Package 'EValue'

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Type Package

Title Sensitivity Analyses for Unmeasured Confounding or Selection Bias in Observational Studies and Meta-Analyses

Version 3.0.0

Description Conducts sensitivity analyses for unmeasured confounding for either an observational study or a meta-analysis of observational studies. For a single observational study, the package reports E-values, defined as the minimum strength of association on the risk ratio scale that an unmeasured confounder would need to have with both the treatment and the outcome to fully explain away a specific treatment-outcome association, conditional on the measured covariates. You can use one of the evalues.XX() functions to compute Evalues for the relevant outcome types. Outcome types include risk ratios, odds ratio with common or rare outcomes, hazard ratios with common or rare outcomes, and standardized differences in outcomes. Optionally, you can use the bias plot() function to plot the bias factor as a function of two sensitivity parameters. (See Vander-Weele & Ding, 2017 [<http://annals.org/aim/article/2643434>] for details.) For a metaanalysis, use the function confounded_meta to compute point estimates and inference for: (1) the proportion of studies with true causal effect sizes more extreme than a specified threshold of scientific importance; and (2) the minimum bias factor and confounding strength required to reduce to less than a specified threshold the proportion of studies with true effect sizes of scientifically significant size. The functions sens_plot() and sens_table() create plots and tables for visualizing these meta-analysis metrics across a range of bias values. (See Mathur & Vander-Weele, 2019 [<https://amstat.tandfonline.com/doi/full/10.1080/01621459.2018.1529598#.XKIJtOtKjdc>] for details.) Most of the analyses available in this package can also be conducted using web-based graphical interfaces (for a single observational study: [<https://evalue.hmdc.harvard.edu>]; for a metaanalysis: [<https://mmathur.shinyapps.io/meta_gui_2/>]).

LazyData true

License GPL-2

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bias_plot

Description

Plots the bias factor required to explain away a provided relative risk.

Usage

bias_plot(RR, xmax)

Arguments

RR	The relative risk
xmax	Upper limit of x-axis.

Examples

```
# recreate the plot in VanderWeele and Ding (2017)
bias_plot(RR=3.9, xmax=20)
```

confounded_meta Estimates and inference for sensitivity analyses

Description

Computes point estimates, standard errors, and confidence interval bounds for (1) prop, the proportion of studies with true effect sizes above q (or below q for an apparently preventive yr) as a function of the bias parameters; (2) the minimum bias factor on the relative risk scale (Tmin) required to reduce to less than r the proportion of studies with true effect sizes more extreme than q; and (3) the counterpart to (2) in which bias is parameterized as the minimum relative risk for both confounding associations (Gmin).

Usage

```
confounded_meta(
    q,
    r = NA,
    muB = NA,
    sigB = 0,
    yr,
    vyr = NA,
    t2,
    vt2 = NA,
    CI.level = 0.95,
    tail = NA
)
```

Arguments

q	True effect size that is the threshold for "scientific significance"
r	For Tmin and Gmin, value to which the proportion of large effect sizes is to be reduced
muB	Mean bias factor on the log scale across studies
sigB	Standard deviation of log bias factor across studies
yr	Pooled point estimate (on log scale) from confounded meta-analysis
vyr	Estimated variance of pooled point estimate from confounded meta-analysis
t2	Estimated heterogeneity (tau ²) from confounded meta-analysis
vt2	Estimated variance of tau ² from confounded meta-analysis
CI.level	Confidence level as a proportion
tail	above for the proportion of effects above q; below for the proportion of effects below q. By default, is set to above for relative risks above 1 and to below for relative risks below 1.

Details

To compute all three point estimates (prop, Tmin, and Gmin) and inference, all arguments must be non-NA. To compute only a point estimate for prop, arguments r, vyr, and vt2 can be left NA. To compute only point estimates for Tmin and Gmin, arguments muB, vyr, and vt2 can be left NA. To compute inference for all point estimates, vyr and vt2 must be supplied.

```
d = metafor::escalc(measure="RR", ai=tpos, bi=tneg,
ci=cpos, di=cneg, data=metafor::dat.bcg)
m = metafor::rma.uni(yi= d$yi, vi=d$vi, knha=FALSE,
                    measure="RR", method="DL" )
yr = as.numeric(m$b) # metafor returns on log scale
vyr = as.numeric(m$vb)
t2 = mtau2
vt2 = m$se.tau2^2
# obtaining all three estimators and inference
confounded_meta( q=log(0.90), r=0.20, muB=log(1.5), sigB=0.1,
                 yr=yr, vyr=vyr, t2=t2, vt2=vt2,
                 CI.level=0.95 )
# passing only arguments needed for prop point estimate
confounded_meta( q=log(0.90), muB=log(1.5),
                 yr=yr, t2=t2, CI.level=0.95 )
# passing only arguments needed for Tmin, Gmin point estimates
confounded_meta( q=log(0.90), r=0.20,
                 yr=yr, t2=t2, CI.level=0.95 )
```

confounding

Description

A type of bias. Declares that unmeasured confounding will be a component of interest in the multibias sensitivity analysis. Generally used within other functions, its output is returned invisibly.

Usage

confounding(..., verbose = FALSE)

Arguments

	Other arguments. Not currently used for this function.
verbose	Logical. If TRUE, returns warnings and messages immediately. Defaults to
	FALSE because it is generally used within the multi_bias() function, which
	will print the same messages/warnings.

Value

Invisibly returns a list with components n (2, the degree of the polynomial in the numerator), d (1, the degree of the polynomial in the denominator), mess (any messages/warnings that should be printed for the user), and bias ("confounding").

