#### Review

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# Tutorial: statistical methods for the meta-analysis of diagnostic test accuracy studies

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Abstract: This tutorial shows how to perform a metaanalysis of diagnostic test accuracy studies (DTA) based on a  $2 \times 2$  table available for each included primary study. First, univariate methods for meta-analysis of sensitivity and specificity are presented. Then the use of univariate logistic regression models with and without random effects for e.g. sensitivity is described. Diagnostic odds ratios (DOR) are then introduced to combine sensitivity and specificity into one single measure and to assess publication bias. Finally, bivariate random effects models using the exact binomial likelihood to describe within-study variability and a normal distribution to describe between-study variability are presented as the method of choice. Based on this model summary receiver operating characteristic (sROC) curves are constructed using a regression model logit-true positive rate (TPR) over logit-false positive rate (FPR). Also it is demonstrated how to perform the necessary calculations with the freely available software R. As an example a metaanalysis of DTA studies using Procalcitonin as a diagnostic marker for sepsis is presented.

**Keywords:** area under the curve (AUC); diagnostic test accuracy (DTA); generalized linear mixed model (GLMM); meta-analysis; Procalcitonin; sensitivity; specificity; summary operator curve (sROC).

#### Introduction

The publication of meta-analyses [1–3] and especially meta-analyses of diagnostic test accuracy (DTA) studies [4–8] has a long tradition in Clinical Chemistry and Laboratory Medicine (CCLM). Such meta-analyses play an important role in

\*Corresponding author: Peter Schlattmann, Jena University Hospital, Institute of Medical Statistics, Computer and Data Sciences, Jena, Germany, E-mail: peter.schlattmann@med.uni-jena.de. https://orcid.org/0000-0001-7420-7707 health technology assessment [9]. Besides subject matters also methodological issues are of importance and thus are published in CCLM [10, 11].

There are numerous methods available for metaanalyses of DTA studies [12]. Basic requirement is the availability of a  $2 \times 2$  table for each included primary study. First, we start with univariate methods for meta-analysis of sensitivity and specificity. That is, fixed and random effects univariate meta-analyses using logistic regression without and with random effects are presented. Next, diagnostic odds ratios (DOR) are introduced in order to combine sensitivity and specificity into one measure and to assess publication bias. Then, we present bivariate random effects meta-analyses with maximum likelihood (using the exact binomial likelihood to describe within-study variability) and a normal distribution to describe between-study variability. Finally, summary receiver operating characteristic (sROC) curves are constructed using regression models logit-true positive rate (TPR) over logit-false positive rate (FPR). Based on sROC curves the overall diagnostic performance can be evaluated using the area under the curve (AUC). The necessary calculations can be done with the freely available software R [13] and are described in detail in this review.

#### Motivating example

Worldwide, sepsis and its sequelae still remain a frequent cause of acute illness and death in patients with community and nosocomial acquired infections [14]. Sepsis may be seen as systemic inflammatory response due to infection. However, a gold standard for the proof of infection is missing. Depending on prior antibiotic therapy, bacteremia is found only in approximately 30% of patients with sepsis. Furthermore, early clinical signs of sepsis, like fever, tachycardia, and leucocytosis, are unspecific and overlap with signs also seen in a multitude of systemic inflammatory response syndromes (SIRS) in the absence of infection, especially in surgical patients. Other signs, such as arterial hypotension, thrombocytopenia, or elevated lactate levels indicate, too late, the progression to organ dysfunction. Thus, delay in diagnosis and treatment of sepsis causes increased mortality.

In sepsis numerous humoral and cellular systems are activated, followed by a release of a multitude of mediators and other molecules that mediate the host response to infection. Several potential diagnostic indicators measured in the bloodstream have been evaluated for their clinical ability to assess the diagnosis and severity of sepsis. One of these, the 116 amino acid polypeptide procalcitonin (PCT) is frequently used when it comes to identify bacterial infections.

In this tutorial we will use Procalcitonin as an example for a meta-analysis of DTA studies using data from [15]. This is a meta-analysis of Procalcitonin (PCT) for diagnosis of sepsis in critically ill patients. Data sources were Medline, Embase, ISI Web of Knowledge, the Cochrane Library, Scopus, BioMed Central, and Science Direct, from inception to Feb 21, 2012, and reference lists of identified primary studies. Articles written in English, German, or French that investigated Procalcitonin for differentiation of septic patients – those with sepsis, severe sepsis, or septic shock – from those with a systemic inflammatory response syndrome of noninfectious origin were included. Excluded studies were studies of healthy people, patients without probable infection, and children younger than 28 days. Two independent investigators extracted patient and study characteristics, discrepancies were resolved by consensus. The search returned 3,487 reports, of which 31 fulfilled the inclusion criteria, accounting for 3,244 patients. Table 1 shows PCT data for diagnosis of sepsis which were extracted from the 31 studies.

# Univariate meta-analyses of sensitivity and specificity

#### Forest plots for sensitivity and specificity

One way to perform a diagnostic meta-analysis is to analyze sensitivity and specificity separately as those are key parameters when evaluating the performance of a binary diagnostic test [16]. This requires knowledge of a reference or gold standard which denotes the disease status D. The potential outcomes of a  $2 \times 2$  table showing the disease status D in the columns and test results T in the rows are shown in Table 2. For a detailed description and examples see e.g. Schlattmann [17].

In a diagnostic meta-analysis we have for each individual study (i=1,...,k) study specific sensitivities (true positive rate, TPR) with  $\widehat{Se}_i = \frac{TP_i}{TP_i + FN_i}$ . Here  $TP_i$  are the true positives and  $FN_i$  are the false negatives according to a gold standard. Looking at the study from Ahmadinejad (2009) we

**Table 1:** Meta-analysis of procalcitonin (PCT) for diagnosis of sepsis study data.

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Name	Year	TP	FP	TN	FN	Cut-off, g/L
Ahmadinejad	2009	63	11	38	8	0.5
Al-Nawas	1996	73	45	170	49	0.5
Arkader	2006	12	0	14	2	2
Bell	2003	47	2	19	15	15.75
Castelli	2004	21	2	13	13	1.2
Clec'h	2006	29	2	38	7	1
Clec'h	2006	28	9	27	3	9.7
Dorizzi	2006	42	6	26	9	1
Du	2003	16	8	23	4	1.6
Gaini	2006	56	9	10	18	1
Gibot	2004	39	9	20	8	0.6
Groselj-Grenc	2009	20	3	9	4	0.28
Harbath	2001	58	4	14	2	1.1
Hsu	2011	31	0	11	24	2.2
Ivancevic	2008	34	5	17	7	1.1
Jimeno	2004	17	5	58	24	0.5
Kofoed	2007	77	23	32	19	0.25
Latour-Perez	2010	53	5	37	19	0.5
Meynaar	2011	31	9	35	1	2
Naeini	2006	22	1	24	3	0.5
Oshita	2010	76	11	45	36	0.5
Pavcnik-Arnol	2007	17	2	17	13	5.79
Ruiz-Alvarez	2009	65	9	16	13	0.32
Sakr	2008	82	92	116	37	2
Selberg	2000	19	5	6	3	3.3
Simon	2008	17	10	29	8	2.5
Suprin	2000	49	6	14	26	2
Tsalik	2011	168	33	56	79	0.1
Tsangaris	2009	19	2	21	8	1
Tugrul	2002	55	2	8	20	1.31
Wanner	2000	34	20	68	11	1.5

