# Package: meta4diag (via r-universe)

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Type Package

Title Meta-Analysis for Diagnostic Test Studies

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Description Bayesian inference analysis for bivariate meta-analysis of diagnostic test studies using integrated nested Laplace approximation with INLA. A purpose built graphic user interface is available. The installation of R package INLA is compulsory for successful usage. The INLA package can be obtained from <a href="https://www.r-inla.org">https://www.r-inla.org</a>>. We recommend the testing version, which can be downloaded by running: install.packages(``INLA", repos=c(getOption(``repos"),

INLA=``https://inla.r-inla-download.org/R/testing"), dep=TRUE).

License GPL

**Depends** R (>= 2.10), sp, methods, grid, shiny, shinyBS, caTools

Suggests INLA

Additional\_repositories https://inla.r-inla-download.org/R/testing

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# Description

Bayesian inference analysis for bivariate meta-analysis of diagnostic test studies using integrated nested Laplace approximation with INLA.

## **Details**

Package: meta4diag
Type: Package
Version: 2.0.7
Date: 2018-02-14
License: GPL-2
LazyLoad: yes

The meta4diag package provides tools to implement Bayesian bivariate meta-analyses of diagnostic test studies. meta4diag is a purpose-built front end of the R package INLA (Rue H., Martino S,

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and Chopin N. 2009). It allows the user a straightforward model specification and offers user-specific prior distributions. Further, the newly proposed penalized complexity prior framework (Simpson et al. 2014) is supported, which builds on prior intuitions about the behaviors of the variance and correlation parameters (Guo, J., Riebler, A. and Rue H. 2017). Accurate posterior marginal distributions for sensitivity and specificity as well as all hyperparameters, and covariates are directly obtained without Markov chain Monte Carlo sampling. Further, univariate estimates of interest, such as odds ratios, as well as the summary receiver operating characteristic (SROC) curve and other common graphics are directly available for interpretation. An interactive graphical user interface provides the user with the full functionality of the package without requiring any R programming.

#### Author(s)

Jingyi Guo and Andrea Riebler

#### References

Rue H., Martino S, and Chopin N. (2009). Approximate Bayesian Inference for Latent Gaussian Models Using Integrated Nested Laplace Approximations. Journal of the Royal Statistical Society B 71: 319–392. (www.r-inla.org)

Simpson DP, Martins TG, Riebler A, Fuglstad GA, Rue H, Sorbye SH (2014) Penalised Model Component Complexity: A principled, Practical Approach to Constructing Priors. Arxiv e-prints. 1403.4630

Guo, J., Riebler, A. and Rue H. (2017) Bayesian bivariate meta-analysis of diagnostic test studies with interpretable priors. Statistics in Medicine **36(19)**: 3039–3058.

Guo, J. and Riebler, A. (2018) meta4diag: Bayesian Bivariate Meta-Analysis of Diagnostic Test Studies for Routine Practice. Journal of Statistical Software **83(1)**: 1–31.

**AUC** 

A function that calculate the area under summary receiver operating chracteristic line.

## **Description**

Takes a meta4diag object produced by meta4diag() and calculate the area under summary receiver operating chracteristic line.

#### **Usage**

```
## S3 method for class 'meta4diag'
AUC(x, sroc.type=1, est.type="median", ...)
```

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## **Arguments**

x A meta4diag object.

est.type The estimates type used to make SROC plot. Options are "mean" and "median".

A numerical value specifying the function used to make SROC line. Options are 1, 2, 3, 4, 5. When sroc.type=1, the SROC line is plotted as "The regression line 1" according to Arends et al.(2008),

$$y = \mu + \rho \sqrt{\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}} (x - \nu)$$

When sroc. type=2, the SROC line is plotted as "The major axis method",

$$y = \frac{\sigma_{\mu}^2 - \sigma_{\nu}^2 \pm \sqrt{(\sigma_{\mu}^2 - \sigma_{\nu}^2)^2 + 4\rho^2 \sigma_{\mu}^2 \sigma_{\nu}^2}}{2\rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}} (x - \nu) + \mu$$

When sroc.type=3, the SROC line is plotted as "The Moses and Littenberg's regression line",

$$y = \frac{\sigma_{\mu}^2 + \rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}}{\sigma_{\nu}^2 + \rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}} (x - \nu) + \mu$$

When sroc.type=4, the SROC line is plotted as "The regression line 2",

$$y = \mu + \frac{1}{\rho} \sqrt{\left(\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}\right)} (x - \nu)$$

When sroc.type=5, the SROC line is plotted as "The Rutter and Gatsonis's SROC curve",

$$y = \mu + \sqrt{\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}} (x - \nu)$$

... Arguments to be passes to methods.

## **Details**

The AUC() returns an estimate of the area under the SROC curve. When the number of samples is given in the makeObject() or meta4diag(), the uncertainty of AUC is estimated. Otherwise only the estimates of the AUC respect to the estimated SROC curve is returned.

## Value

A vector containing the "est", which indicate the estimates of AUC of the estimated SROC vurve and "mean" and "sd" (plus, possibly quantiles) of AUC if nsample is given.

## Author(s)

Jingyi Guo and Andrea Riebler

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## References

Chappell F, Raab G, Wardlaw J (2009). "When are Summary ROC Curves Appropriate for Diagnostic Meta-analyses?" Statistics in Medicine, 28(21), 2653-2668.

Arends et al.(2008) "Bivariate random effects meta-analysis of ROC curves." Medical Decision Making, 28(5), 621-638.

## See Also

```
SROC, meta4diag
```

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
   require("INLA", quietly = TRUE)
   data(Catheter)
   res <- meta4diag(data = Catheter, nsample=1000)
   AUC(res, est.type="mean")
}
## End(Not run)</pre>
```

Catheter

The Catheter Segment Culture data.

## **Description**

The Cathether dataset is a collection of studies which studied semi-quantitative (19 studies) and quantitative (14 studies) catheter segment culture for the diagnosis of intravascular device-related blood stream infection.

# Usage

```
data(Catheter)
```

#### **Format**

A data frame with 33 rows and 8 columns. Each row provides data for one study. The columns are "studynames", which indicates the name of studies; "type", which indicates the study quality; "prevalence", which denotes the study disease prevalence and is considered as a continuous covariate here; "TP", "FP", "TN" and "FN", which are the observations of this dataset and must be given.

#### References

Chu, Haitao, Hongfei Guo, and Yijie Zhou. "Bivariate Random Effects Meta-Analysis of Diagnostic Studies Using Generalized Linear Mixed Models." Medical Decision Making 30.4 (2010): 499-508.

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## **Examples**

```
data(Catheter)
```

crosshair

Crosshair Plot.

# Description

Takes a meta4diag object produced by the function meta4diag() and produces a crosshair plot or adds such a plot to an existing plot. Crosshair plots go back to Phillips et al. (2010).

# Usage

```
## S3 method for class 'meta4diag'
crosshair(x, est.type = "mean", add = FALSE, main="Crosshair Plot", xlim, ylim, col, ...)
```

## **Arguments**

x	A meta4diag object.
est.type	The estimates type used to make crosshair plot. Options are "mean" and "median".
add	If add is TRUE, the plots are added to an existing plot, otherwise a new plot is created.
main	A overall title for the plot.
xlim	A numeric value, giving the x coordinates ranges.
ylim	A numeric value, giving the y coordinates ranges.
col	Color of cross.
	graphics parameters can also be passed to this function.

## Value

Besides plotting, the function returns an invisible NULL.

## Author(s)

Jingyi Guo

## References

Phillips, B., Stewart, L.A., & Sutton, A.J. (2010). "'Cross hairs' plots for diagnostic meta-analysis." Research Synthesis Methods, 1, 308-315.

# See Also

meta4diag

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## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
   crosshair(res, est.type="mean")
}
## End(Not run)</pre>
```

fitted

Get the estimated values of accuracies for each study.

## **Description**

Takes a meta4diag object produced by meta4diag() and returns the estimated study specified accuracies, such as sensitivity, specificity, odds ratios and likelihood ratios for each study.

#### Usage

```
## S3 method for class 'meta4diag'
fitted(object, accuracy.type = "sens",...)
```

## **Arguments**

object

A meta4diag object.

accuracy.type

A string specifying the accuracy type. Options are "sens", "TPR", "spec", "TNR", "FPR", "FNR", "LRpos", "LRneg", "RD", "LLRpos", "LLRneg", "LDOR", and "DOR".

