Evaluating the accuracy of diagnostic systems by means of meta-analysis

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-Outline

Cooperation

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Support

German Research Foundation (DFG)

Introduction and Background of Diagnostic Setting

The SROC and the Littenberg-Moses Approach

SROC-Modelling

Profile or Adjusted Profile Likelihood?

Simulation Study

Application to BNP Meta-Analysis

Incorporating Heterogeneity by Means of a Mixed Model

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Often studies are done in medicine or psychology to determine:

discriminatory ability of a diagnostic test to separate people

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- with a specific disease (or condition)
- from those without

in fact, diagnostic systems are all around us!

Introduction and Background of Diagnostic Setting

Measures of Diagnostic Accuracy

- ► Specificity: P(T − |D−) = 1 − u Probability of a negative test result for a healthy person
- Sensitivity: P(T + |D+) = p Probability of a positive test result for a diseased person

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-Introduction and Background of Diagnostic Setting

Estimating Diagnostic Accuracy

- ▶ Specificity: $P(T |D -) = 1 \hat{u} = \frac{n-x}{n}$ where x are the number of false-positives out of n healthy individuals, n - x are the true-negatives
- ► Sensitivity: P(T+|D+) = p̂ = y/m where y are the number of true-positives out of m diseased individuals, y - m are the false-negatives

Introduction and Background of Diagnostic Setting

Frequently available:

- a variety of diagnostic studies
- providing diagnostic measures

 x_i, n_i (specificity)

 y_i, m_i (sensitivity)

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- ▶ for *i* = 1, ..., *k*
- leading to the field of meta-analysis

An Example: Meta-Analysis of Diagnostic Accuracy of Natriuretic Peptides for Heart Failure

- diagnosis of heart failure is difficult
- overdiagnosis and underdiagnosis is occurring
- natriuretic peptides have been proposed as a diagnostic test
- meta-analysis provided by Doust *et al.* (2004) for brain natriuretic peptide (BNP)
- restriction on studies that use left ventricular ejection fraction of 40% or less as gold standard

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Data of Meta-Analysis on Diagnostic Accuracy of BNP for Heart Failure

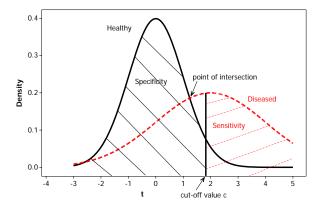
	diseased		healthy		
study	y(TP)	m - y(FN)	n - x(TN)	x(FP)	n+m
Bettenc. 2000	29	7	46	19	101
Choy 1994	34	6	22	13	75
Valli 2001	49	9	78	17	153
Vasan 2002a	4	6	1612	85	1707
Vasan 2002b	20	40	1339	71	1470
Hutcheon 2002	29	2	102	166	299
Landray 2000	26	14	75	11	126
Smith 2000	11	1	93	50	155

-Introduction and Background of Diagnostic Setting

The Cut-off Value Problem

- Why not proceed with the available armada of meta-analysis methods?
- continuous or ordered categorical test uses cut-off value

-Introduction and Background of Diagnostic Setting



-Introduction and Background of Diagnostic Setting

The Cut-off Value Problem

- sensitivities and specificities from different studies not comparable
- different values for sensitivity and specificity might be due to different diagnostic accuracy or different cut-off value
- cut-off problem introduces bias of unknown direction and size

The SROC and the Littenberg-Moses Approach

The SROC-diagram for meta-analytic situations

Consider the pairs (sensitivity, 1-specificity) estimated by

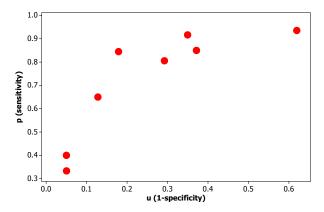
$$(\hat{p}_i, \hat{u}_i) = (y_i/m_i, x_i/n_i)$$

for i = 1, ..., k

- include them in a ROC diagram
- it is called summary ROC because the points relate to different studies instead of different cut-off values