Examples

```
# returns invisibly without print()
print(confounding())
# Calculate an E-value for unmeasured confounding only
multi_evalue(est = RR(4), biases = confounding())
```

convert_measures Convert an effect measure

Description

These helper functions are mostly used internally to convert effect measures for the calculation of E-values. The approximate conversion of odds and hazard ratios to risk ratios depends on whether the rare outcome assumption is made.

Usage

```
toRR(est, rare, delta = 1, ...)
```

```
toMD(est, delta = 1, ...)
```

Arguments

est	The effect estimate; constructed with one of $RR(), OR(), HR(), MD(), OLS()$.
rare	When converting a OR() or HR() estimate, a logical indicating whether the outcome is sufficiently rare to approximate a risk ratio.
delta	When converting an OLS() estimate, the contrast of interest in the exposure. Defaults to 1 (a 1-unit contrast in the exposure).
	Arguments passed to other methods.

Details

Uses the conversions listed in Table 2 of VanderWeele TJ, Ding P. Sensitivity Analysis in Observational Research: Introducing the E-Value. Annals of Internal Medicine. 2017;167(4):268–75.

See references.

Regarding the continuous outcome, the function uses the effect-size conversions in Chinn (2000) and VanderWeele (2017) to approximately convert the mean difference between these exposure "groups" to the odds ratio that would arise from dichotomizing the continuous outcome.

Value

An object of class "estimate" and the desired effect measure. Also includes as an attribute its conversion history.

References

Chinn, S (2000). A simple method for converting an odds ratio to effect size for use in metaanalysis. *Statistics in Medicine*, 19(22), 3127-3131.

VanderWeele, TJ (2017). On a square-root transformation of the odds ratio for a common outcome. *Epidemiology*, 28(6), e58.

VanderWeele TJ (2020). Optimal approximate conversions of odds ratios and hazard ratios to risk ratios. Biometrics.

Examples

```
# Both odds ratios are 3, but will be treated differently
# depending on whether rare outcome assumption is reasonable
OR(3, rare = FALSE)
OR(3, rare = TRUE)
toRR(OR(3, rare = FALSE))
toRR(OR(3, rare = TRUE))
attributes(toRR(toMD(OLS(3, sd = 1.2), delta = 1)))
```

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Description

These functions allow the user to declare that an estimate is a certain type of effect measure: risk ratio (RR), odds ratio (OR), hazard ratio (HR), risk difference (RD), linear regression coefficient (OLS), or mean standardized difference (MD).

Usage

RR(est) OR(est, rare) HR(est, rare) RD(est) OLS(est, sd) MD(est)

Arguments

est	The effect estimate (numeric).
rare	Logical. Whether the outcome is sufficiently rare for use of risk ratio approximates; if not, approximate conversions are used. Used only for $HR()$ and $OR()$; see Details.
sd	The standard deviation of the outcome (or residual standard deviation). Used only for OLS(); see Details.

Details

The conversion functions use these objects to convert between effect measures when necessary to calculate E-values. Read more about the conversions in Table 2 of VanderWeele TJ, Ding P. *Sensitivity Analysis in Observational Research: Introducing the E-Value.* Annals of Internal Medicine. 2017;167(4):268–75.

See also VanderWeele TJ. *Optimal approximate conversions of odds ratios and hazard ratios to risk ratios*. Biometrics. 2019 Jan 6;(September 2018):1–7.

For OLS(), sd must be specified. A true standardized mean difference for linear regression would use sd = SD(Y | X, C), where Y is the outcome, X is the exposure of interest, and C are any adjusted covariates. See Examples for how to extract this from 1m. A conservative approximation would instead use sd = SD(Y). Regardless, the reported E-value for the confidence interval treats sd as known, not estimated.

Value

An object of classes "estimate" and the measure of interest, containing the effect estimate and any other attributes to be used in future calculations.

Examples

```
# Both odds ratios are 3, but will be treated differently in E-value calculations
# depending on whether rare outcome assumption is reasonable
OR(3, rare = FALSE)
OR(3, rare = TRUE)
evalue(OR(3, rare = FALSE))
evalue(OR(3, rare = TRUE))
attributes(OR(3, rare = FALSE))
# If an estimate was constructed via conversion from another effect measure,
# we can see the history of a conversion using the summary() function
summary(toRR(OR(3, rare = FALSE)))
summary(toRR(OLS(3, sd = 1)))
# Estimating sd for an OLS estimate
# first standardizing conservatively by SD(Y)
data(lead)
ols = lm(age ~ income, data = lead)
est = ols$coefficients[2]
sd = sd(lead$age)
summary(evalue(OLS(est, sd)))
# now use residual SD to avoid conservatism
# here makes very little difference because income and age are
# not highly correlated
sd = summary(ols)$sigma
summary(evalue(OLS(est, sd)))
```