- "sens" and "TPR": The true positive rate, known as sensitivity,  $sens = \frac{TP}{TP + FN}$ .
- "spec" and "TNR": The true negative rate, known as specificity,  $spec = \frac{TN}{TN + FP}$ .
- "FPR": The false positive rate,  $FPR = \frac{FP}{FP+TN}$ .
- "FNR": The false negative rate,  $FNR = \frac{FN}{FN + TP}$ .
- "LRpos": The positive likelihood ratio,  $LRpos = \frac{sens}{1-spec}$ .
- "LRneg": The negative likelihood ratio,  $LRneg = \frac{1-sens}{spec}$ .
- "RD": The risk difference, RD = sens (1 spec).
- "DOR": The diagnostic odds ratio,  $DOR = \frac{LRpos}{LRneg}$
- "LLRpos": The log positive likelihood ratio,  $LLRpos = log(\frac{sens}{1-spec})$ .
- "LLRneg": The log negative likelihood ratio,  $LLRneg = log(\frac{1-sens}{spec}).$
- "LDOR": The log diagnostic odds ratio,  $LDOR = log(\frac{LRpos}{LRneg})$ .

. Arguments to be passes to methods.

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## Value

A data frame with the estimated mean, standard deviation and the corresponding quantiles, which are specified by user when the user runs the main function meta4diag(), of the accuracies of each sudy.

## Author(s)

Jingyi Guo

# Examples

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter, nsample=2000)
  fitted(res, accuracy.type="sens")
  fitted(res, accuracy.type="DOR")
}
## End(Not run)</pre>
```

forest

Forest plot.

## **Description**

Takes a meta4diag object produced by the function meta4diag() and draws a forest plot.

## Usage

```
## S3 method for class 'meta4diag'
forest(x, accuracy.type="sens", est.type="mean", p.cex="scaled", p.pch=15, p.col="black",
    nameShow="right", dataShow="center", estShow="left", text.cex=1,
    shade.col="gray", arrow.col="black", arrow.lty=1, arrow.lwd=1,
    cut=TRUE, intervals=c(0.025,0.975),
    main="Forest plot", main.cex=1.5, axis.cex=1,...)
## S3 method for class 'meta4diag'
forest.grid(x, accuracy.type = "sens", est.type = "mean",
nameShow = T, dataShow = F, estShow = T, graphwidth = 1, main, xlab = "",...)
```

## **Arguments**

```
x A meta4diag object obtained by running the main function meta4diag().

accuracy.type A string specifying the accuracy type. Options are "sens", "TPR", "spec", "TNR", "FPR", "FNR", "LRpos", "LRneg", "RD", "LLRpos", "LLRneg", "LDOR", and "DOR".
```

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est.type	The type of estimation of study specified summary points. Options are "mean" and "median".
p.cex	Points size of study specific estimate.
p.pch	Points symbol of study specific estimate.
p.col	Points color of study specific estimate.
nameShow	Boolean indicating whether the study names are shown or not. Can also be a string indicating the alignment of the study names. Options are "left", "center" and "right".
dataShow	Boolean indicating whether the original data is shown or not. Can also be a string indicating the position to show the original data. Options are "left", "center" and "right".
estShow	Boolean indicating whether the credible intervals are shown or not. Can also be a string indicating the position to show the values of credible intervals. Options are "left", "center" and "right".
text.cex	The size to be used for the table text.
shade.col	Color of shaded area.
arrow.col	Arrow color.
arrow.lty	Arrow line style.
arrow.lwd	Arrow line width.
cut	Boolean indicating the arrows should be cut or not. Or a length 2 numerical vector indicating the cut position.
main	An overall title for the plot.
main.cex	The size to be used for main titles.
axis.cex	The size to be used for axis annotation.
intervals	A numerical vector with length 2 specifying the credible intervals that is of interst. The values should be taken from the argument quantiles (see meta4diag). The first value should be smaller than 0.5 and the second value should be larger than 0.5.
graphwidth	A numerical value indicating the main plot device size.
xlab	A title for the x axis.
	Arguments to be passed to methods.

## **Details**

A forest plot is a graphical representation of a meta-analysis. It is usually accompanied by a table listing references (author and date) of the studies included in the meta-analysis. In the main device each line represents one study in the meta-analysis, plotted according to the estimated result. The estimated accuracy for each study is plotted as point and credible intervals as arrows. The size of the estimated accuracy for each study can be chosen to be propotional to the number of individuals in each study. A diamond indicates the overall summary point. Estimated accuracies and the correspoing credible intervals for each study are plotted. Together shown in the plot with the study names, the original dataset and the values of accuracies and the credible intervals.

The function forest() gives the user flexibility to control the plots.

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## Value

Besides plotting, the function returns an invisible NULL.

## Author(s)

Jingyi Guo and Andrea Riebler

# **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
  forest(res, accuracy.type = "sens")
}
## End(Not run)</pre>
```

funnel

Funnel plot.

# Description

Takes a meta4diag object produced by the function meta4diag() and draws a funnel plot.

# Usage

```
## S3 method for class 'meta4diag'
funnel(x, est.type="median",intervals=c(0.025,0.975),
  lwd=1, arrow.lty=1,col="black",
  main="Funnel Plot", xlim, ylim, ...)
```

# Arguments

Х	A meta4diag object obtained by running the main function meta4diag().
est.type	The type of estimation of study specified summary points. Options are "mean" and "median".
intervals	A numerical vector with length 2 specifying the credible intervals that is of interst. The values should be taken from the argument quantiles (see meta4diag). The first value should be smaller than 0.5 and the second value should be larger than 0.5.
arrow.lty	Arrow line style.
lwd	Line width.
col	Color of cross.
main	An overall title for the plot.

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xlim	A numeric value, giving the x coordinates ranges.
ylim	A numeric value, giving the y coordinates ranges.
	Arguments to be passed to methods.

#### **Details**

A funnel plot is a graphical representation of a meta-analysis. Funnel plots are used primarily as a visual aid for detecting bias or heterogeneity, and often it is not possible to distinguish between the two. A complete collection of unbiased studies, all estimating the same underlying effect with different levels of precision, would produce a symmetric funnel shape, with increasing scatter with decreasing precision. An asymmetric funnel indicates a relationship between effect size and precision in the studies at hand. This is most likely to be due to reporting bias, to a systematic difference between smaller and larger studies, or to the presence of subsets of studies with different mean effect sizes.

The function funnel() gives the user flexibility to control the plots.

## Value

Besides plotting, the function returns an invisible NULL.

## Author(s)

Jingyi Guo and Andrea Riebler

#### References

Anzures-Cabrera J and Higgins J (2010). Graphical displays for meta-analysis: An overview with suggestions for practice. Research Synthesis Methods, 1, 66-80.

## **Examples**

```
## Not run:
   if(requireNamespace("INLA", quietly = TRUE)){
      require("INLA", quietly = TRUE)
      data(Catheter)
      res <- meta4diag(data = Catheter)
      funnel(res, est.type = "median")
   }
## End(Not run)</pre>
```

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Make internally used data structure.

## **Description**

Transform the format of the input dataset into internal use format. This function is used within the main function meta4diag() and can also be used as a separate function.

## Usage

```
makeData(data = NULL, model.type = 1, modality = NULL, covariates = NULL)
```

## **Arguments**

A data frame contains at least 4 columns specifying the number of True Positive(TP), False Negative(FN), True Negative(TN) and False Positive(FP). The additional columns other than studynames will be considered as potential covariates and the name or the column number of the potential covariates can be set in the arguments modality and covariates to use them in the model.

model.type

A numerical value specifying the model type, options are 1(default), 2, 3 and 4. model.type=1 indicates that the Sensitivity(se) and Specificity(sp) will be modelled in the bivariate model, i.e. g(se) and g(sp) are bivariate normal distributed. model.type=2,3,4 indicate that the Sensitivity(se) and False Negative Rate(1-sp), False Positive Rate(1-se) and Specificity(sp), False Positive Rate(1-se) and False Negative Rate(1-sp) are modelled in the bivariate model, respectively.

Modality

A string specifying the modality variable, which is a categorical variable, such

as test threshold. Default value is NULL. See also examples.

A vector specifying the continuous covariates variables, such as disease prevalence or average individual patients status of each study. Default value is NULL.

See also examples.

#### Value

covariates

A constructed list with components:

internaldata a data frame used as internal data in INLA.

originaldata a data frame which is equal to the provided input data.

covariates.setting

a vector specified the setting of covariates, if covariates is given.

modality.setting

a vector specified the setting of modality, if modality is given.

model.type a value specified the model type.

## Author(s)

Jingyi Guo and Andrea Riebler

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## **Examples**

```
## Not run:
data(Catheter)

a = makeData(data=Catheter,model.type=1,modality="type")
b = makeData(data=Catheter,model.type=1,modality=2)
c = makeData(data=Catheter,model.type=1,covariates="prevalence")
d = makeData(data=Catheter,model.type=1,covariates=3)
e = makeData(data=Catheter,model.type=1,modality="type",covariates="prevalence")
## End(Not run)
```

makeObject

A function used to make a meta4diag object.

