

Package ‘SteppedPower’

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Type Package

Title Power Calculation for Stepped Wedge Designs

Version 0.4.0

Description Tools for power and sample size calculation as well as design diagnostics for longitudinal mixed model settings, with a focus on stepped wedge designs. All calculations are oracle estimates i.e. assume random effect variances to be known (or guessed) in advance. The method is introduced in Hussey and Hughes (2007) <[doi:10.1016/j.cct.2006.05.007](https://doi.org/10.1016/j.cct.2006.05.007)>, extensions are discussed in Li et al. (2020) <[doi:10.1177/0962280220932962](https://doi.org/10.1177/0962280220932962)>.

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alpha012_to_RandEff	<i>Transform alpha to random effects</i>
---------------------	--

Description

Transforms a correlation structure specified by $\alpha_0, \alpha_1, \alpha_2$ as defined in Li et al. (2018) into standard deviations of random effects.

Usage

```
alpha012_to_RandEff(alpha012, sigResid = NULL, sigMarg = NULL)
```

Arguments

alpha012	A vector or a list of length 3. Each list element must have the same dimension(s).
sigResid	Residual standard deviation on individual level. Either residual sd or marginal sd needs to be specified.
sigMarg	Marginal standard deviation on individual level. Either residual sd or marginal sd needs to be specified.

Value

a list containing four named elements (possibly vectors or matrices):

- random cluster intercept tau,
- random time effect gamma,
- random subject intercept psi,
- residual standard deviation sigResid.

References

Li, F., Turner, E. L., & Preisser, J. S. (2018).
Sample size determination for GEE analyses of stepped wedge cluster randomized trials.
 Biometrics, 74(4), 1450-1458. DOI: 10.1111/biom.12918

See Also

[RandEff_to_icc\(\)](#), [icc_to_RandEff\(\)](#) or [RandEff_to_alpha012\(\)](#)

Examples

```
alpha012_to_RandEff(alpha012=c(.1,.1,.1), sigMarg=1)
alpha012_to_RandEff(alpha012=c(.1,.1,.1), sigResid=.9486833)

## The function is vectorised:
alpha012_to_RandEff(alpha012=list(matrix(c(0,.1,.1,.2), 2, 2),
                                   matrix(c(0,0,.1,.2) , 2, 2),
                                   matrix(c(0,0,.2,.2) , 2, 2)),
                    sigMarg=1)
```

compute_glsPower

Compute power via weighted least squares

Description

This function is not intended to be used directly, but rather to be called by glsPower - the main function of this package. It expects the design matrix as an input argument DesMat and construct the covariance matrix (if not given as well). These matrices are used to calculate the variance of the treatment effect estimator which is then used to calculate the power to detect the assumed treatment effect.

Usage

```
compute_glsPower(
  DesMat,
  EffSize,
  sigma,
  tau = 0,
  eta = NULL,
  AR = NULL,
  rho = NULL,
  gamma = NULL,
  psi = NULL,
  CovMat = NULL,
  dfAdjust = "none",
  sig.level = 0.05,
  INDIV_LVL = FALSE,
  INFO_CONTENT = FALSE,
  verbose = 1
)
```

Arguments

DesMat	object of class DesMat.
EffSize	raw effect, i.e. difference between mean under control and mean under intervention
sigma	numeric, residual error of cluster means if no N given.
tau	numeric, standard deviation of random intercepts
eta	numeric (scalar or matrix), standard deviation of random slopes. If eta is given as scalar, trtMat is needed as well.
AR	numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. <i>Currently not compatible with rho!=0 !</i>
rho	numeric (scalar), correlation of tau and eta. The default is no correlation.
gamma	numeric (scalar), random time effect
psi	numeric (scalar), random subject specific intercept. Leads to a closed cohort setting
CovMat	numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns. If CovMat is given, sigma, tau, eta, rho, gamma and psi as well as alpha_0_1_2 must be NULL.
dfAdjust	character, one of the following: "none", "between-within", "containment", "residual".
sig.level	numeric (scalar), significance level, defaults to 0.05

INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.
INFO_CONTENT	logical, should the information content of cluster cells be computed? The default is TRUE for designs with less or equal than 2500 cluster cells, otherwise FALSE. Ignored if verbose=0.
verbose	integer, how much information should the function return? See also under Value.