**Table 2:** Potential outcomes of a diagnostic test with known reference standard.

	Disease present <b>D</b> <sup>+</sup>	Disease absent <i>D</i> <sup>-</sup>	Total
Test positive <i>T</i> <sup>+</sup>	True positive (TP)	False positive (FP)	TP + FP
Test negative T	False negative (FN)	True negative (TN)	FN + TN
Total	<i>n</i> <sub>1</sub>	$n_2$	n

find a sensitivity equal to  $\widehat{Se} = \frac{63}{63+8} = 0.887$ . Likewise, for each study specificity (true negative rate, TNR) is given by  $\widehat{Sp}_i = \frac{TN_i}{TN_i + FP_i}$ . Here  $TN_i$  are the true negatives and  $FP_i$  are the false positives. Again, for the study by Ahmadinejad specificity is given by spec =  $\frac{38}{38+11} = 0.776$ .

For a graphical presentation for each study sensitivity and specificity are calculated together with a 95% confidence interval and displayed in a so called forest plot. There are several ways to construct a confidence interval for a

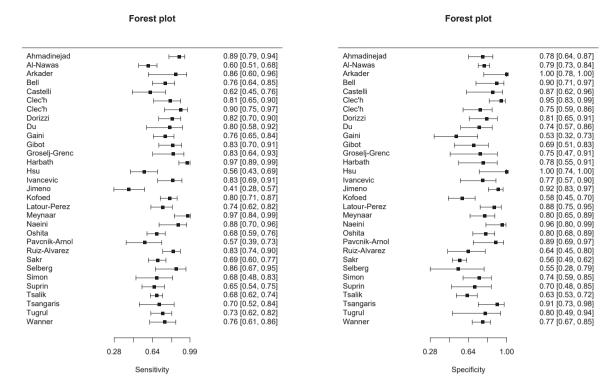


Figure 1: Univariate forest plots for sensitivity and specificity in Procalcitonin studies [15].

binomial proportion with different statistical properties [18, 19]. Figure 1 shows a forest plot of sensitivity of PCT on the left hand side and of specificity on the right hand side. In this plot set we see considerable heterogeneity for sensitivity ranging from 0.415 to 0.969. Likewise for specificity we find heterogenous results which range from 0.526 to 1.000.

#### Fixed and random effects models

Statistically speaking sensitivity and specificity are proportions and can be treated as such in a meta-analysis [20].

Standard fixed effects models for meta-analyses can be applied [21-23]. One approach is using log transformed odds of sensitivity and specificity (logit transform). Odds are defined as odds =  $\frac{p}{1-p}$  where p is a probability. If we have a fair coin the odds for head are  $\frac{0.5}{1-0.5} = 1$  meaning that head and tail are equally likely. A logit transform of sensitivity is given as  $logit(Se) = log(\frac{Se}{1-Se})$ , where log denotes the natural logarithm.

Summary estimates of logit-transformed sensitivity and logit-transformed specificity, respectively are obtained as a weighted average of the respective logit-transformed proportions of the individual studies. Weights are given by the inverse of the respective study specific variances. This has the disadvantage that in the case of zero entries undefined log odds occur. Thus, in the past years there has been a lively discussion how to avoid undefined log odds [24-26] by adding e.g. 0.5 to each cell of the study specific  $2 \times 2$  table in case of zero cells.

To avoid this, we apply logistic regression models potentially with random effects aka generalized linear mixed models. That is, we assume that sensitivity and specificity respectively follow a binomial distribution. Thus, for each study:

$$TP_i \sim Binomial(n_{1i}, Se_i)$$
  
 $TN_i \sim Binomial(n_{2i}, Sp_i)$ 

A common effect logistic regression model for sensitivity has the form

$$\log\left(\frac{\mathrm{Se}_i}{1-\mathrm{Se}_i}\right) = \beta_0 \tag{1}$$

This is a generalized linear model with binomial errors, linear predictor  $\beta_0$  and logistic link function. The left hand side shows the natural logarithm of the odds of sensitivity. The unknown parameter  $\beta_0$  can be estimated using maximum likelihood using numerous statistical software packages such as R [13]. Also, this is a so called common effect model, since it assumes the overall sensitivity in each study is identical and given by

Table 3: PCT and sepsis – two univariate meta-analyses for sensitivity and specificity using common effect logistic regression models.

Parameter	Logit-transformed		Back-tı	ransformed	Heterogeneity variance
	Coefficient	Standard error	Estimate	95% CI	$\widehat{ au}^2$
Sensitivity	1.022	0.053	0.735	(0.715, 0.755)	
Specificity	1.080	0.061	0.747	(0.723, 0.769)	_

$$\widehat{Se} = \frac{\exp(\widehat{\beta}_0)}{1 + \exp(\widehat{\beta}_0)}$$
 (2)

For the PCT data an application of two univariate common effects models for sensitivity and specificity yields the results presented in Table 3. Overall, assuming a common effect we find a sensitivity equal to 0.735 with 95% CI (0.715, 0.755) and a specificity equal to 0.747 with 95% CI (0.723, 0.769).

A common effect model assumes that the underlying true sensitivity is the same in each study. The overall variation and, therefore, the confidence intervals will reflect only random variation within each study but not any potential heterogeneity between the studies. Of course, the same applies for specificity.

Whether pooling of the data in this way is appropriate should be decided after investigating the heterogeneity of the study results. If the results vary substantially, no fixed effects pooled estimator should be presented [27]. As a result only estimators e.g. for selected subgroups should be calculated. The previous remark notwithstanding, a fixed effects meta-analysis is always valuable, since it tests the null-hypothesis that diagnostic accuracy was identical in all trials [28]. If the null-hypothesis is rejected then the alternative may be asserted that at least one study differs.

One way to address heterogeneity is the calculation of Cochran's Q-statistic and the  $I^2$  measure. This describes the percentage of the variability in effect estimates that is due to heterogeneity rather than sampling error (chance). For sensitivity we find  $\widehat{I}^2$ =69.8% and for specificity  $\widehat{I}^2$ =67.4%. Likewise, the test for heterogeneity turns out to be statistically significant (sensitivity Q=99.4, df=30, p<0.001, specificity Q=92.06, df=30, p<0.001).

Thus, the investigation of heterogeneity between studies is a main task in each meta-analysis [29]. Here a common

effect model is not appropriate. Alternatively, a random effects model which incorporates variation between studies should be considered.

