The importance of computing in statistical analysis

Examples from a package in R

Antonio Gasparrini

Medical Statistics Department
London School of Hygiene and Tropical Medicine

Centre for Statistical Methodology
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Two questions

Take a sample of articles published 10 years ago. Two questions:

1. How many of the methods proposed in methodological papers have been actually applied in substantive analyses?

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Some answers

In both questions, the **software implementation** of the statistical methods is likely to play an important part.

The application of statistical methodologies also depends on how well/much the software is **documented** and **user-friendly**.

The reproducibility of results depends instead on availability of **details** on the statistical methods and (possibly) **scripts** of the analysis.
Software requirements

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- Well documented
- User-friendly
- General
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Layers of complexity

Different **layers** of complexity:

1. Knowledge on the **theory of the statistical methods**, required for planning the analysis and interpret the results.

2. Knowledge on the **use of the software**, required for correctly performing the analysis.

3. Knowledge on the **computational aspects** of the statistical methods, required for developing software (and maybe more).
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Reproducible research

An approach to research which ensures that all the steps of a study, results included, can be exactly repeated

A concept related to how much some research is accessible

In the context of statistical analysis, this translates in the software, code and original data to be available to the research community
Perspectives

- **Author** vs. **reader** of the article
- **Applied** vs. **methodological** research
- **Developer** vs. **user** of the software
Multivariate meta-analysis

Extension of traditional meta-analytical models to pool estimates of **multiple outcomes** from several studies

Applied in different contexts: clinical trials, network meta-analysis, multi-parameter functions

Statistically, just a **special case** of linear mixed-effects models (LME)
The model

For $k$ outcomes $\hat{y}_i$ estimated in each study $i$:

$$\hat{y}_i \sim N(X_i\beta, S_i + \Psi)$$

with $S_i$ and $\Psi$ as within and between (co)variance matrices.

Alternatively, as a linear mixed-effects (LME) model:

$$\hat{y}_i = X_i\beta + b_i + \epsilon_i$$

with between-study random effects $b_i \sim N(0, \Psi)$ and within-study errors $\epsilon_i \sim N(0, S_i)$.
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Several estimators available: fixed, ML and REML, method of moments

Likelihood-based models can be fitted in SAS using the procedures for LME models

Ian White has developed the command mvmeta in Stata
The package mvmeta

Multivariate meta-analytical models implemented in the R package mvmeta, available in the R CRAN currently with version 0.3.5

Main functions:

- mvmeta()
- predict() and blup()
- qtest()
- mvmetaSim() and simulate()

See example0.R
The documentation of a package consists of help pages for each function and optionally for the package, plus optionally package vignettes.

The documentation, as mentioned earlier, plays a key role in usability of the package.

In particular, the different sources of documentation should be structured accordingly with the different level of complexity.

See example1.R
Usage and syntax

Usage of the functions `mvmeta()` and `lm()`:

```r
mvmeta(formula, S, data, subset, method="reml", model=TRUE, contrasts=NULL, offset, na.action, control=list())
```

```r
lm(formula, data, subset, weights, na.action, method="qr", model=TRUE, x=FALSE, y=FALSE, qr=TRUE, singular.ok=TRUE, contrasts=NULL, offset, ...)
```

See `example2.R`
Reproducible analysis

Article:

"Multivariate meta-analysis for non-linear and other multi-parameter associations"

- Paper is open access
- Web appendix with info on the computational methods
- R code
- Access to the data

See the paper and this web page
Full or profiled likelihood

Defining $\Sigma_i = S_i + \Psi$, the restricted log-likelihood $\ell_R$ is:

$$
\ell_R = -\frac{1}{2} (n - q) \log \pi - \frac{1}{2} \sum_{i=1}^{m} \log |\Sigma_i| - \frac{1}{2} \log \left| \sum_{i=1}^{m} x_i^T \Sigma_i^{-1} x_i \right| +

- \frac{1}{2} \sum_{i=1}^{m} \left[ (\hat{\theta}_i - x_i \hat{\beta})^T \Sigma_i^{-1} (\hat{\theta}_i - x_i \hat{\beta}) \right]
$$

Given $\hat{\Sigma}_i$:

$$
\hat{\beta}(\hat{\Sigma}_i) = \left( \sum_{i=1}^{m} x_i^T \hat{\Sigma}_i^{-1} x_i \right)^{-1} \sum_{i=1}^{m} x_i^T \hat{\Sigma}_i^{-1} \hat{\theta}_i,
$$

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**Computational issues** with:

- Full-matrix or study-component approach
- Derivatives of \( \ell_R \)
- Positive-definiteness of \( \Psi \)
- Structuring \( \Psi \)
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The importance of computing

Nowadays, computing plays an essential role in statistical analysis

Beside obvious advantages, this also presents some problems about reproducibility

Also, the use of more complex computational techniques requires an expertise beyond the usual statistical skills
Software implementation

The implementation of statistical techniques in a software provides several benefits.

However, software development takes time and efforts, and should be carefully planned.

Documentation is essential to improve the usability of the software.

Software and computing in general should be considered an inherent part of any statistical research.