

Package ‘MetaUtility’

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Title Utility Functions for Conducting and Interpreting Meta-Analyses

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Description Contains functions to estimate the proportion of effects stronger than a threshold of scientific importance (function `prop_stronger`), to nonparametrically characterize the distribution of effects in a meta-analysis (`calib_est`s, `pct_pval`), to make effect size conversions (`r_to_d`, `r_to_z`, `z_to_r`, `d_to_logRR`), to compute and format inference in a meta-analysis (`format_CI`, `format_stat`, `tau_CI`), to scrape results from existing meta-analyses for re-analysis (`scrape_meta`, `parse_CI_string`).

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calib_ests	<i>Return calibrated estimates of studies' population effect sizes</i>
------------	--

Description

Returns estimates of the population effect in each study based on the methods of Wang & Lee (2019). Unlike the point estimates themselves, these "calibrated" estimates have been appropriately shrunk to correct the overdispersion that arises due to the studies' finite sample sizes. By default, this function uses Dersimonian-Laird moments-based estimates of the mean and variance of the true effects, as Wang & Lee (2019) recommended.

Usage

```
calib_ests(yi, sei, method = "DL")
```

Arguments

yi	Vector of study-level point estimates
sei	Vector of study-level standard errors
method	Estimation method for mean and variance of population effects (passed to <code>metafor::rma.uni</code>)

References

Wang C-C & Lee W-C (2019). A simple method to estimate prediction intervals and predictive distributions: Summarizing meta-analyses beyond means and confidence intervals. *Research Synthesis Methods*.

Examples

```
d = metafor::escalc(measure="RR", ai=tpos, bi=tneg,
                   ci=cpos, di=cneg, data=metafor::dat.bcg)

# calculate calibrated estimates
d$calib = calib_ests( yi = d$yi,
                    sei = sqrt(d$vi) )

# look at 5 studies with the largest calibrated estimates
d = d[ order(d$calib, decreasing = TRUE), ]
d$trial[1:5]

# look at kernel density estimate of calibrated estimates
plot(density(d$calib))
```

`d_to_logRR`*Convert Cohen's d to log risk ratio*

Description

Converts Cohen's d (computed with a binary X) to a log risk ratio for use in meta-analysis. Under the assumption that Y is approximately normal, the resulting log risk ratio represents a dichotomization of Y that is near its median and otherwise will tend to be conservative.

Usage

```
d_to_logRR(d, se = NA)
```

Arguments

d	Cohen's d
se	Standard error of d

Details

Internally, this function first converts d to a log odds ratio using Chinn's (2000) conversion. The resulting log odds ratio approximates the value that would be obtained if Y were dichotomized; if Y is approximately normal, the log odds ratio is approximately invariant to the choice of threshold at which Y is dichotomized (Chinn, 2000). Then, the function converts the log odds ratio to a log risk ratio using VanderWeele's (2020) square-root conversion. That conversion is conservative in that it allows for the possibility that the dichotomized Y is not rare (i.e., the point of dichotomization is not at an extreme value of Y).

References

VanderWeele, TJ (2020). Optimal approximate conversions of odds ratios and hazard ratios to risk ratios. *Biometrics*.

Chinn S (2000). A simple method for converting an odds ratio to effect size for use in meta-analysis. *Statistics in Medicine*.

Examples

```
d_to_logRR( d = 0.5,  
            se = 0.21 )
```

format_CI	<i>Manuscript-friendly confidence interval formatting</i>
-----------	---

Description

Formats confidence interval lower and upper bounds into a rounded string.

Usage

```
format_CI(lo, hi, digits = 2)
```

Arguments

lo	Confidence interval lower limit (numeric)
hi	Confidence interval upper limit (numeric)
digits	Digits for rounding

Examples

```
format_CI(0.36, 0.72, 3)
```

format_stat	<i>Manuscript-friendly number formatting</i>
-------------	--

Description

Formats a numeric result (e.g., p-value) as a manuscript-friendly string in which values below a minimum cutoff (e.g., 10^{-5}) are reported for example as " $< 10^{-5}$ ", values between the minimum cutoff and a maximum cutoff (e.g., 0.01) are reported in scientific notation, and p-values above the maximum cutoff are reported simply as, for example, 0.72.