Value

The return depends on the verbose parameter. If verbose=0, only the power is returned. If verbose=1 (the default), a list containing power and the parameters of the specific setting is returned. If requested (by verbose=2) this list also contains relevant matrices.

compute_InfoContent	<i>Title Formula-based calculation of information content</i>
---------------------	---

Description

Title Formula-based calculation of information content

Usage

```
compute_InfoContent(CovMat = NULL, W = NULL, dsn, sumCl, tp)
```

Arguments

CovMat	#' @param CovMat numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns.
W	numeric, the inverse of a covariance matrix. If CovMat is specified, input for W is ignored
dsn	a matrix with (#Clusters · #timepoints) rows and p columns, where p are the degrees of freedom of fixed effects in a gls model. This usually contains the intervention effect and some specification of the time effect.
sumCl	number of clusters
tp	number of time points

Value

A matrix containing the information content for every cluster-period cell

construct_CovBlk	<i>Construct a Single Block of the Covariance Matrix</i>
------------------	--

Description

Constructs the covariance matrix for multiple measurements of the same cluster. This function is usually called by `construct_CovMat` and is not designed to be used directly.

Usage

```
construct_CovBlk(sigma, tau = NULL, eta = NULL, AR = NULL, rho = NULL)
```

Arguments

sigma	numeric (vector of length timepoints), residual error
tau	numeric (vector of length timepoints), standard deviation of random intercepts
eta	numeric (vector of length timepoints), standard deviation of random slope
AR	numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. <i>Currently not compatible with rho!=0 !</i>
rho	numeric (scalar), correlation of tau and eta. The default is no correlation.

Value

a block of a covariance matrix, corresponding to intra-cluster covariance over time for one cluster

Examples

```
construct_CovBlk(sigma=rep(2,5), tau=rep(1,5))

construct_CovBlk(sigma=rep(2,5),
  tau=rep(.5,5), eta=c(0,0,1,1,1),
  AR=c(.5, 1))
```

construct_CovMat	<i>Construct a Covariance Matrix</i>
------------------	--------------------------------------

Description

constructs a (block diagonal) covariance matrix. This function calls [construct_CovBlk](#) (or [construct_CovSubMat](#) in case of repeated observations of the same individuals) for each block.

Usage

```
construct_CovMat(
  sumCl = NULL,
  timepoints = NULL,
  sigma,
  tau,
  eta = NULL,
  AR = NULL,
  rho = NULL,
  gamma = NULL,
  trtMat = NULL,
  N = NULL,
  CovBlk = NULL,
  psi = NULL,
  INDIV_LVL = FALSE
)
```

Arguments

sumCl	total number of clusters
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
sigma	numeric, residual error of cluster means if no N given.
tau	numeric, standard deviation of random intercepts
eta	numeric (scalar or matrix), standard deviation of random slopes. If eta is given as scalar, trtMat is needed as well.
AR	numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. <i>Currently not compatible with rho!=0 !</i>
rho	numeric (scalar), correlation of tau and eta. The default is no correlation.
gamma	numeric (scalar), random time effect

trtMat	a matrix of dimension <i>#Cluster</i> x <i>timepoints</i> as produced by the function <code>construct_trtMat</code> , indicating the cluster-periods that receive interventional treatment. Defaults to NULL. If trtMat is given, the arguments sumCl and timepoints are ignored (!).
N	numeric, number of individuals per cluster. Either a scalar, vector of length <i>#Clusters</i> or a matrix of dimension <i>#Clusters</i> x <i>timepoints</i> . Defaults to 1 if not passed.
CovBlk	a matrix of dimension <i>timepoints</i> x <i>timepoints</i> .
psi	numeric (scalar), random subject specific intercept. Leads to a closed cohort setting
INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

a covariance matrix

Examples

```
## Two clusters, three timepoints,
## residual standard error sd=3, random slope sd=1.
construct_CovMat(sumCl=2, timepoints=3, sigma=3, tau=1)
##
##
## ... with random slope as AR-1 process
construct_CovMat(sumCl=2, timepoints=3, sigma=3, tau=1, AR=.8)
##
##
## ... with sigma and tau variing over time and between clusters:
construct_CovMat(sumCl=2,timepoints=3,
                 sigma=matrix(c(1,2,2,1,1,2),nrow=2, byrow=TRUE),
                 tau=matrix(c(.2,.1,.1,.2,.2,.1),nrow=2, byrow=TRUE),
                 N=c(3,4))
```

construct_CovSubMat	<i>Construct a Block of the Covariance Matrix</i>
---------------------	---

Description

Constructs the covariance matrix for multiple measurements of the same cluster if the same individuals are observed at all time periods. This function is not designed to be used directly.

