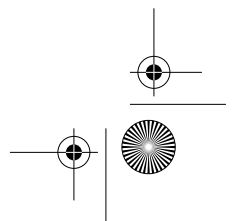
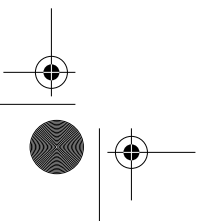
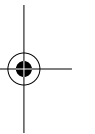
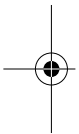


# Table of Contents

<b>ABBREVIATIONS</b> .....	17
<b>CONTRIBUTORS</b> .....	20
<b>CHAPTER 1 DESIGN AND ANALYSIS</b> .....	23
<i>Marit B. Veierød, Stian Lydersen, and Petter Laake</i>	
1.1 Introduction .....	23
1.2 Intervention studies .....	24
1.2.1 Parallel group studies .....	25
1.2.2 Crossover studies .....	26
1.2.3 Factorial studies .....	27
1.2.4 Sequential designs and interim analyses .....	28
1.2.5 Randomization .....	29
1.3 Observational studies .....	32
1.3.1 Ecological studies .....	33
1.3.2 Cross-sectional studies .....	34
1.3.3 Case-control studies .....	35
1.3.4 Cohort studies .....	36
1.4 Study design and strength of the evidence .....	37
1.5 Statistical analysis .....	38
1.5.1 Regression analysis .....	40
1.6 Bias .....	44
1.7 Further reading .....	45
<b>CHAPTER 2 CATEGORICAL DATA AND CONTINGENCY TABLES</b> .....	48
<i>Stian Lydersen, Morten W. Fagerland, and Petter Laake</i>	
2.1 Introduction .....	48
2.2 One binomial sample .....	49
2.2.1 Confidence intervals for one binomial proportion .....	51
2.2.2 Tests for the null hypothesis $H_0 : p = p_0$ for binomial proportion .....	53



## 8 TABLE OF CONTENTS

2.2.3	Statistical software for one binomial sample . . . . .	55
2.3	Two binomial samples and $2 \times 2$ tables . . . . .	55
2.3.1	Effect measures in $2 \times 2$ tables . . . . .	56
2.3.2	Estimates and confidence intervals for probability difference . . . . .	59
2.3.3	Estimates and confidence intervals for <i>RR</i> and <i>OR</i> . . . . .	61
2.3.4	Large sample significance test: The Pearson chi-squared test . . . . .	65
2.3.5	Small sample significance tests: The Fisher exact test . . . . .	66
2.3.6	Statistical software for two binomial samples . . . . .	68
2.4	Higher order contingency tables and tests for trend . . . . .	69
2.4.1	Unordered $r \times c$ tables . . . . .	70
2.4.2	Singly and doubly ordered $r \times c$ tables . . . . .	72
2.4.3	Ordered $2 \times c$ and $r \times 2$ tables . . . . .	74
2.4.4	Statistical software for higher order contingency tables and tests for trend . . . . .	76
2.5	Matched pairs of categorical outcomes: $k \times k$ tables . . . . .	76
2.5.1	Paired binomials . . . . .	77
2.5.2	Matched pairs of outcomes with three or more categories . . . . .	80
2.5.3	Statistical software for higher order contingency tables and tests for trend . . . . .	82
2.6	Stratified $2 \times 2$ tables: Mantel-Haenszel methods . . . . .	82
2.6.1	Estimation . . . . .	83
2.6.2	Test for conditional independence . . . . .	84
2.6.3	Test for the homogeneity of <i>ORs</i> . . . . .	85
2.6.4	Statistical software for stratified $2 \times 2$ tables . . . . .	87
2.7	Further reading . . . . .	87
<b>CHAPTER 3 LOGISTIC REGRESSION . . . . .</b>		<b>90</b>
<i>David W. Hosmer and Stanley Lemeshow</i>		
3.1	Introduction . . . . .	90
3.2	Estimating and testing the model parameters . . . . .	91
3.3	Interpretation of a fitted logistic regression model . . . . .	98
3.4	Model building strategies for logistic regression . . . . .	110
3.5	Logistic regression models for multinomial outcomes . . . . .	117
3.6	Logistic regression models for ordinal outcomes . . . . .	123
3.7	Summary . . . . .	125
3.8	Further reading . . . . .	126
<b>CHAPTER 4 LINEAR REGRESSION . . . . .</b>		<b>127</b>
<i>Morten W. Fagerland, Geir Egil Eide, and Petter Laake</i>		
4.1	Introduction . . . . .	127
4.2	Simple linear regression (with correlation) . . . . .	128
4.2.1	Estimating the regression line . . . . .	128
4.2.2	Inference about the slope of the regression line . . . . .	131
4.2.3	Prediction . . . . .	133

