A Handbook of Statistical Analyses Using R

Brian S. Everitt and Torsten Hothorn

____| |____

CHAPTER 12

Meta-Analysis: Nicotine Gum and Smoking Cessation and the Efficacy of BCG Vaccine in the Treatment of Tuberculosis

12.1 Introduction

12.2 Systematic Reviews and Meta-Analysis

12.3 Analysis Using R

The aim in collecting the results from the randomised trials of using nicotine gum to help smokers quit was to estimate the overall *odds ratio*, the odds of quitting smoking for those given the gum, divided by the odds of quitting for those not receiving the gum. The odds ratios and corresponding confidence intervals are computed by means of the meta.MH function for fixed effects meta-analysis as shown here

and the results can be inspected via a summary method – see Figure 12.1.

We shall use both the fixed effects and random effects approaches here so that we can compare results. For the fixed effects model (see Figure 12.1) the estimated overall log-odds ratio is 0.513 with a standard error of 0.066. This leads to an estimate of the overall odds ratio of 1.67, with a 95% confidence interval as given above. For the random effects model

```
R> smokingDSL <- meta.DSL(smoking[["tt"]], smoking[["tc"]],
+ smoking[["qt"]], smoking[["qc"]],
+ names = rownames(smoking))
```

R> print(smokingDSL)

```
Random effects ( DerSimonian-Laird ) meta-analysis
Call: meta.DSL(ntrt = smoking[["tt"]], nctrl = smoking[["tc"]], ptrt = smoking[["qt"
        pctrl = smoking[["qc"]], names = rownames(smoking))
Summary OR= 1.75 95% CI ( 1.48, 2.07 )
Estimated random effects variance: 0.05
```

the corresponding estimate is 1.751. Both models suggest that there is clear evidence that nicotine gum increases the odds of quitting. The random effects

R> summary(smokingOR)

	OR	(lower	95% upper)
Blondal89	1.85	0.99	3.46
Campbel191	0.98	0.50	1.92
Fagerstrom82			
Fee82	1.53	0.77	3.05
Garcia89	2.95	1.01	8.62
<i>Garvey00</i>			
Gross95			
Hal185			
Hal187	2.82	1.33	5.99
Hal196	0.87	0.46	1.64
Hjalmarson84	2.17	1.10	4.28
Huber88			
Jarvis82			
		0.84	
		0.43	
Killen90			
Malcolm80			
<i>McGovern92</i>			
Nakamura90			
Niaura94			
Pirie92	1.84	1.20	2.82
Puska79	1.46	0.78	2.75
Schneider85			
Tonnesen88			
Villa99			
Zelman92	1.46	0.68	3.14

Figure 12.1 R output of the summary method for smokingOR.

confidence interval is considerably wider than that from the fixed effects model; here the test of homogeneity of the studies is not significant implying that we might use the fixed effects results. But the test is not particularly powerful and it is more sensible to assume a priori that heterogeneity is present and so we use the results from the random effects model.

12.4 Meta-Regression

The examination of heterogeneity of the effect sizes from the studies in a meta-analysis begins with the formal test for its presence, although in most meta-analyses such heterogeneity can almost be assumed to be present. There will be many possible sources of such heterogeneity and estimating how these various factors affect the observed effect sizes in the studies chosen is often of considerable interest and importance, indeed usually more important than the relatively simplistic use of meta-analysis to determine a single summary estimate of overall effect size. We can illustrate the process using the BCG

META-REGRESSION

R> plot(smokingOR, ylab = "")

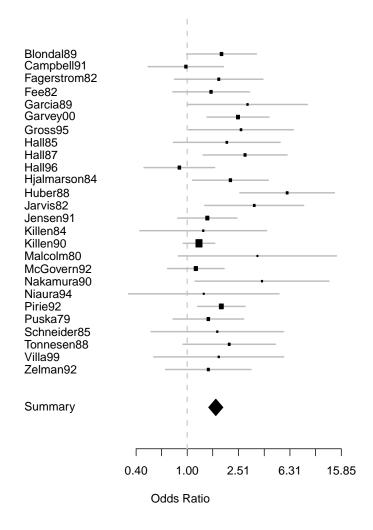


Figure 12.2 Forest plot of observed effect sizes and 95% confidence intervals for the nicotine gum studies.

