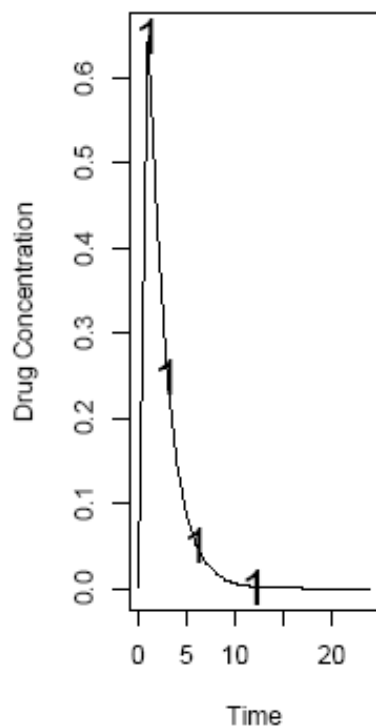
	SIG	StdError	CV .
sig.interA	0.000239	0.0002010107	84.104903 %
sig.slopeA	0.276000	0.0189663144	6.871853 %
sig.slopeB	0.135000	0.0078285827	5.798950 %

***** DETERMINANT *****

2.202438e+32

***** CRITERION *****

1715.104



1.2.2 Differential equation system (ODE)

This is the same example as the previous example in the section 1.2.1 with differential equation option

The model is a joint model for a drug and its metabolite at steady-state (two responses). The first response is described by a one compartmental model with first order absorption and the second response is described by a one compartment with a first order metabolic rate constant.

The model is described using a differential equation system.

The design to be evaluated is composed of 1 group of 50 subjects with sampling times at (1, 3, 6, 12) for the first response and sampling times at (1, 6, 11, 12) for the second response.

MODE FILE:

```
formED<-function(t,y,p)
{
ka<-p[1]
cl<-p[2]
V<-p[3]
clm<-p[4]
R<-p[5]

yd1<--ka*y[1]
yd2<-ka*y[1]-cl/V*y[2]-R*y[2]
yd3<-R*y[2]-clm*y[3]

list(c(yd1,yd2,yd3),c(y[2]/V,y[3]))
}
```

INPUT FILE:

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                ##
#####

#Name of the project
#-----

project<-"Doc_example1.2.2"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-2
```

```

#Name of the fixed effects parameters
#-----

parameters<-c('Ka','Cl','V','Clm','R')

#Fixed effects parameters values
#-----

beta<-c(2.8,160,300,0.16,0.003)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0,0.03,0,0.17,0));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0.000239
sig.slopeA<-0.276

sig.interB<-0
sig.slopeB<-0.135

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(1,3,6,12))
protB<-list(c(1,6,11,12))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(80)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
#subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
#Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(300)

```

```

#Vector of last times for the intervals of each expression
#-----
#boundA<-list(c(0,Inf))
#boundB<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-expression(c(300,0,0))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

```

```

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

```

```

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####


##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Drug Concentration","Metabolite concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(24)
graph.infB<-c(0)
graph.supB<-c(24)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####

```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.2.2

Date: Mon Sep 10 10:11:18 2007

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
ka<-p[1]
cl<-p[2]
V<-p[3]
clm<-p[4]
R<-p[5]

yd1<--ka*y[1]
yd2<-ka*y[1]-cl/V*y[2]-R*y[2]
yd3<-R*y[2]-clm*y[3]

list(c(yd1,yd2,yd3),c(y[2]/V,y[3]))
}
```

Population design:

```
Sample times for response: A
      subjects
c(1, 3, 6, 12)      80
Sample times for response: B
      subjects
c(1, 6, 11, 12)     80
```

Variance error model response A : (0.000239 + 0.276 *f)^2

Variance error model response B : (0 + 0.135 *f)^2

Initial Conditions at time 0 :

300 0 0

Between-subject variance model: Trand = 2

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	9.208030e+01	0.27145053	0.02622077	-9.399841e+00	1.953868e+05
[2,]	2.714505e-01	0.09607511	-0.03837654	1.419415e+00	-2.843070e+02
[3,]	2.622077e-02	-0.03837654	0.03332167	-3.013591e+00	6.540011e+02
[4,]	-9.399841e+00	1.41941542	-3.01359075	1.767545e+04	-7.258633e+05
[5,]	1.953868e+05	-284.30697369	654.00110232	-7.258633e+05	6.058467e+08
[6,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00

[7,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[8,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[9,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[10,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0.000000e+00	0.000000	0.00	0.000000	0.000000
[2,]	0.000000e+00	0.000000	0.00	0.000000	0.000000
[3,]	0.000000e+00	0.000000	0.00	0.000000	0.000000
[4,]	0.000000e+00	0.000000	0.00	0.000000	0.000000
[5,]	0.000000e+00	0.000000	0.00	0.000000	0.000000
[6,]	3.780783e+04	8.252376	152416.32	531.06071	38.86665
[7,]	8.252376e+00	1279.678447	4690.15	16.34178	83.51408
[8,]	1.524163e+05	4690.149761	54374422.93	267405.91647	22089.44650
[9,]	5.310607e+02	16.341782	267405.92	5825.84197	76.96576
[10,]	3.886665e+01	83.514082	22089.45	76.96576	25909.69795

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
Ka	2.800	2.008917e-01	7.174704 %
Cl	160.000	4.460304e+00	2.787690 %
V	300.000	7.601815e+00	2.533938 %
Clm	0.160	8.189305e-03	5.118316 %
R	0.003	8.034842e-05	2.678281 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
Cl	0.03	0.005172954	17.24318 %
Clm	0.17	0.027961705	16.44806 %

----- Variance of residual error -----

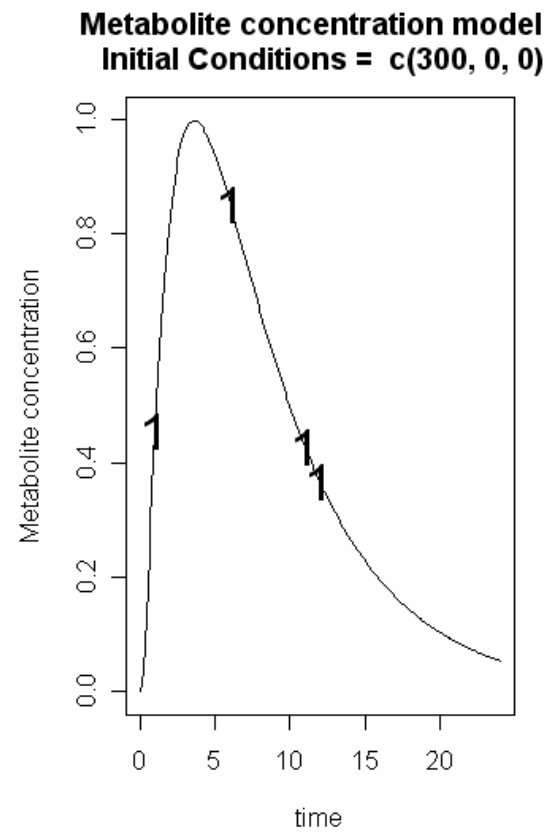
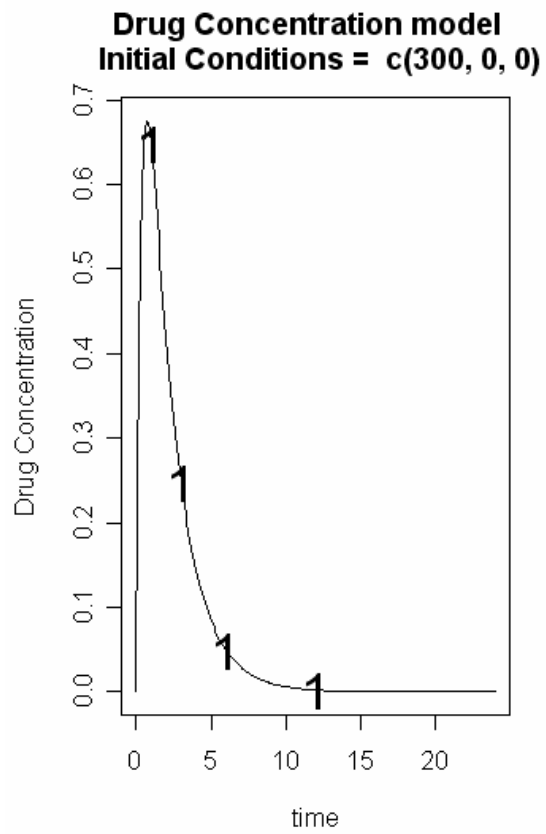
	SIG	StdError	CV .
sig.interA	0.000239	0.0001549660	64.839349 %
sig.slopeA	0.276000	0.0148915322	5.395483 %
sig.slopeB	0.135000	0.0062142632	4.603158 %

***** DETERMINANT *****

1.271735e+35

***** CRITERION *****

3239.214



1.2.3 Analytical form (library of model and a group with NULL)

This example deals with the evaluation of a joint modelling of a drug concentration and its effect: (two responses): a one compartment model with a first order absorption and elimination for the drug concentration is used and an Imax with constant baseline model for the effect. The model is described using an analytical form.

The design to be evaluated is composed of 2 groups:

- **one** group of 32 with sampling times at
(.5,1,2,3,6,9,12,24,36,48,72,96,120) for the first response and
(0.5,1,2,3,6,9,12) for the second response.

- **one** group of 16 subjects with sampling times at
(0,24,36,48,72,96,120,144) for the first response and any sampling times for
the second response.



The second group has only samples for the first response.