Usage

```
format_stat(x, digits = 2, cutoffs = c(0.01, 10-5))
```

Arguments

x	Numeric value to format
digits	Digits for rounding
cutoffs	A vector containing the two cutoffs

Examples

```
format_stat(0.735253)
format_stat(0.735253, digits = 4)
format_stat(0.0123)
format_stat(0.0001626)
format_stat(0.0001626, cutoffs = c(0.01, 10-3))
```

parse_CI_string	<i>Parse a string with point estimate and confidence interval</i>
-----------------	---

Description

Given a vector of strings such as "0.65 (0.6, 0.70)", for example obtained by running optical character recognition (OCR) software on a screenshot of a published forest plot, parses the strings into a dataframe of point estimates and upper confidence interval limits. Assumes that the point estimate occurs before an opening bracket of the form "(" or "[" and that the confidence interval upper limit follows a the character sep (by default a comma, but might be a hyphen, for example). To further parse this dataframe into point estimates and variances, see `MetaUtility::scrape_meta`.

Usage

```
parse_CI_string(string, sep = ",")
```

Arguments

string	A vector of strings to be parsed.
sep	The character (not including whitespaces) separating the lower from the upper limits.

Examples

```
# messy string of confidence intervals
mystring = c("0.65 [0.6, 0.7]", "0.8(0.5, 0.9)", "1.2 [0.3, 1.5]")
parse_CI_string(mystring)

# now with a hyphen separator
mystring = c("0.65 [0.6- 0.7]", "0.8(0.5 - 0.9)", "1.2 [0.3 -1.5]")
parse_CI_string(mystring, sep="-")
```

pct_pval	<i>Return sign test p-value for meta-analysis percentile</i>
----------	--

Description

Returns a p-value for testing the hypothesis that μ is the pct^{th} percentile of the population effect distribution based on the nonparametric sign test method of Wang et al. (2010). This function is also called by `prop_stronger` when using the sign test method.

Usage

```
pct_pval(yi, sei, mu, pct, R = 2000)
```

Arguments

yi	Vector of study-level point estimates
sei	Vector of study-level standard errors
mu	The effect size to test as the pct th percentile
pct	The percentile of interest (e.g., 0.50 for the median)
R	Number of simulation iterates to use when estimating null distribution of the test statistic.

References

Wang R, Tian L, Cai T, & Wei LJ (2010). Nonparametric inference procedure for percentiles of the random effects distribution in meta-analysis. *Annals of Applied Statistics*.

Examples

```
# calculate effect sizes for example dataset
d = metafor::escalc(measure="RR", ai=tpos, bi=tneg,
                   ci=cpos, di=cneg, data=metafor::dat.bcg)

# test H0: the median is -0.3
# using only R = 100 for speed, but should be much larger (e.g., 2000) in practice
pct_pval( yi = d$yi,
          sei = sqrt(d$vi),
          mu = -0.3,
          pct = 0.5,
          R = 100 )
```

prop_stronger	<i>Estimate proportion of population effect sizes above or below a threshold</i>
---------------	--

Description

Estimates the proportion of true (i.e., population parameter) effect sizes in a meta-analysis that are above or below a specified threshold of scientific importance based on the parametric methods described in Mathur & VanderWeele (2018), the nonparametric calibrated methods described in Mathur & VanderWeele (2020b), and the cluster-bootstrapping methods described in Mathur & VanderWeele (2020c).