## Description

Takes an internal data list, an internal prior setting list and an INLA object produced by makeData(), makePriors() and runModel(), respectively and makes a meta4diag object which contains various informations for later use. This function is used in the main function meta4diag() and can also be used as a separate function.

#### Usage

```
makeObject(model, nsample=FALSE, seed=0L)
```

## **Arguments**

model An INLA object. Get from function runModel().

nsample A numerical value specifying the number of posterior samples, default is FALSE.

The posterior samples are used to compute the marginals and estimates values of non-linear functions, such as log ratios and diagnostic odds ratios. If nsample is

given, summary.summarized.statistics, summary.fitted.LRpos, summary.fitted.LRneg,

summary. fitted. DOR and samples of E(se), E(sp), E(1-se) and E(1-sp)

will be returned.

seed A numerical value specifying the random seed to control the RNG for gener-

ating posterior samples if nsample > 0. If you want reproducible results, you ALSO need to control the seed for the RNG in R by controlling the variable

.Random.seed or using the function set.seed.

#### Value

makeObject returns a meta4diag object with components:

data The provided input data.

outdata The internal data that could be used in **INLA** from function makeData().

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priors.density Prior distributions for the variance components and correlation from function makePriors().

names.fitted Names of the jointly modelled accuracies in the model. For example, se and sp or (1-se) and sp.

cpu.used The cpu time used for running the model.

call The matched call.

summary.fixed Matrix containing the mean and standard deviation (plus, possibly quantiles) of the fixed effects of the model.

marginals.fixed

A list containing the posterior marginal densities of the fixed effects of the model.

summary.expected.(...).accuracy

Matrix containing the mean and standard deviation (plus, possibly quantiles) of the mean of accuracies transformed with the link function, i.e. E(g(Se)), E(g(Sp)), E(g(1-Se)) and E(g(1-Sp)). Dynamic name for this output. (...) indicates the name of link function used in runModel(), i.e. if link function is "logit", the full name of this output is "summary.expected.logit.accuracy".

marginals.expected.(...).accuracy

A list containing the posterior marginal densities of the mean of accuracies transformed with the link function, i.e. E(g(Se)), E(g(Sp)), E(g(1-Se)) and E(g(1-Sp)). Dynamic name for this output. (...) indicates the name of link function used in runModel(), i.e. if link function is "logit", the full name of this output is "marginals.expected.logit.accuracy".

summary.expected.accuracy

Matrix containing the mean and standard deviation (plus, possibly quantiles) of the mean of the accuracies, i.e. E(Se), E(Sp), E(1-Se) and E(1-Sp).

marginals.expected.accuracy

A list containing the posterior marginal densities of of the mean of the accuracies, i.e. E(Se), E(Sp), E(1-Se) and E(1-Sp).

summary.hyperpar

A matrix containing the mean and sd (plus, possibly quantiles) of the hyperparameters of the model.

marginals.hyperpar

A list containing the posterior marginal densities of the hyperparameters of the model.

correlation.expected.(...).accuracy

A correlation matrix between the mean of the accuracies transformed with the link function. Dynamic name for this output. (...) indicates the name of link function used in runModel().

covariance.expected.(...).accuracy

A covariance matrix between the mean of the accuracies transformed with the link function. Dynamic name for this output. (...) indicates the name of link function used in runModel().

summary.predictor.(...)

A matrix containing the mean and sd (plus, possibly quantiles) of the linear predictors one transformed accuracy in the model. The accuracy type depends on

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the model type. See argument model . type. For example, the possible accuracy type could be g(se), g(sp), (se) or (sp), where g() is the link function.

marginals.predictor.(...)

A list containing the posterior marginals of the linear predictors of one transformed accuracy in the model. The accuracy type depends on the model type. See argument model. type. For example, the possible accuracy type could be g(se), g(sp), (se) or (sp), where g() is the link function.

misc Some other settings that maybe useful retruned by **meta4diag**.

dic The deviance information criteria and effective number of parameters.

A list of three elements: cpo\$cpo are the values of the conditional predictive ordinate (CPO), cpo\$pit are the values of the probability integral transform (PIT) and cpo\$failure indicates whether some assumptions are violated. In short, if cpo\$failure[i] > 0 then some assumption is violated, the higher the

value (maximum 1) the more seriously.

waic A list of two elements: waic\$waic is the Watanabe-Akaike information criteria,

and waic\$p.eff is the estimated effective number of parameters.

mlik The log marginal likelihood of the model

inla.result A INLA object that from function runModel() which implements INLA.

samples.fixed A matrix of the fixed effects samples if nsample is given.

samples.hyperpar

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A matrix of the hyperparameter samples if nsample is given.

samples.overall.Se

A matrix containing the mean and sd (plus, possibly quantiles) of overall sensitivity samples if nsample is given.

samples.overall.Sp

A matrix containing the mean and sd (plus, possibly quantiles) of overall specificity samples if nsample is given.

summary.overall.statistics

A matrix containing the mean and sd (plus, possibly quantiles) of mean positive and negative likelihood ratios and mean diagnostic odds ratios if nsample is given.

samples.study.specific.Se

A matrix containing the mean and sd (plus, possibly quantiles) of study specific sensitivity samples if nsample is given.

samples.study.specific.Sp

A matrix containing the mean and sd (plus, possibly quantiles) of study specific specificity samples if nsample is given.

summary.study.specific.LRpos

A matrix containing the mean and sd (plus, possibly quantiles) of positive likelihood ratios for each study if nsample is given.

summary.study.specific.LRneg

A matrix containing the mean and sd (plus, possibly quantiles) of negative likelihood ratios for each study if nsample is given.

```
summary.study.specific.DOR
```

A matrix containing the mean and sd (plus, possibly quantiles) of diagnostic odds ratios for each study if nsample is given.

```
summary.study.specific.RD
```

A matrix containing the mean and sd (plus, possibly quantiles) of risk difference for each study if nsample is given.

```
summary.study.specific.LDOR
```

A matrix containing the mean and sd (plus, possibly quantiles) of log diagnostic odds ratios for each study if nsample is given.

```
summary.study.specific.LLRpos
```

A matrix containing the mean and sd (plus, possibly quantiles) of log positive likelihood ratios for each study if nsample is given.

```
summary.study.specific.LLRneg
```

A matrix containing the mean and sd (plus, possibly quantiles) of log negative likelihood ratios for each study if nsample is given.

#### Author(s)

Jingyi Guo

#### See Also

```
makeData, makePriors, runModel, meta4diag
```

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
   require("INLA", quietly = TRUE)
   data(Catheter)
   outdata = makeData(Catheter)
   outpriors = makePriors()
   model = runModel(outdata=outdata, outpriors=outpriors, link="logit")
   res = makeObject(outdata, outpriors, model, nsample=2000)
}
## End(Not run)
```

makePriors

Priors for internal use.

## **Description**

Prepare the given prior settings for internal use in **INLA**. The input of the function makePriors are prior settings for variances and correlation or the full covariance matrix, these are then transformed to the internal parameterisation that **INLA** requires. This function is used internally in the main function meta4diag() but can also be used as a separate function.

#### **Usage**