MODEL FILE

```
source(paste(directory.program,dirsep,»libraryModels.r»,sep=««))

formA<-oral1_lcpt_kaVCl()[[1]]

formB<-paste("-Imax*",formA,"/(C50+",formA,")+S0")
formB<-parse(text=formB)

form<-c(formA,formB)
```

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                ##
#####

#Name of the project
#-----

project<-"Doc_example1.2.3"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN: Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-2

#Name of the fixed effects parameters
```

```

#-----

parameters<-c('ka','Cl','V','Imax','C50','S0')

#Fixed effects parameters values
#-----

beta<-c(0.591,0.134,7.74,72.9,0.169,95.8)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0.515,0.0817,0.0505,0.0012,0.688,0.000541));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0.0596
sig.slopeA<-0.0737

sig.interB<-8.28
sig.slopeB<-0

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.5,1,2,3,6,9,12,24,36,48,72,96,120),c(0.5,1,2,3,6,9,12))
protB<-list(c(0,24,36,48,72,96,120,144),c(NULL))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(32,16)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
#Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<- "AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(200)

```

```

#Vector of last times for the intervals of each expression
#-----
boundA<-list(c(0,Inf))
boundB<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

#condinit<-expression(c(300,0,0))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for choice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

```

```

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

```

```

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration","Effect")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(150)
graph.infB<-c(0)
graph.supB<-c(150)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####

```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.2.3

Date: Wed Apr 16 11:01:30 2008

***** INPUT SUMMARY *****

Analytical function models :

$\text{dose}/V * ka / (ka - (Cl/V)) * (\exp(-(Cl/V) * t) - \exp(-ka * t))$

$-Imax * \text{dose}/V * ka / (ka - (Cl/V)) * (\exp(-(Cl/V) * t) - \exp(-ka * t)) / (C50 + \text{dose}/V * ka / (ka - (Cl/V)) * (\exp(-(Cl/V) * t) - \exp(-ka * t))) + S0$

Population design:

Sample times for response: A

```
[[1]]
[1] 0.5 1.0 2.0 3.0 6.0 9.0 12.0 24.0 36.0 48.0 72.0 96.0
[13] 120.0
```

```
[[2]]
[1] 0.5 1.0 2.0 3.0 6.0 9.0 12.0
```

Number of subjects per group

32 16

Sample times for response: B

```
[[1]]
[1] 0 24 36 48 72 96 120 144
```

```
[[2]]
NULL
```

Number of subjects per group

32 16

Variance error model response A : $(0.0596 + 0.0737 * f)^2$

Variance error model response B : $(8.28 + 0 * f)^2$

Between-subject variance model: Trand = 2

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	262.518980869	57.6979316	-1.261249762	0.004618294	-0.3689308
[2,]	57.697931627	22871.3972560	33.670143483	-0.255938346	8.7117868
[3,]	-1.261249762	33.6701435	15.192991991	0.002458308	-0.1897739
[4,]	0.004618294	-0.2559383	0.002458308	1.315321009	-14.1758690
[5,]	-0.368930786	8.7117868	-0.189773852	-14.175868997	365.0503118
[6,]	-0.005168854	0.2588288	-0.002735817	-1.258375515	14.0594326
[7,]	0.000000000	0.0000000	0.000000000	0.000000000	0.0000000
[8,]	0.000000000	0.0000000	0.000000000	0.000000000	0.0000000

```

[9,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[10,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[11,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[12,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[13,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[14,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
[15,] 0.000000000 0.0000000 0.000000000 0.000000000 0.0000000
      [,6]      [,7]      [,8]      [,9]     [,10]
[1,] -0.005168854 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[2,] 0.258828829 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[3,] -0.002735817 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[4,] -1.258375515 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[5,] 14.059432559 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[6,] 1.640295860 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[7,] 0.000000000 8.758031e+01 7.245942e-01 4.135635e-01 6.186045e-04
[8,] 0.000000000 7.245942e-01 2.365669e+03 4.268813e+01 9.766870e-02
[9,] 0.000000000 4.135635e-01 4.268813e+01 8.632887e+03 3.006282e-02
[10,] 0.000000000 6.186045e-04 9.766870e-02 3.006282e-02 7.634729e+05
[11,] 0.000000000 2.121574e-05 6.081595e-04 9.628267e-04 4.765932e+02
[12,] 0.000000000 1.338180e-03 1.724987e-01 6.429943e-02 1.206776e+06
[13,] 0.000000000 1.593732e+00 1.849638e+01 2.463419e+01 4.988302e+00
[14,] 0.000000000 1.668706e+01 2.437493e+02 3.985970e+02 2.292600e+01
[15,] 0.000000000 1.778469e-05 3.201969e-04 7.971768e-04 3.857838e+02
      [,11]      [,12]      [,13]      [,14]      [,15]
[1,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[2,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[3,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[4,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[5,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[6,] 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00 0.000000e+00
[7,] 2.121574e-05 1.338180e-03 1.593732e+00 1.668706e+01 1.778469e-05
[8,] 6.081595e-04 1.724987e-01 1.849638e+01 2.437493e+02 3.201969e-04
[9,] 9.628267e-04 6.429943e-02 2.463419e+01 3.985970e+02 7.971768e-04
[10,] 4.765932e+02 1.206776e+06 4.988302e+00 2.292600e+01 3.857838e+02
[11,] 1.698526e+00 8.095805e+02 4.163839e-02 1.939721e-01 7.309473e-01
[12,] 8.095805e+02 3.541004e+06 9.020200e+00 4.136031e+01 8.706294e+02
[13,] 4.163839e-02 9.020200e+00 1.233417e+03 1.066845e+04 2.459059e-02
[14,] 1.939721e-01 4.136031e+01 1.066845e+04 1.282890e+05 1.183754e-01
[15,] 7.309473e-01 8.706294e+02 2.459059e-02 1.183754e-01 6.426506e+00

```

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
ka	0.591	0.061750381	10.448457 %
Cl	0.134	0.006625192	4.944173 %
V	7.740	0.257033155	3.320842 %
Imax	72.900	1.816840342	2.492236 %
C50	0.169	0.068729044	40.668073 %
S0	95.800	1.515785991	1.582240 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
ka	0.515000	0.1068570013	20.74893 %
Cl	0.081700	0.0205629539	25.16885 %
V	0.050500	0.0107640841	21.31502 %
Imax	0.001200	0.0017526767	146.05640 %
C50	0.688000	0.8569644713	124.55879 %
S0	0.000541	0.0007852696	145.15150 %

----- Variance of residual error -----

SIG	StdError	CV .
-----	----------	------

```

sig.interA 0.0596 0.053742954 90.172742 %
sig.slopeA 0.0737 0.005270083 7.150723 %
sig.interB 8.2800 0.407418889 4.920518 %

```

```

***** DETERMINANT *****

```

```

9.213388e+39

```

```

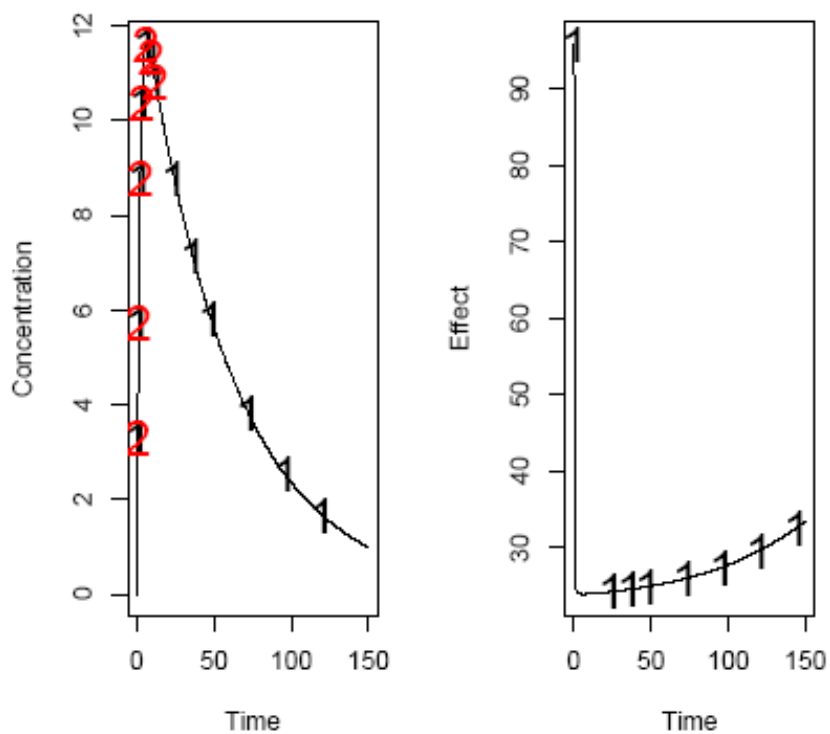
***** CRITERION *****

```

```

461.6306

```



1.3 Example 3: Three responses with ODE

This example deals with the PK of one drug and two metabolites. The model is described by a differential equation system. The first two compartments correspond to the drug. Compartments 3 and 4 correspond to metabolites. The design to be evaluated is composed of one group of 8 subjects with 16 samples for the first response (drug), 14 samples for the first metabolite and 13 samples for the second metabolite.

Reference: Gueorguieva, Aarons & al. Optimal design for multivariate response pharmacokinetics models. *Journal of Pharmacokinetics and Pharmacodynamics*. 2006 33(2): 97-123.

MODEL FILE

```
formED<-function(t,y,p)
{
  CLD<-p[1]
  V1<-p[2]
  V2<-p[3]
  CL<-p[4]
  FM<-p[5]
  RM<-p[6]
  FG1<-p[7]
  RG1<-p[8]
  TInf<-0.1666
  R<-(50)/TInf

  if (t<=TInf) yd1<--CLD/V1*y[1]+CLD/V2*y[2]-CL/V1*y[1]+R
  else yd1<--CLD/V1*y[1]+CLD/V2*y[2]-CL/V1*y[1]
  yd2<-CLD/V1*y[1]-CLD/V2*y[2]
  yd3<-FG1*CL/V1*y[1]-y[3]*RG1
  yd4<-FM*CL/V1*y[1]-RM*y[4]

  list(c(yd1,yd2,yd3,yd4),c(y[2]/V1,y[3]/5.92,y[4]/5.92))
}
```

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                ##
#####
```

```
#Name of the project
#-----
```

```
project<-"Doc_example1.3"
```

```
#Name of the file containing the PK or PD model
#-----
```

```
file.model<-"model.r";
```

```
#Name of the output file for the results
#-----
```

```

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"EVAL"

#Number of responses
#-----

nr<-3

#Name of the fixed effects parameters
#-----

parameters<-c('CLD','V1','V2','CL','FM','RM','FG1','RG1')

#Fixed effects parameters values
#-----

beta<-c(3.99,5.92,13.6,6.8,0.003,0.0051,0.54,2.415)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0,0.0625,0.0625,0.0625,0,0,0.0625,0.0625));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0
sig.slopeA<-0.223

sig.interB<-0
sig.slopeB<-0.3

sig.interC<-0
sig.slopeC<-0.141

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.0831,0.166,0.25,0.5,0.75,1,1.5,2,3,4,6,8,12,16,24,48))
protB<-list(c(0.25,0.5,0.75,1,1.5,2,3,4,6,8,12,16,24,48))
protC<-list(c(0.5,0.75,1,1.5,2,3,4,6,8,12,16,24,48))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(8)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
#subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
#Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)