Usage

```
prop_stronger(
  q,
  M = NA,
  t2 = NA,
  se.M = NA,
  se.t2 = NA,
```

```

ci.level = 0.95,
tail = NA,
estimate.method = "calibrated",
ci.method = "calibrated",
calib.est.method = "DL",
dat = NULL,
R = 2000,
bootstrap = "ifneeded",
yi.name = "yi",
vi.name = "vi",
cluster.name = NA
)

```

Arguments

q	Population effect size that is the threshold for "scientific importance"
M	Pooled point estimate from meta-analysis (required only for parametric estimation/inference and for Shapiro p-value)
t2	Estimated heterogeneity (τ^2) from meta-analysis (required only for parametric estimation/inference and for Shapiro p-value)
se.M	Estimated standard error of pooled point estimate from meta-analysis (required only for parametric inference)
se.t2	Estimated standard error of τ^2 from meta-analysis (required only for parametric inference)
ci.level	Confidence level as a proportion (e.g., 0.95 for a 95% confidence interval)
tail	"above" for the proportion of effects above q; "below" for the proportion of effects below q.
estimate.method	Method for point estimation of the proportion ("calibrated" or "parametric"). See Details.
ci.method	Method for confidence interval estimation ("calibrated", "parametric", or "sign.test"). See Details.
calib.est.method	Method for estimating the mean and variance of the population effects when computing calibrated estimates. See Details.
dat	Dataset of point estimates (with names equal to the passed yi.name) and their variances (with names equal to the passed vi.name). Not required if using ci.method = "parametric" and bootstrapping is not needed.
R	Number of bootstrap or simulation iterates (depending on the methods chosen). Not required if using ci.method = "parametric" and bootstrapping is not needed.
bootstrap	Argument only used when ci.method = "parametric" (because otherwise the bootstrap is always used). In that case, if bootstrap = "ifneeded", bootstraps if estimated proportion is less than 0.15 or more than 0.85. If equal to "never", instead does not return inference in the above edge cases.

<code>yi.name</code>	Name of the variable in <code>dat</code> containing the study-level point estimates. Used for bootstrapping and conducting Shapiro test.
<code>vi.name</code>	Name of the variable in <code>dat</code> containing the study-level variances. Used for bootstrapping and conducting Shapiro test.
<code>cluster.name</code>	Name of the variable in <code>dat</code> identifying clusters of studies. If left NA, assumes studies are independent (i.e., each study is its own cluster).

Details

These methods perform well only in meta-analyses with at least 10 studies; we do not recommend reporting them in smaller meta-analyses. By default, `prop_stronger` performs estimation using a "calibrated" method (Mathur & VanderWeele, 2020b; 2020c) that extends work by Wang et al. (2019). This method makes no assumptions about the distribution of population effects, performs well in meta-analyses with as few as 10 studies, and can accommodate clustering of the studies (e.g., when articles contributed multiple studies on similar populations). Calculating the calibrated estimates involves first estimating the meta-analytic mean and variance, which, by default, is done using the moments-based Dersimonian-Laird estimator as in Wang et al. (2019). To use a different method, which will be passed to `metafor::rma.uni`, change the argument `calib.est.method` based on the documentation for `metafor::rma.uni`. For inference, the calibrated method uses bias-corrected and accelerated bootstrapping that will account for clustered point estimates if the argument `cluster.name` is specified (Mathur & VanderWeele, 2020c). The bootstrapping may fail to converge for some small meta-analyses for which the threshold is distant from the mean of the population effects. In these cases, you can try choosing a threshold closer to the pooled point estimate of your meta-analysis. The mean of the bootstrap estimates of the proportion is returned as a diagnostic for potential bias in the estimated proportion.