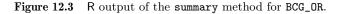
vaccine data. We first find the estimate of the overall effect size from applying the fixed effects and the random effects models described previously:

```
R> data("BCG", package = "HSAUR")
R> BCG_OR <- meta.MH(BCG[["BCGVacc"]], BCG[["NoVacc"]],
+ BCG[["BCGTB"]], BCG[["NoVaccTB"]],
+ names = BCG$Study)
R> BCG_DSL <- meta.DSL(BCG[["BCGVacc"]], BCG[["NoVacc"]],
+ BCG[["BCGTB"]], BCG[["NoVaccTB"]],
+ names = BCG$Study)</pre>
```

The results are inspected using the summary method as shown in Figures 12.3 and 12.4.

```
R> summary(BCG_OR)
```

```
Fixed effects ( Mantel-Haenszel ) meta-analysis
Call: meta.MH(ntrt = BCG[["BCGVacc"]], nctrl = BCG[["NoVacc"]], ptrt = BCG[["BCGTB"]],
pctrl = BCG[["NoVaccTB"]], names = BCG$study)
      OR (lower
                 95% upper)
1
   0.39
            0.12
                          1.26
2
   0.19
            0.08
                         0.46
.3
   0.25
            0.07
                         0.91
   0.23
            0.18
4
                         0.31
5
   0.80
            0.51
                         1.26
6
   0.38
             0.32
                         0.47
   0.20
             0.08
                         0.50
8
   1.01
             0.89
                         1.15
9
   0.62
             0.39
                         1.00
10 0.25
            0.14
                         0.42
11 0.71
             0.57
                         0.89
12 1.56
             0.37
                          6.55
13 0.98
             0.58
                         1.66
Mantel-Haenszel OR =0.62 95% CI ( 0.57,0.68 )
Test for heterogeneity: X^2(12) = 163.94 (p-value 0)
```



To assess how the two covariates, latitude and year, relate to the observed effect sizes we shall use multiple linear regression but will weight each observation by $W_i = (\hat{\sigma}^2 + V_i^2)^{-1}, i = 1, \ldots, 13$, where $\hat{\sigma}^2$ is the estimated between-study variance and V_i^2 is the estimated variance from the *i*th study. The required R code to fit the linear model via weighted least squares is: R> studyweights <- 1 / (BCG_DSL\$tau2 + BCG_DSL\$selogs^2) R> y <- BCG_DSL\$logs R> BCG_mod <- lm(y ~ Latitude + Year, data = BCG,

```
weights = studyweights)
```

and the results of the summary method are shown in Figure 12.5. There is some evidence that latitude is associated with observed effect size, the logodds ratio becoming increasingly negative as latitude increases, as we can see from a scatterplot of the two variables with the added weighted regression fit seen in Figure 12.6.

6

+

PUBLICATION BIAS

R> summary(BCG_DSL)

<pre>Random effects (DerSimonian-Laird) meta-analysis Call: meta.DSL(ntrt = BCG[["BCGVacc"]], nctrl = BCG[["NoVacc"]], ptrt = BCG[["BCGTB"]], pctrl = BCG[["NoVaccTB"]], names = BCG\$Study) </pre>							
			95% upper)				
1	0.39	0.12	1.26				
2	0.19	0.08	0.46				
3	0.25	0.07	0.91				
4	0.23	0.18	0.31				
5	0.80	0.51	1.26				
6	0.38	0.32	0.47				
7	0.20	0.08	0.50				
8	1.01	0.89	1.15				
9	0.62	0.39	1.00				
10	0.25	0.14	0.42				
11	0.71	0.57	0.89				
12	1.56	0.37	6.55				
			1.66				
SummaryOR= 0.47 95% CI (0.32,0.69) Test for heterogeneity: X^2(12) = 163.16 (p-value 0) Estimated random effects variance: 0.37							

Figure 12.4 R output of the summary method for BCG_DSL.