A random effects logistic regression model has then the form  $% \left( 1\right) =\left( 1\right) \left( 1\right)$ 

$$\log\left(\frac{Se_{i}}{1 - Se_{i}}\right) = \beta_{0} + b_{i}, \quad b_{i} \sim N(0, \tau^{2}), i = 1, ..., k$$
 (3)

Again, this is a generalized linear model with binomial errors, linear predictor  $\beta_0$  and logistic link function. Additionally, we assume variability between studies given by the study specific departure  $b_i$  from the overall intercept  $\beta_0$ . For the  $b_i$  a normal distribution with expectation zero and heterogeneity variance  $\tau^2$  is assumed. The latter indicates variability between studies, i.e. heterogeneity. Both unknown parameters again can be estimated using maximum likelihood. Table 4 shows the result for the PCT data.

Overall, assuming a random effects model we find in Table 4 a sensitivity equal to 0.768 with 95% CI (0.720, 0.810) with heterogeneity variance  $\hat{\tau}^2$ =0.36. For specificity, we find a value equal to 0.793 with 95% CI (0.743, 0.836) and heterogeneity variance  $\hat{\tau}^2$ =0.379. Thus, we find substantial heterogeneity between studies.

Overall this approach seems to provide useful results in terms of sensitivity and specificity as e.g. investigated by Simel and Bossuyt [30]. However, we do not have any information on the correlation between sensitivity and specificity and the magnitude of the overall diagnostic performance.

#### Diagnostic odds ratio (DOR)

So far, we have considered sensitivity and specificity as a pair for each study. There have been many attempts to merge the results of a diagnostic study into one single measure. One proposal is the diagnostic odd ratio (DOR) [11, 31]

Table 4: PCT and sepsis – two univariate meta-analyses for sensitivity and specificity using random effects logistic regression models.

Parameter	Logit scale		Back-tı	ransformed	Heterogeneity variance
	Mean	Standard error	Estimate	95% CI	$\widehat{ au}^2$
Sensitivity	1.198	0.128	0.768	(0.720, 0.810)	0.360
Specificity	1.343	0.144	0.793	(0.743, 0.836)	0.379

$$DOR = \frac{\frac{\widehat{Se}}{1-\widehat{Se}}}{\frac{1-\widehat{Sp}}{\widehat{Sn}}} = \frac{\frac{TP}{FN}}{\frac{FP}{TN}} = \frac{TP \times TN}{FN \times FP}$$
(4)

This is the ratio of the odds of a positive test result for a person with the disease divided by the odds for a positive test result for a healthy person. The value of a DOR ranges from 0 to infinity, where higher values indicate better discriminatory test performance. The synthesis of diagnostic odds ratios is straightforward and follows standard meta-analysis methods. Summary estimates of diagnostic odds ratios are obtained as a weighted average of the respective log transformed DORs of the individual studies. The weights are given by the inverse of the respective study specific variances.

First, investigating heterogeneity between studies we find substantial heterogeneity (Q=89.00, df=30, p<0.001,  $\widehat{I}^2$ =66.3%. Thus, we apply a random effects mode with an overall DOR=11.698, 95% CI (8.301, 16.486). Thus, we see discriminatory potential of Procalcitonin for the diagnosis of sepsis.

Apart from challenges in interpreting diagnostic odds ratios, a disadvantage is that it is impossible to weight the true positive and false positive rates separately. Likewise, it is impossible to distinguish between tests with high sensitivity and low specificity and tests with low sensitivity and high specificity. Furthermore no direct investigation of the correlation between sensitivity and specificity is possible. Thus, bivariate models are preferable and introduced in Section 3.2.

#### **Publication bias**

Publication bias is a major form of bias in any meta-analysis. That is, if the studies that are included in a review have results that systematically differ from relevant studies that are missed, then the findings will be compromised by publication bias. Thus, researchers are advised to perform a

thorough literature search and to investigate publication bias. Following Deeks et al. [32] we present the effective sample size funnel plot together with the associated regression test of asymmetry. The effective sample size plot (Figure 2) takes the DOR on the x-axis of the plot and  $1/\sqrt{ESS}$  on the y-axis. ESS stands for effective sample size and is proportional to  $\sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$ . This test is based on the regression of log(DOR) against  $1/\sqrt{ESS}$ , weighting by ESS.

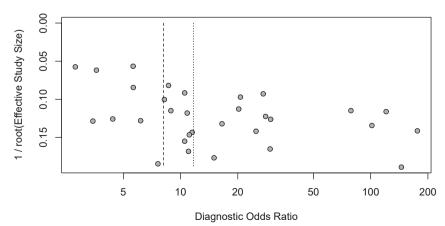
Unfortunately, for our example there is publication bias present (Test result: t=4.11, df=29, p-value=0.0003). More details are shown in Section 4.3. As result in a first step a repeated literature search would take place.

### Bivariate diagnostic meta analysis

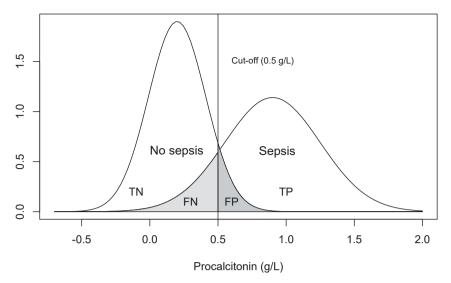
# Plots of sensitivity and specificity in the summary receiver operator curve (sROC) space

Procalcitonin is a continuous diagnostic marker. Until now we have assumed that we are dealing with a binary diagnostic test. A frequent cut-off value equals 0.5 g/L. Values larger or equal than 0.5 g/L indicate a positive test and smaller values indicate a negative test result and thus we have transformed the continuous marker Procalcitonin into a binary test. Obviously, other cut-off values could be used. For example we could apply a cut off value ≥2.0 g/L. As a result increasing the cut-off value from 0.5 g/L to 2.0 g/L will lead to a decreased sensitivity and an increased specificity. This idea is depicted in Figure 3.

Descriptive statistics of the Procalcitonin data applied in Schlattmann [17] find a median PCT value equal to 0.2 g/L with a minimum equal to 0.01 g/L and a maximum of 200 g/L. Obviously, we could use any value between minimum and maximum as a cut off value and calculate the corresponding sensitivity and specificity.



**Figure 2:** Diagnostic odds ratio against  $1/\sqrt{ESS}$ , where ESS stands for effective sample size.



**Figure 3:** Illustration of the cut-off value problem for Procalcitonin. Variation of the cut-off value c leads to an increased specificity and decreased sensitivity if c is moved to the right, and vice versa if c is moved to the left.

This is done when we create a receiver operator curve (ROC) [33] which is obtained by calculating the sensitivity and specificity of every observed data value and plotting sensitivity against 1-specificity. A test that perfectly discriminates between the two groups would yield a "curve" that coincided with the left and top sides of the plot since we would not have any false negative (FN) or false positive (FP) values. A useless test would give a straight line from the bottom left corner to the top right. This implies that a true positive and a false positive test result are equally likely.