The parametric method assumes that the population effects are approximately normal, that the number of studies is large, and that the studies are independent. When these conditions hold and the proportion being estimated is not extreme (between 0.15 and 0.85), the parametric method may be more precise than the calibrated method. To improve precision. When using the parametric method and the estimated proportion is less than 0.15 or more than 0.85, it is best to bootstrap the confidence interval using the bias-corrected and accelerated (BCa) method (Mathur & VanderWeele, 2018); this is the default behavior of `prop_stronger`. Sometimes BCa confidence interval estimation fails, in which case `prop_stronger` instead uses the percentile method, issuing a warning if this is the case (but note that the percentile method should *not* be used when bootstrapping the calibrated estimates rather than the parametric estimates). We use a modified "safe" version of the `boot` package code for bootstrapping such that if any bootstrap iterates fail (usually because of model estimation problems), the error message is printed but the bootstrap iterate is simply discarded so that confidence interval estimation can proceed. As above, the mean of the bootstrapped estimates of the proportion is returned as a diagnostic for potential bias in the estimated proportion.

The sign test method (Mathur & VanderWeele, 2020b) is an extension of work by Wang et al. (2010). This method was included in Mathur & VanderWeele's (2020b) simulation study; it performed adequately when there was high heterogeneity, but did not perform well with lower heterogeneity. However, in the absence of a clear criterion for how much heterogeneity is enough for the method to perform well, we do not in general recommend its use. Additionally, this method requires effects that are reasonably symmetric and unimodal.

Value

Returns a dataframe containing the point estimate for the proportion (est), its estimated standard error (se), lower and upper confidence interval limits (lo and hi), and, depending on the user's specifications, the mean of the bootstrap estimates of the proportion (bt.mn) and the p-value for a Shapiro test for normality conducted on the standardized point estimates (shapiro.pval).

References

- Mathur MB & VanderWeele TJ (2018). New metrics for meta-analyses of heterogeneous effects. *Statistics in Medicine*.
- Mathur MB & VanderWeele TJ (2020a). New statistical metrics for multisite replication projects. *Journal of the Royal Statistical Society: Series A*.
- Mathur MB & VanderWeele TJ (2020b). Robust metrics and sensitivity analyses for meta-analyses of heterogeneous effects. *Epidemiology*.
- Mathur MB & VanderWeele TJ (2020c). Meta-regression methods to characterize evidence strength using meaningful-effect percentages conditional on study characteristics. Preprint available: <https://osf.io/bmtdq>.
- Wang R, Tian L, Cai T, & Wei LJ (2010). Nonparametric inference procedure for percentiles of the random effects distribution in meta-analysis. *Annals of Applied Statistics*.
- Wang C-C & Lee W-C (2019). A simple method to estimate prediction intervals and predictive distributions: Summarizing meta-analyses beyond means and confidence intervals. *Research Synthesis Methods*.

Examples

```
##### Example 1: BCG Vaccine and Tuberculosis Meta-Analysis #####

# calculate effect sizes for example dataset
d = metafor::escalc(measure="RR", ai=tpos, bi=tneg,
                   ci=cpos, di=cneg, data=metafor::dat.bcg)

# fit random-effects model
# note that metafor package returns on the log scale
m = metafor::rma.uni(yi= d$yi, vi=d$vi, knha=TRUE,
                    measure="RR", method="REML" )

# pooled point estimate (RR scale)
exp(m$b)

# estimate the proportion of effects stronger than RR = 0.70
# as recommended, use the calibrated approach for both point estimation and CI
# bootstrap reps should be higher in practice (e.g., 1000)
# here using fewer for speed
prop_stronger( q = log(0.7),
              tail = "below",
              estimate.method = "calibrated",
              ci.method = "calibrated",
              dat = d,
              yi.name = "yi",
```

```

        vi.name = "vi",
        R = 100)
# warning goes away with more bootstrap iterates
# no Shapiro p-value because we haven't provided the dataset and its variable names

# now use the parametric approach (Mathur & VanderWeele 2018)
# no bootstrapping will be needed for this choice of q
prop_stronger( q = log(0.7),
              M = as.numeric(m$b),
              t2 = m$tau2,
              se.M = as.numeric(m$vb),
              se.t2 = m$se.tau2,
              tail = "below",
              estimate.method = "parametric",
              ci.method = "parametric",
              bootstrap = "ifneeded")

##### Example 2: Meta-Analysis of Multisite Replication Studies #####

# replication estimates (Fisher's z scale) and SEs
# from moral credential example in reference #2
r.fis = c(0.303, 0.078, 0.113, -0.055, 0.056, 0.073,
          0.263, 0.056, 0.002, -0.106, 0.09, 0.024, 0.069, 0.074,
          0.107, 0.01, -0.089, -0.187, 0.265, 0.076, 0.082)

r.SE = c(0.111, 0.092, 0.156, 0.106, 0.105, 0.057,
         0.091, 0.089, 0.081, 0.1, 0.093, 0.086, 0.076,
         0.094, 0.065, 0.087, 0.108, 0.114, 0.073, 0.105, 0.04)

d = data.frame( yi = r.fis,
                vi = r.SE^2 )

# meta-analyze the replications
m = metafor::rma.uni( yi = r.fis, vi = r.SE^2, measure = "ZCOR" )

# probability of population effect above r = 0.10 = 28%
# convert threshold on r scale to Fisher's z
q = r_to_z(0.10)

# bootstrap reps should be higher in practice (e.g., 1000)
# here using only 100 for speed
prop_stronger( q = q,
              tail = "above",
              estimate.method = "calibrated",
              ci.method = "calibrated",
              dat = d,
              yi.name = "yi",
              vi.name = "vi",
              R = 100 )

# probability of population effect equally strong in opposite direction

