

Meta Analysis and Multiple Testing

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Meta-Analysis

- A quantitative synthesis of relevant information from multiple studies has become increasingly popular under the name of *Meta-Analysis*
- Often the goal is to provide a numerical summary of the overall effect of an intervention (e.g., treatment, device or service)
- Two models are frequently used in meta-analysis:
 - *Fixed effects model*: assumes that each observed study result is estimating a *common* overall effect
 - *Random effects model*: assumes that each observed result is estimating its *own* unknown effect; which in turn are estimating a common overall mean
- The use of either models depends on the context

- The fixed effects model does not allow for between-study heterogeneity
- The random effects model allows for between-study heterogeneity as well as within-study variability
- Consider K studies, each measuring the effect of an intervention
- For each $k = 1, 2, \dots, K$, suppose
 - $\hat{\theta}_k$ denotes (estimated) effect within k -th study, and
 - s_k^2 denotes the associated variance within k -th study
- The fixed effects model assumes: $\hat{\theta}_k = \mu + s_k \epsilon_k$
where μ is the overall effect, $E[\epsilon_k] = 0$ and $Var[\epsilon_k] = 1$
- In contrast, the random effects model assumes:

$$\hat{\theta}_k = \theta_k + s_k \epsilon_k \quad \text{and} \quad \theta_k = \mu + \sigma e_k$$
 where θ_k 's are (unknown) study-specific (random) effects and σ^2 is the between-study variance (assume $E[e_k] = 0$ and $Var[e_k] = 1$)

- Integrating the random effects we obtain: $\hat{\theta}_k = \mu + (\sigma e_k + s_k \epsilon_k)$
- Assuming $e_k \perp \epsilon_k$, we have $Var[\hat{\theta}_k] = s_k^2 + \sigma^2$
- Thus, under fixed effects model: $Var[\hat{\theta}_k] = s_k^2$
whereas under random effects model: $Var[\hat{\theta}_k] = s_k^2 + \sigma^2$
- If study effects are assumed independent, then

$$\hat{\mu} = \frac{\sum_{k=1}^K w_k \hat{\theta}_k}{\sum_{k=1}^K w_k} \quad \text{and} \quad Var[\hat{\mu}] = \frac{1}{\sum_{k=1}^K w_k}$$
 where the weights are given by $w_k = 1/Var[\hat{\theta}_k]$
- Allowing the extra between-studies variation (σ^2) has the effect of reducing the relative weights given to more precise studies
- Thus, random effects model produces more conservative interval estimates for the overall effect μ
- **How do we estimate σ ? Should we treat s_k^2 as (known) fixed?**

- Assume that, under the random effects model

(i) study effects, $\hat{\theta}_k \stackrel{ind}{\sim} N(\theta_k, s_k^2) \dots \dots (1)$

(ii) random effects, $\theta_k \stackrel{iid}{\sim} N(\mu, \sigma^2) \dots \dots (2)$

- (iii) within study variances, s_k^2 are known
(usually estimated values are plugged in)

- Likelihood based inference combines (1) and (2) to form the marginal model: $\hat{\theta}_k \stackrel{ind}{\sim} N(\mu, s_k^2 + \sigma^2)$

- Maximum Likelihood Estimate (Frequentist):

$$(\hat{\mu}, \hat{\sigma}) = \arg \max \prod_{k=1}^K \left\{ \phi \left(\frac{(\hat{\theta}_k - \mu) / \sqrt{\sigma^2 + s_k^2}}{\sqrt{\sigma^2 + s_k^2}} \right) / \sqrt{\sigma^2 + s_k^2} \right\}$$

where $\phi(\cdot)$ denotes the probability density function of $N(0, 1)$

- Monte Carlo (MC) based Posterior Estimate (Bayesian):

$$\mu | \hat{\theta}'_k s, s'_k s, \sigma^2 \sim N(?, ?) \text{ and } \sigma^2 | \hat{\theta}'_k s, s'_k s \sim \text{ARS}$$

Example 1: Does Magnesium sulphate have protective effect after acute myocardial infraction (AMI), particularly through preventing serious arrhythmias?