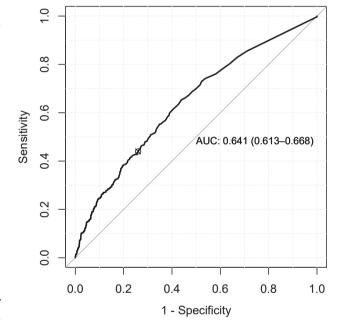
The performance of the test can be assessed by using the area under the receiver operating characteristic curve (AUC). This area may be interpreted as the probability that a random person with the disease has a higher value of the measurement than a random person without the disease. A perfect test would have an AUC=1 and a useless test has an AUC=0.5. This is shown in Figure 4.

In diagnostic meta-analyses often only a single cut-off value for a specific study is provided. Hence not the study specific ROC curve is available but only the corresponding TP; FN, FP and TN as shown in Table 1, where e.g. Ahmadinejad applies a cut-off value of 0.5 g/L.

In order to display variation between studies due to different cut-off values plots in ROC space may be constructed. Here, a simple scatterplot of sensitivity vs. 1-specificity of each study is useful. Additional information showing also the variability within a study is shown in a cross-hair plot [34] which shows 1-specificity (false positive rate) vs. sensitivity together with the respective study specific 95% confidence intervals.

In Figure 5 the scatterplot shows variation in cut-off points as well in accuracy. Looking at the cross-hair plot on the right side we see also high variability of sensitivities and false positive rates indicating considerable heterogeneity.

Univariate meta-analyses provide single estimates of sensitivity and specificity. Here, we might be interested in a joint pair together with a confidence region. Also we saw that heterogeneity is common in DTA studies. One reason is

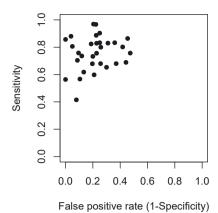


**Figure 4:** Procalcitonin as biomarker for sepsis: Receiver operator curve and area under the curve. The point shows sensitivity and specificity for a cut-off value of 0.5 g/L.

variation in cut-off points used in the individual studies. Another reason might be due to differences in the respective patient populations. Thus, we might be interested in a prediction region which shows where future studies might fall. Finally, the construction of a summary ROC curve across studies (sROC) might be of interest. These aims can be reached using an appropriate model, that is a bivariate statistical model.

#### Bivariate generalized linear mixed modes

The logistic models used so far have the disadvantage to ignore the bivariate structure of the data. Thus, frequently a bivariate linear random effects model is used for a DTA



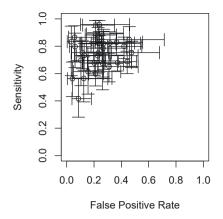


Figure 5: Scatterplot and cross-hair plot in ROC-space for the Procalcitonin data.

meta-analysis which was introduced by Reitsma et al. [35]. This model uses logit-transformed sensitivity and logittransformed specificity simultaneously. Here it is assumed that the true logit-transformed sensitivities of the individual studies follow a normal distribution with a common mean value and between-study variability as in the univariate random effects model. Variation between studies can be attributed to unobserved heterogeneity due to e.g. heterogeneous study populations. Likewise, for the true logit-transformed specificities a normal distribution with a common mean value and between-study variability is assumed.

Now, this model introduces potential correlation between the true logit-transformed sensitivity and specificity within studies by assuming a bivariate normal distribution for the random effects. Besides variability between studies in the true underlying sensitivities and specificities, there is also variation due to sampling. Studies differ in size and thus in variation. Thus, on the second level of the model study specific variances of logit-transformed sensitivity and specificity are incorporated in order to take sampling variability into account.

As a result of this bivariate model approach summary estimates for sensitivity and specificity are obtained. In addition, based on the model's assumption of bivariate normality an sROC curve can then be constructed from the parameter estimates of the model. Performing a bivariate linear random effects model for meta-analysis of diagnostic accuracy can be done using the 'reitsma' function implemented in the freely available R-package 'mada' [36].

However, to synthesize data, an exact binomial rendition [37] of the linear bivariate mixed-effects regression model developed by van Houwelingen et al. [38] for metaanalysis of treatment trials, modified for synthesis of diagnostic test data builds an alternative. As in the linear mixed effects model the correlation between sensitivity and specificity is taken care of. Furthermore, in contrast to a logit transformation no ad hoc continuity correction to avoid zero cells in the  $2 \times 2$  table is required. Thus, this model is preferable as shown in simulation studies [39] and empirical comparisons [40]. Hence, in the following we concentrate on this bivariate logistic regression model with random effects (bivariate GLMM).

Since we present our results in ROC space we make a slight shift of presentation. We now model the false positive rate, i.e. 1-specificity. As in the case of univariate models we assume a binomial distribution for sensitivity and 1-specificity respectively. Hence the binomial distribution depicts within study variability of the i=1,...,k studies:

$$TP_i \sim Binomial(n_{1i}, Se_i)$$
  
 $FP_i \sim Binomial(n_{2i}, 1 - Sp_i)$ 

A bivariate random effects logistic regression model has then the form

$$\log\left(\frac{\mathrm{Se}_{i}}{1-\mathrm{Se}_{i}}\right) = \beta_{0} + \mu_{i}$$
$$\log\left(\frac{1-\mathrm{Sp}_{i}}{\mathrm{Sp}_{i}}\right) = \beta_{1} + \nu_{i}$$

Between study variability is addressed using a bivariate normal distribution with

$$\begin{pmatrix} \mu_i \\ \nu_i \end{pmatrix} \sim N \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \Sigma \text{ with } \Sigma = \begin{pmatrix} \sigma_{\mu}^2 & \rho \sigma_{\mu} \sigma_{\nu} \\ \rho \sigma_{\mu} \sigma_{\nu} & \sigma_{\nu}^2 \end{pmatrix}.$$
 (5)

Here  $\Sigma$  denotes the covariance matrix of the bivariate random effects distribution, where  $\sigma_u^2$  denotes the between study variability of sensitivity on the logit scale. Likewise  $\sigma_{
u}^{\ 2}$ denotes the between study variability of 1-specificity on the logit scale, whereas  $\rho$  denotes the correlation between sensitivity and 1-specificity. Estimation can again be done using maximum likelihood with general statistical software such as R as shown in Section 4.4.

For our example we obtain the following results shown in Table 5.

<b>- !!</b> - por			
<b>Table 5:</b> PCT and sepsis – bivariate meta-ana	lyses for sensitivity and specificity	v hased on bivariate random ettect	rs logistic regression model
Tubic 3. I CI and Sepsis bivariate incta and	lyses for sensitivity and specificity	y basea on bivariate random ence	is logistic regression model.