The SROC and the Littenberg-Moses Approach

SROC-diagram for MA of BNP and Heart Failure



The SROC and the Littenberg-Moses Approach

Few Comments on Littenberg-Moses

The DS-Equation

Littenberg and Moses (1993) suggest to fit

 $D = \alpha + \beta S$

and reconstruct the SROC-curve from fitted values of α and β where

$$D = \log DOR = \log \frac{p}{1-p} - \log \frac{u}{1-u}$$

$$\bullet \ S = \log \frac{p}{1-p} + \log \frac{u}{1-u}$$

Interpretation:

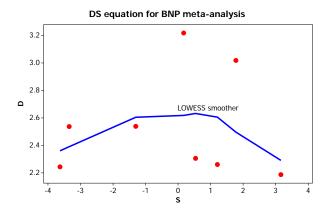
- α is summary log-DOR
- adjusted by means of S for potential cut-off value effect

- The SROC and the Littenberg-Moses Approach

Problem with Littenberg-Moses:

DS-Equation almost never met in practice

- The SROC and the Littenberg-Moses Approach



- The SROC and the Littenberg-Moses Approach

Explanation?

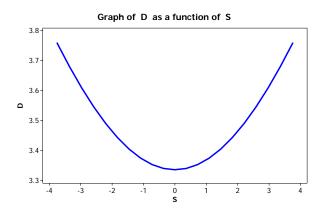
theoretical situation:

- healthy: $T \sim N(0, 1)$, so $P(T < c | healthy) = \Phi(c)$
- diseased $T \sim N(2,1)$, so $P(T \ge c | diseased) = 1 \Phi(c-2)$

dependency of D on S?

- cut-off varies: c = 0, 0.1, ..., 2
- How is the relation between D and S?

The SROC and the Littenberg-Moses Approach



Modelling of the SROC-diagram

Consider the Lehmann family for θ > 0 and i = 1, ..., k (Le 2006):

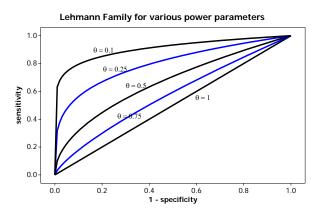
$$p_i = u_i^{\theta}$$

or as a simple slope-only model

$$\log p_i = \theta \log u_i$$

- note model has one parameter of interest θ and k nuisance parameters u₁,..., u_k
- note that θ represents the diagnostic power whereas the nuisance parameter captures heterogeneity in the specificities

-SROC-Modelling



Inference

 consider the product-binomial likelihood as the joint distribution of Y_i and X_i for the *i*-th study (index is suppressed for notational convenience)

$$\binom{m}{y}p^{y}(1-p)^{m-y}\times \binom{n}{x}u^{x}(1-u)^{n-x}$$

which we replace by the normal approximation for log Y_i and log X_i

$$\frac{1}{\sqrt{2\pi s^2}} \exp\{-\frac{1}{2} \frac{(\log y - \log(mp))^2}{s^2} \\ \times \frac{1}{\sqrt{2\pi t^2}} \exp\{-\frac{1}{2} \frac{(\log x - \log(nu))^2}{t^2} \right]$$

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Inference

the normal approximation for log Y_i and log X_i

$$\frac{1}{2\pi st} \exp\{-\frac{1}{2} \frac{(\log y - \log(mp))^2}{s^2}\} \times \exp\{-\frac{1}{2} \frac{(\log x - \log(nu))^2}{t^2}\}$$

▶ with the Taylor-series variance estimates $s^2 = \frac{1}{y} - \frac{1}{m}$ and $t^2 = \frac{1}{x} - \frac{1}{n}$

consider now the log-likelihood for study i

$$-\frac{1}{2}\frac{(\log y - \log(mp))^2}{s^2} - \frac{1}{2}\frac{(\log x - \log(nu))^2}{t^2}$$

