

Package ‘NAPrior’

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Title Network Meta-Analytic Predictive Prior for Mid-Trial SoC Changes

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Description Implements the Network meta-Analytic Predictive (NAP) prior framework to accommodate changes in the standard of care (SoC) during ongoing randomized controlled trials (RCTs). The method synthesizes pre- and post-change in-trial data by leveraging external evidence, particularly head-to-head trials comparing the original and new standards of care, to bridge the two evidence periods and enable principled borrowing. The package provides utilities to construct NAP-based priors and perform Bayesian inference for time-to-event endpoints using summarized trial evidence.

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Description

Runs Monte Carlo simulations of an E vs C2 trial and performs Bayesian analysis with a NAP-based prior constructed by `NAP_prior()`. The routine supports both single external study setting and multiple external studies settings as encoded in the provided `NAP_prior` object, and works with either a fixed mixture weight (mNAP) or an elastic, data-adaptive weight (eNAP).

Usage

```
NAP_oc(
  NAP_prior = NULL,
  theta_EC2 = 0,
  n_EC2 = 200,
  lambda = 2,
  sim_model = c("Exponential", "Weibull"),
  model_param = 0.05,
  iter = 2000,
  chains = 4,
  seed = 123,
  nsim = 100,
  jags_model = NULL
)
```

Arguments

<code>NAP_prior</code>	An object returned by <code>NAP_prior()</code> that contains the prior specification and (for eNAP) any calibrated tuning parameters a , b .
<code>theta_EC2</code>	Numeric scalar. True log-hazard ratio for E vs C2 used to generate the direct trial data.
<code>n_EC2</code>	Integer. Total sample size for the simulated E vs C2 trial.
<code>lambda</code>	Numeric scalar > 0 . Randomization ratio E:C2; e.g., <code>lambda = 2</code> means 2:1 allocation to E:C2.
<code>sim_model</code>	Character string. Event-time model used to simulate individual times; one of "Exponential" or "Weibull".
<code>model_param</code>	Named numeric vector for the baseline hazard of the control arm. For <code>sim_model = "Exponential"</code> , use <code>c(rate = ...)</code> . For <code>sim_model = "Weibull"</code> , use <code>c(shape = ..., rate = ...)</code> .
<code>iter</code>	Integer. Total MCMC iterations per chain for JAGS (default 2000).
<code>chains</code>	Integer. Number of MCMC chains (default 4).
<code>seed</code>	Integer. Random seed for the simulation replicates.
<code>nsim</code>	Integer. Number of Monte Carlo replicates (default 100).

`jags_model` Either a length-1 character string containing JAGS model code (e.g., a packaged object such as `jags_model_RE`) or a file path to a .txt JAGS model. If NULL, a default FE/RE model is chosen to match the `NAP_prior` mode.

Value

A data frame with one row per replicate containing:

- `post_mean`, `post_sd`, `low95`, `hi95` — posterior mean, SD, and 95\
- `prob_E_better` — posterior probability $\theta_{\{E, C2\}} < 0$.
- `prior_weight`, `post_weight` — prior and updated weights used in the mixture (for eNAP, `prior_weight` is $w(Z)$).
- `sigma_hat` — posterior mean of between-study SD (RE only; NA for FE).

NAP_posterior

Conduct posterior inference with NAP-based priors

Description

Draw posterior via MCMC (JAGS) with derived NAP priors from `NAP_prior` function both setting (one external trial/multiple external trials) and NAP method (NAP/mNAP/eNAP) will be determined by the provided `NAP_prior` object. If using eNAP, make sure the tuning parameter used to derive `NAP_prior` are calibrated by `tune_param_eNAP` function.

Usage

```
NAP_posterior(
  NAP_prior = NULL,
  y_EC2,
  s_EC2,
  iter = 2000,
  chains = 4,
  model = NULL
)
```

Arguments

`NAP_prior` An object returned by `NAP_prior()` containing the full the NAP prior (and if eNAP without assumed direct effects, calibrated tuning parameters (a,b))

`y_EC2` Numeric scalar. Direct estimate y_{EC2} (e.g., log-HR) for E vs $C2$.

`s_EC2` Positive numeric scalar. Sampling variance s_{EC2}^2 for y_{EC2} .