R> summary(BCG_mod)

```
Call:

Im (formula = y ~ Latitude + Year, data = BCG, weights = studyweights)

Weighted Residuals:

Min 1Q Median 3Q Max

-1.66012 -0.36910 -0.02937 0.31565 1.26040

Coefficients:

Estimate Std. Error t value Pr(>/t/)

(Intercept) -16.199115 37.605403 -0.431 0.6758

Latitude -0.025808 0.013680 -1.887 0.0886 .

Year 0.008279 0.018972 0.436 0.6718

----

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.7992 on 10 degrees of freedom

Multiple R-squared: 0.4387, Adjusted R-squared: 0.3265

F-statistic: 3.909 on 2 and 10 DF, p-value: 0.05569
```

Figure 12.5 R output of the summary method for BCG_mod.

12.5 Publication Bias

We can construct a funnel plot for the nicotine gum data using the R code depicted with Figure 12.8. There does not appear to be any strong evidence of publication bias here.

META-ANALYSIS

R> plot(y ~ Latitude, data = BCG, ylab = "Estimated log-OR")
R> abline(lm(y ~ Latitude, data = BCG, weights = studyweights))

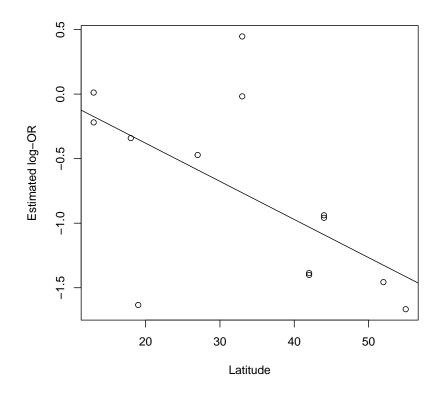


Figure 12.6 Plot of observed effect size for the BCG vaccine data against latitude, with a weighted least squares regression fit shown in addition.

8

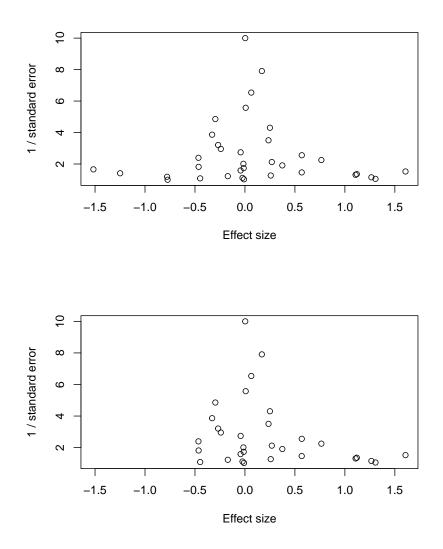


Figure 12.7 Example funnel plots from simulated data. The asymmetry in the lower plot is a hint that a publication bias might be a problem.

```
10 META-ANALYSIS
R> funnelplot(smokingDSL$logs, smokingDSL$selogs,
+ summ = smokingDSL$logDSL, xlim = c(-1.7, 1.7))
R> abline(v = 0, lty = 2)
```

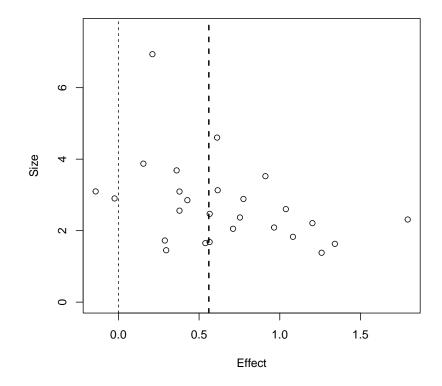


Figure 12.8 Funnel plot for nicotine gum data.