```
makePriors(var.prior = "PC", var2.prior="PC", cor.prior = "PC", var.par = c(3, 0.05), var2.par, cor.par = c(1,-0.1,0.5,-0.95,0.05,0.95,0.05), wishart.par = c(4,1,1,0), init = c(0.01, 0.01, -0.1))
```

#### **Arguments**

var.prior

A string specifying the prior density for the first variance component, options are "PC" for penalised complexity prior, "Invgamma" for inverse gamma prior, "Tnormal" for truncated normal prior, "Unif" for uniform prior which allow the standard deviation uniformaly distributed on [0,1000], "Hcauchy" for half-cauchy prior and "table" for user specific prior. var.prior can also be set to "Invwishart" for inverse wishart prior for covariance matrix. When var.prior="Invwishart", no matter what var2.prior and cor.prior are given, the inverse Wishart prior covariance matrix is used for covariance matrix and the wishart.par must be given. Of note, the values of this argument is not case sensitive. The definition of the priors is as following,

• var.prior="Invgamma": This is a prior for a variance  $\sigma^2$ . The inverse gamma prior has density,

$$\pi(\sigma^2) = \frac{1}{\Gamma(a)b^a}(\sigma^2)^{-a-1}exp(-\frac{1}{b\sigma^2}),$$

for  $\sigma^2 > 0$  where: a > 0 is the shape parameter, b > 0 is the rate (1/scale) parameter. The parameters are here c(a, b), see arguments var.par.

- var.prior="Tnormal": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma = \sqrt{\sigma^2}$  is Gaussian distributed with mean m and variance v but truncated to be positive. The parameters are here c(m, v), see arguments var.par.
- var.prior="PC": This is a prior for a variance  $\sigma^2$  and defined as follows. The left tail of the distribution of standard deviation  $\sigma$  has behavior

$$P(\sigma > u) = \alpha$$
,

which means it is unlikely that the standard deviation  $\sigma$  to be larger than a value u with probability  $\alpha$ . The parameters are here c(u, alpha), see arguments var.par.

• var.prior="Hcauchy": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma=\sqrt{\sigma^2}$  is half-Cauchy distributed with density,

$$\pi(\sigma) = \frac{2\gamma}{\pi(\sigma^2 + \gamma^2)},$$

where  $\gamma>0$  is the rate parameter. The parameters are here c(gamma), see arguments var.par.

• var.prior="Unif": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma = \sqrt{\sigma^2}$  is uniform distributed on  $(0,\infty)$ . No parameters need to be given for this prior, see arguments var.par.

- var.prior="Table": This is a prior for a variance  $\sigma^2$  and defined as follows. Users have to specify a data.frame with 2 columns, one indicates the values of  $\sigma^2$  and the other one indicates the values of  $\pi(\sigma^2)$ . The parameters are this data frame, see arguments var.par.
- var.prior="Invwishart": Instead of specifying separate prior distributions for the variance and correlation parameters we could also assume that the covariance matrix  $\Sigma$

$$\Sigma \sim Wishart_{p}^{-1}(\nu, R), p = 2,$$

where the Wishart distribution has density

$$\pi(\Sigma) = \frac{|R|^{\frac{\nu}{2}}}{2^{\frac{p\nu}{2}}\Gamma_p(\frac{\nu}{2})}|\Sigma|^{-\frac{\nu+p+1}{2}}exp(-\frac{1}{2}Trace(\frac{R}{\Sigma})), \nu > p+1,$$

Then,

$$E(\Sigma) = \frac{R}{\nu - p - 1}.$$

The parameters are  $\nu, R_{11}, R_{22}$  and  $R_{12}$ , where

$$R = \left(\begin{array}{cc} R_{11} & R_{12} \\ R_{21} & R_{22} \end{array}\right)$$

The parameters are here c(nu, R11, R22, R12), see arguments var.par.

var2.prior

See var.prior.

cor.prior

A string specifying the prior density for the correlation, options are "PC" for penalised complexity prior, "Invgamma" for inverse gamma prior, "Beta" for beta prior and "table" for user specific prior. cor.prior can also be set to "Invwishart" for inverse wishart prior for covariance matrix. When cor.prior="Invwishart", no matter what var.prior and var2.prior are given, the inverse Wishart prior for covariance matrix is used and the wishart.par must be given. Of note, the values of this argument is not case sensitive. The definition of the priors is as following,

• cor.prior="Normal": This is a prior for a correlation  $\rho$  and defined as follows. The correlation parameter is constrained to [-1,1]. We reparameterise the correlation parameter  $\rho$  using Fisher's z-transformation as

$$\rho^{\star} = logit(\frac{\rho+1}{2}),$$

which assumes values over the whole real line and assign the following prior distribution to  $\rho$ ,

$$\rho \sim Gaussian(\mu, \sigma^2).$$

The prior variance of 2.5 and prior mean of 0 corresponds, roughly, to a uniform prior on [-1,1] for  $\rho$  . The parameters are here c(mean, variance), see arguments cor.par.

• cor.prior="PC": This is a prior for a correlation  $\rho$  and defined as follows. The prior is defined around at a reference point with value  $\rho_0$ . To define the density behavior, three strategy can be applied. The first strategy is to define the left tail behavior and the density weight on the left-hand side of the reference point  $\rho_0$ ,

$$P(\rho < u_1) = a_1,$$

and

$$P(\rho < \rho_0) = \omega,$$

which means it is unlikely that the value of  $\rho$  is smaller than a small value  $u_1$  with probability  $a_1$  and the probability that  $\rho$  is smaller than  $\rho_0$  is  $\omega$ . The parameters for the first strategy are here c(1, rho0, omega, u1, a1, NA, NA), see arguments cor.par. The second strategy is to define the right tail behavior and the density weight on the left-hand side of the reference point  $\rho_0$ ,

$$P(\rho > u_2) = a_2,$$

and

$$P(\rho < \rho_0) = \omega,$$

which means it is unlikely that the value of  $\rho$  is larger than a big value  $u_2$  with probability  $a_2$  and the probability that  $\rho$  is smaller than  $\rho_0$  is  $\omega$ . The parameters for the second strategy are here c(2, rho0, omega, NA, NA, u2, a2), see arguments cor.par. The third strategy is to define both tail behaviors,

$$P(\rho < u_1) = a_1,$$

and

$$P(\rho > u_2) = a_2.$$

The parameters for the third strategy are here c(3, rho0, NA, u1, a1, u2, a2), see arguments cor.par. The parameters of the PC prior for the correlation here is c(strategy, rho0, omega, u1, a1, u2, a2), see arguments cor.par.

• cor.prior="Beta": This is a prior for a correlation  $\rho$  and defined as follows. The correlation parameter  $\rho$  has a Beta(a,b) distribution scaled to have domain in (-1,1):

$$\pi(\rho) = 0.5 \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^{a-1} (1-\rho)^{b-1}$$

, where a,b>0 are the shape parameter. The parameters are here c(a, b), see arguments cor.par.

- cor.prior="Table": This is a prior for a correlation  $\rho$  and defined as follows. Users have to specify the data.frame with 2 columns, one indicates the values of  $\rho$  and the other one indicates the values of  $\pi(\rho)$ . The parameters are this data frame, see arguments cor.par.
- cor.prior="Invwishart": Instead of specifying separate prior distributions for the hyperparameters we could also assume that the covariance matrix  $\Sigma$

$$\Sigma \sim Wishart_p^{-1}(\nu, R), p = 2,$$

where the inverse Wishart distribution has density

$$\pi(\Sigma) = \frac{|R|^{\frac{\nu}{2}}}{2^{\frac{p\nu}{2}}\Gamma_p(\frac{\nu}{2})}|\Sigma|^{-\frac{\nu+p+1}{2}}exp(-\frac{1}{2}Trace(\frac{R}{\Sigma})), \nu > p+1,$$

Then.

$$E(\Sigma) = \frac{R}{\nu - p - 1}.$$

The parameters are  $\nu, R_{11}, R_{22} and R_{12}$ , where

$$R = \left( \begin{array}{cc} R_{11} & R_{12} \\ R_{21} & R_{22} \end{array} \right)$$

The parameters are here c(nu, R11, R22, R12), see arguments cor.par.

A numerical vector specifying the parameter of the prior density for the first var.par variance component.

- var.par=c(rate, shape) when var.prior="Invgamma".
- var.par=c(u, alpha) when var.prior="PC".
- var.par=c(m, v) when var.prior="Tnormal".
- var.par=c(gamma) when var.prior="Hcauchy".
- var.par=c() when var.prior="Unif".
- var.par is a data frame with 2 columns, one indicates the values of  $\sigma^2$  and the other one indicates the values of  $\pi(\sigma^2)$  when var.prior="Table".
- var.par doesn't need to be given when var.prior="Invwishart".

See also argument var.prior.

A numerical vector specifying the parameter of the prior density for the second variance component. If not given, function will copy the setting for the first variance component. The definition of the priors is the same as for var.par.

A numerical vector specifying the parameter of the prior density for the correlation. See also examples.

- cor.par=c(mean, variance) when cor.prior="normal".
- cor.par=c(strategy, rho0, omega, u1, a1, u2, a2) when cor.prior="PC".
- cor.par=c(a, b) when var.prior="beta".
- cor.par is a data frame with 2 columns, one indicates the values of  $\rho$  and the other one indicates the values of  $\pi(\rho)$  when cor.prior="Table".
- cor.par doesn't need to be given when cor.prior="Invwishart".

See also argument cor.prior.

See also examples.

A numerical vector specifying the parameter of the prior density for the covariwishart.par ance matrix. wishart.par must be given and wishart.par=c(nu, R11, R22, R12) when any of var.prior, var2.prior or cor.prior is "Invwishart".

> A numerical vector specifying the initial value of the first variance, the second variance and correlation.

var2.par

cor.par

init

## Value

A list of prior settings with the components:

	prec1	a list of prior settings for the first log precision (the log inverse of the first variance in the model).
	prec2	a list of prior settings for the second log precision (the log inverse of the second variance in the model).
	cor	a list of prior settings for the transformed correlation (some functions of correlation in the model).
	lambdas	a vector of rate parameters for the PC correlation if cor.prior="PC".
	density	a list of prior densities for precisions and correlations.
original.setting		
		a list of input prior settings.
	wishart.flag	Boolean indicating whether a inverse Wishart prior is setting or not.

#### Author(s)

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#### References

Simpson DP, Martins TG, Riebler A, Fuglstad GA, Rue H, Sorbye SH (2014) Penalised Model Component Complexity: A principled, Practical Approach to Constructing Priors. Arxiv e-prints. 1403.4630

# **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
require("INLA", quietly = TRUE)
makePriors(var.prior = "PC", cor.prior = "PC", var.par = c(3, 0.05),
    cor.par = c(1, -0.1, 0.5, -0.95, 0.05, NA, NA))
makePriors(var.prior = "PC", cor.prior = "PC", var.par = c(3, 0.05),
    cor.par = c(2, -0.1, 0.5, NA, NA, 0.95, 0.05))
makePriors(var.prior = "PC", cor.prior = "PC", var.par = c(3, 0.05),
    cor.par = c(3, -0.1, NA, -0.95, 0.05, 0.95, 0.05))
makePriors(var.prior = "invgamma", cor.prior = "normal",
    var.par = c(0.25, 0.025), cor.par = c(0, 5))
makePriors(var.prior = "invwishart", wishart.par=c(4,1,2,0.1))
}
## End(Not run)
```