Analysis Using Estimated log odd-ratios:

$$\log(\text{OR}): \hat{\theta} = (-0.65, -1.02, -1.12, -0.04, 0.21, -2.05, -1.03, -0.30)$$

$$\text{and s.e.}(\log\text{-OR}): s = (1.06, 0.41, 0.74, 1.17, 0.48, 0.90, 1.02, 0.15)$$

R codes:

```
negloglik=function(mu=0,sigma=1){
  -sum(dnorm(theta.hat,mean=mu,sd=sqrt(sigma^2+s^2),log=T))}
require(stats4)
fit=mle(negloglik)
#fit=mle(negloglik,method="L-BFGS-B",lower=c(-Inf,1e-08))
summary(fit)
vcov(fit)
confint(fit)
```

Results:

| | Estimate | Std.Error | 2.5% | 97.5% |
|-------|-------------|-----------|---------|---------|
| mu | -4.0854e-01 | 0.1287 | -1.1301 | -0.1330 |
| sigma | -9.8811e-05 | 0.3102 | -0.9482 | 0.9482 |

Conclusion: Combined estimated $\log(\text{OR}) = -0.4085$ with 95% C.I. (-1.1301, -0.1330) and hence magnesium sulphate has protective effect after AMI

- What are the study specific $\log(\text{OR})$ estimates?
- What is the predictive distribution of treatment effect in a new trial?
- What is the predictive distribution of the $\log(\text{OR})$ to be observed in a new trial?
- We can perform Bayesian meta-analysis to answer these questions

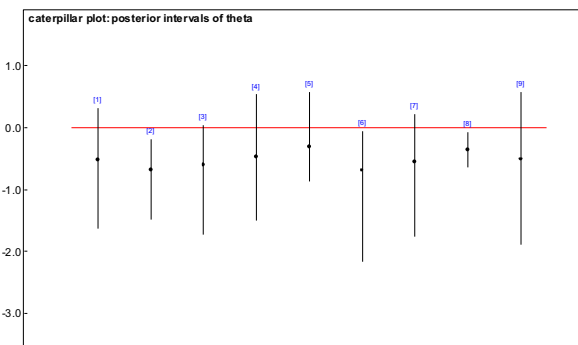
Hierarchical Model: $\hat{\theta}_k \sim N(\theta_k, s_k^2)$ and $\theta_k \sim N(\mu, \sigma^2)$

WinBUGS codes:

```
model{
  for(k in 1:K){
    theta.hat[k] ~ dnorm(theta[k], tau.s[k])
    tau.s[k] <- pow(s[k], -2); theta[k] ~ dnorm(mu, tau)
  }
  theta[K+1] ~ dnorm(mu, tau)
  tau ~ dunif(0, 1000); mu ~ dnorm(0, 0.0001)
  tau <- 1/(sigma*sigma); sigma ~ dexp(1)
}
Data: http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.1.ISIS-dat.txt
list(theta.hat=c(-0.65,-1.02,-1.12,-0.04,0.21,-2.05,-1.03,-0.30),
s=c(1.06,0.41,0.74,1.17,0.48,0.90,1.02,0.15), K=8)
Inits:
list(mu=0, tau=1)
```