```

```

q.star = r_to_z(-0.10)
prop_stronger( q = q.star,
               tail = "below",
               estimate.method = "calibrated",
               ci.method = "calibrated",
               dat = d,
               yi.name = "yi",
               vi.name = "vi",
               R = 100 )
# BCa fails to converge here

```

prop_stronger_sign	<i>Return sign test point estimate of proportion of effects above or below threshold.</i>
--------------------	---

Description

Internal function not intended for user to call. Uses an extension of the sign test method of Wang et al. (2010) to estimate the proportion of true (i.e., population parameter) effect sizes in a meta-analysis that are above or below a specified threshold of scientific importance. See important caveats in the Details section of the documentation for the function prop_stronger.

Usage

```

prop_stronger_sign(
  q,
  yi,
  vi,
  ci.level = 0.95,
  tail = NA,
  R = 2000,
  return.vectors = FALSE
)

```

Arguments

q	Population effect size that is the threshold for "scientific importance"
yi	Study-level point estimates
vi	study-level variances
ci.level	Confidence level as a proportion
tail	above for the proportion of effects above q; below for the proportion of effects below q.
R	Number of simulation iterates to estimate null distribution of sign test statistic
return.vectors	Should all percents and p-values from the grid search be returned?

References

Wang R, Tian L, Cai T, & Wei LJ (2010). Nonparametric inference procedure for percentiles of the random effects distribution in meta-analysis. *Annals of Applied Statistics*.

round2	<i>Round while keeping trailing zeroes</i>
--------	--

Description

Rounds a numeric value and formats it as a string, keeping trailing zeroes.

Usage

```
round2(x, digits = 2)
```

Arguments

x	Numeric value to round
digits	Digits for rounding

Examples

```
round2(0.03000, digits = 4)

# compare to base round, which drops trailing zeroes and returns a numeric
round(0.03000, digits = 4)
```

r_to_d	<i>Convert Pearson's r to Cohen's d</i>
--------	---

Description

Converts Pearson's r (computed with a continuous X and Y) to Cohen's d for use in meta-analysis. The resulting Cohen's d represents the estimated increase in standardized Y that is associated with a delta-unit increase in X .

Usage

```
r_to_d(r, sx, delta, N = NA, Ns = N, sx.known = FALSE)
```

Arguments

r	Pearson's correlation
sx	Sample standard deviation of X
delta	Contrast in X for which to compute Cohen's d, specified in raw units of X (not standard deviations).
N	Sample size used to estimate r
Ns	Sample size used to estimate sx, if different from N
sx.known	Is sx known rather than estimated? (By default, assumes sx is estimated, which will almost always be the case.)