`iter` Total MCMC iterations per chain (default 2000).

`chains` Number of MCMC chains (default 4).

`model` Either a length-1 character string containing JAGS model code or a path to a JAGS model file. If NULL, a package default will be used.

Value

A list of class "NAP_posterior_result" with elements:

- `posterior_sum`: data frame with posterior summaries for $\theta_{E,C2}$ (mean, sd, 95\ weights (prior_weight, post_weight)).
- `enap_prior`: For eNAP only: data frame describing the eNAP prior with calculated data-dependent weight: columns for NAP (Informative) and Vague, rows for Mixing Weight, Mean, Variance, and ESS (events) if available.
- `jags_fit`: the R2jags fit object.

#'

Examples

```
# Create a NAP_prior object
my_naprior <- NAP_prior(
  weight_mtd = "fixed", w = 0.50,      # fixed mixture weight
  y_EC1 = -0.36, s_EC1 = 0.16^2,
  y_C2C1 = -0.30, s_C2C1 = 0.14^2,    # single external trial
  tau0 = 1000
)

# Calculate posterior
out <- NAP_posterior(
  NAP_prior = my_naprior,
  y_EC2 = -0.20, s_EC2 = 0.18^2,
  iter = 1000, chains = 2
)
out$posterior_sum
out$enap_prior
```

NAP_prior

NAP_prior: Derive NAP/mNAP/eNAP priors

Description

Builds the informative NAP component (mean/variance from the indirect path) and the vague component, and reports the mixing weight depending on the mode:

- `weight_mtd = "fixed"`: use the supplied fixed weight w in $[0, 1]$.
- `weight_mtd = "adaptive"` (eNAP): if `y_EC2` is provided, compute the data-dependent weight via the elastic link; otherwise, print a formula note.

Derive NAP-based prior (s) based on indirect evidence

Derive the NAP-based posteriors with provided summary statistics on indirect evidence edges By default, the function assumes a vague component is desired, as a result, to obtain NAP/mNAP/eNAP:

- *NAP* Set `weight_mtd="fixed"` and `w=1`, use the NAP (informative component) column results
- *mNAP* Set `weight_mtd="fixed"` and `w` as pre-specified fixed weight. The resulting mNAP is $w\pi_{NAP} + (1 - w)\pi_0$
- *eNAP* Set `weight_mtd="adaptive"` and provide calibrated `a` and `b` as from `tune_param_eNAP` function, then either: 1). Provide assumed value for `y_EC2` and `s_EC2` (i.e., as for sample size calculation): return a calculated dynamic weight $w(Z)$, the resulting eNAP is then $w(Z)\pi_{NAP} + (1 - w(Z))\pi_0$; OR 2). Leave `y_EC2` and `s_EC2` as NULL, return the NAP (informative component) and Vague component, with description for protocol reference

Usage

```
NAP_prior(
  weight_mtd = c("adaptive", "fixed"),
  w = NULL,
  a = NULL,
  b = NULL,
  y_EC2 = NULL,
  s_EC2 = NULL,
  y_EC1,
  s_EC1,
  y_C2C1,
  s_C2C1,
  mu0 = 0,
  tau0 = 1000,
  lambda = 1,
  sigma2_hat = NULL
)
```

Arguments

<code>weight_mtd</code>	Either "adaptive" (eNAP) or "fixed" (NP/NAP/mNAP).
<code>w</code>	Fixed prior weight in [0,1]; required only if <code>weight_mtd="fixed"</code> . Ignored otherwise. $0 < w < 1$ infers mixture NAP; $w=0$ infers NP; $w=1$ infers NAP.
<code>a, b</code>	eNAP tuning parameters; required only if <code>weight_mtd="adaptive"</code> ($a < 0$ and $b > 0$). Ignored in fixed mode.
<code>y_EC2, s_EC2</code>	Log-HR and SE for $E : C2$ (Current trial post-SoC change).
<code>y_EC1, s_EC1</code>	Log-HR and SE for $E : C1$ (Current trial pre-SoC change).
<code>y_C2C1, s_C2C1</code>	Historical C2 vs. C1 trial Log-HRs and SEs.
<code>mu0, tau0</code>	mean and variance of the vague component (default $\sqrt{1000}$).
<code>lambda</code>	Randomization ratio (default 1).
<code>sigma2_hat</code>	Positive scalar, required only for multiple external trials setting, leave blank if use default REML estimate, otherwise provide user-specified value