Inference

and further with setting brackets differently

$$-\frac{1}{2s^2}(\log y - \log m - \log p)^2 - \frac{1}{2t^2}(\log x - \log n - \log u)^2$$
$$= -\frac{1}{2s^2}(\underbrace{\log y - \log m}_{z} - \log p)^2 - \frac{1}{2t^2}(\underbrace{\log x - \log n}_{w} - \log u)^2$$

$$= -\frac{1}{2s^2}(z - \overline{\theta \log u})^2 - \frac{1}{2t^2}(w - \log u)^2$$

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Inference

leading to the log-likelihood

$$\ell(\theta, u') = -\frac{1}{2s^2}(z - \theta u')^2 - \frac{1}{2t^2}(w - u')^2$$

• maximizing $\ell(\theta, u')$ in u' for **fixed** θ leads to

$$\hat{u}_{ heta}'=rac{ heta t^2z+s^2w}{t^2 heta^2+s^2}$$

▶ plugging \hat{u}_{θ}' in provides the **profile log-likelihood**

$$\ell(\theta) = \ell(\theta, \hat{u}_{\theta}') = -\frac{1}{2s^2}(z - \theta \hat{u}_{\theta}')^2 - \frac{1}{2t^2}(w - \hat{u}_{\theta}')^2$$

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Inference

▶ plugging \hat{u}_{θ}' in provides the **profile log-likelihood**

$$\ell(\theta) = \ell(\theta, \hat{u}_{\theta}') = -\frac{1}{2s^2}(z - \theta \hat{u}_{\theta}')^2 - \frac{1}{2t^2}(w - \hat{u}_{\theta}')^2$$

with
$$\hat{u}'_{\theta} = \frac{\theta t^2 z + s^2 w}{t^2 \theta^2 + s^2}$$

 \blacktriangleright ... after some work ... simplifies to

~

$$\ell(heta) = \ell(heta, \hat{u}_{ heta}') = -rac{1}{2}rac{(z-w heta)^2}{t^2 heta^2+s^2}$$

a profile log-likelihood of remarkable simplicity

Why profile likelihood?

- eliminates nuisance parameter
- **two forms** of the model:

$$\log p = \theta \log u$$
 or $\log u = \frac{1}{\theta} \log p$

it is invariant if u or p chosen to be the nuisance parameter

$$\ell(heta, \hat{u}_{ heta}') = \ell(heta, \hat{p}_{ heta}')$$

suitable for symmetric regression problems

Profile or Adjusted Profile Likelihood?

Profile or Adjusted Profile Likelihood?

• $\ell(\theta)$ is almost Gaussian

$$\ell(\theta) = \ell(\theta, \hat{u}_{\theta}') = -\frac{1}{2} \underbrace{\frac{(z - w\theta)^2}{t^2\theta^2 + s^2}}_{\sigma^2(\theta)}$$

it differs only from

$$L(\theta) = -\frac{1}{2}\log\sigma^{2}(\theta) - \frac{1}{2}\frac{(z - w\theta)^{2}}{\sigma^{2}(\theta)}$$

by $\frac{1}{2} \log \sigma^2(\theta)$

Profile or Adjusted Profile Likelihood?

Profile or Adjusted Profile Likelihood?

- $\frac{1}{2}\log \sigma^2(\theta)$ corresponds to the adjustment factor $\hat{l}(\hat{u}_{\theta})^{-1/2}$
- suggested by Cox and Reed (1987); Lee, Nelder Pawitan (2006); Murphy and van der Vaart (2000):

$$\begin{split} \hat{l}(\hat{u}_{\theta}) &= -\frac{\partial^2}{\partial u'^2} \ell(\theta, u') = \frac{\partial^2}{\partial u'^2} \left(\frac{1}{2s^2} (z - \theta \hat{u}')^2 + \frac{1}{2t^2} (w - \hat{u}')^2 \right) \\ &= \frac{t^2 \theta^2 + s^2}{s^2 t^2} \end{split}$$

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• where, for fixed θ , $\hat{l}(\hat{u}_{\theta})$ is the **observed Fisher information** $\hat{l}(u)$ evaluated at \hat{u}_{θ}

Profile or Adjusted Profile Likelihood?