evalue

Compute an E-value for unmeasured confounding

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (possibly through an approximate conversion) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
evalue(est, lo = NA, hi = NA, se = NA, delta = 1, true = c(0, 1), \ldots)
```

evalue

Arguments

est	The effect estimate that was observed but which is suspected to be biased. A number of class "estimate" (constructed with RR(), OR(), HR(), OLS(), or MD(); for E-values for risk differences, see evalues.RD()).
lo	Optional. Lower bound of the confidence interval. If not an object of class "estimate", assumed to be on the same scale as est.
hi	Optional. Upper bound of the confidence interval. If not an object of class "estimate", assumed to be on the same scale as est.
se	The standard error of the point estimate, for est of class "OLS"
delta	The contrast of interest in the exposure, for est of class "OLS"
true	A number to which to shift the observed estimate to. Defaults to 1 for ratio measures $(RR(), OR(), HR())$ and 0 for additive measures $(OLS(), MD())$.
	Arguments passed to other methods.

Details

An E-value for unmeasured confounding is minimum strength of association, on the risk ratio scale, that an unmeasured confounder would need to have with both the treatment and the outcome to fully explain away a specific treatment–outcome association, conditional on the measured covariates.

The estimate is converted appropriately before the E-value is calculated. See conversion functions for more details. The point estimate and confidence limits after conversion are returned, as is the E-value for the point estimate and the confidence limit closest to the proposed "true" value (by default, the null value.)

For an OLS() estimate, the E-value is for linear regression with a continuous exposure and outcome. Regarding the continuous exposure, the choice of delta defines essentially a dichotomization in the exposure between hypothetical groups of subjects with exposures equal to an arbitrary value c versus to another hypothetical group with exposures equal to c + delta.

For example, if resulting E-value is 2, this means that unmeasured confounder(s) would need to double the probability of a subject's having exposure equal to c + delta instead of c, and would also need to double the probability of being high versus low on the outcome, in which the cutoff for "high" versus "low" is arbitrary subject to some distributional assumptions (Chinn, 2000).

```
# compute E-value for leukemia example in VanderWeele and Ding (2017)
evalue(RR(0.80), 0.71, 0.91)
# you can also pass just the point estimate
# and return just the E-value for the point estimate with summary()
summary(evalue(RR(0.80)))
# demonstrate symmetry of E-value
# this apparently causative association has same E-value as the above
summary(evalue(RR(1 / 0.80)))
# E-value for a non-null true value
summary(evalue(RR(2), true = 1.5))
```

```
## Hsu and Small (2013 Biometrics) Data
## sensitivity analysis after log-linear or logistic regression
head(lead)
## log linear model -- obtain the conditional risk ratio
lead.loglinear = glm(lead ~ ., family = binomial(link = "log"),
                         data = lead[, -1])
est_se = summary(lead.loglinear)$coef["smoking", c(1, 2)]
est
        = RR(exp(est_se[1]))
lowerRR = exp(est_se[1] - 1.96*est_se[2])
upperRR = exp(est_se[1] + 1.96*est_se[2])
evalue(est, lowerRR, upperRR)
## logistic regression -- obtain the conditional odds ratio
lead.logistic = glm(lead ~ ., family = binomial(link = "logit"),
                        data = lead[,-1])
est_se = summary(lead.logistic)$coef["smoking", c(1, 2)]
        = OR(exp(est_se[1]), rare = FALSE)
est
lowerOR = exp(est_se[1] - 1.96*est_se[2])
upperOR = exp(est_se[1] + 1.96*est_se[2])
evalue(est, lowerOR, upperOR)
## linear regression
# standardizing conservatively by SD(Y)
ols = lm(age ~ income, data = lead)
est = OLS(ols$coefficients[2], sd = sd(lead$age))
# for a 1-unit increase in income
evalue(est = est,
       se = summary(ols)$coefficients['income', 'Std. Error'])
# for a 0.5-unit increase in income
evalue(est = est,
       se = summary(ols)$coefficients['income', 'Std. Error'],
       delta = 0.5)
# E-value for Cohen's d = 0.5 with SE = 0.25
evalue(est = MD(.5), se = .25)
# compute E-value for HR = 0.56 with CI: [0.46, 0.69]
# for a common outcome
evalue(HR(0.56, rare = FALSE), lo = 0.46, hi = 0.69)
# for a rare outcome
evalue(HR(0.56, rare = TRUE), lo = 0.46, hi = 0.69)
```

evalues.HR

Compute E-value for a hazard ratio and its confidence interval limits

evalues.MD

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion if needed when outcome is common) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
evalues.HR(est, lo = NA, hi = NA, rare = NA, true = 1, ...)
```

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
rare	1 if outcome is rare (<15 percent at end of follow-up); 0 if outcome is not rare (>15 percent at end of follow-up)
true	The true HR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
	Arguments passed to other methods.

Examples

compute E-value for HR = 0.56 with CI: [0.46, 0.69] # for a common outcome evalues.HR(0.56, 0.46, 0.69, rare = FALSE)

evalues.MD	Compute E-value for a difference of means and its confidence interval
	limits

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
evalues.MD(est, se = NA, true = 0, ...)
```

Arguments

est	The point estimate as a standardized difference (i.e., Cohen's d)
se	The standard error of the point estimate
true	The true standardized mean difference to which to shift the observed point esti- mate. Typically set to 0 to consider a null true effect.
	Arguments passed to other methods.

Details

Regarding the continuous outcome, the function uses the effect-size conversions in Chinn (2000) and VanderWeele (2017) to approximately convert the mean difference between the exposed versus unexposed groups to the odds ratio that would arise from dichotomizing the continuous outcome.

For example, if resulting E-value is 2, this means that unmeasured confounder(s) would need to double the probability of a subject's being exposed versus not being exposed, and would also need to double the probability of being high versus low on the outcome, in which the cutoff for "high" versus "low" is arbitrary subject to some distributional assumptions (Chinn, 2000).

References

Chinn, S (2000). A simple method for converting an odds ratio to effect size for use in metaanalysis. *Statistics in Medicine*, 19(22), 3127-3131.

VanderWeele, TJ (2017). On a square-root transformation of the odds ratio for a common outcome. *Epidemiology*, 28(6), e58.

Examples