Results:

| | mean | sd | 2.5% | median | 97.5% |
|----------|---------|--------|---------|---------|---------|
| mu | -0.5532 | 0.2833 | -1.2160 | -0.5250 | -0.0466 |
| sigma | 0.3971 | 0.3089 | 0.0121 | 0.3352 | 1.1440 |
| theta[1] | -0.5543 | 0.4601 | -1.6050 | -0.5130 | 0.3340 |
| theta[2] | -0.7211 | 0.3440 | -1.4800 | -0.6744 | -0.1705 |
| theta[3] | -0.6644 | 0.4370 | -1.7180 | -0.5820 | 0.0649 |
| theta[4] | -0.4783 | 0.4641 | -1.4940 | -0.4660 | 0.5060 |
| theta[5] | -0.2527 | 0.3551 | -0.8530 | -0.3044 | 0.5831 |
| theta[6] | -0.8002 | 0.5379 | -2.1490 | -0.6663 | -0.0517 |
| theta[7] | -0.6174 | 0.4782 | -1.7530 | -0.5471 | 0.2306 |
| theta[8] | -0.3520 | 0.1461 | -0.6287 | -0.3536 | -0.0623 |
| theta[9] | -0.5510 | 0.5734 | -1.8220 | -0.5026 | 0.5753 |



Recall that we have used approximate normality assumption for the estimated $\log(\text{OR})$'s.

Is the assumption reasonable?

- The previous analysis was based on following assumptions:
 - The estimated $\log(\text{OR})$ differences are normally distributed
 - The estimated s.e.'s are fixed
- How reasonable these assumptions are when in fact the original observations are binomial counts?
- X_{kj} = # of deaths out of n_{kj} patients in group j of k -th study
- Assume that $X_{kj} \sim \text{Bin}(p_{kj}, n_{kj})$ for $j = 1, 2; k = 1, \dots, K$
- Consider a (new!) full Hierarchical model:

$$p_{kj} \sim \text{Beta}(m_j \mu_j, m_j (1 - \mu_j))$$

$$\mu_j \sim \text{Beta}(0.5, 0.5), \text{ for } j = 1, 2$$

$$m_j \sim \text{Gamma}(0.1, 0.1)$$

- Study-specific $\log(\text{OR})$: $\theta_k = \log \frac{p_{k1}(1-p_{k2})}{p_{k2}(1-p_{k1})}$ for $k = 1, \dots, K$

WinBUGS code:

```

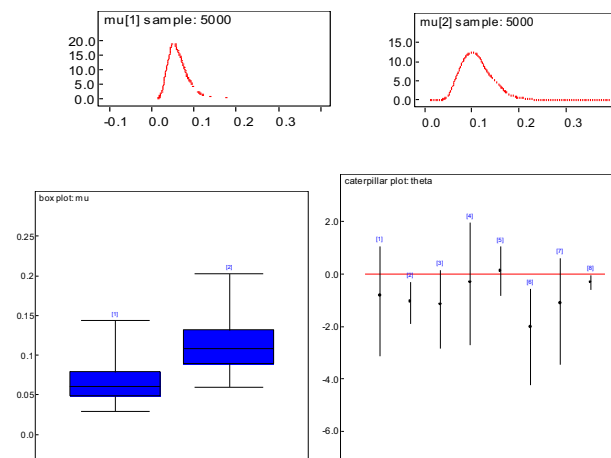
model{
  for(j in 1:2){
    for(k in 1:8){
      X[k,j] ~ dbin(p[k,j], n[k,j])
      p[k,j] ~ dbeta(a[j], b[j])
    }
    a[j] <- m[j]*mu[j]
    b[j] <- m[j]*(1-mu[j])
    mu[j] ~ dbeta(0.5, 0.5)
    m[j] ~ dgamma(0.1, 0.1)
  }
  for(k in 1:8){
    theta[k] <- logit(p[k,1]) - logit(p[k,2])
  }
  log.or <- logit(mu[1]) - logit(mu[2])
}
Data: http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.1.ISIS-dat.txt
X[,1] X[,2] n[,1] n[,2]
1 2 40 36
9 23 135 135
2 7 200 200
1 1 48 46
10 8 150 148
1 9 59 56
1 3 25 23
90 118 1159 1157
END
Inits:
list(mu=c(0.5, 0.5), m=c(1,1))