Profile or Adjusted Profile Likelihood?

as can be seen directly from above that

$$-\frac{1}{2}\log[\hat{I}(\theta)] + \ell(\theta) = L(\theta)$$

 providing an excellent justification of the adjusted profile likelihood

Profile or Adjusted Profile Likelihood?

Full Sample Profile Likelihoods

for a sample of k studies

we have the full-sample profile log-likelihood

$$\ell(\theta) = -\sum_{i} \frac{1}{2} \frac{(z_i - w_i \theta)^2}{\sigma_i^2(\theta)}$$

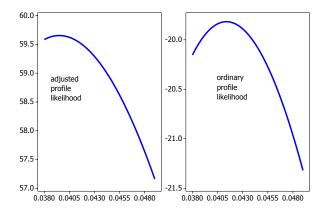
and the full-sample adjusted profile log-likelihood

$$L(\theta) = -\sum_{i} \frac{1}{2} \log \sigma_i^2(\theta) - \sum_{i} \frac{1}{2} \frac{(z_i - w_i \theta)^2}{\sigma_i^2(\theta)}$$

where $\sigma_i^2(\theta) = t_i^2 \theta^2 + s_i^2$.

-Profile or Adjusted Profile Likelihood?

Ordinary and Adjusted Profile Likelihoods



Profile or Adjusted Profile Likelihood?

Estimation: Maximum Profile Likelihood

score for the ordinary profile likelihood

$$egin{aligned} &rac{d}{d heta}\ell(heta) = -rac{d}{d heta}\sum_irac{1}{2}rac{(z_i-w_i heta)^2}{\sigma_i^2(heta)} \ &= \sum_irac{(z_i-w_i heta)w_i}{\sigma_i^2(heta)} + rac{1}{2}rac{(z_i-w_i heta)^2\sigma_i^2(heta)'}{\sigma_i^4(heta)} \end{aligned}$$

and the score for the adjusted profile likelihood

$$\frac{d}{d\theta}L(\theta) = \frac{d}{d\theta}\ell(\theta) - \frac{d}{d\theta}\sum_{i}\frac{1}{2}\log\sigma_{i}^{2}(\theta)$$
$$= \frac{d}{d\theta}\ell(\theta) - \frac{1}{2}\sum_{i}\frac{\sigma_{i}^{2}(\theta)'}{\sigma_{i}^{2}(\theta)}$$

Profile or Adjusted Profile Likelihood?

Estimating Equation Approach

• suggestion: fix θ in $\sigma_i^2(\theta)$ and maximize the Gaussian loss in θ :

$$-\sum_{i}rac{(z_i-w_i heta)^2}{\sigma_i^2(heta)}$$

or solve the estimating equation

$$\sum_{i} \frac{(z_i - w_i \theta) w_i}{\sigma_i^2(\theta)} = 0$$

leading to the iterative reweighted least-squares approach:

$$\theta = \frac{\sum_{i} z_{i} w_{i} / \sigma_{i}^{2}(\theta)}{\sum_{i} w_{i}^{2} / \sigma_{i}^{2}(\theta)}$$

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Profile or Adjusted Profile Likelihood?

Estimating Equation Approach

- neither ordinary nor adjusted profile likelihood is equivalent to IWLS
- look at the score for the adjusted profile likelihood

$$=\sum_{i} \frac{(z_{i}-w_{i}\theta)w_{i}}{\sigma_{i}^{2}(\theta)} + \frac{1}{2} \underbrace{\overbrace{(z_{i}-w_{i}\theta)^{2}}^{\sigma_{i}^{2}(\theta)'} \sigma_{i}^{2}(\theta)'}_{\sigma_{i}^{4}(\theta)} - \frac{1}{2} \frac{\sigma_{i}^{2}(\theta)'}{\sigma_{i}^{2}(\theta)}$$
$$\approx \sum_{i} \frac{(z_{i}-w_{i}\theta)w_{i}}{\sigma_{i}^{2}(\theta)}$$

close to estimating equation approach

-Simulation Study

Simulation Study

- previous analysis suggests: profile and adjusted profile likelihood inference differs
- but how much? Look at Bias and variance!
- how valid are the second derivate approximations of the true variances for both likelihoods ?