Usage

```
construct_CovSubMat(
  N,
  timepoints,
  sigma,
```

```

    tau,
    eta = NULL,
    AR = NULL,
    rho = NULL,
    gamma = NULL,
    psi = NULL,
    INDIV_LVL = FALSE
  )

```

Arguments

N	Number of individuals per cluster
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(CI)+1. Defaults to 1 for parallel designs.
sigma	numeric (vector of length timepoints), residual error
tau	numeric (vector of length timepoints), standard deviation of random intercepts
eta	numeric (vector of length timepoints), standard deviation of random slope
AR	numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. <i>Currently not compatible with rho!=0 !</i>
rho	numeric (scalar), correlation of tau and eta. The default is no correlation.
gamma	numeric (vector of length timepoints), standard deviation of a random time effect.
psi	numeric (scalar), random subject specific intercept. Leads to a closed cohort setting
INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

a block of a covariance matrix with two levels of clustering, corresponding to intra-cluster covariance over time for one cluster

Description

Constructs the design matrix with one column for every (fixed) parameter to be estimated and one row for every cluster for every timepoint. This function calls `construct_trtMat` to construct a matrix that indicates treatment status for each cluster at each timepoint. This is then transformed into the first column of the design matrix. `construct_DesMat` further calls `construct_timeAdjust` to get the fixed effect(s) of the timepoints.

Note: Unlike the usual notation, the treatment effect is in the first column (for easier access by higher level functions).

Usage

```
construct_DesMat(
  Cl = NULL,
  trtDelay = NULL,
  dsntype = "SWD",
  timepoints = NULL,
  timeAdjust = "factor",
  period = NULL,
  trtmatrix = NULL,
  timeBlk = NULL,
  N = NULL,
  incomplete = NULL,
  INDIV_LVL = FALSE
)
```

Arguments

<code>Cl</code>	integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
<code>trtDelay</code>	numeric (possibly vector), NA(s) and/or value(s) between 0 and 1. NA means that first (second, ...) period after intervention start is not observed. A value between 0 and 1 specifies the assumed proportion of intervention effect in the first (second ...) intervention period.
<code>dsntype</code>	character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
<code>timepoints</code>	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to <code>length(Cl)+1</code> . Defaults to 1 for parallel designs.
<code>timeAdjust</code>	character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".
<code>period</code>	numeric (scalar)
<code>trtmatrix</code>	an optional user defined matrix to define treatment allocation
<code>timeBlk</code>	an optional user defined matrix that defines the time adjustment in one cluster. Is repeated for every cluster.
<code>N</code>	numeric, number of individuals per cluster. Either a scalar, vector of length <code>#Clusters</code> or a matrix of dimension <code>#Clusters x timepoints</code> . Defaults to 1 if not passed.

incomplete	integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1s for observed clusterperiods and 0s or NA for unobserved cluster periods.
INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

an object of class DesMat

Examples

```
construct_DesMat(CI=c(2,0,1))
construct_DesMat(CI=c(2,0,1), N=c(1,3,2))

## manually defined time adjustment (same as above)
timeBlock <- matrix(c(1,0,0,0,
                      1,1,0,0,
                      1,0,1,0,
                      1,0,0,1), 4, byrow=TRUE)
construct_DesMat(CI=c(2,0,1), timeBlk=timeBlock)
```

construct_incompMat	<i>Constructs a matrix of NA and 1 for unobserved and observed cluster periods, respectively.</i>
---------------------	---

Description

Mostly useful to build incomplete stepped wedge designs

Usage

```
construct_incompMat(incomplete, dsntype, timepoints, CI, trtmatrix = NULL)
```

Arguments

incomplete	integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1s for observed clusterperiods and 0s or NA for unobserved cluster periods.
dsntype	character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(CI)+1. Defaults to 1 for parallel designs.
CI	integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
trtmatrix	an optional user defined matrix to define treatment allocation

Value

a matrix

construct_timeAdjust	<i>Construct the time period adjustment in the design matrix</i>
----------------------	--

Description

Offers several options to adjust for secular trends.

Usage

```
construct_timeAdjust(  
  Cl,  
  timepoints,  
  timeAdjust = "factor",  
  period = NULL,  
  timeBlk = NULL  
)
```

Arguments

Cl	integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
timeAdjust	character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".
period	numeric (scalar)
timeBlk	an optional user defined matrix that defines the time adjustment in one cluster. Is repeated for every cluster.

Value

a matrix with one row for every cluster at every timepoint and number of columns depending of adjustment type.

construct_trtMat	<i>Construct Treatment Matrix</i>
------------------	-----------------------------------

Description

Constructs a matrix of #cluster rows and #timepoint columns, indicating treatment status in each cluster at each timepoint.