```

| | mean | sd | 2.5% | median | 97.5% |
|----------|---------|--------|---------|---------|---------|
| log.or | -0.6162 | 0.5618 | -1.6850 | -0.6333 | 0.5582 |
| mu[1] | 0.0669 | 0.0308 | 0.0294 | 0.0601 | 0.1471 |
| mu[2] | 0.1135 | 0.0371 | 0.0592 | 0.1083 | 0.1992 |
| theta[1] | -0.8708 | 1.0550 | -3.1580 | -0.8127 | 1.0260 |
| theta[2] | -1.0530 | 0.4069 | -1.8710 | -1.0440 | -0.2732 |
| theta[3] | -1.1960 | 0.7507 | -2.7820 | -1.1540 | 0.1821 |
| theta[4] | -0.3417 | 1.1480 | -2.7030 | -0.3139 | 1.9410 |
| theta[5] | 0.1195 | 0.4688 | -0.8088 | 0.1171 | 1.0420 |
| theta[6] | -2.1150 | 0.9364 | -4.1880 | -2.0200 | -0.5319 |
| theta[7] | -1.1760 | 1.0370 | -3.4090 | -1.1160 | 0.6349 |
| theta[8] | -0.3067 | 0.1461 | -0.5977 | -0.3064 | -0.0202 |

Notice that now **the evidence in support of the treatment is no longer as conclusive** as before (when estimated log(OR)'s was used)

Moral: Try to model as many sources of variations as available



Some Remarks:

- Often an alternative model is used:
 $\text{logit}(p_{k1}) = \phi_k + \theta$ and $\text{logit}(p_{k2}) = \phi_k$
- If ϕ_k and θ are assumed independent, it forces the treatment risks to be greater than that of control risks (notice that $\text{Var}(\phi_k + \theta) > \text{Var}(\phi_k)$)
- If ϕ_k 's are given (fixed) uniform priors, it might lead to inappropriate shrinkage
- Induces strong correlation between treatment (p_{k1} 's) and control (p_{k2} 's) groups when ϕ_k are given vague priors (notice that $\text{Corr}(\phi_k + \theta, \phi_k) = [1 + \text{Var}(\theta)/\text{Var}(\phi_k)]^{-1/2}$)
- See Spiegelhalter, Abrams & Myles (2004, p.275) for a prior sensitivity study:
<http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.2.efm.txt>

Example 2: Is electronic foetal heart rate monitoring clinically effective in reducing the risk of perinatal death?

Traditional normal approximation based model may not be appropriate due to rarity of perinatal deaths

- $X_{kj} = \#$ perinatal deaths out of n_{kj} in group j of k -th study
- Assume $X_{kj} \sim \text{Bin}(p_{kj}, n_{kj})$ for $k = 1, \dots, K (= 9)$, $j = 1, 2$
- We can use the earlier Beta distribution based model for p_{kj} 's
- However, consider an alternative Hierarchical model:

$$\begin{aligned} \text{logit}(p_{kj}) &\sim N(\mu_j, \sigma_j^2) \\ \mu_j &\sim N(0, 0.0001), \text{ for } j = 1, 2 \\ \sigma_j^2 &\sim \text{InvGamma}(0.1, 0.1) \end{aligned}$$

- Study-specific log(OR): $\theta_k = \log \frac{p_{k1}(1-p_{k2})}{p_{k2}(1-p_{k1})}$ for $k = 1, \dots, K$

WinBUGS code:

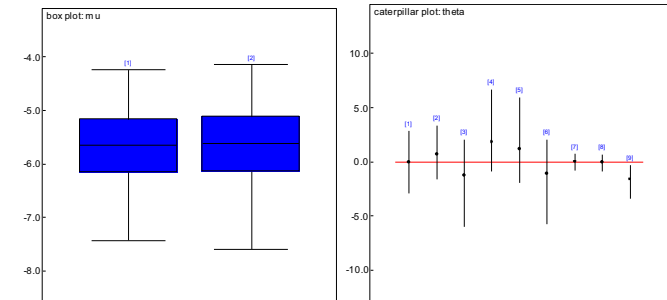
```

model{
  for(j in 1:2){
    for(k in 1:9){
      X[k,j] ~ dbin(p[k,j], n[k,j])
      logit(p[k,j]) <- logit.mu[k,j]
      logit.mu[k,j] ~ dnorm(mu[j], tau[j])
      mu[j] ~ dnorm(0, 0.0001)
      tau[j] ~ dgamma(0.1, 0.1)
      sigma[j] <- 1/sqrt(tau[j])
      for(k in 1:9){theta[k] <- logit.p[k,1]-logit.p[k,2]}
      log.or <- mu[1] - mu[2]
      sigma.pop <- sqrt(sigma[1]*sigma[1]+sigma[2]*sigma[2])
    }
  }

  Data: http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.2.efm-dat.txt
  n[,1] X[,1] n[,2] X[,2]
  175 1 175 1
  242 2 241 1
  253 0 251 1
  463 3 232 0
  445 1 482 0
  485 0 493 1
  6530 14 6554 14
  122 17 124 18
  746 2 682 9
  END

  Inits:
  list(mu=c(0, 0), tau=c(1,1))

```



Example 3: Does drug treatment reduce mortality in mild to moderate hypertension adjusting for baseline rates?

- X_{kj} = # deaths in group j for the k -th study
- n_{kj} = patient-years of follow-up in group j for k -th study
- Consider again a full hierarchical model:

$$X_{kj} \sim \text{Poisson}(\lambda_{kj}) \quad k = 1, \dots, K, j = 1, 2$$

$$\lambda_{kj} = n_{kj} * \delta_{kj}/1000$$

$$\delta_{kj} \sim \text{Gamma}(\mu_j^2 \tau_j, \mu_j \tau_j)$$

$$\mu_j \sim \text{Gamma}(a, b)$$

$$\tau_j \sim \text{Gamma}(a, b)$$

- We would be interested in log of the relative differences:
study specific: $\theta_k = \log(\delta_{k1}) - \log(\delta_{k2})$ and
population level: $\log(\mu_1/\mu_2)$

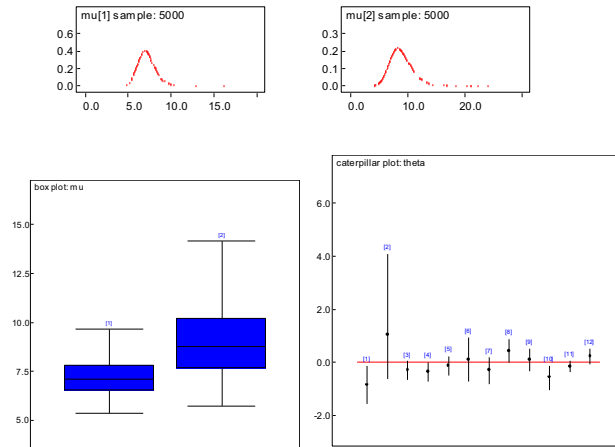
```

model{
  for(j in 1:2){for(k in 1:12){
    X[k,j] ~ dpois(lambda[k,j])
    lambda[k,j] <- n[k,j]*delta[k,j]/1000
    delta[k,j] ~ dgamma(a[j], b[j])
    a[j] <- b[j]*mu[j]
    b[j] <- mu[j]*tau[j]
    mu[j] ~ dgamma(0.1, 0.1)
    tau[j] ~ dgamma(0.1, 0.1)
    for(k in 1:12){theta[k] <- log(delta[k,1]) - log(delta[k,2])}
    log.diff <- log(mu[1]) - log(mu[2])
  }
}

  Data: http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.3.hyper-dat.txt
  X[,1] n[,1] X[,2] n[,2]
  10 595.2 21 640.2
  2 762.0 0 756.0
  54 5635.0 70 5600.0
  47 5135.0 63 4960.0
  53 3760.0 62 4210.0
  10 2233.0 9 2084.5
  25 7056.1 35 6824.0
  47 8099.0 31 8267.0
  43 5810.0 39 5922.0
  25 5397.0 45 5173.0
  157 22162.7 182 22172.5
  92 20885.0 72 20645.0
  END

  Inits:
  list(mu=c(1,1), tau=c(1,1))