Simulation Study: Design

for
$$i = 1, ..., k = 10$$
:

1.
$$u_i \sim U[0.05, .5]$$

2. use model:
$$p_i = u_i^{\theta}$$
 for $\theta = 0.1, 0, 2, 0.3$

3.
$$n_i, m_i \sim Po(100)$$
 or $n_i, m_i \sim Po(10)$ (sparsity case)

4.
$$Y_i \sim Bin(p_i, m_i)$$
 and $X_i \sim Bin(u_i, n_i)$

- 5. determine various estimators of θ
- 6. replicate this process 1,000 times

Simulation Study: Results

Table: Mean and Variance for Profile (PMLE), Adjust Profile(APMLE) and Iterative Weighted Least Squares (IWLS) Estimator

estimator for $\theta = 0.1$	$E(\hat{ heta})$	$SE(\hat{\theta})$	$\widehat{SE(\hat{\theta})}$
$E(n_i) = E(m_i) = 100$			
IWLS	0.0961	0.0104	-
PMLE	0.0977	0.0104	0.0119
APMLE	0.0960	0.0101	0.0117
$E(n_i) = E(m_i) = 10$			
IWLS	0.0899	0.0291	-
PMLE	0.0981	0.0313	0.0561
APMLE	0.0812	0.0260	0.0468

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Simulation Study: Results

Table: Mean and Variance for Profile (PMLE), Adjust Profile(APMLE) and Iterative Weighted Least Squares (IWLS) Estimator

estimator for $\theta = 0.2$	$E(\hat{ heta})$	$SE(\hat{\theta})$	$\widehat{SE(\hat{\theta})}$
$E(n_i) = E(m_i) = 100$			
IWLS	0.1959	0.0153	-
PMLE	0.1988	0.0153	0.0194
APMLE	0.1955	0.0151	0.0191
$E(n_i) = E(m_i) = 10$			
IWLS	0.1722	0.0499	-
PMLE	0.1917	0.0536	0.0838
APMLE	0.1597	0.0442	0.0654

Simulation Study: Results

Table: Mean and Variance for Profile (PMLE), Adjust Profile(APMLE) and Iterative Weighted Least Squares (IWLS) Estimator

estimator for $\theta = 0.3$	$E(\hat{ heta})$	$SE(\hat{\theta})$	$\widehat{SE(\hat{\theta})}$
$E(n_i) = E(m_i) = 100$			
IWLS	0.2953	0.0210	-
PMLE	0.3004	0.0211	0.0262
APMLE	0.2953	0.0208	0.0255
$E(n_i) = E(m_i) = 10$			
IWLS	0.2693	0.0694	-
PMLE	0.3011	0.0742	0.1137
APMLE	0.2517	0.0622	0.0869

Simulation Study: Results for small *n* but large *k*

Table: Mean and Variance for Profile (PMLE), Adjust Profile (APMLE) and Iterative Weighted Least Squares (IWLS) Estimator k=100

estimator for $\theta = 0.3$	$E(\hat{\theta})$	$SE(\hat{\theta})$	$\widehat{SE(\hat{\theta})}$
$E(n_i) = E(m_i) = 20$			
IWLS	0.2753		-
PMLE		0.0156	
APMLE	0.2718	0.0143	0.0164

Simulation Study: Conclusions

large n_i, m_i

- all three estimators behave similar
- minimal gain in efficiency with APMLE
- Fisher information estimate a bit conservative for variance estimation

small n_i, m_i

- ordinary PMLE less biased
- APMLE more efficient
- Fisher information estimate overestimates variance of PMLE and APMLE