```
# compute E-value if Cohen's d = 0.5 with SE = 0.25
evalues.MD(.5, .25)
```

evalues.OLS

Compute E-value for a linear regression coefficient estimate

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

evalues.OLS(est, se = NA, sd, delta = 1, true = 0, ...)

Arguments

est	The linear regression coefficient estimate (standardized or unstandardized)
se	The standard error of the point estimate
sd	The standard deviation of the outcome (or residual standard deviation); see De- tails
delta	The contrast of interest in the exposure
true	The true standardized mean difference to which to shift the observed point esti- mate. Typically set to 0 to consider a null true effect.
	Arguments passed to other methods.

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Details

This function is for linear regression with a continuous exposure and outcome. Regarding the continuous exposure, the choice of delta defines essentially a dichotomization in the exposure between hypothetical groups of subjects with exposures equal to an arbitrary value c versus to another hypothetical group with exposures equal to c + delta. Regarding the continuous outcome, the function uses the effect-size conversions in Chinn (2000) and VanderWeele (2017) to approximately convert the mean difference between these exposure "groups" to the odds ratio that would arise from dichotomizing the continuous outcome.

For example, if resulting E-value is 2, this means that unmeasured confounder(s) would need to double the probability of a subject's having exposure equal to c + delta instead of c, and would also need to double the probability of being high versus low on the outcome, in which the cutoff for "high" versus "low" is arbitrary subject to some distributional assumptions (Chinn, 2000).

A true standardized mean difference for linear regression would use sd = SD(Y | X, C), where Y is the outcome, X is the exposure of interest, and C are any adjusted covariates. See Examples for how to extract this from 1m. A conservative approximation would instead use sd = SD(Y). Regardless, the reported E-value for the confidence interval treats sd as known, not estimated.

References

Chinn, S (2000). A simple method for converting an odds ratio to effect size for use in metaanalysis. *Statistics in Medicine*, 19(22), 3127-3131.

VanderWeele, TJ (2017). On a square-root transformation of the odds ratio for a common outcome. *Epidemiology*, 28(6), e58.

```
# first standardizing conservatively by SD(Y)
data(lead)
ols = lm(age ~ income, data = lead)
# for a 1-unit increase in income
evalues.OLS(est = ols$coefficients[2],
            se = summary(ols)$coefficients['income', 'Std. Error'],
            sd = sd(lead$age))
# for a 0.5-unit increase in income
evalues.OLS(est = ols$coefficients[2],
            se = summary(ols)$coefficients['income', 'Std. Error'],
            sd = sd(lead$age),
            delta = 0.5)
# now use residual SD to avoid conservatism
# here makes very little difference because income and age are
# not highly correlated
evalues.OLS(est = ols$coefficients[2],
            se = summary(ols)$coefficients['income', 'Std. Error'],
            sd = summary(ols)$sigma)
```

evalues.OR

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion if needed when outcome is common) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
evalues.OR(est, lo = NA, hi = NA, rare = NA, true = 1, ...)
```

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
rare	1 if outcome is rare (<15 percent at end of follow-up); 0 if outcome is not rare (>15 percent at end of follow-up)
true	The true OR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
	Arguments passed to other methods.

```
# compute E-values for OR = 0.86 with CI: [0.75, 0.99]
# for a common outcome
evalues.OR(0.86, 0.75, 0.99, rare = FALSE)
## Example 2
## Hsu and Small (2013 Biometrics) Data
## sensitivity analysis after log-linear or logistic regression
head(lead)
## log linear model -- obtain the conditional risk ratio
lead.loglinear = glm(lead ~ ., family = binomial(link = "log"),
                        data = lead[,-1])
est = summary(lead.loglinear)$coef["smoking", c(1, 2)]
RR
        = \exp(est[1])
lowerRR = exp(est[1] - 1.96*est[2])
upperRR = exp(est[1] + 1.96*est[2])
evalues.RR(RR, lowerRR, upperRR)
```

evalues.RD

```
evalues.RD
```

Compute E-value for a population-standardized risk difference and its confidence interval limits

Description

Returns E-values for the point estimate and the lower confidence interval limit for a positive risk difference. If the risk difference is negative, the exposure coding should be first be reversed to yield a positive risk difference.

Usage

evalues.RD(n11, n10, n01, n00, true = 0, alpha = 0.05, grid = 1e-04, ...)

Arguments

n11	Number of exposed, diseased individuals
n10	Number of exposed, non-diseased individuals
n01	Number of unexposed, diseased individuals
n00	Number of unexposed, non-diseased individuals
true	True value of risk difference to which to shift the point estimate. Usually set to 0 to consider the null.
alpha	Alpha level
grid	Spacing for grid search of E-value
	Arguments passed to other methods.

Examples

```
## example 1
## Hammond and Holl (1958 JAMA) Data
## Two by Two Table
## Lung Cancer No Lung Cancer
##Smoker 397 78557
##Nonsmoker 51 108778
```

E-value to shift observed risk difference to 0

```
evalues.RD(397, 78557, 51, 108778)
# E-values to shift observed risk difference to other null values
evalues.RD(397, 78557, 51, 108778, true = 0.001)
```

eva.	Lues	.RR
------	------	-----

Compute E-value for a risk ratio or rate ratio and its confidence interval limits

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit for the risk ratio (as provided by the user) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

evalues.RR(est, lo = NA, hi = NA, true = 1, ...)