```



A General Model for Direct Comparison

- In most cases, we will have some outcome events X_{kj} measured in group j of k -th study of sample size n_{kj}
- Assume $X_{kj} \sim f(x|\eta_{kj}, n_{kj})$ for $k = 1, \dots, K, j = 1, 2$ where η_{kj} denotes the vector of parameters.
- Assume $\eta_{kj} \sim h(\eta|\mu_j, \tau_j)$ where $h(\cdot|\mu, \tau)$ is a conditional density with location μ and scale τ
- $\theta_k = d(\eta_{k1}, \eta_{k2})$ where $d(\eta_1, \eta_2)$ is some “signed distance” between η_1 and η_2 such that
 - (i) $d(\eta_1, \eta_2) = 0$ iff $\eta_1 = \eta_2$ and
 - (ii) $d(\eta_1, \eta_2) = -d(\eta_2, \eta_1)$
- The goal would be to obtain posterior distribution of $d(\mu_1, \mu_2)$ or $E(\theta_k|\mu'_j s, \tau'_j s)$ (which is same for all k)

Meta Regression

- Why study results vary systematically?
- Random effects model generally can not identify factors that may explain the sources of variability
- Regression models can be possibly be used to explore reasons why study results vary if study level covariates are available
- Suppose x_k denote a study level covariate for k -th study

$$\hat{\theta}_k = \theta_k + s_k \epsilon_k \quad \text{and} \quad \theta_k = \mu + \beta x_k + \sigma \epsilon_k$$

- Marginally (i.e. integrating the random effects), we get

$$\hat{\theta}_k = \mu + \beta x_k + (s_k \epsilon_k + \sigma \epsilon_k)$$

- Both frequentist and Bayesian methods can be used to estimate the overall effect μ (wlog assuming $\sum_k x_k = 0$)

(source: Sutton and Abrams (2001), *Stat Meth in Med Res*, **10**, p.277-303)

Indirect Comparison Studies

- Suppose an established treatment C (active-control) exists for a severe health condition
- Suppose a new treatment T is being evaluated to treat that health condition
- The efficacy of T would ideally be estimated using a randomized control trial (RCT) with a placebo P
- But...existence of C may make the use of placebo unethical
- In this case the efficacy of T may have to estimated *indirectly* using (past) data on comparisons between C and P
- Can we compare a new treatment T and control C without using a RCT that directly compares T with placebo P?

- More generally, can we make comparisons between (several) treatments that may well never have been directly compared?
- Is it really possible to draw inferences on the treatment effects compared with a control only?
- On a positive note see Song et al. (2003) article:
<http://www.bmj.com/content/326/7387/472.full>
- On cautionary notes see J. A. Berlin's talk (04/27/2010): <http://www.cceb.upenn.edu/biostat/conferences/ClinTrials10/>
- Suppose η_{kj} represents expected response of treatment j being given in study k (control is labeled as $j = 0$)
- A simple model: $\eta_{kj} = \theta_k + \phi_{kj}$
- Often it is convenient to assume $\phi_{kj} \sim N(\mu_j, \sigma_j^2)$
- A variety of other possible models can be considered

Example 4: Can we compare alternative therapies for lowering blood pressure by estimating effects that have never been directly measured?