```

```

#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(300)

#Vector of last times for the intervals of each expression
#-----
#boundA<-list(c(0,Inf))
#boundB<-list(c(0,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-expression(c(0,0,0,0))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

```

```

#####ONLY FOR OPTIMISATION #####

```

```

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
#identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

#algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-T

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(24)

#lowerB<-c(0)
#upperB<-c(24)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #

```

```
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####


##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Tolcapone concentration","Metabolite_G1","Metabolite_M")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0.000000001)
graph.supA<-c(48)
graph.infB<-c(0.000001)
graph.supB<-c(48)
graph.infC<-c(0.000001)
graph.supC<-c(48)
```

```
#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)
```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example1.3

Date: Mon Sep 10 11:09:53 2007

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
    CLD<-p[1]
    V1<-p[2]
    V2<-p[3]
    CL<-p[4]
    FM<-p[5]
    RM<-p[6]
    FG1<-p[7]
    RG1<-p[8]
    TInf<-0.1666
    R<-(50)/TInf

    if (t<=TInf) yd1<--CLD/V1*y[1]+CLD/V2*y[2]-CL/V1*y[1]+R
    else yd1<--CLD/V1*y[1]+CLD/V2*y[2]-CL/V1*y[1]
    yd2<-CLD/V1*y[1]-CLD/V2*y[2]
    yd3<-FG1*CL/V1*y[1]-y[3]*RG1
    yd4<-FM*CL/V1*y[1]-RM*y[4]

    list(c(yd1,yd2,yd3,yd4), c(y[2]/V1,y[3]/5.92,y[4]/5.92))
}
```

Population design:

Sample times for response: A

```
c(0.0831, 0.166, 0.25, 0.5, 0.75, 1, 1.5, 2, 3, 4, 6, 8, 12, 16, 24, 48) subjects
Sample times for response: B                                     8
```

```
c(0.25, 0.5, 0.75, 1, 1.5, 2, 3, 4, 6, 8, 12, 16, 24, 48) subjects
Sample times for response: C                                     8
```

```
c(0.5, 0.75, 1, 1.5, 2, 3, 4, 6, 8, 12, 16, 24, 48) subjects
                                                                8
```

Variance error model response A : (0 + 0.223 *f)^2

Variance error model response B : (0 + 0.3 *f)^2

Variance error model response C : (0 + 0.141 *f)^2

Initial Conditions at time 0 :

0 0 0 0

Between-subject variance model: Trand = 2

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	15.602142	-2.004450e+00	-1.768904e+00	-2.13480215	-20342.626
[2,]	-2.004450	3.555666e+00	-4.960337e-04	0.00640370	-1562.062
[3,]	-1.768904	-4.960337e-04	6.683636e-01	-0.06437158	1590.274
[4,]	-2.134802	6.403700e-03	-6.437158e-02	2.54865900	5743.871
[5,]	-20342.626127	-1.562062e+03	1.590274e+03	5743.87059834	410015616.728
[6,]	130.302266	4.637291e+00	-4.479792e+00	-18.75962528	-14118846.997
[7,]	-5.522343	-7.211581e-01	1.019857e-01	0.60223743	-27198.984
[8,]	-2.000095	-1.916056e-01	5.711367e-02	0.27222787	-10122.880
[9,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[10,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[11,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[12,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[13,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[14,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[15,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
[16,]	0.000000	0.000000e+00	0.000000e+00	0.00000000	0.000
	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	1.303023e+02	-5.522343e+00	-2.000095e+00	0.000000e+00	0.000000e+00
[2,]	4.637291e+00	-7.211581e-01	-1.916056e-01	0.000000e+00	0.000000e+00
[3,]	-4.479792e+00	1.019857e-01	5.711367e-02	0.000000e+00	0.000000e+00
[4,]	-1.875963e+01	6.022374e-01	2.722279e-01	0.000000e+00	0.000000e+00
[5,]	-1.411885e+07	-2.719898e+04	-1.012288e+04	0.000000e+00	0.000000e+00
[6,]	1.136410e+06	1.171089e+02	3.991061e+01	0.000000e+00	0.000000e+00
[7,]	1.171089e+02	3.132631e+02	-2.160562e+01	0.000000e+00	0.000000e+00
[8,]	3.991061e+01	-2.160562e+01	1.624380e+01	0.000000e+00	0.000000e+00
[9,]	0.000000e+00	0.000000e+00	0.000000e+00	9.705297e+02	9.968358e-05
[10,]	0.000000e+00	0.000000e+00	0.000000e+00	9.968358e-05	9.551273e+02
[11,]	0.000000e+00	0.000000e+00	0.000000e+00	4.153395e-03	2.214950e+00
[12,]	0.000000e+00	0.000000e+00	0.000000e+00	3.321788e-01	3.506094e-02
[13,]	0.000000e+00	0.000000e+00	0.000000e+00	4.690016e-01	2.199238e-01
[14,]	0.000000e+00	0.000000e+00	0.000000e+00	1.214577e+01	5.488007e+00
[15,]	0.000000e+00	0.000000e+00	0.000000e+00	4.743043e-01	3.540587e+00
[16,]	0.000000e+00	0.000000e+00	0.000000e+00	2.451151e+00	1.159478e+01
	[,11]	[,12]	[,13]	[,14]	[,15]
[1,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[2,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[3,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[4,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[5,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[6,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[7,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[8,]	0.000000e+00	0.00000000	0.00000000	0.0000000	0.00000000
[9,]	4.153395e-03	0.33217881	0.4690016	12.145771	0.4743043
[10,]	2.214950e+00	0.03506094	0.2199238	5.488007	3.5405868
[11,]	8.680388e+02	0.30564750	1.2491002	7.482452	7.0349621
[12,]	3.056475e-01	521.52298129	49.6175599	11.267669	55.4588332
[13,]	1.249100e+00	49.61755992	560.9497674	12.667793	44.5186338
[14,]	7.482452e+00	11.26766892	12.6677928	4468.070324	40.8858855
[15,]	7.034962e+00	55.45883325	44.5186338	40.885885	2049.3472480
[16,]	3.613004e+01	5.10987194	14.1406771	28.931455	43.4287009
	[,16]				
[1,]	0.0000000				
[2,]	0.0000000				
[3,]	0.0000000				
[4,]	0.0000000				
[5,]	0.0000000				
[6,]	0.0000000				
[7,]	0.0000000				
[8,]	0.0000000				
[9,]	2.451151				


```

[10,] 11.594784
[11,] 36.130044
[12,] 5.109872
[13,] 14.140677
[14,] 28.931455
[15,] 43.428701
[16,] 9789.573229

```

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
CLD	3.9900	3.907344e-01	9.792841 %
V1	5.9200	5.822866e-01	9.835922 %
V2	13.6000	1.590804e+00	11.697091 %
CL	6.8000	7.105785e-01	10.449685 %
FM	0.0030	7.385455e-05	2.461818 %
RM	0.0051	1.299158e-03	25.473682 %
FG1	0.5400	6.178332e-02	11.441355 %
RG1	2.4150	2.778339e-01	11.504511 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
V1	0.0625	0.03209987	51.35978 %
V2	0.0625	0.03235762	51.77219 %
CL	0.0625	0.03394487	54.31180 %
FG1	0.0625	0.04403035	70.44856 %
RG1	0.0625	0.04243115	67.88985 %

----- Variance of residual error -----

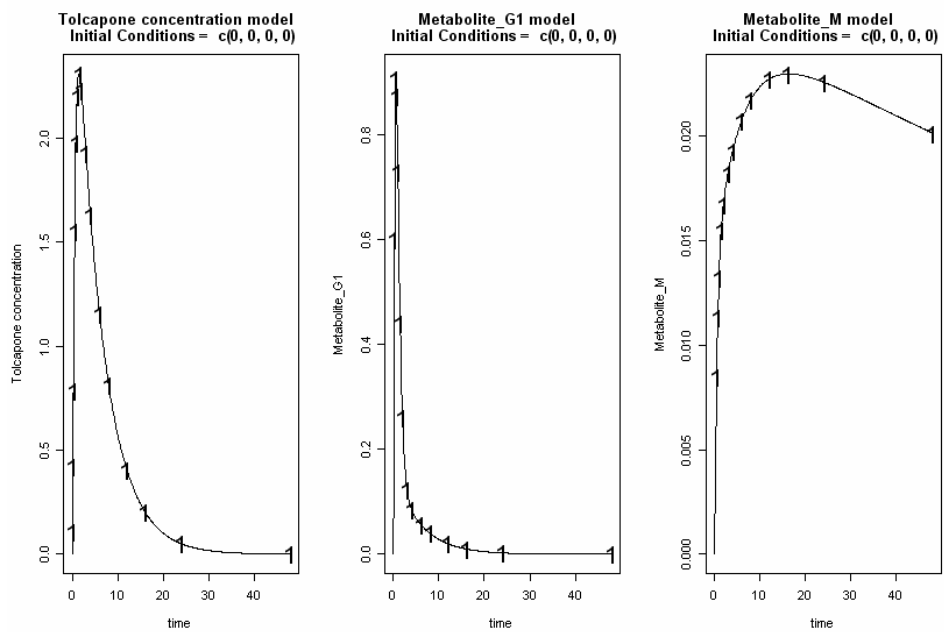
	SIG	StdError	CV .
sig.slopeA	0.223	0.01496288	6.709811 %
sig.slopeB	0.300	0.02213982	7.379940 %
sig.slopeC	0.141	0.01010848	7.169132 %

***** DETERMINANT *****

8.820274e+44

***** CRITERION *****

644.3067



2 Optimisation

2.1 Example 1: Single response and analytical form

2.1.1 Simplex algorithm

The purpose is to optimise a design using a one compartment first order absorption model (analytical form). The design to be evaluated is composed of 4 sampling times for total number 360 samples. In this example, the Simplex is used.

MODEL INPUT

