

Macro 1:

Effect size ratio method for sample size re-estimation

```
%Macro es(nsim=1000000,alpha=0.025, beta=0.1, sigma=50, ni=0, rx=150,
ry=150,n1=70, nmax=350, n0=233, diff=15,alpha1=0.0026, alpha0=1,
alpha2=0.0240);
data es;keep FSP ESP nmean power nclassic; seedx=1736; seedy=6214;alpha=&alpha; ni=&ni;
nmax=&nmax; rx=&rx; ry=&ry; sigma=&sigma;n1=&n1;
delta= abs(&diff+ni)/sigma;
nclassic=round(2*((probit(1-alpha)+probit(1-&beta))/delta)**2);
FSP=0; ESP=0; nmean=0;power=0;
Do isim= 1 to &nsim;
    rx1=rannor(seedx)*sigma/sqrt(n1)+rx;
    ry1=rannor(seedy)*sigma/sqrt(n1)+ry;
    t1=(rx1-ry1+ni)*sqrt(n1)/2**0.5/sigma;
    p1=1-probnorm(t1);
    if p1>&alpha0 then do;
        FSP=FSP+1/&nsim; nfinal=n1;
    end;
    if p1<=&alpha1 then do;
        power=power+1/&nsim; ESP=ESP+1/&nsim; nfinal=n1;
    end;
    if p1>&alpha1 and p1<=&alpha0 then do;
        if &diff*(rx1-ry1+ni)<0 then nfinal=n1;
        er=&diff/(abs(rx1-ry1)+0.0000001);
        nfinal=min(&nmax, max(&n0, er**2*&n0));
        if nfinal>n1 then do;
            rx2=rannor(seedx)*sigma/sqrt(nfinal-n1)+rx;
            ry2=rannor(seedy)*sigma/sqrt(nfinal-n1)+ry;
            t2=(rx2-ry2+ni)*sqrt(nfinal-n1)/2**0.5/sigma;
            z2=(t1+t2)/sqrt(2);
            p2=1-probnorm(z2);
            if .<p2<=&alpha2 then power=power+1/&nsim;
        end;
    end;
    nmean=nmean+nfinal/&nsim;
end;
proc print data=es; run;
%Mend es;
```



Macro 2:

Conditional power method for sample size re-estimation

```
%Macro cp(nsim=1000000,alpha=0.025, beta=0.1, sigma=50, ni=0, rx=150,
          ry=150,n1=70,nmax=280,diff=15,alpha1=0.0026,alpha0=1,alpha2=0.0240,
w=0.70711,cP=0.9);
  data n;keep FSP ESP nmean power nclassic;
          seedx=1736; seedy=6214; alpha=&alpha; ni=&ni; rx=&rx; ry=&ry; sigma=&sigma;
n1=&n1;
          delta=abs(&diff+ni)/sigma;
          nclassic=round(2*((probit(1-alpha)+ probit(1-&beta))/delta)**2);
          FSP=0; ESP=0; nmean=0;power=0;
          Do isim= 1 to &nsim;
            rx1=rannor(seedx)*sigma/sqrt(n1)+rx;
            ry1=rannor(seedy)*sigma/sqrt(n1)+ry;
            t1=(rx1-ry1+ni)*sqrt(n1)/2**0.5/sigma;
            p1=1-probnorm(t1);
            if p1>&alpha0 then do;
              FSP=FSP+1/&nsim; n2=0;
            end;
            if p1<=&alpha1 then do;
              power=power+1/&nsim; ESP=ESP+1/&nsim; n2=0;
            end;
            if p1>&alpha1 and p1<=&alpha0 then do;
              eSize=&diff/&sigma;
              Cfun=(probit(1-&alpha2)-&w*probit(1-p1))/&w;
              n2=min(&nmax,2*((Cfun-probit(1-&cP))/eSize)**2);
              rx2=rannor(seedx)*sigma/sqrt(n2)+rx;
              ry2=rannor(seedy)*sigma/sqrt(n2)+ry;
              t2=(rx2-ry2+ni)*sqrt(n2)/2**0.5/sigma;
              z2=(t1+t2)/sqrt(2);
              p2=1-probnorm(z2);
              if .<p2<=&alpha2 then power=power+1/&nsim;
            end;
            nmean=nmean+(n1+n2)/&nsim;
          end;
        proc print data=n; run;
%Mend cp;
```