Application to BNP Meta-Analysis

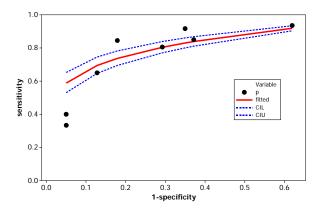
Application to BNP Meta-Analysis

• APMLE for $L(\theta)$ provides $\hat{\theta} = 0.1774$

- PMLE for $\ell(\theta)$ provides $\hat{\theta} = 0.1802$
- and IWLS gives $\hat{\theta} = 0.1755$

-Application to BNP Meta-Analysis

Observed and Fitted Lehmann Model



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Application to BNP Meta-Analysis

Goodness-of-Fit

$$E(Z_i - \theta W_i) = 0$$

$$Var(Z_i - \theta W_i) = s_i^2 + \theta^2 t_i^2$$

so that

$$rac{Z_i - heta W_i}{\sqrt{s_i^2 + heta^2 t_i^2}} \sim N(0,1)$$

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-Application to BNP Meta-Analysis

Goodness-of-Fit

 χ^2- statistic

$$\chi_{k-1}^2 = \sum_{i=1}^k \frac{(Z_i - \hat{\theta} W_i)^2}{s_i^2 + \hat{\theta}^2 t_i^2}$$

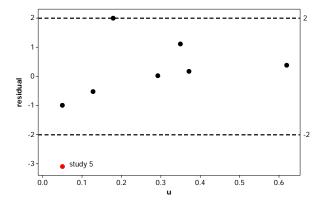
BNP meta-analysis

based upon **all** 8 studies: $\chi_7^2 = 16.23$ and P = 0.0231 based upon 7 Studies (without **study 5**): $\chi_6^2 = 6.66$ and P = 0.4655 since plot of residuals:

$$rac{Z_i - \hat{ heta} W_i}{\sqrt{s_i^2 + \hat{ heta}^2 t_i^2}}$$

provides evidence that study 5 is source of heterogeneity 3×3

Application to BNP Meta-Analysis



Incorporating Heterogeneity

- known: heterogeneity is frequent in meta-analytic settings
- often required to incorporate heterogeneity into the model building process
- in addition: comparative issues are confounded by forms of heterogeneity
- this will be illustrated with an example from alcohol use disorder identification

Meta-Analysis on Diagnostic Accuracy of the Alcohol Use Disorder Identification Test (AUDIT)

- Kristen et al. (2008): Are 3 Questions enough to detect unhealthy alcohol use?
- 10-item AUDIT and abbreviated 3-item version AUDIT-C to detect unhealthy alcohol use

- Purpose: is AUDIT-C is as accurate as the full AUDIT
- MA of 14 studies for the AUDIT as follows

Incorporating Heterogeneity by Means of a Mixed Model

	alcoh	ol disorder	no disorder		
study	y(TP)	m - y(FN)	n - x(TN)	x(FP)	n+m
1	48	7	738	101	894
2	138	39	1506	309	1992
3	24	5	173	31	233
4	37	2	227	127	393
5	137	12	936	234	1319
6	73	13	127	30	243
7	53	14	508	27	602
8	571	180	5707	496	6954
9	54	10	172	19	255
10	148	44	2687	672	3551
11	143	18	334	130	625
12	47	13	464	76	600
13	34	1	65	12	112
14	154	49	261	92	555

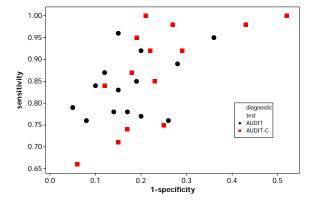
Meta-Analysis on Diagnostic Accuracy of the Alcohol Use Disorder Identification Test (AUDIT)

- the MA also includes studies on the AUDIT-C
- MA of 14 studies for the AUDIT-C as follows

Incorporating Heterogeneity by Means of a Mixed Model

	alcoh	ol disorder	no disorder		
study	y(TP)	m - y(FN)	n - x(TN)	x(FP)	n+m
1	47	9	738	101	894
2	126	51	1543	272	1992
3	19	10	192	12	233
4	36	3	276	78	393
5	130	19	959	211	1319
6	84	2	89	68	243
7	67	0	423	112	602
8	751	0	2977	3226	6954
9	59	5	136	55	255
10	142	50	2788	571	3551
11	137	24	358	107	625
12	57	3	437	103	600
13	34	1	56	21	112
14	152	51	264	88	555