4.2.4	Assumptions . . . . .	134
4.2.5	Correlation . . . . .	134
4.3	Multiple linear regression (with partial and multiple correlation). . . . .	137
4.3.1	Introduction and regression equation . . . . .	137
4.3.2	Partial and multiple correlation . . . . .	140
4.3.3	Overall $F$ -test . . . . .	142
4.3.4	Partial $F$ -test . . . . .	143
4.3.5	Categorical covariates and dummy variables. . . . .	146
4.4	Analysis of variance . . . . .	148
4.5	Models with interaction. . . . .	150
4.6	Model building strategies and diagnostics . . . . .	153
4.6.1	Purposeful selection . . . . .	153
4.6.2	Regression diagnostics. . . . .	157
4.7	Fractional polynomial regression . . . . .	159
4.8	Specific topics . . . . .	163
4.8.1	Confounding and interaction . . . . .	163
4.8.2	Regression to the mean . . . . .	164
4.8.3	Categorization of continuous covariates . . . . .	164
4.9	Further reading . . . . .	165
<b>CHAPTER 5 SURVIVAL ANALYSIS . . . . .</b>		<b>167</b>
<i>Odd O. Aalen and Marianne Riksheim</i>		
5.1	Introduction . . . . .	167
5.2	Basic mathematical concepts. . . . .	169
5.3	Estimation of the survival function. . . . .	174
5.3.1	Kaplan-Meier estimate . . . . .	174
5.3.2	Logrank test . . . . .	177
5.3.3	The actuarial estimate . . . . .	179
5.4	Estimation of hazard functions . . . . .	181
5.4.1	Constant hazard function (incidence rate) . . . . .	182
5.4.2	Estimation of cumulative hazard function. . . . .	184
5.4.3	Estimation of standard error . . . . .	186
5.5	Proportional hazards models. . . . .	186
5.5.1	Cox regression . . . . .	188
5.5.2	Checking proportionality. . . . .	191
5.5.3	Stratified analysis . . . . .	194
5.6	Analysis of incidence rates . . . . .	194
5.7	Event history analysis . . . . .	196
5.7.1	Competing risk . . . . .	196
5.7.2	Extended models . . . . .	197
5.8	Further reading . . . . .	198

## 10 TABLE OF CONTENTS

<b>CHAPTER 6 POISSON REGRESSION</b> .....	199
<i>Sven Ove Samuelsen and Marit B. Veierød</i>	
6.1 Introduction .....	199
6.2 The Poisson distribution .....	200
6.3 Poisson regression for counts .....	201
6.3.1 Estimation in Poisson regression .....	202
6.3.2 Poisson regression and GLM .....	204
6.4 Overdispersion in Poisson data .....	205
6.5 Survival data and Poisson regression .....	206
6.5.1 Right censored and left truncated data .....	207
6.5.2 Likelihood for survival data .....	208
6.5.3 Proportional hazards model with constant hazard and Poisson regression .....	210
6.5.4 Cox regression models with piecewise constant hazard and Poisson regression .....	213
6.5.5 Time-dependent covariates .....	222
6.5.6 Different time scales and Lexis diagrams .....	223
6.5.7 Standardized mortality ratio (SMR) and Poisson regression .....	226
6.5.8 Additive and other regression models .....	227
6.6 Further reading .....	229
 <b>CHAPTER 7 MIXED MODELS</b> .....	 231
<i>Magne Thoresen and Håkon K. Gjessing</i>	
7.1 Introduction .....	231
7.2 Linear mixed models .....	232
7.2.1 The model setup .....	232
7.2.2 Estimation .....	236
7.2.3 Prediction of random effects .....	237
7.3 Practical analysis .....	238
7.4 Higher level models – nested random effects .....	247
7.5 Model building .....	249
7.6 Model check .....	250
7.7 Power, sample size .....	251
7.8 Generalized linear mixed models .....	254
7.8.1 Computation in the generalized linear mixed models .....	256
7.9 Further reading .....	257
 <b>CHAPTER 8 LONGITUDINAL ANALYSIS</b> .....	 259
<i>Magne Thoresen</i>	
8.1 Introduction .....	259
8.2 Two repeated measurements .....	260
8.3 Repeated measures, linear models .....	263
8.3.1 Analysis by a linear mixed model .....	268
8.3.2 Model fit and residuals for linear mixed models .....	271