meta4diag

Function to analyse diagnostic meta-analysis with Bayesian methods using INLA.

## Description

Estimate a Bayesian bivariate hierarchical model fitted within INLA.

## Usage

```
meta4diag(data=NULL, model.type = 1,
    var.prior = "Invgamma", var2.prior = "Invgamma", cor.prior = "Normal",
    var.par = c(0.25, 0.025), var2.par, cor.par = c(0,5),
    wishart.par = c(4, 1, 1, 0),
    init = c(0.01,0.01,0), link="logit", quantiles=c(0.025,0.5,0.975),
    modality = NULL, covariates = NULL,
    verbose = FALSE, nsample=FALSE,num.threads = 1, seed=0L)
```

## **Arguments**

data

A data frame contains at least 4 columns specifying the number of True Positive(TP), False Negative(FN), True Negative(TN) and False Positive(FP). The additional columns other than studynames will be considered as potential covariates and the name or the column number of the potential covariates can be set in the arguments modality and covariates to use them in the model.

model.type

A numerical value specifying the model type, options are 1(default), 2, 3 and 4. model.type=1 indicates that the Sensitivity(se) and Specificity(sp) will be modelled in the bivariate model, i.e. g(se) and g(sp) are bivariate normal distributed. model.type=2,3,4 indicate that the Sensitivity(se) and False Negative Rate(1-sp), False Positive Rate(1-se) and Specificity(sp), False Positive Rate(1-se) and False Negative Rate(1-sp) are modelled in the bivariate model, respectively.

var.prior

A string specifying the prior density for the first variance component, options are "PC" for penalised complexity prior, "Invgamma" for inverse gamma prior, "Tnormal" for truncated normal prior, "Unif" for uniform prior which allow the standard deviation uniformaly distributed on [0,1000], "Hcauchy" for half-cauchy prior and "table" for user specific prior. var.prior can also be set to "Invwishart" for inverse wishart prior for covariance matrix. When var.prior="Invwishart", no matter what var2.prior and cor.prior are given, the inverse Wishart prior covariance matrix is used for covariance matrix and the wishart.par must be given. The definition of the priors is as following,

• var.prior="Invgamma": This is a prior for a variance  $\sigma^2$ . The inverse gamma prior has density,

$$\pi(\sigma^2) = \frac{1}{\Gamma(a)b^a}(\sigma^2)^{-a-1}exp(-\frac{1}{b\sigma^2}),$$

for  $\sigma^2 > 0$  where: a > 0 is the shape parameter, b > 0 is the rate (1/scale) parameter. The parameters are here c(a, b), see arguments var.par.

- var.prior="Tnormal": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma = \sqrt{\sigma^2}$  is Gaussian distributed with mean m and variance v but truncated to be positive. The parameters are here c(m, v), see arguments var.par.
- var.prior="PC": This is a prior for a variance  $\sigma^2$  and defined as follows. The left tail of the distribution of standard deviation  $\sigma$  has behavior

$$P(\sigma > u) = \alpha$$

which means it is unlikely that the standard deviation  $\sigma$  to be larger than a value u with probability  $\alpha$ . The parameters are here c(u, alpha), see arguments var.par.

• var.prior="HCauchy": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma = \sqrt{\sigma^2}$  is half-Cauchy distributed with density,

$$\pi(\sigma) = \frac{2\gamma}{\pi(\sigma^2 + \gamma^2)},$$

where  $\gamma>0$  is the rate parameter. The parameters are here c(gamma), see arguments var.par.

- var.prior="Unif": This is a prior for a variance  $\sigma^2$  and defined as follows. The standard deviation  $\sigma = \sqrt{\sigma^2}$  is uniform distributed on  $(0, \infty)$ . No parameters need to be given for this prior, see arguments var.par.
- var.prior="Table": This is a prior for a variance  $\sigma^2$  and defined as follows. Users have to specify a data.frame with 2 columns, one indicates the values of  $\sigma^2$  and the other one indicates the values of  $\pi(\sigma^2)$ . The parameters are this data frame, see arguments var.par.
- var.prior="Invwishart": Instead of specifying separate prior distributions for the variance and correlation parameters we could also assume that the covariance matrix  $\Sigma$

$$\Sigma \sim Wishart_p^{-1}(\nu,R), p=2,$$

where the Wishart distribution has density

$$\pi(\Sigma) = \frac{|R|^{\frac{\nu}{2}}}{2^{\frac{p\nu}{2}}\Gamma_p(\frac{\nu}{2})} |\Sigma|^{-\frac{\nu+p+1}{2}} exp(-\frac{1}{2}Trace(\frac{R}{\Sigma})), \nu > p+1,$$

Then,

$$E(\Sigma) = \frac{R}{\nu - p - 1}.$$

The parameters are  $\nu, R_{11}, R_{22} and R_{12}$ , where

$$R = \left(\begin{array}{cc} R_{11} & R_{12} \\ R_{21} & R_{22} \end{array}\right)$$

The parameters are here c(nu, R11, R22, R12), see arguments var.par.

var2.prior See var.prior.

cor.prior

A string specifying the prior density for the correlation, options are "PC" for penalised complexity prior, "Invgamma" for inverse gamma prior, "beta" for beta prior and "table" for user specific prior. cor.prior can also be set to "Invwishart" for inverse wishart prior for covariance matrix. When cor.prior="Invwishart", no matter what var.prior and var2.prior are given, the inverse Wishart prior for covariance matrix is used and the wishart.par must be given. The definition of the priors is as following,

• cor.prior="Normal": This is a prior for a correlation  $\rho$  and defined as follows. The correlation parameter is constrained to [-1,1]. We reparameterise the correlation parameter  $\rho$  using Fisher's z-transformation as

$$\rho^{\star} = logit(\frac{\rho+1}{2}),$$

which assumes values over the whole real line and assign the following prior distribution to  $\rho$ ,

$$\rho \sim Gaussian(\mu, \sigma^2).$$

The prior variance of 2.5 and prior mean of 0 corresponds, roughly, to a uniform prior on [-1,1] for  $\rho$ . The parameters are here c(mean, variance), see arguments cor.par.

• cor.prior="PC": This is a prior for a correlation  $\rho$  and defined as follows. The prior is defined around at a reference point with value  $\rho_0$ . To define the density behavior, three strategy can be applied. The first strategy is to define the left tail behavior and the density weight on the left-hand side of the reference point  $\rho_0$ ,

$$P(\rho < u_1) = a_1,$$

and

$$P(\rho < \rho_0) = \omega,$$

which means it is unlikely that the value of  $\rho$  is smaller than a small value  $u_1$  with probability  $a_1$  and the probability that  $\rho$  is smaller than  $\rho_0$  is  $\omega$ . The parameters for the first strategy are here c(1, rho0, omega, u1, a1, NA, NA), see arguments cor.par. The second strategy is to define the right tail behavior and the density weight on the left-hand side of the reference point  $\rho_0$ ,

$$P(\rho > u_2) = a_2,$$

and

$$P(\rho < \rho_0) = \omega$$

which means it is unlikely that the value of  $\rho$  is larger than a big value  $u_2$  with probability  $a_2$  and the probability that  $\rho$  is smaller than  $\rho_0$  is  $\omega$ . The parameters for the second strategy are here c(2, rho0, omega, NA, NA, u2, a2), see arguments cor.par. The third strategy is to define both tail behaviors,

$$P(\rho < u_1) = a_1,$$

and

$$P(\rho > u_2) = a_2.$$

The parameters for the third strategy are here c(3, rho0, NA, u1, a1, u2, a2), see arguments cor.par. The parameters of the PC prior for the correlation here is c(strategy, rho0, omega, u1, a1, u2, a2), see arguments cor.par.

