



Fairly evaluating the performance of normative models

Authors' reply

We appreciate the time and effort of Andre Marquand and colleagues dedicated to offering their perspective on our work.¹ In response, we conducted additional analyses using the same training and testing samples and procedures as in our manuscript. First, we compared algorithm performance based on the shape of the data distribution using the mean standardised log-likelihood (MSLL),² defined as:

$$MSLL = \frac{1}{N} \sum_{n=1}^N \left(\frac{1}{2} \log(2\pi\sigma_{sum}^2) + \frac{(y_{nd} - \hat{y}_{td})^2}{2\sigma_{sum}^2} - \frac{1}{2} \log(2\pi\sigma_{td}^2) - \frac{(y_{nd} - \hat{y}_{td})^2}{2\sigma_{td}^2} \right)$$

where N is the number of individuals in new data, σ_{sum}^2 is the sum of the prediction variance of new data and the noise variance, \hat{y}_{nd} and y_{nd} are the predicted mean and true value of new data, and σ_{td}^2 and y_{td} are the variance and mean for the training data. The results of this evaluation support the choice of the Multivariate Fractional Polynomial Regression as the preferred algorithm (appendix).

Second, we recomputed the deviation Z-scores using the recommended formula:^{3,4}

$$z = \frac{y_{nd} - \hat{y}_{nd}}{\sqrt{\delta_{sum}^2}} = \frac{y_{nd} - \hat{y}_{nd}}{\sqrt{\delta_p^2 + \delta_n^2}}$$

where N is the number of individuals in new data, δ_{sum}^2 is the sum of the prediction variance of new data and the noise variance δ_n^2 , and \hat{y}_{nd} and y_{nd} are the predicted mean and true value of new data. We compared these estimates to those derived by

$$z = \frac{y_{nd} - \hat{y}_{nd}}{RMSE}$$

in our original study, where $RMSE$ is the root mean square error of the

pretrained model. For this analysis we used independent samples ($N=352$) from the Southwest Longitudinal Imaging Multimodal Study,⁵ the Queensland Twin Adolescent Brain Study,⁶ and the Neurocognitive aging data.⁷ The two formulas yielded nearly identical results (appendix). Finally, we provide the analysis code and access information for all the datasets used in the supplement of the Review.¹

We declare no competing interests.

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For the analysis code see
<https://github.com/CentileBrain/CB-code>

See Online for appendix