8.3.3	Marginal models and imposed covariance structures . . . . .	273
8.3.4	Practical considerations . . . . .	276
8.4	Categorical responses . . . . .	277
8.5	Time-dependent covariates . . . . .	283
8.6	Missing data . . . . .	285
8.7	Further reading . . . . .	286
<b>CHAPTER 9 GENERALIZED LINEAR LATENT AND MIXED MODELS . . . . .</b>		<b>288</b>
<i>Anders Skrondal and Sophia Rabe-Hesketh</i>		
9.1	Introduction . . . . .	288
9.2	Generalized linear models (GLM) . . . . .	289
9.2.1	Links and distributions . . . . .	289
9.2.2	Common special cases . . . . .	290
9.3	Generalized linear mixed models (GLMM) . . . . .	291
9.3.1	Common special cases . . . . .	292
9.3.2	Higher-level models . . . . .	293
9.4	Generalized linear latent and mixed models (GLLAMMs) . . . . .	294
9.4.1	Factor loadings . . . . .	294
9.4.2	Multilevel structural equations . . . . .	296
9.4.3	Discrete latent variables . . . . .	297
9.4.4	Additional response types . . . . .	298
9.4.5	Responses of mixed types . . . . .	298
9.5	Implementation . . . . .	299
9.6	Missing data . . . . .	300
9.7	Some applications in medicine . . . . .	300
9.8	Discussion . . . . .	323
9.9	Further reading . . . . .	324
<b>CHAPTER 10 MEASUREMENT ERROR . . . . .</b>		<b>329</b>
<i>John P. Buonaccorsi</i>		
10.1	Introduction . . . . .	329
10.2	Misclassification in estimating a proportion . . . . .	330
10.2.1	Correcting using external validation data . . . . .	333
10.2.2	Correcting using internal validation data . . . . .	335
10.3	Misclassification in two-way tables . . . . .	338
10.3.1	Models and naive analyses . . . . .	338
10.3.2	Correcting using external validation data . . . . .	343
10.3.3	Correcting using internal validation data . . . . .	346
10.4	Measurement error models for quantitative variables . . . . .	350
10.4.1	Using replicate values . . . . .	350
10.4.2	Berkson error models . . . . .	351
10.5	Additive error in simple linear regression . . . . .	352
10.5.1	Correcting for measurement error . . . . .	355
10.5.2	Wald type inferences . . . . .	356
10.5.3	Bootstrapping . . . . .	356

**12 TABLE OF CONTENTS**

10.6	Additive error in multiple linear regression . . . . .	359
10.6.1	The effects of measurement error on naive analyses . . . . .	359
10.6.2	Correcting for measurement error . . . . .	361
10.7	Logistic regression . . . . .	363
10.7.1	Bias in naive estimators . . . . .	364
10.7.2	Correcting for measurement error . . . . .	364
10.7.3	Regression calibration . . . . .	365
10.7.4	Simulation extrapolation (SIMEX) . . . . .	365
10.7.5	Methods of inference . . . . .	366
10.8	Further reading . . . . .	369
<b>CHAPTER 11 POWER AND SAMPLE SIZE . . . . .</b>		<b>371</b>
<i>Michael Væth, Morten Frydenberg, and Geir Egil Eide</i>		
11.1	Introduction . . . . .	371
11.2	Comparison of two groups with continuous outcome . . . . .	373
11.3	Comparison of two groups with dichotomous outcome . . . . .	377
11.4	Sample size and power calculations based on the Wald test . . . . .	380
11.5	Comparison of censored survival times in two groups . . . . .	385
11.6	Regression models . . . . .	390
11.7	Repeated measures and clustered data . . . . .	393
11.8	Equivalence trials . . . . .	395
11.9	Sample size and confidence intervals . . . . .	398
11.10	Further reading . . . . .	400
<b>CHAPTER 12 BOOTSTRAPPING . . . . .</b>		<b>402</b>
<i>Geir Storvik</i>		
12.1	Introduction . . . . .	402
12.2	The basics . . . . .	404
12.3	Bootstrap confidence intervals . . . . .	410
12.4	Bootstrapping for regression . . . . .	413
12.4.1	Sampling pairs . . . . .	414
12.4.2	Sampling conditional on covariates . . . . .	417
12.4.3	Prediction . . . . .	422
12.5	Theoretical properties . . . . .	423
12.6	Bootstrapping in complicated settings . . . . .	424
12.7	Further reading . . . . .	428
<b>CHAPTER 13 MISSING DATA . . . . .</b>		<b>429</b>
<i>Jan F. Bjørnstad and Stian Lydersen</i>		
13.1	Introduction . . . . .	429
13.2	Sources of missing data, unit nonresponse, and item nonresponse . . . . .	431
13.3	Missing data mechanisms . . . . .	432
13.4	Simple approaches with limitations and deficiencies . . . . .	437
13.4.1	Complete case analysis and available case analysis . . . . .	437