Details

This function automatically selects one external trial vs multiple external trials setting:

- One external trial if $\text{length}(y_C2C1) == 1$ & $\text{length}(s_C2C1) == 1$ (one external trial).
- Multiple external trials if $\text{length}(y_C2C1) > 1$ & $\text{length}(s_C2C1) == \text{length}(y_C2C1)$. By default uses `metafor::rma.uni(..., method="REML")` to obtain REML estimate; Otherwise please provide `sigma2_hat`

Value

Displays the NAP prior as a mixture of an informative prior (constructed based on the indirect evidence path) and a vague prior.

An object of class "NAPrior" (data.frame + attributes).

Examples

```
## -----
## Example 1: One external trial setting with fixed mixing weight of 0.5 (mNAP)
## -----
mNAP_test1 <- NAP_prior(
  weight_mtd = "fixed", w = 0.50,          # fixed mixture weight
  y_EC1 = -0.36, s_EC1 = 0.16^2,
  y_C2C1 = -0.30, s_C2C1 = 0.14^2,        # single external trial
  tau0 = 1000
)
print(mNAP_test1)
plot(mNAP_test1)

## -----
## Example 2: RE case (multiple historical), ADAPTIVE weight
## -----
eNAP_test1 <- NAP_prior(
  weight_mtd = "adaptive",
  a = -2, b = 10,          # from calibration
  y_EC1 = -0.36, s_EC1 = 0.16^2,          # E:C1 (current, pre-change)
  y_C2C1 = c(-0.28, -0.35, -0.31),       # C2:C1 (external trials)
  s_C2C1 = c(0.12^2, 0.11^2, 0.15^2),
  tau0 = 1000                          # vague variance
)
print(eNAP_test1)
```

post_w

Posterior mixture weight calculation

Description

Computes posterior updated mixture weights for a two-component normal-normal model using the standard logit-additive update. The *prior* mixing weight is either a fixed weight $w \in (0, 1)$ or a dynamic mixing weight as for eNAP prior: $Z = |y_{\text{dir}} - y_{\text{ind}}|/s_{\text{link}}$:

$$w(Z) = 1/\exp(a + b \log(Z + 1)), \quad a < 0, \quad b > 0.$$

Usage

```
post_w(
  w,
  a,
  b,
  s_EC2,
  s_EC1,
  s_C2C1,
  y_EC2,
  y_EC1 = -0.5,
  y_C2C1 = -0.5,
  tau0 = 1000,
  mu0 = 0,
  eps = 1e-12
)
```

Arguments

w	Scalar. If $w > 1$, use the ADAPTIVE branch (logistic prior on $\log\text{-}Z$). If $0 < w < 1$, use a fixed prior weight equal to w .
a, b	Parameters used in the elastic function for dynamic mixing weight. Must satisfy $a < 0$ and $b > 0$.
s_EC2, s_EC1, s_C2C1	Sampling variances for direct evidence (E vs. C2 trial), and edges of indirect evidence (E vs. C1 trial and C2 vs. C1 trial).
y_EC2, y_EC1, y_C2C1	Estimated log-HR for E vs. C2 trial, E vs. C1 trial, C2 vs. C1 trial, respectively
mu0, tau0	Mean and variance for the vague component.
eps	Numeric scalar used for small-value clipping (default 1e-12).

Details

- **Fixed prior mixing weight (Robust NMAP Prior):** requires $0 < w < 1$.
- **Adaptive branch (Adaptive NMAP Prior):** triggered by $w > 1$, requires $a < 0$ and $b > 0$. This corresponds to a decreasing prior weight as the inconsistency grows.
- All variance/SD arguments may be given as scalars or vectors; scalars are recycled.

Value

A numeric vector of posterior weights in $(0, 1)$ reflecting realized borrowing fraction of the informative component.