- Let X_{kj} = mean change in blood pressure for the j -th treatment in the k -th study where $j = 0, 1, 2, 3$ and $k = 1, \dots, K = 8$
- Four treatments (control, A, B, C) have been given in a set of crossover experiments comprising RCTs and single-arm studies
- But...no direct comparison between treatments A and B made
- And...we are interested in this particular contrast (i.e., A vs. B)
- Let $X_{kj} \sim N\left(\eta_{kj}, \frac{\sigma_j^2}{n_{kj}}\right)$ for $k = 1, \dots, K = 8, j = 0, \dots, J = 3$
- Further assume $\frac{(n_{kj}-1)S_{kj}^2}{\sigma_j^2} \sim \chi_{n_{kj}-1}^2$
- Let $\eta_{jk} = \theta_k + \phi_j$ where $\phi_0 = 0$
- Thus, θ_k = "control" in k -th study and ϕ_1, ϕ_2, ϕ_3 measure mean effects of A, B and C, respectively.

WinBUGS code:

```

model{
  for(i in 1:I){
    x[i] ~ dnorm(mu[i], prec[i])
    mu[i] <- phi[treat[i]] + theta[study[i]]
    prec[i] <- n[i]/(sigma[treat[i]]*sigma[treat[i]])
    SS[i] <- s[i]*s[i]*(n[i]-1)
    SS[i] ~ dgamma(a[i], b[i])
    a[i] <- (n[i]-1)/2
    b[i] <- 1/(2*sigma[treat[i]]*sigma[treat[i]])
  }
  for(k in 1:K){
    theta[k] ~ dnorm(mu.theta, inv.sigma2.theta)
  }
  #contrasts of interest
  AvB <- phi[2]-phi[3]

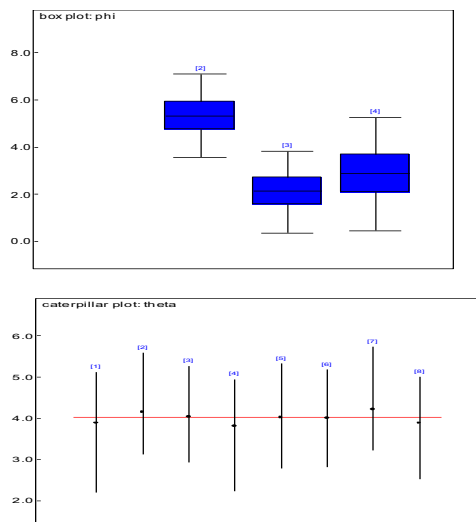
  mu.theta ~ dunif(-50,50)
  inv.sigma2.theta <- 1/(sigma.theta*sigma.theta)
  sigma.theta ~ dunif(0,100)
  for(j in 1:J){
    log(sigma[j]) <- logsigma[j]
    logsigma[j] ~ dunif(-10,10)
  }
  phi[1] <- 0
  for(j in 2:4){
    phi[j] ~ dunif(-50, 50)
  }
}

```

Data: <http://www.mrc-bsu.cam.ac.uk/bayeseval/ex8.4.blood-dat1.txt>
list(I=14, K=8, J=4)

| n[] | x[] | s[] | treat[] | study[] |
|-----|-------|-------|---------|---------|
| 41 | 8.90 | 7.49 | 2 | 1 |
| 39 | 6.05 | 10.28 | 4 | 1 |
| 47 | 5.51 | 8.72 | 1 | 2 |
| 100 | 6.21 | 8.02 | 3 | 2 |
| 53 | 3.75 | 7.07 | 1 | 3 |
| 54 | 10.20 | 9.39 | 2 | 3 |
| 47 | 3.04 | 9.20 | 1 | 4 |
| 44 | 8.43 | 8.17 | 2 | 4 |
| 30 | 2.97 | 7.69 | 1 | 5 |
| 32 | 6.53 | 7.80 | 3 | 5 |
| 32 | 7.78 | 6.78 | 4 | 5 |
| 69 | 3.99 | 8.04 | 1 | 6 |
| 68 | 5.28 | 7.58 | 1 | 7 |
| 67 | 3.34 | 8.01 | 1 | 8 |

INITS:
list(mu.theta=4, sigma.theta=1, logsigma=c(2,2,2,2), phi=c(NA,4,4,4))