13.4.2	Averaging available items . . . . .	437
13.4.3	Last observation carried forward . . . . .	438
13.4.4	Defining “missing” as a data value . . . . .	438
13.4.5	Using logical structures in the questionnaire. . . . .	438
13.5	Methods for unit nonresponse . . . . .	439
13.5.1	Direct standardization . . . . .	439
13.5.2	Calibration . . . . .	441
13.6	Single imputation . . . . .	442
13.6.1	Simple standard imputation methods . . . . .	443
13.7	Multiple imputation . . . . .	447
13.8	Direct model based methods for MNAR missingness. . . . .	452
13.8.1	Models for MNAR . . . . .	452
13.8.2	Selection models . . . . .	454
13.8.3	An MNAR model for surveys with callbacks . . . . .	455
13.9	Software for missing data analysis . . . . .	458
13.10	Further reading . . . . .	459
<b>CHAPTER 14 DIAGNOSTIC TESTS, ROC CURVES, AND MEASURES</b>		
<b>OF AGREEMENT . . . . .</b>		
<b>462</b>		
<i>Stian Lydersen</i>		
14.1	Introduction . . . . .	462
14.2	Measures of diagnostic accuracy for binary tests . . . . .	463
14.3	Diagnostic tests with numeric outcome and ROC curves. . . . .	470
14.4	Confidence intervals and hypothesis tests for diagnostic tests . . . . .	474
14.4.1	A single diagnostic test . . . . .	474
14.4.2	Two diagnostic tests . . . . .	477
14.5	Harrell’s C statistic in survival analysis . . . . .	478
14.6	Inter-rater agreement for categorical classifications. . . . .	479
14.6.1	Cohen’s kappa for dichotomous or nominal categories. . . . .	479
14.6.2	Cohen’s weighted kappa . . . . .	484
14.6.3	Other measures of agreement for categorical classifications . . . . .	485
14.7	Assessing agreement with continuous outcomes . . . . .	486
14.8	Further reading . . . . .	490
<b>CHAPTER 15 CAUSAL INFERENCE. . . . .</b>		
<b>493</b>		
<i>Jon Michael Gran, Hein Stigum, Siri Eldevik Håberg, and Odd O. Aalen</i>		
15.1	Causal inference in epidemiology . . . . .	493
15.1.1	New analytic methods . . . . .	494
15.1.2	Counterfactual causality . . . . .	494
15.1.3	Judea Pearl: Seeing versus doing . . . . .	495
15.1.4	The importance of time in causality . . . . .	495
15.1.5	Direct and indirect effects. . . . .	496
15.2	Counterfactual causality. . . . .	497
15.2.1	Introduction . . . . .	497