Incorporating Heterogeneity by Means of a Mixed Model



ROC curves of AUDIT and AUDIT-C:

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- no clear evidence for either/or
- highly unsmooth
- evidence of heterogeneity

How well is the Lehmann model supported in the data?

scatterplot of log p vs. log u:

since

$$p = u^{\theta}$$

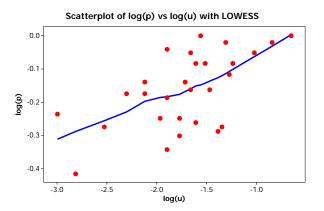
is equivalent to

 $\log p = \theta \log u$

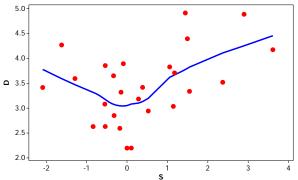
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we look at the linearity of scatterplot $\log p$ vs. $\log u$

Incorporating Heterogeneity by Means of a Mixed Model



Littenberg-Moses would be problematic here



Scatterplot of D vs S with LOWESS for AUDIT Meta-Analysis

Extension to a Random Effect Model

for a sample of k studies

the full-sample adjusted profile log-likelihood is

$$L(\theta) = -\sum_{i=1}^{k} \frac{1}{2} \log \sigma_i^2(\theta) - \sum_{i=1}^{k} \frac{1}{2} \frac{(z_i - w_i \theta)^2}{\sigma_i^2(\theta)}$$

where $\sigma_i^2(\theta) = t_i^2 \theta^2 + s_i^2$

• this suggests to consider Z_i conditional upon W_i

$$Z_i = w_i \theta + \epsilon_i$$

so that

$$Z_i | w_i \sim N(w_i \theta, \sigma_i^2(\theta))$$

Extension to a Random Effect Model

► this can be extended by a further random effect δ_i, independent of ε_i, with E(δ_i) = 0 and Var(δ_i) = τ²

 $Z_i = w_i\theta + \delta_i + \epsilon_i$

so that

$$Z_i | w_i \sim N(w_i heta, \sigma_i^2(heta) + au^2)$$

the full-sample adjusted profile log-likelihood with random effect is

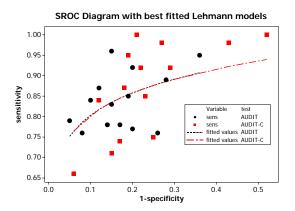
$$L(\theta, \tau^2) = -\sum_{i=1}^k \frac{1}{2} \log[\sigma_i^2(\theta) + \tau^2] - \sum_{i=1}^k \frac{1}{2} \frac{(z_i - w_i \theta)^2}{\sigma_i^2(\theta) + \tau^2}$$

where $\sigma_i^2(\theta) = t_i^2 \theta^2 + s_i^2$

Analysis of Diagnostic Accuracy for AUDIT Meta-Analysis Data

Test	$\hat{ heta}$	$\hat{\tau}^2$	χ^2	P-value		
	— homogeneity —					
AUDIT	0.09836	-	54.45	< 0.001		
AUDIT-C	0.09145	-	3,200	< 0.001		
— heterogeneity (mixed model) —						
AUDIT	0.09402	0.00457	13.07	0.36		
AUDIT-C	0.09516	0.00825	13.85	0.31		

-Incorporating Heterogeneity by Means of a Mixed Model



Analysis of Diagnostic Accuracy for AUDIT Meta-Analysis Data: Interpretation

MA shows that

AUDIT and AUDIT-C have similar diagnostic accuracy

heterogeneity for AUDIT-C is considerably larger

-Incorporating Heterogeneity by Means of a Mixed Model

Further Work in Progress

- general linear model approach to include observed heterogeneity in form of covariates
- nonparametric mixture approach to model unobserved heterogeneity
- classification of studies into different components of homogeneous diagnostic accuracy