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
true	The true RR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
	Arguments passed to other methods.

Examples

compute E-value for leukemia example in VanderWeele and Ding (2017)
evalues.RR(0.80, 0.71, 0.91)

```
# you can also pass just the point estimate
evalues.RR(0.80)
```

```
# demonstrate symmetry of E-value
# this apparently causative association has same E-value as the above
evalues.RR(1 / 0.80)
```

lead

Description

An example dataset from Hsu and Small (Biometrics, 2013).

Usage

lead

Format

An object of class data. frame with 3340 rows and 18 columns.

misclassification Misclassification

Description

A type of bias. Declares that (differential) misclassification will be a component of interest in the multi-bias sensitivity analysis. Generally used within other functions; its output is returned invisibly.

Usage

```
misclassification(
    ...,
    rare_outcome = FALSE,
    rare_exposure = FALSE,
    verbose = FALSE
)
```

Arguments

	Arguments describing the type of misclassification. Currently two options: "out- come" or "exposure".
rare_outcome	Logical. Is the outcome rare enough that outcome odds ratios approximate risk ratios? Only needed when considering exposure misclassification. Note that rare_outcome = FALSE returns an error, as this option is not currently available.
rare_exposure	Logical. Is the exposure rare enough that exposure odds ratios approximate risk ratios? Only needed when considering exposure misclassification.
verbose	Logical. If TRUE, returns warnings and messages immediately. Defaults to FALSE because it is generally used within the multi_bias() function, which will print the same messages/warnings.

Value

Invisibly returns a list with components whose values depend on the options chosen: n (the degree of the polynomial in the numerator), d (the degree of the polynomial in the denominator), m (the parameters in the bias factor), mess (any messages/warnings that should be printed for the user), and bias("misclassification").

Examples

```
multi_bias
```

Create a set of biases for a multi-bias sensitivity analysis

Description

Multiple biases (confounding(), selection(), and/or misclassification()) can be assessed simultaneously after creating a multi_bias object using this function.

Usage

```
multi_bias(..., verbose = TRUE)
```

Arguments

	Biases (confounding(), selection(), and/or misclassification()), each possibly including arguments specifying more detail about the bias of interest. Selection and confounding should be listed in the order in which they affect the data (see ordering of the biases)
verbose	Logical. If TRUE, returns warnings and messages immediately. Defaults to TRUE.

Value

Invisibly returns a list with components whose values depend on the options chosen: n (the degree of the polynomial in the numerator), d (the degree of the polynomial in the denominator), m (the parameters in the bias factor), mess (any messages/warnings that should be printed for the user), and bias("misclassification").

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multi_bound

Examples

multi_bound

Calculate a bound for the bias

Description

Function used to calculate the maximum factor by which a risk ratio is biased, given possible values for each of the parameters that describe the bias factors for each type of bias.

Usage

```
multi_bound(
  biases,
 RRAUc = NULL,
 RRUcY = NULL,
 RRUsYA1 = NULL,
 RRSUsA1 = NULL,
 RRUsYA0 = NULL,
 RRSUsA0 = NULL,
 RRAUscS = NULL,
  RRUscYS = NULL,
 RRAYy = NULL,
  ORYAa = NULL,
  RRYAa = NULL,
  RRAYyS = NULL,
  ORYAaS = NULL,
 RRYAaS = NULL,
 RRAUsS = NULL,
  RRUsYS = NULL
```

Arguments

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biases	A set of biases (or single bias) to include in the calculation of the bound. A single object constructed with the multi_bias() function, it may include any or all of confounding(), selection(), and misclassification(), and any of the options described in the documentation for those functions.
RRAUc	Named parameter values with which to calculate a bound. Names must correspond to the parameters defining the biases provided by biases. Help with names can be found by running print(multi_bias()) for the biases of interest. Unnecessary parameters are ignored with a warning.
RRUcY	See RRAUC
RRUsYA1	See RRAUC
RRSUsA1	See RRAUC
RRUsYA0	See RRAUC
RRSUsA0	See RRAUC
RRAUscS	See RRAUC
RRUscYS	See RRAUC
RRAYy	See RRAUC
ORYAa	See RRAUC
RRYAa	See RRAUC
RRAYyS	See RRAUC
ORYAaS	See RRAUC
RRYAaS	See RRAUC
RRAUsS	See RRAUC
RRUsYS	See RRAUC

Details

The names of the parameters in the bound can be found for a given set of biases with print(biases). Running summary(biases) shows the equivalent notation used in the output of the multi_evalue() function.

Value

Returns the value of the bound formed as a function of the provided parameters.

multi_evalue

```
print(biases)
```

multi_evalue

Calculate a multiple-bias E-value

Description

Calculate an E-value for a specified set of biases.

Usage

```
multi_evalue(biases, est, ...)
multi_evalues.HR(
 biases,
  est,
  lo = NA,
 hi = NA,
  rare = NULL,
  true = 1,
  verbose = TRUE,
  . . .
)
multi_evalues.OR(
 biases,
  est,
  lo = NA,
 hi = NA,
  rare = NULL,
  true = 1,
  verbose = TRUE,
)
```

multi_evalues.RR(biases, est, lo = NA, hi = NA, true = 1, verbose = TRUE, ...)