Parameter	Logit scale		Back-tı	ansformed	Heterogeneity
	Mean	Standard error	Estimate	95% CI	Σ
Sensitivity	1.189	0.128	0.767	(0.790, 0.809)	0.357
1-Specificity	-1.340	0.144	0.208	(0.742, 0.835)	0.384
Correlation					0.23
Specificity	1.340	0.144	0.792	(0.165, 0.258)	0.384

Based on the bivariate mixed effects logistic regression model we obtain an overall sensitivity equal to 0.767 and an overall specificity equal to 0.792. In terms of heterogeneity we find a variance between studies for sensitivity on the logit scale  $\sigma_{\mu}^{\ 2}$  equal to 0.357 and likewise for 1-specificity a variance  $\sigma_{\nu}^{\ 2}$  equal to 0.384. Importantly, we find a positive correlation, which implies a negative correlation=-0.23 between sensitivity and specificity. Only in this case the construction of a sROC curve is recommended [41].

#### Summary receiver operator curve (sROC curve)

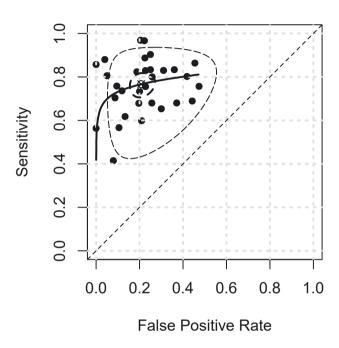
According to item 21 of the PRISMA statement for DTA metaanalyses, [42], test accuracy, including variability should be reported. This includes summary results as well as confidence and prediction intervals respectively.

One way to address diagnostic test accuracy is to estimate the receiver operator curve based on the available data from the different studies. There are several methods available for sROC curve construction [43]. Here we apply the regression line of logit transformed sensitivity  $\eta$  based on logit transformed 1-specificity  $\xi$ . That is

$$\eta = \beta_0 + \frac{\rho \sigma_\mu \sigma_\nu}{\sigma_\nu^2} (\xi - \beta_1)$$
 (6)

When transformed to the ROC space we obtain the sROC curve indicating the median sensitivity for a specific false positive rate. Figure 6 shows the sROC curve, the joint estimate of sensitivity and 1-specificity together with a 95% confidence and prediction region. This prediction region indicates the extent of statistical heterogeneity by depicting a region within which, assuming the model is correct, we have 95% confidence that the true sensitivity and specificity of a future study will take place. Obviously, for Procalcitonin we find substantial heterogeneity.

When evaluating the diagnostic performance of a biomarker the area under the curve is of interest. To restrict the computation of the AUC to the observed false positive rates leads to the partial area under the curve (pAUC). This summary index is considered to be more practically relevant than the area under the entire ROC curve (AUC) because it



**Figure 6:** Procalcitonin as biomarker for sepsis: sROC curve (solid line). The point shows the joint estimate of sensitivity and 1-specificity together with a 95% confidence (dashed line) region and 95% prediction region (dotted line).

avoids extrapolation. For the data at hand we obtain a pAUC equal to 0.629 and for completeness an AUC=0.799 indicating helpful diagnostic performance.

### Using R

The freely statistical package R [13] may be used to perform the necessary calculations. The software can be obtained at https://cran.r-project.org. A useful integrated software environment is given by RStudio which is freely available for personal use: https://posit.co/. When using RStudio, R scripts can be used in order execute the relevant R commands. The following commands are found also as Supplementary Material in a file named.

DTA\_meta\_analysis\_tutorial.R

#### Importing and manipulating data

Make sure you are working in the right directory. Please give the path to your directory where you save the file containing the data. For example:

```
setwd("M:/Gauss/schlatt/cclm/publi/meta-analysis")
```

The data from our example are read from an Excel .csv file and stored under the name 'PCT'. The command 'read.csv2' reads Excel files in .csv format. First comes the name of the file. Then 'header=T' implies that the first line contains the variable names.

```
PCT<-read.csv2("cclm_procalcitonin.csv",header=T)
```

The object 'PCT' contains the data and can be modified. For example the data column TP' contains the true positives as explained in Table 2.

The command 'attach' provides access to the individual elements of the data object 'PCT'.

In a first step we create a new variable called 'n1' which is a new column in our data set. To do this the syntax 'PCT\$n1' is applied. Important, by using 'PCT\$n1' a new column 'n1' is added to the dataframe 'PCT'. This variable contains the total number of diseased persons per study and is given as the sum of true positives TP and false negatives FN. In a similar

```
way we create the variable 'n2', i.e. the total number of
healthy individuals. The command 'head' shows the first six
lines of the dataframe 'PCT'.
The symbol '#' indicates a comment which will not be
executed by the program.
```

```
Two univariate meta-analyses
```

#### Construction of forest plots sensitivity and specificity

Next we load the package 'mada' [36] and create a forest plot of sensitivity and specificity. First, we calculate basic measures of diagnostic accuracy and save it to the object 'PCT.d'. In case of zeros cells we do not make any corrections.

```
#load package 'mada'
library(mada)
# Calculate basic measures of diagnostic accuracy (sensi-
tivity, specificity etc. for each study).
PCT.d<-madad(PCT,correction.control="none")
```

In the next step we construct a forest plot of sensitivity and specificity using the function 'forest' where we submit the object 'PCT.d' as an argument. Another argument is the type of plot. We start with sensitivity and thus we use type="sens". The plot for specificity is obtained in a similar way.

```
# forest plot of sensitivity and specificity side by side
old.par<-par()
plot.new()
par(fig=c(0, 0.5, 0, 1), new=TRUE)
forest(PCT.d, type="sens", xlab="Sensitivity", snames
=Author)
par(fig=c(0.5, 1, 0, 1), new=TRUE)
forest(PCT.d, type="spec", xlab="Specificity", snames
=Author)
par(old.par)
```

```
attach(PCT)
# calculate n1 (diseased persons) and create a new column named n1
# in the dataframe named PCT
PCT$n1<-TP+FN
# calculate n2 (healthy persons) and create a new column
PCT$n2<-FP+TN
# use attach again in order to make the newly created columns directly available
attach(PCT)
# calculate sensitivity and round to 3 digits
PCT$sens<-round(TP/n1,3)
# calculate specificity and round to 3 digits
PCT$spec<-round(TN/n2,3)
head(PCT)
```

nead(i ci)											
	Study	Author	Year	TP	FP	TN	FN	Cut_off	n2	sens	spec
1	1	Ahmadinejad	2009	63	11	38	8	0.50	49	0.887	0.776
2	2	Al-Nawas	1996	73	45	170	49	0.50	215	0.598	0.791
3	3	Arkader	2006	12	0	14	2	2.00	14	0.857	1.000
4	4	Bell	2003	47	2	19	15	15.75	21	0.758	0.905
5	5	Castelli	2004	21	2	13	13	1.20	15	0.618	0.867
6	6	Clec'h	2006	29	2	38	7	1.00	40	0.806	0.950

This code creates Figure 1. Since we want to show the plots side by side we store previous graphics environment parameters as 'old.par'. After finishing the plot we restore the previous graphics environment with 'par(old.par)'.