Usage

```
construct_trtMat(Cl, trtDelay, dsntype, timepoints = NULL)
```

Arguments

Cl	integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
trtDelay	numeric (possibly vector), NA(s) and/or value(s) between 0 and 1. NA means that first (second, ...) period after intervention start is not observed. A value between 0 and 1 specifies the assumed proportion of intervention effect in the first (second ...) intervention period.
dsntype	character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.

Value

a matrix trtMat, where rows and columns correspond to cluster and timepoints, respectively

Examples

```
construct_trtMat(Cl=c(1,2,1), trtDelay=c(.2,.8), dsntype="SWD")
```

glsPower	<i>Compute power via weighted least squares</i>
----------	---

Description

This is the main function of the SteppedPower package. It calls the constructor functions for the design matrix [construct_DesMat](#) and covariance matrix [construct_CovMat](#), and then calculates the variance of the intervention effect estimator. The latter is then used to compute the power of a Wald test of a (given) intervention effect.

Usage

```

glsPower(
  Cl = NULL,
  timepoints = NULL,
  DesMat = NULL,
  trtDelay = NULL,
  incomplete = NULL,
  timeAdjust = "factor",
  period = NULL,
  dsntype = "SWD",
  mu0,
  mu1,
  marginal_mu = FALSE,
  sigma = NULL,
  tau = NULL,
  eta = NULL,
  AR = NULL,
  rho = NULL,
  gamma = NULL,
  psi = NULL,
  alpha_0_1_2 = NULL,
  CovMat = NULL,
  N = NULL,
  power = NULL,
  family = "gaussian",
  N_range = c(1, 1000),
  sig.level = 0.05,
  dfAdjust = "none",
  INDIV_LVL = FALSE,
  INFO_CONTENT = NULL,
  verbose = 1
)

```

Arguments

Cl	integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
timepoints	numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
DesMat	Either an object of class DesMat created by the function construct_DesMat or a matrix indicating the treatment status for each cluster at each timepoint. If supplied, timepoints, Cl, trtDelay are ignored.
trtDelay	numeric (possibly vector), NA(s) and/or value(s) between 0 and 1. NA means that first (second, ...) period after intervention start is not observed. A value between 0 and 1 specifies the assumed proportion of intervention effect in the first (second ...) intervention period.

incomplete	integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1s for observed clusterperiods and 0s or NA for unobserved cluster periods.
timeAdjust	character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".
period	numeric (scalar)
dsntype	character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
mu0	numeric (scalar), mean under control
mu1	numeric (scalar), mean under treatment
marginal_mu	logical. Only relevant for non-gaussian outcome. Indicates whether mu0 and mu1 are to be interpreted as marginal prevalence under control and under treatment, respectively, or whether they denote the prevalence conditional on random effects being 0 (It defaults to the latter). (<i>experimental!</i>)
sigma	numeric, residual error of cluster means if no N given.
tau	numeric, standard deviation of random intercepts
eta	numeric (scalar or matrix), standard deviation of random slopes. If eta is given as scalar, trtMat is needed as well.
AR	numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. <i>Currently not compatible with rho!=0 !</i>
rho	numeric (scalar), correlation of tau and eta. The default is no correlation.
gamma	numeric (scalar), random time effect
psi	numeric (scalar), random subject specific intercept. Leads to a closed cohort setting
alpha_0_1_2	numeric vector or list of length 2 or 3, that consists of alpha_0, alpha_1 and alpha_2. Can be used instead of random effects to define the correlation structure, following Li et al. (2018). When omitting alpha_2, this describes a cross-sectional design, where alpha_0 and alpha_1 define the intraclass correlation and cluster autocorrelation, respectively - as defined by Hooper et al. (2016).
CovMat	numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns. If CovMat is given, sigma, tau, eta, rho, gamma and psi as well as alpha_0_1_2 must be NULL.
N	numeric, number of individuals per cluster. Either a scalar, vector of length #Clusters or a matrix of dimension #Clusters x timepoints. Defaults to 1 if not passed.
power	numeric, a specified target power. If supplied, the minimal N is returned.
family	character, distribution family. One of "gaussian", "binomial". Defaults to "gaussian"

N_range	numeric, vector specifying the lower and upper bound for N, ignored if power is NULL.
sig.level	numeric (scalar), significance level, defaults to 0.05
dfAdjust	character, one of the following: "none", "between-within", "containment", "residual".
INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.
INFO_CONTENT	logical, should the information content of cluster cells be computed? The default is TRUE for designs with less or equal than 2500 cluster cells, otherwise FALSE. Ignored if verbose=0.
verbose	integer, how much information should the function return? See also under Value.