Arguments

biases An object created by multi_bias() (or a single bias) to include in the calculation of the E-value. May include any or all of confounding(), selection(), and misclassification(), and any of the options described in the documentation for those functions.

est	The effect estimate that was observed but which is suspected to be biased. This may be of class "estimate" (constructed with RR(), OR(), or HR(), or more information can be provided using the other arguments.
	Arguments passed to other methods.
lo	Optional. Lower bound of the confidence interval. If not an object of class "estimate", assumed to be on the same scale as est.
hi	Optional. Upper bound of the confidence interval. If not an object of class "estimate", assumed to be on the same scale as est.
rare	Logical indicating whether outcome is sufficiently rare for risk ratio approxima- tion to hold.
true	A number to which to shift the observed estimate to. Defaults to
	1. If not an object of class "estimate", assumed to be on the same scale as est.
verbose	Logical indicating whether or not to print information about which parameters the multi-bias E-value refers to. Defaults to TRUE.

Value

Returns a multiple bias E-value, of class "multi_evalue", describing the value that each of a number of parameters would have to have for the observed effect measure to be completely explained by bias.

```
# Calculate an E-value for unmeasured confounding
multi_evalue(est = RR(4), biases = confounding())
# Equivalent to
evalues.RR(4)
# Calculate a multi-bias E-value for selection bias
# and misclassification
multi_evalue(est = RR(2.5),
         biases = multi_bias(selection("selected"),
                  misclassification("outcome")))
# Calculate a multi-bias E-value for all three
# available types of bias
biases <- multi_bias(confounding(),</pre>
                     selection("general", "S = U"),
                     misclassification("exposure",
                            rare_outcome = TRUE))
multi_evalue(est = RR(2.5), biases = biases)
# Calculate a multi-bias E-value for a non-rare OR
# using the square root approximation
multi_evalue(est = OR(2.5, rare = FALSE), biases = biases)
# Calculate a non-null multi-bias E-value
multi_evalue(est = RR(2.5), biases = biases, true = 2)
```

selection

Selection bias

Description

A type of bias. Declares that selection bias will be a component of interest in the multi-bias sensitivity analysis. Generally used within other functions; its output is returned invisibly.

Usage

selection(..., verbose = FALSE)

Arguments

	Optional arguments describing the type of potential selection bias. Options are "general" (general selection bias, the default if no options are chosen), "increased risk" and "decreased risk" (assumptions about the direction of risk in the selected population), "S = U" (simplification used if the biasing characteristic is common to the entire selected population), and "selected" (when the target of inference is the selected population only). Errors are produced when incompatible assumptions are chosen.
verbose	Logical. If TRUE, returns warnings and messages immediately. Defaults to FALSE because it is generally used within the multi_bias() function, which will print the same messages/warnings.

Value

Invisibly returns a list with components whose values depend on the options chosen: n (the degree of the polynomial in the numerator), d (the degree of the polynomial in the denominator),mess (any messages/warnings that should be printed for the user), and bias("selection").

selection_evalue

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion if needed when outcome is common) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
selection_evalue(
  est,
  lo = NA,
  hi = NA,
  true = 1,
  sel_pop = FALSE,
  S_eq_U = FALSE,
  risk_inc = FALSE,
  risk_dec = FALSE,
  ...
)
```

Arguments

est	The point estimate: a risk, odds, or hazard ratio. An object of class "estimate", it should be constructed with functions $RR()$, $OR()$, or $HR()$.
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
true	The true value to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
sel_pop	Whether inference is specific to selected population (TRUE) or entire population (FALSE). Defaults to FALSE.
S_eq_U	Whether the unmeasured factor is assumed to be a defining characteristic of the selected population. Defaults to FALSE.
risk_inc	Whether selection is assumed to be associated with increased risk of the outcome in both exposure groups. Defaults to FALSE.
risk_dec	Whether selection is assumed to be associated with decreased risk of the outcome in both exposure groups. Defaults to FALSE.
	Arguments passed to other methods.

sens_plot

Details

A selection bias E-value is a summary measure that helps assess susceptibility of a result to selection bias. Each of one or more parameters characterizing the extent of the bias must be greater than or equal to this value to be sufficient to shift an estimate (est) to the null or other true value (true). The parameters, as defined in Smith and VanderWeele 2019, depend on assumptions an investigator is willing to make (see arguments sel_pop, S_eq_U, risk_inc, risk_dec). The function prints a message about which parameters the selection bias E-value refers to given the assumptions made. See the cited article for details.

Examples

```
# Examples from Smith and VanderWeele 2019
# Zika virus example
```

```
selection_evalue(OR(73.1, rare = TRUE), lo = 13.0)
```

```
# Endometrial cancer example
selection_evalue(OR(2.30, rare = TRUE), true = 11.98, S_eq_U = TRUE, risk_inc = TRUE)
```

```
# Obesity paradox example
selection_evalue(RR(1.50), lo = 1.22, sel_pop = TRUE)
```

sens_plot

Plots for sensitivity analyses

Description

Produces line plots (type="line") showing the bias factor on the relative risk (RR) scale vs. the proportion of studies with true RRs above q (or below it for an apparently preventive relative risk). The plot secondarily includes a X-axis scaled based on the minimum strength of confounding to produce the given bias factor. The shaded region represents a 95% pointwise confidence band. Alternatively, produces distribution plots (type="dist") for a specific bias factor showing the observed and true distributions of RRs with a red line marking exp(q).

Usage

```
sens_plot(
   type,
   q,
   muB = NA,
   Bmin = log(1),
   Bmax = log(5),
   sigB = 0,
   yr,
   vyr = NA,
   t2,
   vt2 = NA,
```