## 14 TABLE OF CONTENTS

15.2.2	Randomized controlled trials, observational studies, and causal inference . . . . .	498
15.2.3	Causal inference from observational studies . . . . .	499
15.3	Directed acyclic graphs (DAGs) and graphical models . . . . .	507
15.3.1	Introduction . . . . .	507
15.3.2	Terminology and notation . . . . .	507
15.3.3	Causal DAGs . . . . .	508
15.3.4	Four types of causal structures . . . . .	511
15.3.5	Analyzing DAGs . . . . .	517
15.3.6	Shortcomings of DAGs and graphical models . . . . .	525
15.4	Further reading . . . . .	526
<b>CHAPTER 16 ATTRIBUTABLE FRACTIONS . . . . .</b>		<b>528</b>
<i>Geir Egil Eide and Olaf Gefeller</i>		
16.1	Introduction . . . . .	528
16.2	One risk factor . . . . .	531
16.3	Multiple risk factors . . . . .	537
16.3.1	Combined attributable fraction . . . . .	538
16.3.2	Adjusted attributable fraction . . . . .	539
16.3.3	Model-based attributable fractions . . . . .	545
16.3.4	Sequential attributable fraction . . . . .	548
16.3.5	Average attributable fraction . . . . .	550
16.4	Graphical displays for attributable fractions . . . . .	552
16.5	Attributable fraction with survival data . . . . .	554
16.6	Further reading . . . . .	555
<b>CHAPTER 17 BAYESIAN METHODS . . . . .</b>		<b>559</b>
<i>Geir Storvik</i>		
17.1	Introduction . . . . .	559
17.2	The basics . . . . .	563
17.3	Prediction . . . . .	569
17.4	Hierarchical models . . . . .	571
17.5	Model selection . . . . .	573
17.6	Computational aspects . . . . .	577
17.7	Discussion . . . . .	583
17.8	Further reading . . . . .	584
<b>CHAPTER 18 STATISTICAL METHODS IN GENETICS . . . . .</b>		<b>585</b>
<i>Magnus Dehli Vigeland, Kaja Kristine Selmer, and Thore Egeland</i>		
18.1	Introduction . . . . .	585
18.1.1	Some basic genetic terms and concepts . . . . .	586
18.2	Population association . . . . .	588
18.2.1	Several SNP markers. Genome-wide association studies . . . . .	592
18.2.2	Design and power of association studies . . . . .	593



18.3	Linkage analysis . . . . .	594
18.3.1	Genetical background . . . . .	595
18.3.2	Hypothesis testing and the likelihood ratio . . . . .	597
18.3.3	Two-point linkage analysis . . . . .	598
18.3.4	Examples of two-point <i>LOD</i> score calculations . . . . .	600
18.3.5	General <i>LOD</i> score calculations . . . . .	604
18.3.6	When is the <i>LOD</i> score significant? . . . . .	608
18.3.7	Power analysis for linkage . . . . .	609
18.3.8	A worked example . . . . .	612
18.4	Forensic genetics . . . . .	614
18.4.1	A paternity case . . . . .	615
18.4.2	IBD and pairwise relationships . . . . .	617
18.4.3	Bayes' theorem and forensic genetics . . . . .	619
18.5	Future prospects . . . . .	619
18.6	Glossary of genetic terms . . . . .	621
18.7	Further reading . . . . .	623
<b>CHAPTER 19 ANALYSIS OF MICROARRAY DATA . . . . .</b>		<b>625</b>
<i>Einar Andreas Rødland and Ole Christian Lingjærde</i>		
19.1	Introduction . . . . .	625
19.1.1	DNA microarrays . . . . .	625
19.1.2	Gene expression arrays . . . . .	626
19.1.3	Array design . . . . .	627
19.1.4	The analysis workflow . . . . .	628
19.2	Data preprocessing . . . . .	628
19.2.1	Introduction . . . . .	628
19.2.2	Background correction . . . . .	629
19.2.3	Logarithmic transformation . . . . .	631
19.2.4	Normalization . . . . .	633
19.2.5	Centering and correction for batch differences . . . . .	637
19.2.6	Missing values . . . . .	638
19.3	Visualizing microarray data . . . . .	640
19.4	Identifying differentially expressed genes . . . . .	645
19.4.1	Comparing two groups . . . . .	645
19.4.2	Comparing more than two groups . . . . .	650
19.5	Correcting for multiple comparisons . . . . .	651
19.6	Pathway-focused methods . . . . .	654
19.7	Software . . . . .	655
19.8	The future for microarray analysis . . . . .	656
19.9	Glossary of terms in microarray analysis . . . . .	658
19.10	Further reading . . . . .	658



16 TABLE OF CONTENTS

**CHAPTER 20 META-ANALYSIS**..... 661  
*Karim F. Hirji, Morten W. Fagerland, and Marit B. Veierød*

20.1 Introduction..... 661  
20.2 Effect measure..... 664  
20.3 An overview..... 665  
20.4 Models for meta-analysis..... 669  
20.5 Assessing heterogeneity..... 671  
20.6 Estimating the common effect..... 676  
20.7 Reporting bias..... 679  
20.8 Meta-analysis of cohort studies..... 683  
20.9 Study quality assessment..... 686  
20.10 Which measure, model, and method?..... 691  
    20.10.1 Measure..... 691  
    20.10.2 Model..... 694  
    20.10.3 Method..... 695  
20.11 Other statistical methods..... 696  
20.12 The pros and cons of meta-analysis..... 699  
20.13 Software for meta-analysis..... 702  
20.14 Further reading..... 703

**INDEX**..... 707