#### Meta-analysis for proportions

Next we apply the R package 'meta' [44]. This can be used to perform a meta-analysis treating sensitivity and specificity as proportions.

```
# Univariate meta-analysis with package meta
library(meta)
# Meta-analysis for sensitivity as a proportion
# Use function metaprop with true positives TP and total
number of diseased n1
m.sens<-metaprop(TP,n1,studlab=paste(Study,Year),</pre>
data=PCT)
# show result
summary(m.sens)
```

#### This gives the following truncated result:

	proportion	95%-CI
Ahmadinejad 2009	0.8873	[0.7900; 0.9501]
Al-Nawas 1996	0.5984	[0.5058; 0.6861]
Arkader 2006	0.8571	[0.5719; 0.9822]
Bell 2003	0.7581	[0.6326; 0.8578]
Castelli 2004	0.6176	[0.4356; 0.7783]
Number of studies combin	ned: k=31	
Number of observations:	o=1863	
Number of events: e=1376	)	
		05% 07
	proportion	95%-CI

Common effect model	0.7354	[0.7149; 0.7549]							
Random effects model	0.7683	[0.7201; 0.8103]							
Quantifying heterogeneit	y:								
tau^2=0.3637; tau=0.6031; I^2=69.8% [56.5%; 79.1%]; H=1.82									
[1.52; 2.19]									
Test of heterogeneity:									
Qd.f.	p-value	Test							
99.40	30<0.0001	Wald-type							
127.46	30<0.0001	Likelihood-Ratio							

Details on meta-analytical method:

- Random intercept logistic regression model
- Maximum-likelihood estimator for tau^2
- Logit transformation
- Clopper-Pearson confidence interval for individual studies

The common effect model as shown is the model shown in Eq (1). The result is back-transformed as in Eq (2). Likewise the random effects refers to the model in Eq (3).

#### Logistic regression models

Alternatively, the functions 'glm' in order to calculate the parameters of the common effect model in Eq (1) and 'glmer' from the library 'lme4' of the random effects model in Eq (3) may be used. In a meta analysis we have for each study the number of true positives TP and the number of diseased  $n_1$ . This denominator needs to be taken into account. In R the combination of true positives TP and false negatives  $n_1$ -TP=FN builds the dependent variable. This is done using the command 'cbind(TP,FN)'. In order to perform a logistic regression model, we declare the dependent variable to follow a binomial distribution by using the command 'family=binomial()'.

```
# Common effect model (logistic regression)
# dependent variable is given by true positives and false
negatives
# Logistic regression intercept only model
sens.common<-glm(cbind(TP,FN) 1,family=binomial(),</pre>
data=PCT)
# show result
summary(sens.common)
glm(formula=cbind(TP, FN) 1, family=binomial(), data=PCT)
Deviance Residuals:
Min
                                  Median
                                            30
                                                      Max
-4.3159
                       -1.2301
                                  0.4208
                                            1.5085
                                                      4.8411
Coefficients:
               Estimate
                           Std.
                                              Pr(>|
                                     z
                           Error
                                      value
                                              z|)
(Intercept)
               1.02206
                           0.05252
                                     19.46
                                              <2e-
                                              16***
Signif.
               0 '***
                           0.001
                                      0.01
                                              0.05
                                                       0.1
                                                             1
```

'\*\*'

codes:

٠\*,

٠.,

We can back-transform this result using the library 'emmeans' and the command 'Ismeans' where the stored result of model 'sens.common' is given as an argument. The second argument type="response" demands transformation of the result.to the original scale.

# Obtain estimates on the original scale together with a 95% confidence interval

# library emmeans is required

library(emmeans)

lsmeans(sens.common, 1,type="response")

asymp.UCL 1smean SE df asymp.LCL overall 0.735 0.0102 Inf 0.715 0.755

Confidence level used: 0.95

Intervals are back-transformed from the logit scale

The random effects logistic regression model is obtained in a similar way using the function 'glmer' from the library 'lme4'. Additionally, we have to define random effects. This is done incorporating the additional term '(1| Study)' into the model which indicates the random effects following a normal distribution.

# Random effects logistic regression model for sensitivity #librarylme4'required

library(lme4)

sens.glmm<-glmer(cbind(TP,FN) 1+(1|

Study), family=binomial(), data=PCT)

#show result

summary(sens.glmm)

Generalized linear mixed model fit by maximum likelihood (Laplace Approximation) ['glmerMod']

#### Random effects:

Groups	Name	Variance	Std.Dev.
Study	(Intercept)	0.36	0.6

Number of obs: 31, groups: Study, 31

Fixed effects:

	Estimate	Std.	Z	Pr(>
		Error	value	z )
(Intercept)	1.1980	0.1284	9.327	<2e-16
				444

The heterogeneity variance  $\tau^2$  is given as the variance of the random effects for the intercept and equals 0.36 as shown in Table 4. Again the overall sensitivity can be back transformed to the original scale using 'Ismeans'.

```
library(emmeans)'
# transform back to original scale
lsmeans(sens.glmm, 1,type="response")
```

```
1smean
                     SE
                                       asymp.LCL
                                                    asymp.UCL
overall
           0.768
                     0.0229
                                       0.72
                                                    0.81
```

Confidence level used: 0.95

Intervals are back-transformed from the logit scale

For specificity we proceed in a similar way (not shown).

#### Diagnostic odds ratio (DOR) and publication bias

For the calculation of the DOR and the assessment of publication bias we use again the library 'meta' with the function 'metabin'. Necessary arguments are the true positives TP, the number of diseased  $n_1$ , the false positives FP and the number of healthy subjects  $n_2$ .

Based on the stored results in 'm.dor' we show the results with 'summary(m.dor)' and construct the funnel plot shown in Figure 2.

Next we perform the regression test for publication bias:

Clearly, we find publication bias. In real life this needs to be investigated further, e.g. by a repeated literature search.

#### **Bivariate meta-analysis**

#### Plots in ROC space

We start with the R code necessary to create Figure 5. First, we use the command 'par(mfrow=c(1,2))' . This creates two plots in a row. Then we create a scatterplot using base R and next a cross hair plot which requires the libarary 'mada' [36].