```
breaks.x1 = NA,
breaks.x2 = NA,
CI.level = 0.95
)
```

Arguments

type	dist for distribution plot; line for line plot (see Details)
q	True effect size that is the threshold for "scientific significance"
muB	Single mean bias factor on log scale (only needed for distribution plot)
Bmin	Lower limit of lower X-axis on the log scale (only needed for line plot)
Bmax	Upper limit of lower X-axis on the log scale (only needed for line plot)
sigB	Standard deviation of log bias factor across studies (length 1)
yr	Pooled point estimate (on log scale) from confounded meta-analysis
vyr	Estimated variance of pooled point estimate from confounded meta-analysis
t2	Estimated heterogeneity (tau ²) from confounded meta-analysis
vt2	Estimated variance of tau ² from confounded meta-analysis
breaks.x1	Breaks for lower X-axis (bias factor) on RR scale (optional for line plot; not used for distribution plot)
breaks.x2	Breaks for upper X-axis (confounding strength) on RR scale (optional for line plot; not used for distribution plot)
CI.level	Pointwise confidence level as a proportion

Details

Arguments vyr and vt2 can be left NA, in which case no confidence band will appear on the line plot.

sens_table

```
# distribution plot: apparently preventive
# commented out because takes 5-10 seconds to run
# sens_plot( type="dist", q=log(0.90), muB=log(1.5),
# yr=log(0.7), t2=0.2 )
```

sens_table

Tables for sensitivity analyses

Description

Produces table showing the proportion of true effect sizes more extreme than q across a grid of bias parameters muB and sigB (for meas == "prop"). Alternatively, produces a table showing the minimum bias factor (for meas == "Tmin") or confounding strength (for meas == "Gmin") required to reduce to less than r the proportion of true effects more extreme than q.

Usage

sens_table(meas, q, r = seq(0.1, 0.9, 0.1), muB = NA, sigB = NA, yr, t2)

Arguments

meas	prop, Tmin, or Gmin
q	True effect size that is the threshold for "scientific significance"
r	For Tmin and Gmin, vector of values to which the proportion of large effect sizes is to be reduced
muB	Mean bias factor on the log scale across studies
sigB	Standard deviation of log bias factor across studies
yr	Pooled point estimate (on log scale) from confounded meta-analysis
t2	Estimated heterogeneity (tau ²) from confounded meta-analysis

Details

For meas=="Tmin" or meas=="Gmin", arguments muB and sigB can be left NA; r can also be NA as it will default to a reasonable range of proportions. Returns a data.frame whose rows are values of muB (for meas=="prop") or of r (for meas=="Tmin" or meas=="Gmin"). Its columns are values of sigB (for meas=="prop") or of q (for meas=="Tmin" or meas=="Gmin"). Tables for Gmin will display NaN for cells corresponding to Tmin<1, i.e., for which no bias is required to reduce the effects as specified.

```
sens_table( meas="prop", q=log(1.1), muB=c( log(1.1),
log(1.5), log(2.0) ), sigB=c(0, 0.1, 0.2),
yr=log(2.5), t2=0.1 )
sens_table( meas="Tmin", q=c( log(1.1), log(1.5) ),
```

```
yr=log(1.3), t2=0.1 )
# Tmin is 1 here because we already have <80% of effects
# below log(1.1) even without any confounding
sens_table( meas="Gmin", r=0.8, q=c( log(1.1) ),
yr=log(1.3), t2=0.1 )</pre>
```

stronger_than	Estimate proportion of population effect sizes above or below a thresh-
	old

Description

Estimates the proportion of true effect sizes in a meta-analysis above or below a specified threshold of scientific importance. Effect sizes may be of any type (they need not be relative risks). This is a wrapper for confounded_meta; it is the special case in which there is no unmeasured confounding.

Usage

stronger_than(q, yr, vyr = NA, t2, vt2 = NA, CI.level = 0.95, tail)

Arguments

q	True effect size that is the threshold for "scientific importance"
yr	Pooled point estimate from meta-analysis
vyr	Estimated variance of pooled point estimate from meta-analysis
t2	Estimated heterogeneity (tau ²) from meta-analysis
vt2	Estimated variance of tau ² from meta-analysis
CI.level	Confidence level as a proportion
tail	above for the proportion of effects above q; below for the proportion of effects below q.

```
svalues.HR Compute selection bias E-value for an estimate and its confidence in-
terval limits
```

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion if needed when outcome is common) as well as selection bias E-values for the point estimate and the confidence interval limit closer to the null.

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svalues.HR

Usage

```
svalues.HR(
   est,
   lo = NA,
   hi = NA,
   rare = NA,
   true = 1,
   sel_pop = FALSE,
   S_eq_U = FALSE,
   risk_inc = FALSE,
   risk_dec = FALSE,
   ...
)
```

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
rare	1 if outcome is rare (<15 percent at end of follow-up); 0 if outcome is not rare (>15 percent at end of follow-up)
true	The true HR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
sel_pop	Whether inference is specific to selected population (TRUE) or entire population (FALSE). Defaults to FALSE.
S_eq_U	Whether the unmeasured factor is assumed to be a defining characteristic of the selected population. Defaults to FALSE.
risk_inc	Whether selection is assumed to be associated with increased risk of the outcome in both exposure groups. Defaults to FALSE.
risk_dec	Whether selection is assumed to be associated with decreased risk of the outcome in both exposure groups. Defaults to FALSE.
	Arguments passed to other methods.

Details

A selection bias E-value is a summary measure that helps assess susceptibility of a result to selection bias. Each of one or more parameters characterizing the extent of the bias must be greater than or equal to this value to be sufficient to shift an estimate (est) to the null or other true value (true). The parameters, as defined in Smith and VanderWeele 2019, depend on assumptions an investigator is willing to make (see arguments sel_pop, S_eq_U, risk_inc, risk_dec). The svalues.XX functions print a message about which parameters the selection bias E-value refers to given the assumptions made. See the cited article for details.

Examples

Examples from Smith and VanderWeele 2019