• cor.prior="beta": This is a prior for a correlation  $\rho$  and defined as follows. The correlation parameter  $\rho$  has a Beta(a,b) distribution scaled to have domain in (-1,1):

$$\pi(\rho) = 0.5 \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \rho^{a-1} (1-\rho)^{b-1}$$

, where a,b>0 are the shape parameter. The parameters are here c(a, b), see arguments cor.par.

- cor.prior="Table": This is a prior for a correlation  $\rho$  and defined as follows. Users have to specify the data.frame with 2 columns, one indicates the values of  $\rho$  and the other one indicates the values of  $\pi(\rho)$ . The parameters are this data frame, see arguments cor.par.
- cor.prior="Invwishart": Instead of specifying separate prior distributions for the hyperparameters we could also assume that the covariance matrix  $\boldsymbol{\Sigma}$

$$\Sigma \sim Wishart_p^{-1}(\nu, R), p = 2,$$

where the inverse Wishart distribution has density

$$\pi(\Sigma) = \frac{|R|^{\frac{\nu}{2}}}{2^{\frac{p\nu}{2}}\Gamma_p(\frac{\nu}{2})}|\Sigma|^{-\frac{\nu+p+1}{2}}exp(-\frac{1}{2}Trace(\frac{R}{\Sigma})), \nu > p+1,$$

Then,

$$E(\Sigma) = \frac{R}{\nu - p - 1}.$$

The parameters are  $\nu, R_{11}, R_{22} and R_{12}$ , where

$$R = \left( \begin{array}{cc} R_{11} & R_{12} \\ R_{21} & R_{22} \end{array} \right)$$

The parameters are here c(nu, R11, R22, R12), see arguments cor.par.

A numerical vector specifying the parameter of the prior density for the first variance component.

- var.par=c(rate, shape) when var.prior="Invgamma".
- var.par=c(u, alpha) when var.prior="PC".
- var.par=c(m, v) when var.prior="Tnormal".
- var.par=c(gamma) when var.prior="Hcauchy".
- var.par=c() when var.prior="Unif".
- var.par is a data frame with 2 columns, one indicates the values of  $\sigma^2$  and the other one indicates the values of  $\pi(\sigma^2)$  when var.prior="Table".
- var.par doesn't need to be given when var.prior="Invwishart".

See also argument var.prior.

var.par

var2.par

A numerical vector specifying the parameter of the prior density for the second variance component. If not given, function will copy the setting for the first variance component. The definition of the priors is the same as for var.par.

cor.par

A numerical vector specifying the parameter of the prior density for the correlation. See also examples.

- cor.par=c(mean, variance) when cor.prior="normal".
- cor.par=c(strategy, rho0, omega, u1, a1, u2, a2) when cor.prior="PC".
- cor.par=c(a, b) when var.prior="beta".
- cor.par is a data frame with 2 columns, one indicates the values of  $\rho$  and the other one indicates the values of  $\pi(\rho)$  when cor.prior="Table".
- cor.par doesn't need to be given when cor.prior="Invwishart".

See also argument cor.prior.

wishart.par

A numerical vector specifying the parameter of the prior density for the covariance matrix. wishart.par must be given and wishart.par=c(nu, R11, R22, R12) when any of var.prior, var2.prior or cor.prior is "Invwishart". See also examples.

init

A numerical vector specifying the initial value of the first variance, the second variance and correlation.

link

A string specifying the link function used in the model. Options are "logit", "probit" and "cloglog".

quantiles

A vector of quantiles, p(0), p(1),... to compute for each posterior marginal. The function returns, for each posterior marginal, the values x(0), x(1),... such that

$$Prob(X < x) = p.$$

The default value are c(0.025, 0.5, 0.975). Not matter what other values are going to be given, the estimates for these 3 quantiles are always returned.

verbose

Boolean (default:FALSE) indicating whether the program should run in a verbose model.

modality

A string specifying the modality variable, which is a categorical variable, such as test threshold. Default value is NULL. See also examples. At the moment, only one categorical covariate variable can be used in the model.

covariates

A vector, which could be either the name of columns or the number of columns, specifying the continuous covariates variables, such as disease prevalence or average individual patients status of each study. Default value is NULL. See also examples.

nsample

A numerical value specifying the number of posterior samples, default is 5000. The posterior samples are used to compute the marginals and estimates values of non-linear functions, such as log radios and diagnostic odds radios. If nsample is given, summary.summarized.statistics, summary.fitted.LRpos, summary.fitted.LRneg, summary.fitted.DOR and samples of E(se), E(sp), E(1-se) and E(1-sp) will be returned.

num.threads

Maximum number of threads the inla-program will use. xFor Windows this defaults to 1, otherwise its defaults to NULL (for which the system takes over control).

seed A numerical value specifying the random seed to control the RNG for gener-

ating posterior samples if nsample > 0. If you want reproducible results, you ALSO need to control the seed for the RNG in R by controlling the variable

.Random.seed or using the function set.seed.

#### **Details**

The bivariate model has two levels, in the first level, the observed number of individuals in a specific group in a 2 by 2 table is binomial distributed, for example, the numbers of individuals in the group of true positive and true negative of a study *i* are modelled jointly,

$$TP_i|Se_i \sim Binomial(TP_i + FN_i, Se_i)$$

$$TN_i|Sp_i \sim Binomial(TN_i + FP_i, Sp_i)$$

In the second level, two transformed accuracies with some link function (see argument link) are bivariate Gaussian distributed, continuous with the previous example,

$$g(Se_i) = \mu + V_i\alpha + \phi_i$$

$$g(Sp_i) = \nu + U_i\beta + \psi_i$$

where  $\phi_i$  and  $\psi_i$  are bivariate Gaussian distributed with mean 0 and covariance matrix  $\Sigma$ . The se and sp in the example could be changed to se and (1-sp), (1-se) and sp or (1-se) and (1-sp), see argument model.type.

The function meta4diag() depends on four internal functions which are also given in the **meta4diag** package in order to flexibly implement a list of dataset with the same prior setting. The four internal functions are makeData(), makePriors(), runModel() and makeObject(). Details can be seen the corresponding documentations and examples.

After running the function meta4diag(), a meta4diag object will be returned which contains various estimated results for later analysis, such as the posterior marginals, estimated value, standard deviations and the coresponding quaniles of the accuracies. See Values.

# Value

meta4diag returns a meta4diag object with components:

data The provided input data.

outdata The internal data that could be used in **INLA** from function makeData().

priors.density Prior distributions for the variance components and correlation from function

makePriors().

names.fitted Names of the jointly modelled accuracies in the model. For example, se and sp

or (1-se) and sp.

cpu.used The cpu time used for running the model.

call The matched call.

summary. fixed Matrix containing the mean and standard deviation (plus, possibly quantiles) of

the fixed effects of the model.

#### marginals.fixed

A list containing the posterior marginal densities of the fixed effects of the model.

summary.expected.(...).accuracy

Matrix containing the mean and standard deviation (plus, possibly quantiles) of the mean of accuracies transformed with the link function, i.e. E(g(Se)), E(g(Sp)), E(g(1-Se)) and E(g(1-Sp)). Dynamic name for this output. (...) indicates the name of link function used in runModel(), i.e. if link function is "logit", the full name of this output is "summary.expected.logit.accuracy".

marginals.expected.(...).accuracy

A list containing the posterior marginal densities of the mean of accuracies transformed with the link function, i.e. E(g(Se)), E(g(Sp)), E(g(1-Se)) and E(g(1-Sp)). Dynamic name for this output. (...) indicates the name of link function used in runModel(), i.e. if link function is "logit", the full name of this output is "marginals.expected.logit.accuracy".

summary.expected.accuracy

Matrix containing the mean and standard deviation (plus, possibly quantiles) of the mean of the accuracies, i.e. E(Se), E(Sp), E(1-Se) and E(1-Sp).

marginals.expected.accuracy

A list containing the posterior marginal densities of of the mean of the accuracies, i.e. E(Se), E(Sp), E(1-Se) and E(1-Sp).

summary.hyperpar

A matrix containing the mean and sd (plus, possibly quantiles) of the hyperparameters of the model.

marginals.hyperpar

A list containing the posterior marginal densities of the hyperparameters of the model.

correlation.expected.(...).accuracy

A correlation matrix between the mean of the accuracies transformed with the link function. Dynamic name for this output. (...) indicates the name of link function used in runModel().

covariance.expected.(...).accuracy

A covariance matrix between the mean of the accuracies transformed with the link function. Dynamic name for this output. (...) indicates the name of link function used in runModel().

summary.predictor.(...)