Details

Let $\theta := \mu_1 - \mu_0$ the treatment effect under investigation. The variance of the treatment effect estimator $\hat{\theta}$ can then be estimated via weighted least squares (see also vignette 'Getting Started').

Value

The return depends on the verbose parameter. If verbose=0, only the power is returned. If verbose=1 (the default), a list containing power, projection matrix and the parameters of the specific setting is returned. If explicitly requested (by verbose=2) this list also contains the DesMat-object and the covariance matrix.

If INFO_CONTENT= TRUE, the returned list contains a named list with four elements: Cells is explicit computation of the information content in each cell; Cluster is the information content of entire clusters; time is thie information content of entire time periods and Closed is a formula-based computation the information content in each cell,

Examples

```
## See also vignette for more examples
##
##
## stepped wedge design with 5 Clusters in 5 sequences,
## residual standard deviation 2,
## cluster effect sd = 0.33, and 10 individuals per cluster.
## Further, let the mean under the null and alternative hypothesis 0 and 1,
## respectively.
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10)
##
##
## ... with auto-regressive cluster effect `AR=0.7`.
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, AR=0.7, N=10)
##
##
## ... with varying cluster size
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=c(12,8,10,9,14))
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33,
```

```

N=matrix(c(12,8,10,9,14,
           11,8,10,9,13,
           11,7,11,8,12,
           10,7,10,8,11,
           9,7, 9,7,11,
           9,6, 8,7,11),5,6))

##
##
## ... with random treatment effect (with standard deviation 0.2),
## which is correlated with the cluster effect with `rho`=0.25.
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, eta=.2, rho=.25, N=10)
##
##
## ... with missing observations (a.k.a. incomplete stepped wedge design)
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10, incomplete=3)
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10,
         incomplete=matrix(c(1,1,1,0,0,
                             1,1,1,1,0,
                             1,1,1,1,1,
                             1,1,1,1,1,
                             0,1,1,1,1,
                             0,0,1,1,1),5,6))

## -> the same.
##
## ... with two levels of clustering. This arises if the patients are
## observed over the whole study period
## (often referred to as closed cohort design) or if subclusters exist
## (such as wards within clinics). For
mod_aggr <- glsPower(mu0=0, mu1=1, Cl=rep(1,5),
                    sigma=2, tau=0.33, psi=.25,
                    N=10, incomplete=3, verbose=2)
mod_indiv <- glsPower(mu0=0, mu1=1, Cl=rep(1,5),
                    sigma=2, tau=0.33, psi=.25,
                    N=10, incomplete=3, verbose=2, INDIV_LVL=TRUE)

mod_aggr
mod_indiv
## Compare covariance matrices of first cluster
mod_aggr$CovarianceMatrix[1:6,1:6] ; mod_indiv$CovarianceMatrix[1:60,1:60]
##
##
## stepped wedge design with 5 Clusters in 5 sequences, residual sd = 2,
## cluster effect sd = 0.33. How many Individuals are needed to achieve a
## power of 80% ?
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, power=.8)
##
## ... How many are needed if we have a closed cohort design with a random
## individuum effect of .7?
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, psi=.7, power=.8)
##
##
## longitudinal parallel design, with 5 time periods, 3 clusters in treatment
## and control arm each.
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10,

```

```

        dsntype="parallel", timepoints=5)
##
##
##
## ... with one baseline period and four parallel periods
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10,
        dsntype="parallel_baseline", timepoints=c(1,4))
##
##
##
## cross-over design with two timepoints before and two after the switch
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10,
        dsntype="crossover", timepoints=c(2,2))
##
##
##
## stepped wedge design with 32 Individuals in 8 sequences, binomial outcome,
## 50% incidence under control, 25% incidence under interventional treatment.
## cluster effect sd = 0.5 (ICC of 1/3 under control),
## every individual is its own cluster.
## ... with incidences defined conditional on cluster effect=0
glsPower(mu0=0.5, mu1=0.25, Cl=rep(4,8), tau=0.5, N=1,
        family="binomial")
##
##
## ... with marginally defined proportions
glsPower(mu0=0.5, mu1=0.25, Cl=rep(4,8), tau=0.5, N=1,
        family="binomial", marginal_mu=TRUE)

##
##

```

 icc_to_RandEff

Transform ICC, CAC, IAC into random effects

Description

This function transforms a covariance structure specified by intraclass correlation (ICC), cluster autocorrelation (CAC) and individual autocorrelation (IAC) as in Hooper et al. (2016) into the random effects notation. The latter specification type is used by the `workhorse` function of this package, `glsPower()`.