```
source(paste(directory.program,dirsep,»libraryModels.r»,sep=««))

formA<-infusion_2cpt_Vkk12k21(TInf=1.5/24) [[1]]

form<-c(formA)
```

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example2.1.1"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"OPT"

#Number of responses
#-----

nr<-1

#Name of the fixed effects parameters
#-----

parameters<-c('k','V','k12','k21')

#Fixed effects parameters values
#-----

beta<-c(0.08,3.08,0.175,0.116)
```

```

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0.25,0.1,0.3,0.5));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0
sig.slopeA<-0.25

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.0625,7,14,20.58))

#Vector of proportions or numbers of subjects for each elementary design
#-----
subjects<-c(1)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-360

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(400)

#Vector of last times for the intervals of each expression
#-----
boundA<-list(c(0,1.5/24),c(1.5/24,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

```

```

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

#condinit<-expression(c(0,0,0,0))

# Error tolerance for solving differential equations
#-----

#RtoLEQ<-1e-08
#AtOLEQ<-1e-08
#Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
identical.times<-F

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

algo.option<-"SIMP"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

subjects.opt<-F

#Vector of lower and upper admissible sampling times
#-----

lowerA<-c(0)
upperA<-c(21)

#Minimum delay between two sampling times
#-----

delta.time<-0

#Print iteration step (Yes=T, No=F)

```

```

#-----

iter.print<-T

#Parameter for initial simplex building (%)
#-----

simplex.parameter<-20

#Maximum iteration number
#-----

Max.iter<-5000

#Relative convergence tolerance
#-----
Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
#nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

#sampwinA<-list(c(0.166,1,2,3,6,9,12,20))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

#nsampA<-list(c(4))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

#nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

#nminptsA<-4
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

```

```

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(21)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####

```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example2.1.1

Date: Tue Nov 13 09:18:47 2007

***** INPUT SUMMARY *****

Analytical function model:

```
6400 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2)))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (1 - exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * t)) + 1 * (k21 - (((k + k21 + k12) - sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2)))/(V * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) -

-6400 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2)))/(((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * 0.0625) - 1) * exp(-(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * (t - 0.0625)) + 1 * (k21 - (((k + k21 + k12) - sqrt((k + k21 + k12)^2 -
```

Variance error model response A : (0 + 0.25 *f)^2

Between-subject variance model: Trand = 2

Initial population design:

```
Sample times for response: A
                        subjects.prop doses
c(0.0625, 7, 14, 20.58)      1      400
```

Total number of samples (nr responses): 360

Associated criterion value: 530.8472

Window of the allowed optimised sampling times:

Upper and lower admissible samples times for the response A : [0 : 21]

Minimum delay between two sampling times: 0

Optimisation of the proportions of subjects: FALSE

***** OPTIMISED DESIGN *****

```
Number of iterations: 108
Number of function evaluations: 141
Convergence Achieved
```

Optimised population design :

Sample times for response: A
 subjects.prop subjects
 c(0.058, 3.95, 11.183, 21) 1 90
 Associated optimised criterion: 627.9753

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	26391.0294	284.92066	1432.8498	-9036.62024	0.000000	0.000000
[2,]	284.9207	65.49098	143.1435	-90.74009	0.000000	0.000000
[3,]	1432.8498	143.14352	4090.8920	-1180.73265	0.000000	0.000000
[4,]	-9036.6202	-90.74009	-1180.7326	4985.85564	0.000000	0.000000
[5,]	0.0000	0.00000	0.0000	0.00000	158.489357	27.381472
[6,]	0.0000	0.00000	0.0000	0.00000	27.381472	2144.338643
[7,]	0.0000	0.00000	0.0000	0.00000	2.235553	33.071084
[8,]	0.0000	0.00000	0.0000	0.00000	39.069289	5.839065
[9,]	0.0000	0.00000	0.0000	0.00000	175.083977	612.133903

	[,7]	[,8]	[,9]
[1,]	0.000000	0.000000	0.000000
[2,]	0.000000	0.000000	0.000000
[3,]	0.000000	0.000000	0.000000
[4,]	0.000000	0.000000	0.000000
[5,]	2.235553	39.069289	175.08398
[6,]	33.071084	5.839065	612.13390
[7,]	87.199845	3.191705	248.15985
[8,]	3.191705	25.005691	77.86601
[9,]	248.159847	77.866010	4157.62383

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
k	0.080	0.01023816	12.797702 %
V	3.080	0.13143564	4.267391 %
k12	0.175	0.01692783	9.673044 %
k21	0.116	0.02384510	20.556123 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
k	0.25	0.10197052	40.78821 %
V	0.10	0.02207736	22.07736 %
k12	0.30	0.11791642	39.30547 %
k21	0.50	0.25776876	51.55375 %

----- Variance of residual error -----

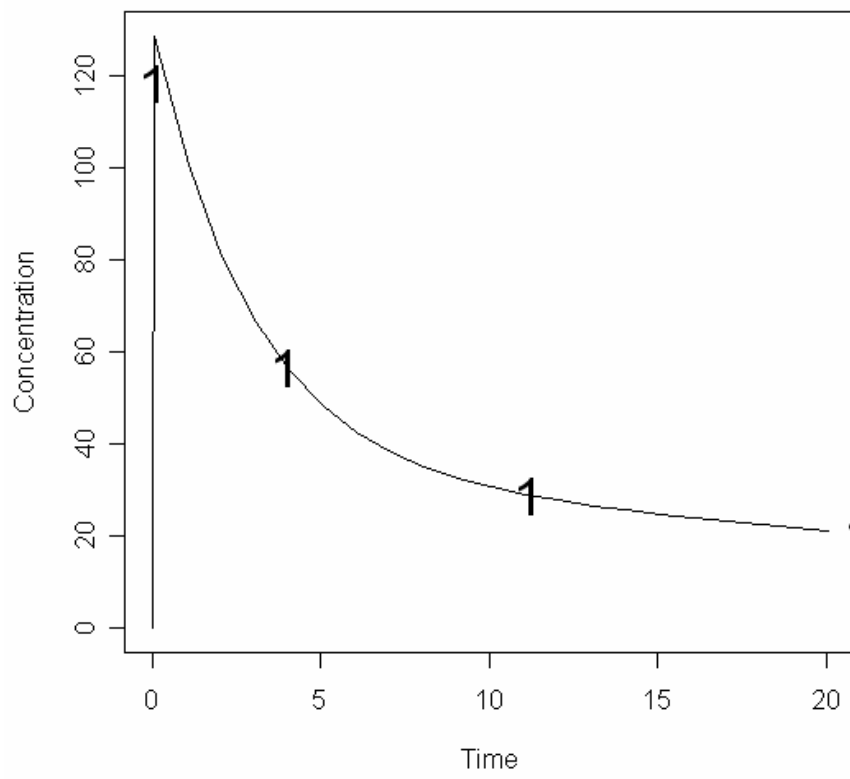
	SIG	StdError	CV .
sig.slopeA	0.25	0.01793514	7.174056 %

***** DETERMINANT *****

1.518738e+25

***** CRITERION *****

627.9753



2.1.2 Federov-Wynn algorithm

This example is the same as the example see in section 2.1.1. The Federov-Wynn algorithm is used instead of the Simplex algorithm to optimise the design. The design can be composed of several groups with 1 and 4 samples. It is an option of the Federov-Wynn algorithm.

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example2.1.2"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"OPT"

#Number of responses
#-----

nr<-1

#Name of the fixed effects parameters
#-----

parameters<-c('k','V','k12','k21')

#Fixed effects parameters values
#-----

beta<-c(0.08,3.08,0.175,0.116)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0.25,0.1,0.3,0.5));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----

sig.interA<-0
sig.slopeA<-0.25

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;
```

```

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.0625,7,14,20.58))

#Vector of proportions or numbers of subjects for each elementary design
#-----
subjects<-c(1)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-360

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"AF"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
dose<-c(400)

#Vector of last times for the intervals of each expression
#-----
boundA<-list(c(0,1.5/24),c(1.5/24,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

#time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
#condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

```

```

#condinit<-expression(c(0,0,0,0))

# Error tolerance for solving differential equations
#-----

#RtolEQ<-1e-08
#AtolEQ<-1e-08
#Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
identical.times<-T

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

#subjects.opt<-F

#Vector of lower and upper admissible sampling times
#-----

#lowerA<-c(0)
#upperA<-c(21)

#Minimum delay between two sampling times
#-----

#delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

#iter.print<-T

#Parameter for initial simplex building (%)
#-----

#simplex.parameter<-20

#Maximum iteration number
#-----

```

```

#Max.iter<-5000

#Relative convergence tolerance
#-----
#Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
nwindA<-1
#nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

sampwinA<-list(c(0.0625,1,3,7,12,14,15,20.58))
#sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

nsampA<-list(c(4,1))
#nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

nmaxptsA<-4
#nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

nminptsA<-1
#nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

```

```
#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(21)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####
```

OUTPUT FILE:

PFIM 3.0

Project: Doc_example2.1.2

Date: Tue Nov 13 09:29:48 2007

***** INPUT SUMMARY *****

Analytical function model:

```
6400 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2)))/((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (1 - exp(-((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * t)) + 1 * (k21 - ((k + k21 + k12) - sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2))/((V * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) -
-6400 * (1 * (((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - k21)/(V *
(((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k * k21))/2) - ((k + k21 + k12) -
sqrt((k + k21 + k12)^2 - 4 * k * k21))/2)))/((k + k21 + k12) + sqrt((k + k21 + k12)^2
- 4 * k * k21))/2) * (exp(-((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * 0.0625) - 1) * exp(-((k + k21 + k12) + sqrt((k + k21 + k12)^2 - 4 * k *
k21))/2) * (t - 0.0625)) + 1 * (k21 - ((k + k21 + k12) - sqrt((k + k21 + k12)^2 -
```

Variance error model response A : (0 + 0.25 *f)^2

Between-subject variance model: Trand = 2

Initial population design:

Sample times for response: A

	Protocol	subjects	doses
1	c(0.0625, 7, 14, 20.58)	90	400

Between-subject variance model: Trand = 2

Total number of samples: 360

Associated criterion value: 530.8472

Sampling windows for the response: A

Window 1 : t= 0.0625 1 3 7 12 14 15 20.58

Nb of sampling points to be taken in this window, n[1]= 4 1

Maximum total number of points in one elementary protocol : 4

Minimum total number of points in one elementary protocol : 1

***** OPTIMISED DESIGN *****

Optimised population design:

Sample times for response: A

prot.opti	subjects.opti	Subjects	doses
-----------	---------------	----------	-------

1 c(0.0625, 3, 12, 20.58)

1

90 400

Associated optimised criterion: 597.7232

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	25788.2415	274.75431	1655.9057	-9338.5902	0.000000	0.000000
[2,]	274.7543	66.91207	150.6082	-75.6858	0.000000	0.000000
[3,]	1655.9057	150.60821	3444.4739	-1045.7213	0.000000	0.000000
[4,]	-9338.5902	-75.68580	-1045.7213	5252.9566	0.000000	0.000000
[5,]	0.0000	0.00000	0.0000	0.0000	151.332045	25.462318
[6,]	0.0000	0.00000	0.0000	0.0000	25.462318	2238.408302
[7,]	0.0000	0.00000	0.0000	0.0000	2.985759	36.610219
[8,]	0.0000	0.00000	0.0000	0.0000	41.724015	4.062316
[9,]	0.0000	0.00000	0.0000	0.0000	163.083159	593.253623

	[,7]	[,8]	[,9]
[1,]	0.000000	0.000000	0.0000
[2,]	0.000000	0.000000	0.0000
[3,]	0.000000	0.000000	0.0000
[4,]	0.000000	0.000000	0.0000
[5,]	2.985759	41.724015	163.0832
[6,]	36.610219	4.062316	593.2536
[7,]	61.819500	2.503522	228.3075
[8,]	2.503522	27.756651	79.0022
[9,]	228.307471	79.002193	4360.0953

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
k	0.080	0.01065649	13.320612 %
V	3.080	0.13160835	4.272998 %
k12	0.175	0.01847432	10.556755 %
k21	0.116	0.02368800	20.420687 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
k	0.25	0.1066889	42.67557 %
V	0.10	0.0215495	21.54950 %
k12	0.30	0.1419385	47.31285 %
k21	0.50	0.2503984	50.07968 %

----- Variance of residual error -----

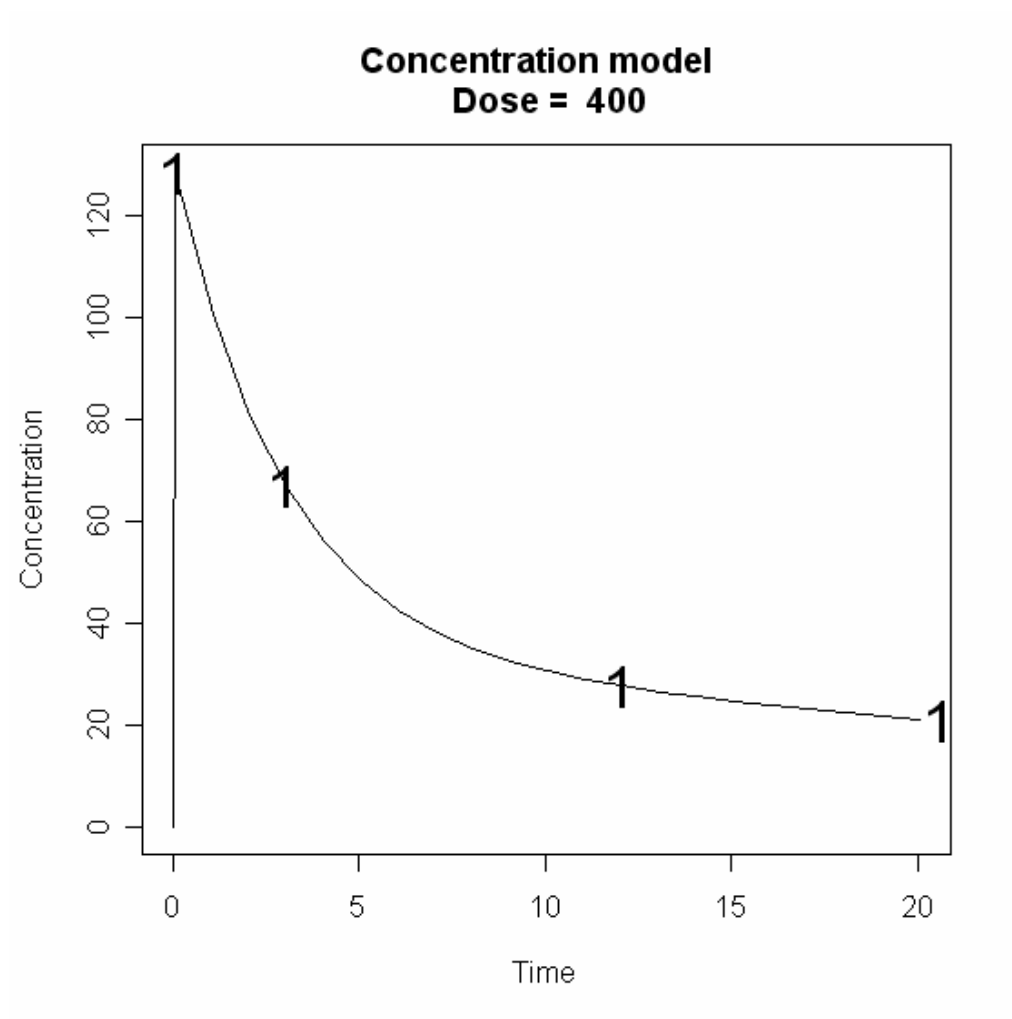
	SIG	StdError	CV .
sig.slopeA	0.25	0.01760084	7.040336 %

***** DETERMINANT *****

9.7387e+24

***** CRITERION *****

597.7232



2.2 Example 2: Two responses with ODE

2.2.1 Simplex algorithm (a group with NULL)

This example deals with the optimisation of a design using the Simplex algorithm and with for the joint modelling for the time course of a drug concentration and metabolite concentration. This model has been used for design evaluation in the section 1.2.2.

The design to be evaluated is composed of two groups with the proportions of subjects equal to 0.5 and 0.5. The total number of sample is equal to 400.



The second group has only samples for the first response.

An option has been added for optimisation, the optimised design has to have the same sampling times for the two responses (`identical.times=T`) between 0 and 15 hrs.

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example2.2.1"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"OPT"

#Number of responses
#-----

nr<-2

#Name of the fixed effects parameters
#-----

parameters<-c('Ka','CL','V','Clm','R')

#Fixed effects parameters values
#-----

beta<-c(2.86,183,256,0.158,0.0012)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0,0.0316,0,0.1640,0));
```

```

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----
#Drug model
sig.interA<-0.000239
sig.slopeA<-0.276

#Metabolite model
sig.interB<-0
sig.slopeB<-0.135

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(1,3,6,12),c(1,3,6,12))
protB<-list(c(1,3,6,12),c(NULL))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(0.5,0.5)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-400

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(1)

#Vector of last times for the intervals of each expression
#-----
#boundA<-list(c(0,1.5/24),c(1.5/24,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

```

```

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-T

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-expression(c(300,0,0))

# Error tolerance for solving differential equations
#-----

RtoLEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
identical.times<-T

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

algo.option<-"SIMP"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

subjects.opt<-F

#Vector of lower and upper admissible sampling times
#-----
lowerA<-c(0)
upperA<-c(15)

lowerB<-c(0)
upperB<-c(15)

#Minimum delay between two sampling times
#-----

delta.time<-0

```

```

#Print iteration step (Yes=T, No=F)
#-----

iter.print<-T

#Parameter for initial simplex building (%)
#-----

simplex.parameter<-20

#Maximum iteration number
#-----

Max.iter<-5000

#Relative convergence tolerance
#-----
Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####
#Number of sampling windows
#-----
nwindA<-1
nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

sampwinA<-list(c(0.0625,1,3,7,12,14,15,20.58))
sampwinB<-list(c(0.166,1,2,3,6,9,12,20,36))

#List of vector of allowed number of points to be taken from each sampling window
#-----

nsampA<-list(c(4,1))
nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

nmaxptsA<-4
nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

nminptsA<-1
nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

```

```

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Drug Concentration","Metabolite concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(21)
graph.infB<-c(0)
graph.supB<-c(21)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

```

OUTPUT FILE:

PFIM 3.0 Optimisation

Project: Doc_example2.2.1

Date: Tue Sep 11 14:20:28 2007

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
ka<-p[1]
cl<-p[2]
V<-p[3]
clm<-p[4]
R<-p[5]
Tinf<-0.01      #temps d'infusion
Rl<-300/0.01

if (t<=Tinf & t%12<=Tinf) yd1<--ka*y[1]+Rl
else
yd1<--ka*y[1]
yd2<-ka*y[1]-cl/V*y[2]-R*y[2]
yd3<-R*y[2]-clm*y[3]

list(c(yd1,yd2,yd3),c(y[2]/V,y[3]))
}
```

Initial Population design:

Sample times for response: A

```
[[1]]
[1] 1 3 6 12
```

```
[[2]]
[1] 1 3 6 12
```

Number of subjects per group

0.5 0.5

Sample times for response: B