A matrix containing the mean and sd (plus, possibly quantiles) of the linear predictors one transformed accuracy in the model. The accuracy type depends on the model type. See argument model type. For example, the possible accuracy type could be g(se), g(sp), (se) or (sp), where g() is the link function.

marginals.predictor.(...)

A list containing the posterior marginals of the linear predictors of one transformed accuracy in the model. The accuracy type depends on the model type. See argument model. type. For example, the possible accuracy type could be g(se), g(sp), (se) or (sp), where g() is the link function.

misc Some other settings that maybe useful retruned by **meta4diag**.

dic The deviance information criteria and effective number of parameters.

cpo A list of three elements: cpo\$cpo are the values of the conditional predictive

ordinate (CPO), cpopit are the values of the probability integral transform (PIT) and cpofailure indicates whether some assumptions are violated. In short, if cpofailure[i] > 0 then some assumption is violated, the higher the

value (maximum 1) the more seriously.

waic A list of two elements: waic\$waic is the Watanabe-Akaike information criteria,

and waic\$p.eff is the estimated effective number of parameters.

mlik The log marginal likelihood of the model

inla.result A INLA object that from function runModel() which implements INLA.

samples. fixed A matrix of the fixed effects samples if nsample is given.

samples.hyperpar

A matrix of the hyperparameter samples if nsample is given.

samples.overall.Se

A matrix containing the mean and sd (plus, possibly quantiles) of overall sensitivity samples if nsample is given.

samples.overall.Sp

A matrix containing the mean and sd (plus, possibly quantiles) of overall specificity samples if nsample is given.

summary.overall.statistics

A matrix containing the mean and sd (plus, possibly quantiles) of mean positive and negative likelihood ratios and mean diagnostic odds ratios if nsample is given.

samples.study.specific.Se

A matrix containing the mean and sd (plus, possibly quantiles) of study specific sensitivity samples if nsample is given.

samples.study.specific.Sp

A matrix containing the mean and sd (plus, possibly quantiles) of study specific specificity samples if nsample is given.

summary.study.specific.LRpos

A matrix containing the mean and sd (plus, possibly quantiles) of positive likelihood ratios for each study if nsample is given.

summary.study.specific.LRneg

A matrix containing the mean and sd (plus, possibly quantiles) of negative likelihood ratios for each study if nsample is given.

summary.study.specific.DOR

A matrix containing the mean and sd (plus, possibly quantiles) of diagnostic odds ratios for each study if nsample is given.

summary.study.specific.RD

A matrix containing the mean and sd (plus, possibly quantiles) of risk difference for each study if nsample is given.

summary.study.specific.LDOR

A matrix containing the mean and sd (plus, possibly quantiles) of log diagnostic odds ratios for each study if nsample is given.

summary.study.specific.LLRpos

A matrix containing the mean and sd (plus, possibly quantiles) of log positive likelihood ratios for each study if nsample is given.

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```
summary.study.specific.LLRneg
```

A matrix containing the mean and sd (plus, possibly quantiles) of log negative likelihood ratios for each study if nsample is given.

## Author(s)

Jingyi Guo and Andrea Riebler

#### References

Rue H., Martino S, and Chopin N. (2009). Approximate Bayesian Inference for Latent Gaussian Models Using Integrated Nested Laplace Approximations. Journal of the Royal Statistical Society B 71: 319–392. (www.r-inla.org)

Simpson DP, Martins TG, Riebler A, Fuglstad GA, Rue H, Sorbye SH (2014) Penalised Model Component Complexity: A principled, Practical Approach to Constructing Priors. Arxiv e-prints. 1403.4630

Guo, J., Riebler, A. and Rue H. (2017) Bayesian bivariate meta-analysis of diagnostic test studies with interpretable priors. Statistics in Medicine **36(19)**: 3039–3058.

#### See Also

```
makeData, makePrior, runModel, forest, SROC, crosshair.
```

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
    require("INLA", quietly = TRUE)
    data(Catheter)
    meta4diag(data = Catheter, model.type = 1, var.prior = "invgamma", cor.prior = "normal",
        var.par = c(0.25, 0.025), cor.par = c(0, 5), init = c(0.01, 0.01, 0),
        link = "logit", quantiles = c(0.025, 0.5, 0.975), verbose = FALSE, covariates = NULL,
        nsample = FALSE)
}
## End(Not run)
```

meta4diagGUI

A graphic user interface for meta4diag.

# Description

A graphic user interface for meta4diag which is fully interactive but still provides full functionality.

## Usage

```
meta4diagGUI()
```

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## Author(s)

Jingyi Guo and Andrea Riebler

## References

Havard Rue, Sara Martino, and Nicholas Chopin (2009). Approximate Bayesian Inference for Latent Gaussian Models Using Integrated Nested Laplace Approximations. Journal of the Royal Statistical Society B, 71, 319-392. (www.r-inla.org)

## See Also

```
meta4diag
```

## **Examples**

```
## Not run: meta4diagGUI()
```

plot

Default meta4diag plotting.

## **Description**

Takes a meta4diag object produced by meta4diag() and plot the posterior marginals (possibly with underlying priors) for hyperparameters and fixed effects.

## Usage

# Arguments

x	A meta4diag object.
var.type	Variable type that is of interest. Options are "var1", "var2", "rho" and names for fixed effects, which can be found after calling summary() function.
add	If add is TRUE, the plots are added to an existing plot, otherwise a new plot is created.
overlay.prior	Boolean to indicate whether the prior will be plotted overlay or not only for hyperparameters.
save	If save is TRUE, the plots are saved (pdf format) automatically in the working directory. save could also be a file name, i.e. save="plot1.eps", a file with name plot1 and eps format will be saved in the working directory.
width	The width when used for saving the plot, unit of inches is used.
height	The height when used for saving the plot, unit of inches is used.
•••	Arguments to be passed to methods, such as graphical parameters (see par) such as "main", "sub", "xlab", "ylab".

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## **Details**

Posterior marginal distribution possibly with underlying prior distribution is plotted.

#### Value

Besides plotting, the function returns an invisible NULL.

## Author(s)

 $\label{lingyi} Jingyi . guo@math.ntnu.no> and Andrea Riebler < andrea.riebler@math.ntnu.no> an$ 

## See Also

```
meta4diag
```

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
  plot(res, var.type="var1")
}
## End(Not run)</pre>
```

print

print meta4diag object.

## **Description**

Takes an meta4diag object which is obtained by function meta4diag() and print the model and data information such as model type used in the model, number of studies in the dataset and the name of covariates which are contained in the model. The variable type used in plot.meta4diag can be found here.

## Usage

```
## S3 method for class 'meta4diag' print(x, ...)
```

#### **Arguments**

x A meta4diag object.

. . . Further arguments passed to or from other methods.

runModel 33

## **Details**

The basic model setting and dataset information are printed.

#### Value

The return value is invisible NULL.

## Author(s)

Jingyi Guo <jingyi.guo@math.ntnu.no> and Andrea Riebler <andrea.riebler@math.ntnu.no>

## See Also

plot

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
  print(res)
}
## End(Not run)</pre>
```

runModel

Run the bivariate model.

# Description

Run the bivariate model with INLA. This function is used within the main function meta4diag() and can also be used as a separate function.

## Usage

```
runModel(outdata, outpriors, link = "logit",
quantiles = c(0.025, 0.5, 0.975), verbose = FALSE, num.threads = 1)
```

## **Arguments**

outdata A data file for internal use.

outpriors A list of prior settings prepared for internal use, see makePriors.

link A string specifying the link function used in the model. Options are "logit",

"probit" and "cloglog".

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quantiles

A vector of quantiles, p(0), p(1),... to compute for each posterior marginal. The function returns, for each posterior marginal, the values x(0), x(1),... such that

$$Prob(X < x) = p.$$

The default value are c(0.025, 0.5, 0.975). Not matter what other values are going to be given, the estimates for these 3 quantiles are always returned.

verbose

Boolean (default:FALSE) indicating whether the program should run in a ver-

bose mode.

num.threads

Maximum number of threads the inla-program will use. xFor Windows this defaults to 1, otherwise its defaults to NULL (for which the system takes over control).

Value

A INLA object which will be used into function makeObject().