Details

To preserve the sign of the effect size, the code takes the absolute value of delta. The standard error estimate assumes that X is approximately normal and that N is large.

References

Mathur MB & VanderWeele TJ (2019). A simple, interpretable conversion from Pearson's correlation to Cohen's d for meta-analysis. *Epidemiology*.

Examples

```
# d for a 1-unit vs. a 2-unit increase in X
r_to_d( r = 0.5,
        sx = 2,
        delta = 1,
        N = 100 )
r_to_d( r = 0.5,
        sx = 2,
        delta = 2,
        N = 100 )

# d when sx is estimated in the same vs. a smaller sample
# point estimate will be the same, but inference will be a little
# less precise in second case
r_to_d( r = -0.3,
        sx = 2,
        delta = 2,
        N = 300,
        Ns = 300 )

r_to_d( r = -0.3,
        sx = 2,
        delta = 2,
        N = 300,
        Ns = 30 )
```

r_to_z	<i>Convert Pearson's r to Fisher's z</i>
--------	--

Description

Converts Pearson's r to Fisher's z for use in meta-analysis.

Usage

```
r_to_z(r)
```

Arguments

r	Pearson's correlation
---	-----------------------

Examples

```
# convert a Pearson correlation of -0.8 to Fisher's z
r_to_z(-0.8)
```

scrape_meta	<i>Convert forest plot or summary table to meta-analytic dataset</i>
-------------	--

Description

Given relative risks (RR) and upper bounds of 95% confidence intervals (CI) from a forest plot or summary table, returns a dataframe ready for meta-analysis (e.g., via the `metafor` package) with the log-RRs and their variances. Optionally, the user may indicate studies for which the point estimate is to be interpreted as an odds ratios of a common outcome rather than a relative risk; for such studies, the function applies VanderWeele (2017)'s square-root transformation to convert the odds ratio to an approximate risk ratio.

Usage

```
scrape_meta(type = "RR", est, hi, sqrt = FALSE)
```

Arguments

type	RR if point estimates are RRs or ORs (to be handled on log scale); raw if point estimates are raw differences, standardized mean differences, etc. (such that they can be handled with no transformations)
est	Vector of study point estimates on RR or OR scale
hi	Vector of upper bounds of 95% CIs on RRs
sqrt	Vector of booleans (TRUE/FALSE) for whether each study measured an odds ratio of a common outcome that should be approximated as a risk ratio via the square-root transformation

References

VanderWeele TJ (2017). On a square-root transformation of the odds ratio for a common outcome. *Epidemiology*.

tau_CI	<i>Return confidence interval for tau for a meta-analysis</i>
--------	---

Description

Returns confidence interval lower and upper limits for tau (the estimated standard deviation of the population effects) for a meta-analysis fit in `metafor::rma`.

Usage

```
tau_CI(meta, ci.level = 0.95)
```

Arguments

meta	A meta-analysis object fit in <code>metafor::rma</code> .
ci.level	Confidence interval level as a proportion (e.g., 0.95)

Examples

```
# calculate effect sizes for example dataset
d = metafor::escalc(measure="RR", ai=tpos, bi=tneg,
                   ci=cpos, di=cneg, data=metafor::dat.bcg)

# fit random-effects model
# note that metafor package returns on the log scale
m = metafor::rma.uni(yi= d$yi, vi=d$vi, knha=TRUE,
                    measure="RR", method="REML" )

tau_CI(m)

# for nicer formatting
format_CI( tau_CI(m)[1], tau_CI(m)[2] )
```

`z_to_r`*Convert Fisher's z to Pearson's r*

Description

Converts Fisher's z to Pearson's r for use in meta-analysis.

Usage

```
z_to_r(z)
```

Arguments

`z` Fisher's z

Examples

```
# convert Fisher's z of 1.1 to Pearson's r  
z_to_r(1.1)
```


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