```
[[1]]
[1] 1 3 6 12
```

```
[[2]]
NULL
```

Number of subjects per group

0.5 0.5

Variance error model response A : (0.000239 + 0.276 *f)^2

Variance error model response B : (0 + 0.135 *f)^2

Initial Conditions at time 0 :

300 0 0
300 0 0

Between-subject variance model: Trand = 2

Total number of samples: 400

Associated criterion value: 3028.316

Window of the allowed optimised sampling times for the 2 responses:

Upper and lower admissible samples times for the response 1 : [0 : 15]

Upper and lower admissible samples times for the response 2 : [0 : 15]

Minimum delay between two sampling times: 0

Optimisation of the proportions of subjects: FALSE

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

***** OPTIMISED DESIGN *****

Number of iterations: 569

Number of function evaluations: 1305

Convergence Achieved

Optimised population design :

Sample times for response: A

[[1]]

[1] 0.101 9.937 7.479 14.895

[[2]]

[1] 0.995 1.077 8.398 14.825

Number of subjects per group

Proportions	Numbers
0.5 0.5	25 50

Sample times for response: B

[[1]]

[1] 0.003 2.254 1.501 13.215

[[2]]

NULL

Number of subjects per group

Proportions	Numbers
0.5 0.5	25 50

Associated optimised criterion: 4499.323

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	2.790166e+02	0.19272329	-0.62904761	-6.560117e+00	6.984355e+05	0.000000e+00
[2,]	1.927233e-01	0.05897688	-0.03428538	2.391391e-01	-2.635866e+02	0.000000e+00
[3,]	-6.290476e-01	-0.03428538	0.03799973	-7.564594e-01	8.670542e+02	0.000000e+00
[4,]	-6.560117e+00	0.23913906	-0.75645942	7.820456e+03	-6.341369e+05	0.000000e+00

[5,]	6.984355e+05	-263.58657989	867.05419262	-6.341369e+05	3.400003e+09	0.000000e+00
[6,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00	2.926750e+04
[7,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00	7.171478e-01
[8,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00	7.215792e+04
[9,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00	3.869330e+02
[10,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00	8.123205e+00
	[,7]	[,8]	[,9]	[,10]		
[1,]	0.00000000	0.000000e+00	0.000000e+00	0.00000000		
[2,]	0.00000000	0.000000e+00	0.000000e+00	0.00000000		
[3,]	0.00000000	0.000000e+00	0.000000e+00	0.00000000		
[4,]	0.00000000	0.000000e+00	0.000000e+00	0.00000000		
[5,]	0.00000000	0.000000e+00	0.000000e+00	0.00000000		
[6,]	0.7171478	7.215792e+04	3.869330e+02	8.123205		
[7,]	571.7205457	6.527614e+02	2.738706e+00	49.987532		
[8,]	652.7614278	1.943103e+09	3.023784e+05	7393.894114		
[9,]	2.7387058	3.023784e+05	3.280815e+03	31.021595		
[10,]	49.9875321	7.393894e+03	3.102159e+01	10816.256150		

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
Ka	2.8600	9.601219e-02	3.357070 %
CL	183.0000	6.204161e+00	3.390252 %
V	256.0000	8.264770e+00	3.228426 %
Clm	0.1580	1.147967e-02	7.265615 %
R	0.0012	2.703675e-05	2.253062 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
CL	0.0316	0.005849938	18.51246 %
Clm	0.1640	0.041830848	25.50661 %

----- Variance of residual error -----

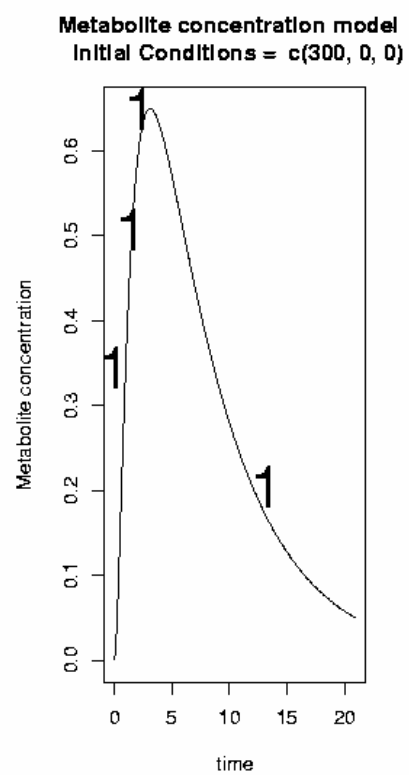
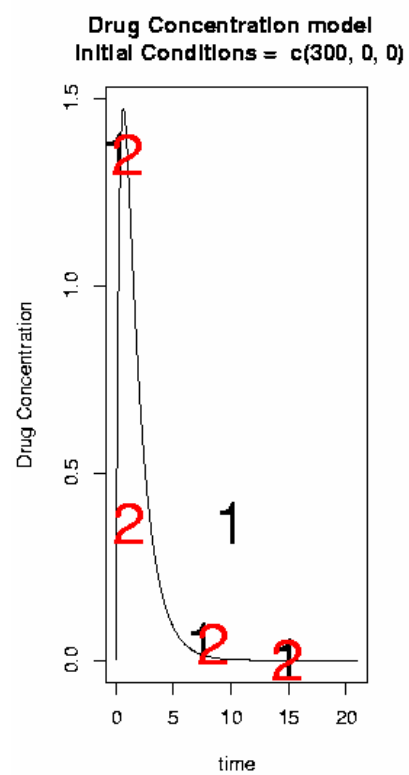
	SIG	StdError	CV .
sig.interA	0.000239	2.285044e-05	9.560852 %
sig.slopeA	0.276000	1.759853e-02	6.376281 %
sig.slopeB	0.135000	9.617347e-03	7.123961 %

***** DETERMINANT *****

3.399943e+36

***** CRITERION *****

4499.323



2.2.2 Federov-Wynn algorithm

This example deal with the optimisation of a design using the previous model described in the section 2.2.1 (defined by a differential equation system). The design is composed of two groups with the sampling at (1, 3, 6, 12) and (1, 3, 6, 15). For each group the initial conditions are different.

INPUT FILE

```
#####
##                                     ##
##                               INPUT FILE FOR PFIM 3.0                       ##
#####

#Name of the project
#-----

project<-"Doc_example2.2.2"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"OPT"

#Number of responses
#-----

nr<-2

#Name of the fixed effects parameters
#-----

parameters<-c('Ka','CL','V','Clm','R')

#Fixed effects parameters values
#-----

beta<-c(2.86,183,256,0.158,0.0012)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0,0.0316,0,0.1640,0));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----
#Drug model
sig.interA<-0.000239
sig.slopeA<-0.276

#Metabolite model
sig.interB<-0
sig.slopeB<-0.135
```

```

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(1,3,6,12),c(1,3,6,15))
protB<-list(c(1,3,6,12),c(1,3,6,15))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(0.5,0.5)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-2

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-400

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(1)

#Vector of the times intervals of each expression
#-----
#boundA<-list(c(0,1.5/24),c(1.5/24,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-F

# If 'Yes', enter once the expression of the initial values of the system at the
initial time

```

```

# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-c(expression(c(300,0,0)),expression(c(200,0,0)))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
identical.times<-T

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

subjects.opt<-F

#Vector of lower and upper admissible sampling times
#-----
lowerA<-c(0)
upperA<-c(15)

lowerB<-c(0)
upperB<-c(15)

#Minimum delay between two sampling times
#-----

delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

iter.print<-T

#Parameter for initial simplex building (%)
#-----

simplex.parameter<-20

```

```

#Maximum iteration number
#-----

Max.iter<-5000

#Relative convergence tolerance
#-----
Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
nwindA<-1
nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

sampwinA<-list(c(0.0625,1,3,6,11,12,14,15))
sampwinB<-list(c(0.0625,1,3,6,11,12,14,15))

#List of vector of allowed number of points to be taken from each sampling window
#-----

nsampA<-list(c(4))
nsampB<-list(c(4))

#Maximum total number of sampling times per subject
#-----

nmaxptsA<-4
nmaxptsB<-4

#Minimum total number of sampling times per subject
#-----

nminptsA<-4
nminptsB<-4
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-T

#Names on Y axes for each response
#-----
names.data<-c("Drug Concentration","Metabolite concentration")

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)

```

```

#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(21)
graph.infB<-c(0)
graph.supB<-c(21)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####

```


OUTPUT FILE:

PFIM 3.0

Project: Doc_example2.2.2

Date: Thu Feb 14 09:31:33 2008

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
ka<-p[1]
cl<-p[2]
V<-p[3]
clm<-p[4]
R<-p[5]
Tinf<-0.01    #temps d'infusion
R1<-300/0.01

if (t<=Tinf & t%12<=Tinf) yd1<--ka*y[1]+R1
else
yd1<--ka*y[1]
yd2<-ka*y[1]-cl/V*y[2]-R*y[2]
yd3<-R*y[2]-clm*y[3]

list(c(yd1,yd2,yd3),c(y[2]/V,y[3]))
}
```

Initial Population design:

Sample times for response: A

	Protocol	subjects	condinit
1	c=(1, 3, 6, 12)	25	c(300, 0, 0)
2	c=(1, 3, 6, 15)	25	c(200, 0, 0)

Sample times for response: B

	Protocol	subjects	condinit
1	c=(1, 3, 6, 12)	25	c(300, 0, 0)
2	c=(1, 3, 6, 15)	25	c(200, 0, 0)

Initial Conditions at time 0 :

300 0 0
200 0 0

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

Variance error model response A : (0.000239 + 0.276 *f)^2

Variance error model response B : (0 + 0.135 *f)^2

Between-subject variance model: Trand = 2

Total number of samples: 400

Associated criterion value: 3516.596

Sampling windows for the response: A
Window 1 : t= 0.0625 1 3 6 11 12 14 15
Nb of sampling points to be taken in this window, n[1]= 4
Maximum total number of points in one elementary protocol : 4
Minimum total number of points in one elementary protocol : 4

Sampling windows for the response: B
Window 1 : t= 0.0625 1 3 6 11 12 14 15
Nb of sampling points to be taken in this window, n[1]= 4
Maximum total number of points in one elementary protocol : 4
Minimum total number of points in one elementary protocol : 4

Now evaluating the Fisher Information Matrix for the 140 protocols generated

***** OPTIMISED DESIGN *****

Optimised population design:

Sample times for response: A

	times	freq	Subjects	condinit
1	c(0.0625, 1, 6, 15)	0.5346307	26.73153	c(200, 0, 0)
2	c(0.0625, 1, 3, 11)	0.2144796	10.72398	c(300, 0, 0)
3	c(0.0625, 3, 11, 15)	0.2508898	12.54449	c(300, 0, 0)