```
# Obesity paradox example
svalues.RR(est = 1.50, lo = 1.22, sel_pop = TRUE)
```

svalues.OR

Compute selection bias E-value for an odds ratio and its confidence interval limits

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit on the risk ratio scale (through an approximate conversion if needed when outcome is common) as well as E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
svalues.OR(
   est,
   lo = NA,
   hi = NA,
   rare = NA,
   true = 1,
   sel_pop = FALSE,
   S_eq_U = FALSE,
   risk_inc = FALSE,
   risk_dec = FALSE,
   ...
)
```

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
rare	1 if outcome is rare (<15 percent at end of follow-up); 0 if outcome is not rare (>15 percent at end of follow-up)
true	The true OR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
sel_pop	Whether inference is specific to selected population (TRUE) or entire population (FALSE). Defaults to FALSE.
S_eq_U	Whether the unmeasured factor is assumed to be a defining characteristic of the selected population. Defaults to FALSE.

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svalues.RR

risk_inc	Whether selection is assumed to be associated with increased risk of the outcome in both exposure groups. Defaults to FALSE.
risk_dec	Whether selection is assumed to be associated with decreased risk of the outcome in both exposure groups. Defaults to FALSE.
	Arguments passed to other methods.

Details

A selection bias E-value is a summary measure that helps assess susceptibility of a result to selection bias. Each of one or more parameters characterizing the extent of the bias must be greater than or equal to this value to be sufficient to shift an estimate (est) to the null or other true value (true). The parameters, as defined in Smith and VanderWeele 2019, depend on assumptions an investigator is willing to make (see arguments sel_pop, S_eq_U, risk_inc, risk_dec). The svalues.XX functions print a message about which parameters the selection bias E-value refers to given the assumptions made. See the cited article for details.

Examples

Examples from Smith and VanderWeele 2019

```
# Zika virus example
svalues.OR(est = 73.1, rare = TRUE, lo = 13.0)
# Endometrial cancer example
svalues.OR(est = 2.30, rare = TRUE, true = 11.98, S_eq_U = TRUE, risk_inc = TRUE)
```

svalues.RR

Compute selection bias E-value for a risk ratio or rate ratio and its confidence interval limits

Description

Returns a data frame containing point estimates, the lower confidence limit, and the upper confidence limit for the risk ratio (as provided by the user) as well as selection bias E-values for the point estimate and the confidence interval limit closer to the null.

Usage

```
svalues.RR(
   est,
   lo = NA,
   hi = NA,
   true = 1,
   sel_pop = FALSE,
   S_eq_U = FALSE,
   risk_inc = FALSE,
   risk_dec = FALSE,
   ...
)
```

Arguments

est	The point estimate
lo	The lower limit of the confidence interval
hi	The upper limit of the confidence interval
true	The true RR to which to shift the observed point estimate. Typically set to 1 to consider a null true effect.
sel_pop	Whether inference is specific to selected population (TRUE) or entire population (FALSE). Defaults to FALSE.
S_eq_U	Whether the unmeasured factor is assumed to be a defining characteristic of the selected population. Defaults to FALSE.
risk_inc	Whether selection is assumed to be associated with increased risk of the outcome in both exposure groups. Defaults to FALSE.
risk_dec	Whether selection is assumed to be associated with decreased risk of the outcome in both exposure groups. Defaults to FALSE.
	Arguments passed to other methods.

Details

A selection bias E-value is a summary measure that helps assess susceptibility of a result to selection bias. Each of one or more parameters characterizing the extent of the bias must be greater than or equal to this value to be sufficient to shift an estimate (est) to the null or other true value (true). The parameters, as defined in Smith and VanderWeele 2019, depend on assumptions an investigator is willing to make (see arguments sel_pop, S_eq_U, risk_inc, risk_dec). The svalues.XX functions print a message about which parameters the selection bias E-value refers to given the assumptions made. See the cited article for details.

Examples

```
# Examples from Smith and VanderWeele 2019
# Zika virus example
svalues.RR(est = 73.1, lo = 13.0)
# Endometrial cancer example
svalues.RR(est = 2.30, true = 11.98, S_eq_U = TRUE, risk_inc = TRUE)
# Obesity paradox example
svalues.RR(est = 1.50, lo = 1.22, sel_pop = TRUE)
```

twoXtwoRR

Estimate risk ratio and compute CI limits from two-by-two table

Description

Given counts in a two-by-two table, computes risk ratio and confidence interval limits.

twoXtwoRR

Usage

twoXtwoRR(n11, n10, n01, n00, alpha = 0.05)

Arguments

n11	Number exposed (X=1) and diseased (D=1)
n10	Number exposed (X=1) and not diseased (D=0)
n01	Number unexposed (X=0) and diseased (D=1)
n00	Number unexposed (X=0) and not diseased (D=0)
alpha	Alpha level associated with confidence interval

Examples

Hammond and Holl (1958 JAMA) Data
Two by Two Table
Lung Cancer No Lung Cancer
Smoker 397 78557
Nonsmoker 51 108778

twoXtwoRR(397, 78557, 51, 108778)

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