Examples

```
y_EC2 <- -0.5; y_EC1 <- -0.8; y_C2C1 <- -0.3
s_EC2 <- 0.2; s_EC1 <- 0.18; s_C2C1 <- 0.18
```

```
# Fixed mixing weight 0.5
post_w(w = 0.5, a = NA, b = NA, s_EC2, s_EC1, s_C2C1,
       y_EC2, y_EC1, y_C2C1)

# Dynamic weight with elastic function of (a=-4.6, b=3):
post_w(w = 2, a = -2.5, b = 10, s_EC2, s_EC1, s_C2C1,
       y_EC2, y_EC1, y_C2C1)
```

tune_param_eNAP

Calibrate (a, b) for eNAP prior

Description

Calibrates the tuning parameters (a, b) of the elastic NAP prior. This function supports both the one external trial setting and multiple external trials setting:

- *Single external trial* provide y_{C2C1} and s_{C2C1} as scalars.
- *Multiple external trials* provide y_{C2C1} and s_{C2C1} as vectors of same lengths. by default the cross-trial variance will be automatically calculated by REML, otherwise please provide the cross-trial variance as input parameter: σ^2_{hat}

Usage

```
tune_param_eNAP(
  s_EC2,
  s_EC1,
  s_C2C1,
  tau0 = 1000,
  delta = 0.5,
  t1 = 0.999,
  t0 = 0.05,
  clip_a = c(-5, -0.5),
  clip_b = c(1e-05, 50),
  exact = FALSE,
  y_EC1 = -0.5,
  y_C2C1 = -0.5,
  mu0 = 0,
  sigma2_hat = NULL,
  verbose = FALSE
)
```

Arguments

$s_{EC2}, s_{EC1}, s_{C2C1}$

Sampling variances for post-SoC change period (E vs. C2), pre-SoC change period of current trial (E vs. C1 trial) and external trial (C2 vs. C1 trial)

delta	Positive scalar; Clinically significant difference on the log-HR scale such that direct and indirect evidence should be considered as strongly inconsistent.
t1, t0	Positive scalar; Calibration targets at consistency and strongly inconsistency: $w'(0) = t1$ (near 1; default 0.99), $w'(\delta) = t0$ (near 0; default 0.05).
clip_a, clip_b	Numeric Vector of Length 2: Minimum and maximum caps for tuning parameters (a,b), by default clip_a=(-5,0.5) and clip_b=(0,50)
exact	Logical (TRUE/FALSE); If TRUE, require the exact solution for parameter (a,b), which further requires more parameters input
y_EC1, y_C2C1	Log-HR for pre-SoC change period and external trial, required only if exact=TRUE
mu0, tau0	Mean and variance for the vague component, by default mu0=0 and tau0=1000.
sigma2_hat	Positive scalar, required only for multiple external trials setting, leave blank if use default REML estimate, otherwise provide user-specified value
verbose	Logical; print diagnostics.

Details

Calibration procedure:

- *Consistency case* ($Z = 0$). Enforce near-full borrowing at exact consistency by solving $w'(Z = 0) = t_1$ for a .
- *Strong inconsistency case* ($Z(\delta) = \frac{|\delta|}{\sqrt{s_{E,C_2} + s_{E,C_1} + s_{C_2,C_1}}}$). Enforce minimal borrowing at a clinically significant difference by targeting the *updated* weight $w'(Z(\delta)) = t_0$, with calibrated a from step 1, solve for b .

For further details, see the original NAP paper by Zhang and et al. (manuscript).

Value

list with a, b, mode ("FE" or "RE"), and simple check summary.

Examples

```
s_EC2 <- 0.2^2; s_EC1 <- 0.18^2; s_C2C1 <- 0.18^2
tau0 <- 1000

# One external trial setting
tune_param_eNAP(
  s_EC2,s_EC1,s_C2C1, tau0=1000,
  delta=0.5, t1 = 0.999, t0 = 0.05)

# Multiple external trials setting
s_C2C1=c(0.19^2,0.18^2,0.20^2)
y_C2C1=c(-0.5,-0.45,-0.6)
tune_param_eNAP(
  s_EC2,s_EC1,s_C2C1, tau0=10,
  delta=0.5, t1 = 0.999, t0 = 0.05,
  exact=TRUE,y_EC1=-0.8,y_C2C1=y_C2C1)
```

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