Sample times for response: B

	times	freq	Subjects	condinit
1	c(0.0625, 1, 6, 15)	0.5346307	26.73153	c(200, 0, 0)
2	c(0.0625, 1, 3, 11)	0.2144796	10.72398	c(300, 0, 0)
3	c(0.0625, 3, 11, 15)	0.2508898	12.54449	c(300, 0, 0)

Associated optimised criterion: 4564.192

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	4.062368e+02	0.13803387	-0.78846896	-4.858967e+00	9.869045e+05
[2,]	1.380339e-01	0.04224601	-0.02362077	8.425567e-01	-8.636369e+02
[3,]	-7.884690e-01	-0.02362077	0.03234629	-1.711913e+00	1.759011e+03
[4,]	-4.858967e+00	0.84255673	-1.71191347	1.172308e+04	-8.761633e+05
[5,]	9.869045e+05	-863.63690155	1759.01126606	-8.761633e+05	4.197394e+09
[6,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[7,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[8,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[9,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
[10,]	0.000000e+00	0.00000000	0.00000000	0.000000e+00	0.000000e+00
	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	0.000000e+00	0.000000	0.000000e+00	0.000000e+00	0.000000
[2,]	0.000000e+00	0.000000	0.000000e+00	0.000000e+00	0.000000
[3,]	0.000000e+00	0.000000	0.000000e+00	0.000000e+00	0.000000
[4,]	0.000000e+00	0.000000	0.000000e+00	0.000000e+00	0.000000
[5,]	0.000000e+00	0.000000	0.000000e+00	0.000000e+00	0.000000
[6,]	2.002130e+04	6.006498	1.014628e+05	3.979513e+02	99.08100
[7,]	6.006498e+00	856.660003	2.439244e+03	8.347964e+00	62.24991
[8,]	1.014628e+05	2439.243923	1.172122e+09	1.333233e+05	28872.96343
[9,]	3.979513e+02	8.347964	1.333233e+05	2.879889e+03	138.17546
[10,]	9.908100e+01	62.249910	2.887296e+04	1.381755e+02	15664.86750

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV .
Ka	2.8600	9.330398e-02	3.262377 %
CL	183.0000	6.644973e+00	3.631133 %
V	256.0000	8.854297e+00	3.458710 %
Clm	0.1580	9.405684e-03	5.952964 %
R	0.0012	2.857172e-05	2.380976 %

----- Variance of Random Effects -----

	Omega	StdError	CV .
CL	0.0316	0.007078152	22.39922 %
Clm	0.1640	0.034171568	20.83632 %

----- Variance of residual error -----

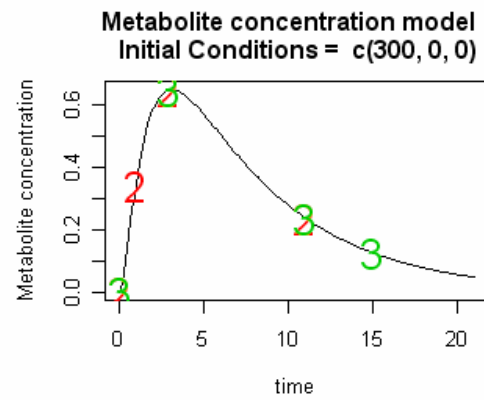
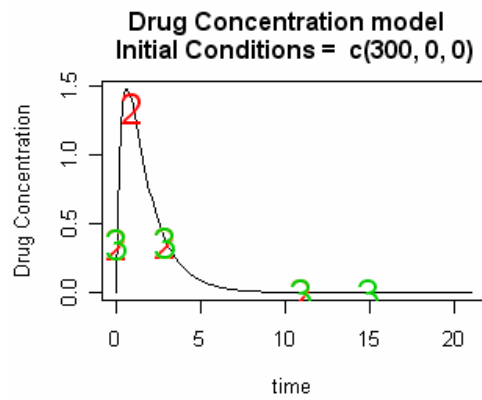
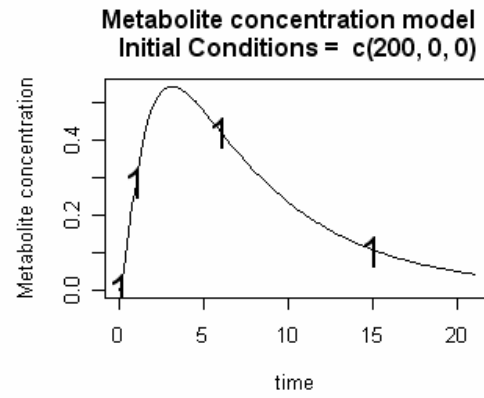
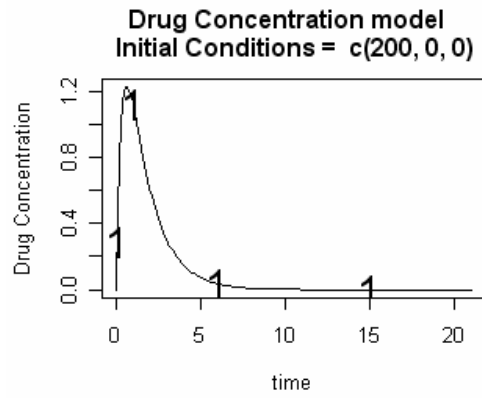
	SIG	StdError	CV .
sig.interA	0.000239	2.929079e-05	12.255562 %
sig.slopeA	0.276000	1.871180e-02	6.779639 %
sig.slopeB	0.135000	7.992832e-03	5.920616 %

***** DETERMINANT *****

3.923186e+36

***** CRITERION *****

4564.192



2.3 Examples 3: Two responses with ODE and with Tlag using the Federov-Wynn algorithm

This example deals with the optimisation of a design using the Federov-Wynn algorithm. The model used is described in the section 1.2.3. It is a joint modelling of a drug concentration and its effect.

The optimal population design has to be composed of groups with 4, 3, 2 or 1 sampling times for a total of 32 subjects for each response (identical.times=T).

INPUT FILE

```
#####
##                                     ##
##             INPUT FILE FOR PFIM 3.0             ##
#####

#Name of the project
#-----

project<-"Doc_example2.3"

#Name of the file containing the PK or PD model
#-----

file.model<-"model.r";

#Name of the output file for the results
#-----

output<-"Stdout.r";

#RUN:  Evaluation (EVAL) or Optimisation (OPT)
#-----
run<-"OPT"

#Number of responses
#-----

nr<-2

#Name of the fixed effects parameters
#-----

parameters<-c('ka','cl','V','kin','c50','kout')

#Fixed effects parameters values
#-----

beta<-c(1.6,0.133,7.95,5.41,1.2,0.056)

#Diagonal Matrix of variance for the random effects:
#-----

omega<-diag(c(0.171,0.0634,0.0206,0.19,0.0167,0.0129));

#Standard deviation of the residual error (sig.inter+sig.slope*f)^2:
#-----
#Drug model
sig.interA<-0.248
sig.slopeA<-0.0625
#Metabolite model
```

```

sig.interB<-3.84
sig.slopeB<-0

#Between-subject variance model (1) = additive (2) = exponential
#-----

Trand<-2;

#List of the vectors of sampling times for each elementary design
#you can specify any sampling times for a group by writing NULL
#ONLY if you have several responses
#-----

protA<-list(c(0.5,1,12,24,36))
protB<-list(c(0.5,1,2,96,120))

#Vector of initial proportions or numbers of subjects for each elementary design
#-----
subjects<-c(32)

#Subjects input: (1) for number of subjects (2) for proportions of subjects
#-----
subjects.input<-1

#If 'proportions of subjects' give the total number of samples
#-----
Ntot<-250

##### MODEL OPTION #####

#Model form: Differential equations (DE) or analytical form (AF)
#-----

modelform<-"DE"

##### ANALYTICAL MODEL OPTION #####
#####

#Identical dose in each elementary design (Yes=T, No=F)
#-----
#dose.identical<-T

# If 'Yes', enter the value of the dose,
# else, enter the vector of the dose values for each elementary design
#-----
#dose<-c(1)

#Vector of last times for the intervals of each expression
#-----
#boundA<-list(c(0,1.5/24),c(1.5/24,Inf))

##### END ANALYTICAL MODEL OPTION #####

##### DIFFERENTIAL EQUATION OPTION #####
#####

#Initial time for which initial conditions are given
#-----

time.condinit<-0

#Identical initial conditions in each elementary design (Yes=T, No=F)
#-----
condinit.identical<-T

```

```

# If 'Yes', enter once the expression of the initial values of the system at the
initial time
# else, enter the vectors of the initial conditions for each elementary design
# If initial values depend on parameters to be estimated,
# enter this parameter into the expression without any quotation marks
#-----

condinit<-expression(c(100,0,kin/kout))

# Error tolerance for solving differential equations
#-----

RtolEQ<-1e-08
AtolEQ<-1e-08
Hmax<-Inf # Default value
#Hmax<-Inf #<1.5/24
##### END DIFFERENTIAL EQUATION OPTION #####

#####ONLY FOR OPTIMISATION #####

#Identical sampling times for each response
# (only if you do not have sampling times==NULL)
#-----
identical.times<-T

##### OPTIMISATION ALGORITHM OPTION #####

#Character string for thoice of the optimisation algorithm:
#      "FW" for the Fedorov-Wynn algorithm
#      "SIMP" for the Simplex algorithm
#-----

algo.option<-"FW"

#####
#SIMPLEX SPECIFICATION #
#####

#Optimisation of the proportions of subjects: (Yes=T, No=F)
#-----

subjects.opt<-F

#Vector of lower and upper admissible sampling times
#-----
lowerA<-c(0)
upperA<-c(15)

lowerB<-c(0)
upperB<-c(15)

#Minimum delay between two sampling times
#-----

delta.time<-0

#Print iteration step (Yes=T, No=F)
#-----

iter.print<-T

#Parameter for initial simplex building (%)
#-----