# Analyses in ROC space

par(mfrow=c(1,2))

# scatter plot

# Show two plots a in a row

p-value

<0.0001

<0.0001

```
# Diagnostic Odds Ratio (DOR)
#Use function 'metabin' from the package meta
# Arguments are true positives, number of diseased n1, fals positives FP and
# total number of healthy persons n2
m.dor<-metabin(TP,n1,FP,n2,studlab=paste(Author,Year),sm="DOR",data=PCT)</pre>
# show result
summary(m.dor)
Number of studies combined: k=31
Number of observations: o=3244
Number of events: e=1720
                                                              95%-CI
                                  DOR
                                                                                              z
Common effect model
                                  8.1247
                                                              [6.8427; 9.6469]
                                                                                              23.91
                                   11.6982
                                                              [8.3007; 16.4864]
                                                                                              14.05
Random effects model
Quantifying heterogeneity:
tau^2=0.5203 [0.2108; 1.4446]; tau=0.7213 [0.4592; 1.2019]
I^2=66.3% [50.9%; 76.9%]; H=1.72 [1.43; 2.08]
Test of heterogeneity:
                                                d.f.
                                                                                                           p-value
89.00
                                                30
                                                                                                           <0.0001
# Publication bias
# Show funnel plot with DOR on the x-axis and 1/ESS^0.5 on the y-axis
funnel(m.dor)
                                                                   (continued)
# regression for publication bias.
metabias(m.dor)
                                                                  par(pty="s") # use square format
Funnel plot test for diagnostic odds ratios
                                                                  plot(1-spec, sens, xlim=c(0,1), ylim=c(0,1)
Test result: t=4.11, df=29, p-value=0.0003
                                                                     ,xlab="False positive rate
                                                                  (1-Specificity)",ylab="Sensitivity",pch=16)
                                                                  # Crosshair plot
Sample estimates:
                                                                  par(pty="s") # use square format
bias
                      se.bias
                                  intercept
                                                 se.intercept
                                                                  crosshair(PCT)
18.4114
                      4.4803
                                  0.5191
                                                 0.4709
                                                                  # restore to one plot per page
                                                                  par(mfrow=c(1,1))
Details:
- multiplicative residual heterogeneity variance
                                                                 random effects
(tau^2=69.6852)
- predictor: inverse of the squared effective sample size
- weight: effective sample size
- reference: Deeks et al. (2005), J Clin Epid
# attach(PCT)
```

# Bivariate logistic regression model with

In order to use the bivariate logistic regression model with random effects we first need to transpose the data from 'wide' to 'long' format. Furthermore, we need new variables indicating disease status called 'healthy' and 'diseased'. Also we need new outcome variables "positive" for positive test results and "negative" vice versa. We can use the function 'reshape' where we create a new dataframe under the name 'long'. Next, the new variable 'healthy' as '1-diseased' is created and the data are sorted by study 'id'.

Std.Dev.Corr

0.5971

0.23

Name

diseased

0.3838

lace Approximation) ['glmerMod']

Family: binomial (logit)

(0 + diseased +

healthy | Study)

Random effects:

Groups

Study

healthy

Generalized linear mixed model fit by maximum likelihood (Lap-

Formula: cbind(positive, negative) 0 + diseased + healthy +

Variance

0.3565

0.6195

```
long<-reshape(PCT, direction="long", varying=list(c("TP" ,</pre>
"FP"), c("FN", "TN")),
  timevar="diseased", times=c(1,0), v.name-
s=c("positive", "negative") )
# create new variable "healthy"
long$healthy<-1-long$diseased
# sort by id
long<-long[order(long$id),]</pre>
```

Looking at the first six lines of the dataframe 'long' with the command 'head(long)' gives:

head(long)											
Study	Author	Year	Cut_off	n1	n2	sens	spec	diseased	positive	negative	healthy
1	Ahmadinejad	2009	0.5	71	49	0.887	0.776	1	63	8	0
1	Ahmadinejad	2009	0.5	71	49	0.887	0.776	0	11	38	1
2	Al-Nawas	1996	0.5	122	215	0.598	0.791	1	73	49	0
2	Al-Nawas	1996	0.5	122	215	0.598	0.791	0	45	170	1
3	Arkader	2006	2.0	14	14	0.857	1.000	1	12	2	0
3	Arkader	2006	2.0	14	14	0.857	1.000	0	0	14	1

Fived

The data in long form contains the necessary information for the calculation of the bivariate random effects logistic model. Next, we use the function 'glmer' from the library 'lme4'. Now, our dependent variable is the combination of positive test results and negative test results in a matrix of the respective columns of the dataframe 'long' using.

```
cbind(positive, negative).
```

Now, apply the covariate "healthy" for healthy subjects coded '1' if true and '0' otherwise. This covariate quantifies the mean false positive rate on the logit scale. The covariate 'diseased' is coded '1' for diseased subjects and '0' otherwise and quantifies the mean true positive rate on the logit scale (i.e. sensitivity).

We do not want an intercept, thus our formula is '~0+healthy + diseased' for the fixed effects. For bivariate random effects we use '+(0+healthy + diseased| Study)'. Finally, we assume a binomial distribution thus family=binomial). Hence the following code is applied and the result is stored as 'pct.glmm2'.

We are interested in variability between studies, thus 'Groups name' refers to 'Study'. The variance equal to 0.3565 associated to 'diseased' is the variability between studies for the true positive rates  $\sigma_{\mu}^{2}$  in Eq (5). Likewise the variance equal to 0.3838 refers to the variability between studies  $\sigma_{\nu}^{2}$  for false positives rates. Finally, 'rho' denotes the correlation  $\rho$  in Eq (5). Next we look at the fixed effects:

effects:				
	Estimate Std.	Error	z value	Pr(> z )
diseased	1.1892	0.1284	9.264	<2e-16 ***
healthy	-1.3395	0.1443	-9.280	<2e-16 ***

The estimate of the covariate 'diseased' is an estimate of  $\beta_0$  equal to 1.1892. Likewise the estimate -1.3395 for the covariate healthy is an estimate of  $\beta_1$  which denotes the false positive rate on the logit scale.

```
# Estimate parameters of the model
pct.glmm2 < -glmer(cbind(positive, negative) 0 + diseased + healthy + (0 + diseased + healthy | Study),
           data=long, family=binomial)
# Show results
s_{ummary(pc}t.glmm2) \\
```

Using the command 'summary' with 'pct.glmm2' as an argument shows the results. Let's start with the covariance matrix of the random effects:

In order obtain the estimates on the original scale we use again the command 'Ismeans'

lsmeans(pct.glmm2, diseased,type="response")

diseased %in% healthy

diseased	healthy	lsmean	SE	df	asymp.LCL	asymp.UCL
1	0	0.767	0.0230	Inf	0.719	0.809
0	1	0.208	0.0237	Inf	0.165	0.258

The first line of the output with the covariates 'diseased' equal to 1 and healthy equal to '0' refers to sensitivity which is equal to 0.767. Likewise, the second line shows the false positive rate equal to 0.208. This completes the results shown in Table 5.

#### Summary receiver operator curve (sROC curve) with R

To the authors knowledge for the bivariate random effects logistic regression model no ready to use libraries or functions are available in R. Thus, for this article the function 'plot.sROC' was written. For a detailed description see the appendix. The call of the function is simple.