#### Author(s)

Jingyi Guo and Andrea Riebler

#### References

Havard Rue, Sara Martino, and Nicholas Chopin (2009). Approximate Bayesian Inference for Latent Gaussian Models Using Integrated Nested Laplace Approximations. Journal of the Royal Statistical Society B, 71, 319-392. (www.r-inla.org)

# See Also

```
makeData, makePriors, makeObject, meta4diag, inla
```

## **Examples**

Scheidler 35

Scheidler

Scheidler dataset.

## **Description**

The dataset is used to compare the utility of three types of diagnostic imaging to detect lymph node metastases in patients with cervical cancer: lymphangiography (LAG), computed tomography (CT) and magnetic resonance (MR).

#### Usage

```
data(Scheidler)
```

#### **Format**

A data frame with 44 rows and 6 columns. Each row provides data for one study. The columns are "studynames" indicates the name of studies, "modality" indicates which diagnostic study that the observation is conducted from and is considered as a covariate, "TP", "FP", "FN" and "TN" are the number of true positive, false positive, false negative and true negative, respectively.

#### References

Scheidler J, Hricak H, Kyle K Y, et al. Radiological evaluation of lymph node metastases in patients with cervical cancer: a meta-analysis. Jama, 1997, 278(13): 1096-1101.

## **Examples**

```
data(Scheidler)
```

**SROC** 

A standard summary receiver operating chracteristic plot.

# **Description**

Takes a meta4diag object produced by meta4diag() and makes the standard summary receiver operating chracteristic plot.

#### Usage

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#### **Arguments**

Х

A meta4diag object.

sroc.type

A numerical value specifying the function used to make SROC line. Options are 1, 2, 3, 4, 5. When sroc.type=1, the SROC line is plotted as "The regression line 1" according to Arends et al.(2008),

$$y = \mu + \rho \sqrt{\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}} (x - \nu)$$

When sroc. type=2, the SROC line is plotted as "The major axis method",

$$y = \frac{\sigma_{\mu}^2 - \sigma_{\nu}^2 \pm \sqrt{(\sigma_{\mu}^2 - \sigma_{\nu}^2)^2 + 4\rho^2 \sigma_{\mu}^2 \sigma_{\nu}^2}}{2\rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}} (x - \nu) + \mu$$

When sroc.type=3, the SROC line is plotted as "The Moses and Littenberg's regression line",

$$y = \frac{\sigma_{\mu}^2 + \rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}}{\sigma_{\nu}^2 + \rho \sqrt{\sigma_{\mu}^2 \sigma_{\nu}^2}} (x - \nu) + \mu$$

When sroc. type=4, the SROC line is plotted as "The regression line 2",

$$y = \mu + \frac{1}{\rho} \sqrt{\left(\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}\right)} (x - \nu)$$

When sroc.type=5, the SROC line is plotted as "The Rutter and Gatsonis's SROC curve",

$$y = \mu + \sqrt{\frac{\sigma_{\mu}^2}{\sigma_{\nu}^2}} (x - \nu)$$

est.type

The estimates type used to make SROC plot. Options are "mean" and "median".

sp.cex

Summary points size. The summary points are mean or median of sensitivities and specificities of all sudies.

sp.pch

Point symbols of summary points.

sp.col

Color of summary points.

dataShow

A character indicating whether the original dataset or the fitted dataset is shown or not. If is "o", the original data will be plotted. If is "f", the fitted data will be plotted. No dataset will be plotted if dataShow is not "o" or "f".

data.col

Color of orignal data bubbles.

data.cex

A string or a numerical value indicating the size of the plotted dataset points. If is "bubble" or "scaled", the size of the data points are proportional to the total number of individuals in each study.

data.pch

A string or a numerical value indicating the symbol of the plotted dataset points.

lineShow

Boolean indicating whether the SROC line is shown or not.

line.lty

SROC line type.

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line.lwd	SROC line width.
line.col	Color for the SROC line.
crShow	Boolean indicating whether the confidence region is shown or not.
cr.lty	Confidence region line width.
cr.lwd	Confidence region line width.
cr.col	Color for the confidence region line.
prShow	Boolean indicating whether the prediction region is shown or not.
pr.lty	Prediction region line type.
pr.lwd	Prediciton region line width.
pr.col	Color for the prediction region line.
dataFit	Boolean indicating the length SROC line. Either plotted from -1 to 1, or fit the data.
add	If add is TRUE, the plots are added to an existing plot, otherwise a new plot is created.
main	A overall title for the plot.
xlim	A numeric value, giving the x coordinates ranges.
ylim	A numeric value, giving the y coordinates ranges.
legend	Boolean indicating whether the legend is shown or not. Can also be a string indicating the position to show the legend. Options are "left", "bottom" and "right".
legend.cex	Lengend size.
	Further arguments passed to or from other methods.

## **Details**

The SROC() returns a plot of the true positive rate against the false positive rate (1-specificity) (ROC space) for the different possible cutpoints of a diagnostic test. It shows the tradeoff between sensitivity and specificity (any increase in sensitivity will be accompanied by a decrease in specificity). The closer the curve follows the left-hand border and then the top border of the ROC space, the more accurate the test. The closer the curve comes to the 45-degree diagonal of the ROC space, the less accurate the test. The area under the curve is a measure of text accuracy. Summary points, summary receiver operating characteristic line, confidence region and prediction region of the summary points are plotted.

The function SROC() gives the user flexibility to control the plots.

#### Value

The return value is a list of the files created (if any).

# Author(s)

Jingyi Guo and Andrea Riebler

38 summary

## References

Chappell F, Raab G, Wardlaw J (2009). "When are Summary ROC Curves Appropriate for Diagnostic Meta-analyses?" Statistics in Medicine, 28(21), 2653-2668.

Arends et al.(2008) "Bivariate random effects meta-analysis of ROC curves." Medical Decision Making, 28(5), 621-638.

## See Also

meta4diag

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
  SROC(res, est.type="mean")
}
## End(Not run)</pre>
```

summary

Provide summary information.

# **Description**

Takes a fitted meta4diag object produced by meta4diag() and produces a summary from it.

## Usage

```
## S3 method for class 'meta4diag'
summary(object,...)
```

## **Arguments**

```
object a fitted meta4diag object as produced by meta4diag().
... other arguments may be useful.
```

## **Details**

Posterior mean and standard deviation (together with quantiles) are printed for the fixed effects in the model

For the random effects the function summary() prints the posterior mean and standard deviations of the hyperparameters.

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## Value

summary.meta4diag returns a list with components:

cpu.used The cpu time used to fit the corresponding model and data.

summary.fixed The posterior mean and standard deviation (together with quantiles) for the fixed

effects.

summary.expected.g

The posterior mean and standard deviation (together with quantiles) for the summarized fixed effects.

summary.hyperpar

The posterior mean and standard deviation (together with quantiles) for model

hyperparameters.

mlik The marginal log-likelihood of the model.

var.type The variables type used in the plot() function.

## Author(s)

Jingyi Guo <jingyi.guo@math.ntnu.no> and Andrea Riebler <andrea.riebler@math.ntnu.no>

## See Also

```
plot,meta4diag
```

## **Examples**

```
## Not run:
if(requireNamespace("INLA", quietly = TRUE)){
  require("INLA", quietly = TRUE)
  data(Catheter)
  res <- meta4diag(data = Catheter)
  summary(res)
}
## End(Not run)</pre>
```

table\_cor

The example table prior for correlation.

# Description

An example of a table prior density for the correlation parameter.

# Usage

```
data(table_cor)
```

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## **Format**

A data frame with 2 columns named "x" and "y". The first column indicates the value of correlation points, usually in [-1,1]. The second column indicates the density of the corresponding points.

## **Examples**

```
data(table_cor)
plot(table_cor)
```

table\_var

The example table prior for variance.

# Description

An example of a table prior density for the variance parameter.

# Usage

```
data(table_var)
```

## **Format**

A data frame with 2 columns named "x" and "y". The first column indicates the value of variance points, usually in [0, some positive value]. The second column indicates the density of the corresponding points.

# **Examples**

```
data(table_var)
plot(table_var)
```

Telomerase

Telomerase dataset.

## **Description**

The dataset contains 10 studies from a meta-analysis that uses the telomerase marker for the diagnosis of bladder cancer.

# Usage

```
data(Telomerase)
```

Telomerase 41

# **Format**

A data frame with 10 rows and 5 columns. Each row provides data for one study. The columns are "studynames" indicates the name of studies, "TP", "FP", "FN" and "TN" which are the number of true positive, false positive, false negative and true negative, respectively.

## References

Glas AS, Roos D, Deutekom M, Zwinderman AH, Bossuyt PM, Kurth KH (2003). "Tumor Markers in the Diagnosis of Primary Bladder Cancer. A Systematic Review." The Journal of Urology, 169(6), 1975-1982.

# **Examples**

data(Telomerase)

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