```

```

simplex.parameter<-20

#Maximum iteration number
#-----

Max.iter<-5000

#Relative convergence tolerance
#-----
Rctol<-1e-6

#####
#FEDOROV-WYNN SPECIFICATION #
#####

#Number of sampling windows
#-----
nwindA<-1
nwindB<-1

#List of vector of the allowed sampling times for each sampling window
#-----

sampwinA<-list(c(0.5,1,2,3,6,9,12,24,36,48,72,96,120,144))
sampwinB<-list(c(0.5,1,2,3,6,9,12,24,36,48,72,96,120,144))

#List of vector of allowed number of points to be taken from each sampling window
#-----

nsampA<-list(c(5,4,1,2,3))
nsampB<-list(c(5,4,1,2,3))

#Maximum total number of sampling times per subject
#-----

nmaxptsA<-5
nmaxptsB<-5

#Minimum total number of sampling times per subject
#-----

nminptsA<-1
nminptsB<-1
##### END OF OPTIMISATION ALGORITHM OPTION #####

##### GRAPH SPECIFICATION OPTION #####

#graphical representation (Yes=T, No=F)
#-----

graph.logical<-F

#Names on Y axes for each response
#-----
names.data<-c("Drug Concentration","Effect")

```



```

#Controls logarithmic axes for the graphical representation.
#Values "xy", "x", or "y" produce log-log or log-x or log-y axes.
#(For standard graphic, log.logical<-F)
#-----

#log.logical<-'y'
log.logical<-F

#Vector of lower and upper sampling times for the graphical representation
#-----

graph.infA<-c(0)
graph.supA<-c(144)
graph.infB<-c(0)
graph.supB<-c(144)

#Vector of lower and upper concentration for the graphical representation
#-----
y.range<-NULL # default range
#y.range<-c(0,10)

##### END OF GRAPH SPECIFICATION OPTION #####

```

OUTPUT FILE

PFIM 3.0

Project: Doc_example2.3

Date: Wed Apr 16 14:20:58 2008

***** INPUT SUMMARY *****

Differential Equations form of the model:

```
function(t,y,p)
{
  ka<-p[1]
  cl<-p[2]
  V<-p[3]
  kin<-p[4]
  C50<-p[5]
  kout<-p[6]
  tlag<-1.07      #tlag

  if (t<=tlag) {
    yd1<-0
    yd2<-0
  }
  else {
    yd1<--ka*y[1]
    yd2<-ka*y[1]-(cl/V)*y[2]
  }
  yd3<-kin*(1-((y[2]/V)/((y[2]/V)+C50)))-kout*y[3]

  list(c(yd1,yd2,yd3),c(y[2]/V,y[3]))
}
```

Initial Population design:

```
Sample times for response: A
                Protocol subjects      condinit
1 c=(0.5, 1, 12, 24, 36)      32 c(100, 0, kin/kout)
```

```
Sample times for response: B
                Protocol subjects      condinit
1 c=(0.5, 1, 12, 24, 36)      32 c(100, 0, kin/kout)
```

Initial Conditions at time 0 :

100 0 kin/kout

Error tolerance for solving differential equations system: RtolEQ = 1e-08 , AtolEQ = 1e-08 , Hmax = Inf

Variance error model response A : (0.248 + 0.0625 *f)^2

Variance error model response B : (3.84 + 0 *f)^2

Between-subject variance model: Trand = 2

Total number of samples: 320

Associated criterion value: 163.2488

Sampling windows for the response: A

Window 1 : t= 0.5 1 2 3 6 9 12 24 36 48 72 96 120 144

Nb of sampling points to be taken in this window, n[1]= 5 4 1 2 3

Maximum total number of points in one elementary protocol : 5

Minimum total number of points in one elementary protocol : 1

Sampling windows for the response: B

Window 1 : t= 0.5 1 2 3 6 9 12 24 36 48 72 96 120 144

Nb of sampling points to be taken in this window, n[1]= 5 4 1 2 3

Maximum total number of points in one elementary protocol : 5

Minimum total number of points in one elementary protocol : 1

Now evaluating the Fisher Information Matrix for the 3472 protocols generated

***** OPTIMISED DESIGN *****

Optimised population design:

Sample times for response: A

	times	freq	Subjects	condinit
1	0.5	0.215376423	10.80873594	c(100, 0, kin/kout)
2	c(1, 12, 24, 96, 120)	0.062161472	3.11959371	c(100, 0, kin/kout)
3	c(2, 12, 24, 120)	0.348010109	17.46500067	c(100, 0, kin/kout)
4	c(2, 24, 120)	0.298421888	14.97639965	c(100, 0, kin/kout)
5	c(0.5, 2, 24, 96, 120)	0.001470490	0.07379701	c(100, 0, kin/kout)
6	c(2, 12, 24, 96, 120)	0.040080847	2.01147034	c(100, 0, kin/kout)
7	c(0.5, 2, 12, 24, 120)	0.025017656	1.25551923	c(100, 0, kin/kout)
8	c(1, 2, 12, 24, 120)	0.008096748	0.40633792	c(100, 0, kin/kout)
9	1	0.001364369	0.06847129	c(100, 0, kin/kout)

Sample times for response: B

	times	freq	Subjects	condinit
1	0.5	0.215376423	10.80873594	c(100, 0, kin/kout)
2	c(1, 12, 24, 96, 120)	0.062161472	3.11959371	c(100, 0, kin/kout)
3	c(2, 12, 24, 120)	0.348010109	17.46500067	c(100, 0, kin/kout)
4	c(2, 24, 120)	0.298421888	14.97639965	c(100, 0, kin/kout)
5	c(0.5, 2, 24, 96, 120)	0.001470490	0.07379701	c(100, 0, kin/kout)
6	c(2, 12, 24, 96, 120)	0.040080847	2.01147034	c(100, 0, kin/kout)
7	c(0.5, 2, 12, 24, 120)	0.025017656	1.25551923	c(100, 0, kin/kout)
8	c(1, 2, 12, 24, 120)	0.008096748	0.40633792	c(100, 0, kin/kout)
9	1	0.001364369	0.06847129	c(100, 0, kin/kout)

Associated optimised criterion: 1080.091

***** POPULATION FISHER INFORMATION matrix *****

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	58.4257441	-19.003370	-7.3994590	-0.1482382	-6.1613660
[2,]	-19.0033697	32089.618184	-24.5612501	4.6505213	628.5392791
[3,]	-7.3994590	-24.561250	22.7372679	-0.1397231	-6.5121073

[4,]	-0.1482382	4.650521	-0.1397231	8.5141001	0.8404392
[5,]	-6.1613660	628.539279	-6.5121073	0.8404392	392.7788144
[6,]	-159.1752694	4113.170152	-181.8136826	-575.6189311	-976.5856854
[7,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[8,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[9,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[10,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[11,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[12,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[13,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[14,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
[15,]	0.0000000	0.000000	0.0000000	0.0000000	0.0000000
	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	-159.1753	0.00000000	0.0000000	0.000000e+00	0.00000000
[2,]	4113.1702	0.00000000	0.0000000	0.000000e+00	0.00000000
[3,]	-181.8137	0.00000000	0.0000000	0.000000e+00	0.00000000
[4,]	-575.6189	0.00000000	0.0000000	0.000000e+00	0.00000000
[5,]	-976.5857	0.00000000	0.0000000	0.000000e+00	0.00000000
[6,]	497131.2620	0.00000000	0.0000000	0.000000e+00	0.00000000
[7,]	0.0000	309.44429713	0.4517802	1.354932e+02	0.02657866
[8,]	0.0000	0.45178016	4099.1038725	1.124380e+01	0.14512924
[9,]	0.0000	135.49319466	11.2438009	2.646292e+04	0.47175914
[10,]	0.0000	0.02657866	0.1451292	4.717591e-01	618.71670108
[11,]	0.0000	1.92567743	128.8163194	4.989366e+01	0.48202482
[12,]	0.0000	3.72139625	12.2735484	8.553246e+01	317.77148975
[13,]	0.0000	46.35947493	78.3656990	3.838059e+02	0.53775131
[14,]	0.0000	418.41148471	222.9089053	3.088959e+03	1.03419442
[15,]	0.0000	0.07345128	2.3980104	1.749796e+00	1.46345188
	[,11]	[,12]	[,13]	[,14]	[,15]
[1,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[2,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[3,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[4,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[5,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[6,]	0.0000000	0.000000	0.0000000	0.000000	0.00000000
[7,]	1.9256774	3.721396	46.3594749	418.411485	0.07345128
[8,]	128.8163194	12.273548	78.3656990	222.908905	2.39801040
[9,]	49.8936584	85.532459	383.8059238	3088.958625	1.74979557
[10,]	0.4820248	317.771490	0.5377513	1.034194	1.46345188
[11,]	4182.2651431	63.975839	359.4615753	712.352901	70.66756621
[12,]	63.9758387	29244.083319	57.1956241	127.150040	170.08645724
[13,]	359.4615753	57.195624	787.2819212	1198.095153	6.75577145
[14,]	712.3529011	127.150040	1198.0951527	8449.161485	13.47260211
[15,]	70.6675662	170.086457	6.7557714	13.472602	6.93591789

***** EXPECTED STANDARD ERRORS *****

----- Fixed Effects Parameters -----

	Beta	StdError	CV	
ka	1.600	0.133995845	8.374740	%
cl	0.133	0.005679761	4.270497	%
v	7.950	0.215460180	2.710191	%
kin	5.410	0.357255256	6.603609	%
c50	1.200	0.051630359	4.302530	%
kout	0.056	0.001487427	2.656119	%

----- Variance of Random Effects -----

	Omega	StdError	CV	
ka	0.1710	0.058902902	34.44614	%
cl	0.0634	0.015641801	24.67161	%
v	0.0206	0.006284753	30.50851	%
kin	0.1900	0.040316248	21.21908	%

```
c50  0.0167 0.017563677 105.17172 %
kout 0.0129 0.006435573  49.88817 %
```

----- Variance of residual error -----

	SIG	StdError	CV	
sig.interA	0.2480	0.04081567	16.45793	%
sig.slopeA	0.0625	0.01290621	20.64994	%
sig.interB	3.8400	0.45812447	11.93032	%

***** DETERMINANT *****

3.176164e+45

***** CRITERION *****

1080.091

Time difference of 3.074217 mins

```
sys.self
  7.44
```