Usage

```
icc_to_RandEff(icc, cac = 1, iac = 0, sigMarg = NULL, sigResid = NULL)
```

Arguments

icc	intracluster correlation
cac	cluster autocorrelation
iac	individual autocorrelation
sigMarg	Marginal standard deviation
sigResid	Residual standard deviation on individual level

Details

The formulae used are

$$\sigma_{resid}^2 = \sigma_{marg}^2(1-ICC)(1-IAC)\tau^2 = \sigma_{marg}^2 \cdot ICC \cdot CAC \gamma^2 = \sigma_{marg}^2 \cdot ICC \cdot (1-CAC)\psi^2 = \sigma_{marg}^2 \cdot IAC \cdot (1-ICC)$$

Note that this does not allow to define the standard deviation of a random treatment effect eta, but you can manually define it in the call to `glsPower()`, see examples.

The **CAC** is sometimes interpreted in two different ways. *Two-period decay* (the more common interpretation) allows correlation within the same period to differ from those across periods. *Discrete time decay* (much less common interpretation), on the other hand, assumes a consistent rate of correlation decay over time. The former introduces an additional random term (i.e. a cluster-period specific random intercept, with standard deviation γ), whereas the latter simply defines a fixed autocorrelation structure that dictates how correlations diminish over time. Therefore, if **CAC** is specified, it is interpreted as *two-period decay* and a (non-zero) value for gamma is returned. To define *discrete time decay*, please use the `AR` option in the main function `glsPower()` instead.

Value

a list containing five named elements (possibly vectors or matrices):

- random cluster intercept tau,
- random time effect gamma,
- random subject intercept psi,
- residual standard deviation sigResid and
- marginal standard deviation sigMarg.

References

Hooper, R., Teerenstra, S., de Hoop, E., & Eldridge, S. (2016). *Sample size calculation for stepped wedge and other longitudinal cluster randomised trials*. *Statistics in medicine*, 35(26), 4718-4728. DOI: 10.1002/sim.7028

See Also

[RandEff_to_icc\(\)](#), [RandEff_to_alpha012\(\)](#) or [alpha012_to_RandEff\(\)](#)

Examples

```
## The function can be applied to vectors
tmp <- icc_to_RandEff(icc=c(0.01,0.005,0.001),
                     cac=1,
                     iac=.001,
                     sigMarg=sqrt(.5*(1-.5)) )

tmp

## This can then be inserted into `glsPower()` to calculate power for a
## specific setting (albeit not as vectors)
## Possibly with an additional random treatment effect `eta`.
glsPower(CI=rep(2,4),
        N = 15,
        mu0=.5, mu1=.3,
        sigma = tmp$`sigResid`[1],
        tau    = tmp$`tau`[1],
        gamma  = tmp$`gamma`[1],
        psi    = tmp$`psi`[1],
        eta    = 0.03 )
```

plot.DesMat	<i>plot.DesMat</i>
-------------	--------------------

Description

plot.DesMat

Usage

```
## S3 method for class 'DesMat'
plot(x, show_colorbar = FALSE, INDIV_LVL = FALSE, ...)
```

Arguments

x	An object of class DesMat
show_colorbar	logical, should the colorbar be shown?
INDIV_LVL	logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.
...	Arguments to be passed to methods

Value

a plotly html widget, displaying the treatment status

Examples

```
x <- construct_DesMat(C1=c(2,2,2,0,2,2,2),.5)
```

plot.glsPower	<i>plot an object of class glsPower</i>
---------------	---

Description

Up to four plots (selectable by which) that visualise: the contribution of each cluster-period cell to the treatment effect estimator, the information content of each cluster-period cell, the treatment status for each cluster for each time point and the covariance matrix. By default, only the first two plots are returned.

Usage

```
## S3 method for class 'glsPower'
plot(
  x,
  which = NULL,
  show_colorbar = NULL,
  annotations = NULL,
  annotation_size = NULL,
  marginal_plots = TRUE,
  ...
)
```

Arguments

x	object of class glsPower
which	Specify a subset of the numbers 1:4 to select plots. The default is 1:2 or 1, depending on whether x contains the information content.
show_colorbar	logical, should the colorbars be shown?
annotations	logical, should the cell contributions be annotated in the Plot?
annotation_size	font size of annotation in influence plots
marginal_plots	should the influence of whole periods, clusters also be plotted?
...	Arguments to be passed to methods

Value

a list of plotly html widgets

plot_CellWeights	<i>plot cell contributions (weights) of a gls object</i>
------------------	--

Description

plot cell contributions (weights) of a gls object

Usage

```
plot_CellWeights(
  x,
  annotations = NULL,
  annotation_size = NULL,
  show_colorbar = TRUE,
  marginal_plots = TRUE
)
```

Arguments

x	object of class glsPower
annotations	logical, should the cell contributions be annotated in the Plot?
annotation_size	font size of annotation in influence plots
show_colorbar	logical, should the colorbars be shown?
marginal_plots	should the influence of whole periods, clusters also be plotted?