# Create sROC curve with confidence and prediction ellipsoid plot.sROC(PCT,pct.glmm2,conf=T,predict=T)

This function takes four arguments. The first one is the data set in wide format. It is mandatory, that e.g. true positives are named 'TP' in capital letters. The same applies for the other cells of the  $2 \times 2$  table as denoted in Table 2. The next argument is the result of the bivariate random effects model. Submit here the current model. In our example the result of the model is stored under the name 'pct.glmm2'. Next 'conf=T' implies that a 95% confidence ellipsoid is desired and 'predict=T' implies the same for the 95% prediction region.

The function prints the area under the curve under the sROC curve as a result and creates a plot as shown in Figure 6.

## Other software for meta-analysis of **DTA studies**

Admittedly, R is not very user friendly. The command line can be quite demanding to a beginner of R although the graphical user interface RStudio may help a bit. Thus, for an overview on alternatives which can be used for bivariate GLMM see Wang and Leefland [45]. For the commercially available software packages SAS and STATA the learning curve is similarly steep, but e.g. for SAS 'proc glimmix' a macro [46] and STATA the

macro 'metadta' are available [47]. Alternatively, an interactive web based application called MetaDTA [48] could be used.

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## Appendix: R code of the function plot.sROC

This function takes four arguments. The first one is the data set in wide format. It is mandatory, that e.g. true positives are named 'TP' in capital letters. The same applies for the other cells of the  $2 \times 2$  table as denoted in Table 2. The next argument is the result of the bivariate random effects model. Submit here the current model. In our example the result of the model is stored under the name 'pct.glmm2'. Next 'conf=T' implies that a 95% confidence ellipsoid is desired and 'predict=T' implies the same for the 95% prediction interval.

If e.g. no prediction interval is wanted change this to 'predict=F'. The function prints the value of the extrapolated AUC and the partial pAUC based on the observed false positive rate as a result.

In order to use the function either mark the whole body of the function and use the 'run' button in RStudio. Alternatively, mark the whole body of the function and paste it into the R console.

The function is part of the Supplementary Material and the R script is named.

```
plot_sROC.R
# required packages
# package for generalized linear mixed models
library(lme4)
# post processing of model resuts
library(emmeans)
# needed for logit and expit transformation for plots in ROC space
library(rje)
plot.sROC<-function(data,model,conf=T,predict=T)</pre>
# calculate sensitivity
sens<-data$TP/(data$TP+data$FN)
# calculate false positive rate (1-specificity)
fpr<-data$FP/(data$TN+data$FP)</pre>
# find maximum of false positive rate on logit scale
max.fpr<-logit(max(fpr))</pre>
# find minimum of false positive rate on logit scale or set it closeto zero
min.fpr<-ifelse(min(fpr)<0.00025,logit(0.00025),logit(min(fpr)))</pre>
# extract regression coefficients
coef<-fixef(model)</pre>
# mean logit sensitivity (TPR)
eta<-coef[1]
# mean logit false positive rate
xi<-coef[2]
# variance covariance matrix of random effects
vc<-VarCorr(model)</pre>
# extract data and store as data.frame
# print(vc,comp=c("Std.Dev."))
temp<-as.data.frame(vc)
# covariance of random effects
cov<-temp$vcov[3]
# random effects variance of logit 1-specificity
varxi<-temp$vcov[2]</pre>
# random effects variance of logit sensitivity
vareta<-temp$vcov[1]</pre>
# save Variance-Covariance Matrix of random effects as matrix
Sigma<-matrix(c(vareta,cov,cov,varxi),nrow=2,byrow=T)</pre>
# sRoc curve eta on xi
# estimate slope of eta on xi regression line
beta<-cov/varxi
# estimate intercept of eta on xi regression line
alpha<-eta-cov/varxi*xi
# generate x axis: logit false positives from observed min to max
x<-seq(min.fpr,max.fpr,by=0.01)
# generate regression line in logit ROC-space
line<-alpha+beta*x
# total n of regression line
```

#### (continued)

```
nn<-length(line)
# transform to scale of TPR and FPR in ROC space
s<-expit(line)</pre>
# partial Area under the curve using trapezoidal rule for numerical integration
pAUC < -(s[1]/2 + sum(s[2:(nn-1)]) + s[nn]/2)/nn
# plot FPR and TPR together with sROC curve in ROC space
par(pty="s") # use a square plotting region
# plot FPR and TPR
plot(fpr,sens,pch=16,xlim=c(0,1),ylim=c(0,1), xlab="False Positive Rate",
ylab="Sensitivity")
# add grid
grid(lwd=2)
# show line where FPR equal to TPR (useless test)
abline(0,1,lty=2)
# plot summary estimates of FPR and TPR
points(expit(xi),expit(eta),pch=13)
# plot sROC curve in ROC space
lines(expit(x),s,lwd=2)
# confidence ellipsoid if desired (conf=T)
if(conf==T)
# extract variance covariance matrix of model coefficients (fixed effects)
rvar<-vcov(model)
# calculate correlation
r<-rvar[2,1][1,2]/(sqrt(rvar[1,1])*sqrt(rvar[2,2]))
# critical value Chi-Square distribution with two df
c<-sqrt(qchisq(0.95,2))</pre>
# generate values from zero to 2*pi (pi=3.1415.)
t<-seq(0,2*pi,0.001)
# y axis mean TPR+c* error*cos(t)
mueta<-eta+c*sqrt(rvar[1,1])*cos(t)</pre>
# axis mean FPR+c*standard error+cos(t+acos(r))
muxi<-xi+c*sqrt(rvar[2,2])*cos(t+acos(r))</pre>
# Transform to scale of sensitivity and specificity and plot SROC curve
lines(expit(muxi),expit(mueta),lwd=2,lty=2)
# prediction ellipsoid (if desired)
if(predict==T)
# create new matrix as sum of covariance matrix of coefficients
# and covariance matrix of random effects
rvar<-rvar+Sigma
# Same calculations as for the confidence ellipsoid
r<-rvar[2,1][1,2]/(sqrt(rvar[1,1])*sqrt(rvar[2,2]))
c < -sqrt(qchisq(0.95,2))
t<-seq(0,2*pi,0.001)
```

#### (continued)

```
mueta<-eta+c*sqrt(rvar [1,1])*cos(t)</pre>
muxi<-xi+c*sqrt(rvar[2,2])*cos(t+acos(r))</pre>
lines(expit(muxi),expit(mueta),lty=5)
# full AUC
x < -seq(logit(0.01), logit(0.99), by=0.01)
# generate regression line in logit ROC-space
line<-alpha+beta*x
# total n of regression line
nn<-length(line)
# transform to scale of TPR and FPR in ROC space
s<-expit(line)</pre>
# partial Area under the curve using trapezoidal rule for numerical integration
AUC < -(s[1]/2 + sum(s[2:(nn-1)]) + s[nn]/2)/nn
# print AUC and pAUC
cat("AUC=",AUC,"pAUC",pAUC,"\n")
```

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