Multiple Testing

- Consider m tests: H_{0j} vs. H_{1j} for $j = 1, \dots, m$
- Suppose that the tests are conducted independently each at level α ; i.e., the probability of declaring a particular test is significant under its null is α
- But the probability of declaring at least 1 of the m tests significant is $1 - (1 - \alpha)^m$

• E.g., if we use $\alpha = 0.05$, we have

| | | | | | |
|--------------|------|------|------|------|------|
| $m =$ | 5 | 10 | 30 | 50 | 100 |
| $1 - 0.95^m$ | 0.23 | 0.40 | 0.79 | 0.92 | 0.99 |

- The probability of declaring at least one test significant is almost a certainty if when we have 100 tests (each at level 0.05)

Consider the following set-up:

| | | | |
|---------------|----------------------|------------------|-------|
| | # H_0 not rejected | # H_0 rejected | total |
| # true H_0 | U | V | m_0 |
| # false H_0 | T | S | m_1 |
| total | $m - R$ | R | m |

- Unfortunately U, V, T and S are all unobservable; only R (and obviously m) is observable
- Some notions/definitions:
 - Per-comparison error rate: $PCER = \frac{E[V]}{m}$
 - Family-wise error rate: $FWER = \Pr[V \geq 1]$
 - False discovery rate: $FDR = E \left[\frac{V}{\max\{R, 1\}} \right]$
 - Positive FDR: $pFDR = E \left[\frac{V}{R} | R > 0 \right] = FDR / \Pr[R > 0]$

- The goal is now to control some these error rates
- Most often procedures are based on adjusting the (unadjusted) p-values, p_j 's
- Bonferroni: Reject any H_{0j} with p-value $\leq \frac{\alpha}{m}$
i.e., adjusted p-value = $\min\{mp_j, 1\}$
- Sidak: Reject any H_{0j} with p-value $\leq 1 - (1 - \alpha)^{1/m}$
i.e. adjusted p-value = $\min\{1 - (1 - p_j)^m, 1\}$
- Bonferroni and Sidak performs very similar; however both are usually too conservative.
- Holm step-down: Order the unadjusted p-values as $p_{(1)} \leq p_{(2)} \leq \dots \leq p_{(m)}$
adjusted p-value = $\max_{1 \leq k \leq j} \min\{(m - k + 1)p_{(k)}, 1\}$
- Holm's approach is less conservative than Bonferroni/Sidak

- All of these adjusted p-values attempt to control FWER
- Westfall and Young step-down approach:
adjusted p-value = $\max_{1 \leq k \leq j} \Pr[\min_{k \leq l \leq m} p_{(l)} \leq p_{(k)} | H_0^c]$
- Benjamini and Hochberg:
adjusted p-value = $\min_{j \leq k \leq m} \min\{\frac{m p_{(k)}}{k}, 1\}$
- Asymptotically, as m becomes large (under independence of tests) it can be shown that

$$FDR \approx pFDR \approx \frac{E[V]}{E[R]}$$

where the last ratio is the proportion of false discoveries (PFD)

- There are “adaptive” modifications of Benjamini and Hochberg procedure:
Compute $\hat{m} = \max\{i : p_{(i)} \leq \frac{\alpha}{\hat{p}_0} \frac{i}{m}\}$ and reject H_{0j} if $p_{(j)} \leq p_{(\hat{m})}$

Some online resources:

- HHS:
<http://www.hhs.gov/recovery/programs/cer/execsummary.html>
- Spiegelhalter, D. J. (2004):
<http://projecteuclid.org/euclid.ss/1089808280>
- Spiegelhalter, Abrams and Myles (2003) Book (Chap.8):
<http://www.mrc-bsu.cam.ac.uk/bayeseval/>
[All four examples in this talk are adapted from the above book]
- Dmitrienko, Tamhane and Bretz (2009) *Multiple Testing Problems in Pharmaceutical Statistics*
<http://www.crcpress.com/product/isbn/9781584889847>

THANKS!

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