Value

a plotly html widget

plot_CovMat	<i>Visualise a Covariance Matrix</i>
-------------	--------------------------------------

Description

Currently not exported.

Usage

```
plot_CovMat(CovMat, show_colorbar = FALSE)
```

Arguments

CovMat	A covariance matrix (possibly in sparse matrix notation)
show_colorbar	logical, should the colorbar be shown?

Value

a plotly object

plot_InfoContent	<i>plot the information content of a gls object</i>
------------------	---

Description

plot the information content of a gls object

Usage

```
plot_InfoContent(
  IC,
  annotations = NULL,
  annotation_size = NULL,
  show_colorbar = TRUE,
  marginal_plots = TRUE
)
```

Arguments

IC	a matrix with information content for each cluster at each time period
annotations	logical, should the cell contributions be annotated in the Plot?
annotation_size	font size of annotation in influence plots
show_colorbar	logical, should the colorbars be shown?
marginal_plots	should the influence of whole periods, clusters also be plotted?

Value

a plotly object

print.DesMat	<i>print.DesMat</i>
--------------	---------------------

Description

print.DesMat

Usage

```
## S3 method for class 'DesMat'
print(x, ...)
```

Arguments

x An object of class 'DesMat'
 ... Arguments to be passed to methods

Value

Messages with information about the design.

print.glsPower *Print an object of class glsPower*

Description

Print an object of class glsPower

Usage

```
## S3 method for class 'glsPower'
print(x, ...)
```

Arguments

x object of class glsPower
 ... Arguments to be passed to methods

Value

Messages, containing information about (at least) power and significance level

RandEff_to_alpha012 *Transform random effects to alpha*

Description

Transforms standard deviations of random effects into a correlation structure specified by $\alpha_0, \alpha_1, \alpha_2$ as defined in Li et al. (2018).

Usage

```
RandEff_to_alpha012(sigResid, tau, gamma, psi)
```

Arguments

sigResid	Residual standard deviation on individual level
tau	standard deviation of random cluster intercept
gamma	standard deviation of random time effect
psi	standard deviation of random subject specific intercept

Value

a list containing four named elements (possibly vectors or matrices): alpha0, alpha1, alpha2 specify a correlation structure. SigMarg denotes the marginal standard deviation

References

Li, F., Turner, E. L., & Preisser, J. S. (2018).
Sample size determination for GEE analyses of stepped wedge cluster randomized trials.
 Biometrics, 74(4), 1450-1458. DOI: 10.1111/biom.12918

See Also

[RandEff_to_icc\(\)](#), [icc_to_RandEff\(\)](#) or [alpha012_to_RandEff\(\)](#)

Examples

```
RandEff_to_alpha012(sigResid=sqrt(11), tau=4, gamma=3, psi=2)

## The function is vectorised:
RandEff_to_alpha012(sigResid = matrix(c(0,1,2,3,4,5), 2, 3),
                    tau       = matrix(c(1,1,1,0,0,0), 2, 3),
                    gamma     = matrix(c(0,0,1,0,0,1), 2, 3),
                    psi       = matrix(c(0,1,1,0,0,1), 2, 3))
```

RandEff_to_icc	<i>Transform random effects into ICC, CAC, IAC</i>
----------------	--

Description

This function transforms standard deviations of random effects into intracluster correlation (ICC), cluster autocorrelation (CAC) and individual autocorrelation (IAC). It reproduces the formulae in Hooper et al. (2016).

Usage

```
RandEff_to_icc(sigResid, tau, gamma = 0, psi = 0)
```

Arguments

sigResid	Residual standard deviation on individual level
tau	standard deviation of random cluster intercept
gamma	standard deviation of random time effect
psi	standard deviation of random subject specific intercept

Details

The formulae used are

$$\sigma_{\text{marg}}^2 = \sigma_{\text{resid}}^2 + \tau^2 + \gamma^2 + \psi^2 ICC = \frac{\tau^2 + \gamma^2}{\sigma_{\text{marg}}^2} CAC = \frac{\tau^2}{\tau^2 + \gamma^2} IAC = \frac{\psi^2}{\sigma_{\text{resid}}^2 + \psi^2}$$

Value

a list containing four named elements (possibly vectors or matrices):

- icc intracluster correlation
- cac cluster autocorrelation
- iac individual autocorrelation
- sigResid Residual standard deviation on individual level

References

Hooper, R., Teerenstra, S., de Hoop, E., & Eldridge, S. (2016). *Sample size calculation for stepped wedge and other longitudinal cluster randomised trials*. *Statistics in medicine*, 35(26), 4718-4728. DOI: 10.1002/sim.7028

See Also

[icc_to_RandEff\(\)](#), [RandEff_to_alpha012\(\)](#) or [alpha012_to_RandEff\(\)](#)

SteppedPower-pkg

SteppedPower

Description

SteppedPower offers tools for power and sample size calculation as well as design diagnostics for longitudinal mixed model settings, with a focus on stepped wedge designs. All calculations are oracle estimates i.e. assume random effect variances to be known (or guessed) in advance.

Author(s)

Philipp Mildenerberger <pmildenb@uni-mainz.de>

tTestPwr	<i>Compute Power of a Wald Test</i>
----------	-------------------------------------

Description

Computes the power of a scaled Wald test given a standard error, an effect size, the degrees of freedom of the t-distribution and a significance level. Computes the exact power, see second example

Usage

```
tTestPwr(d, se, df, sig.level = 0.05)
```

Arguments

d	numeric, raw effect
se	numeric, standard error
df	numeric, degrees of freedom of the t-distribution
sig.level	numeric, significance level, defaults to 0.05

Value

a scalar

Examples

```
tTestPwr(4,1,10) ; tTestPwr(4,1,30) ; tTestPwr(4,1,Inf)
```

VarClosed_Kasza	<i>Closed formula for treatment variance in open cohort settings</i>
-----------------	--

Description

From Kasza et al "Sample size and power calculations for open cohort longitudinal cluster randomized trials" 2020

Usage

```
VarClosed_Kasza(trtMat, tau, gamma = 0, psi = 0, sigma, N, chi)
```

Arguments

trtMat	a matrix trtMat to define treatment allocation, where rows and columns correspond to cluster and timepoints, respectively
tau	numeric, standard deviation of random intercepts
gamma	numeric, random time effect
psi	numeric, random subject specific intercept.
sigma	numeric, residual error on subject level.
N	numeric, number of individuals per cluster.
chi	Attrition factor

Value

numeric, variance of the estimator for treatment effect

Examples

```
## test setting, from Hussey&Hughes 2007 ####
trtMat <- construct_DesMat(c(6,6,6,6))$trtMat
tau <- .025 ; sigma <- sqrt(.041*.959) ; N <- 100 ;
gamma <- 0.01 ; psi <- .1 ; chi <- .7

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=0, psi=0, N=N, chi=0)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(C1 = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=0, tau=tau, psi=0)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=0)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(C1 = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=gamma, tau=tau, psi=psi)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=1)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(C1 = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=sqrt(gamma^2+psi^2/N), tau=tau, psi=0)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=chi)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(C1 = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=sqrt(gamma^2+chi*psi^2/N), tau=tau, psi=sqrt(1-chi)*psi)
```

VarClosed_Li

Closed formula for treatment variance, with proportional decay

Description

From Li et al "Design and analysis considerations for cohort stepped wedge cluster randomized trials with a decay correlation structure"

Usage

```
VarClosed_Li(trtMat, tau, psi, N, AR)
```

Arguments

trtMat	a matrix trtMat to define treatment allocation, where rows and columns correspond to cluster and timepoints, respectively
tau	numeric, standard deviation of random intercepts
psi	numeric, random subject specific intercept.
N	numeric, number of individuals per cluster.
AR	numeric (scalar), It defines the AR(1)-correlation of random effects.

Value

numeric, variance of the estimator for treatment effect

Examples

```
## test setting, from Hussey&Hughes 2007 ####
trtMat <- construct_DesMat(c(6,6,6,6))$trtMat
tau <- .025 ; N <- 100 ; psi <- .1 ; AR <- .6
tmp <- VarClosed_Li(trtMat, tau=tau, psi=psi, N=N, AR=AR)
tTestPwr((.05-.032), se=sqrt(tmp), Inf)
glsPower(C1=rep(6,4), mu0=.05, mu1=.032, AR=AR,
         tau=tau, N=N, sigma=0, psi=psi, verbose=0)
```

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