Multi-reader diagnostic imaging case studies: components of variance

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Abstract

In this talk we will introduce the framework for analyzing multi-reader diagnostic imaging case studies. This framework is the launching point for the advanced methods discussed in the other talks of this session. The core of the framework is the accounting for reader variability in addition to case variability in the analysis of diagnostic imaging performance metrics. There are several methods (and software) for representing and estimating the constituent components of variance, and we will summarize a few. The methods are often referred to as multi-reader multi-case (MRMC) variance analysis methods. We will demonstrate MRMC analysis of several real studies and discuss the sizing of future studies.

Keywords MRMC, AUC, variance, imaging

25 minutes for presentation + 10 for questions

Multi-reader diagnostic imaging case studies: components of variance

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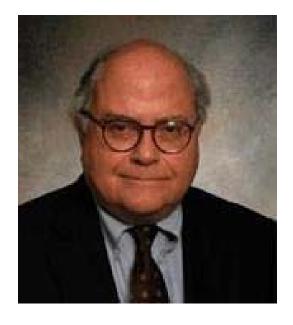
Outline

- Diagnostic Performance
 - Area under ROC curve
- Variance representations
- Sizing a study
 - Using Components of Variance
 - Investigating Study designs
 Practical vs. Statistical Efficiency

Variance Representations DBM 3-way ANOVA

- Charlie Metz, University of Chicago





Numerous contributions: radiological imaging nuclear medicine ROC analysis medical-decision making computer-aided diagnosis

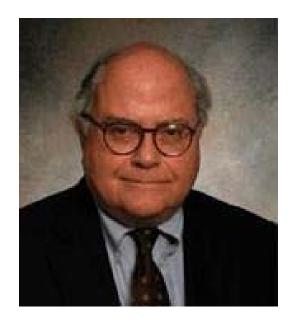
Scientist Educator Mentor

September 11, 1942 - July 4, 2012

Variance Representations DBM 3-way ANOVA

- Charlie Metz, University of Chicago





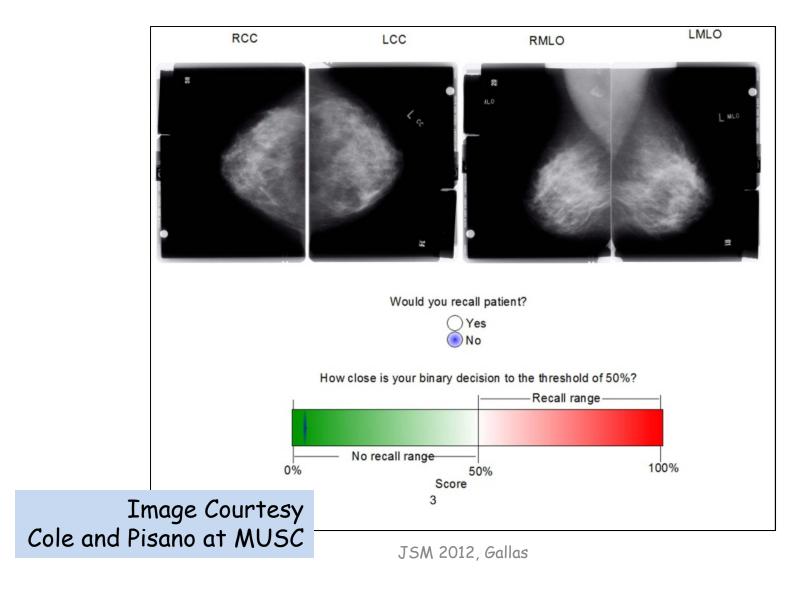
Memorial service:
11 a.m. Monday, Aug. 27
Rockefeller Memorial
Chapel, followed by a
reception in Ida Noyes
Hall's Cloister Club.

September 11, 1942 - July 4, 2012

Diagnostic Performance

- Sensitivity
 - Success rate on diseased cases
- Specificity
 - Success rate on non-diseased cases
- ROC and Area Under ROC curve
 - Tradeoff between Sensitivity and Specificity
 - Interaction btw diseased and non-diseased

Diagnostic Performance Observer Data



Diagnostic Performance

Observer Data

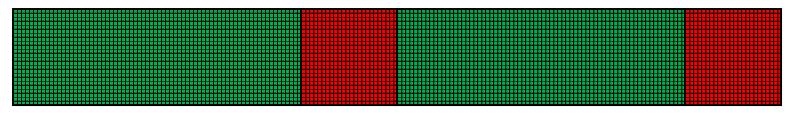
- Fully-crossed study
 - All readers read all cases
 - Readers and cases are paired across modalities

Data Array:

Rows = readers Cols = cases

Modality 1

Modality 2



Non-Diseased Cases

Diseased Cases Non-Diseased Cases

Diseased Cases

Time = 4:00

- Pause
- Previous Time = 5:13

Diagnostic Performance Reader-averaged AUC

- Focus: Reader-averaged AUC
 - Summary of ROC
 - Reader average of ability to separate
 - Equivalent to probability

Diagnostic Performance Reader-averaged AUC

Nonparametric estimator

U-stats, Mann-Whitney, Wilcoxon, Trapezoid

$$\overline{AUC_m} = \sum_{r=1}^{N_R} \frac{1}{N_R} \sum_{j=1}^{N_1} \frac{1}{N_1} \sum_{i=1}^{N_0} \frac{1}{N_0} S_{mijr}$$

$$s_{mijr} = s(y_{mjr} - x_{mir})$$

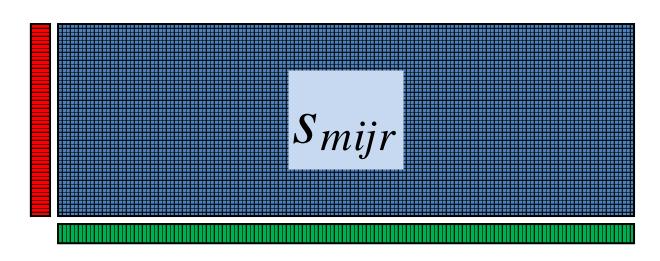
m: Modality
i: Non-diseased case
j: Diseased case
r: Reader

$$= \begin{cases} 1 & y_{mjr} - x_{mir} > 0 \\ 1/2 & y_{mjr} - x_{mir} = 0 \\ 0 & y_{mjr} - x_{mir} < 0 \end{cases}$$

Diagnostic Performance Success Matrix

- One modality m
- One reader r

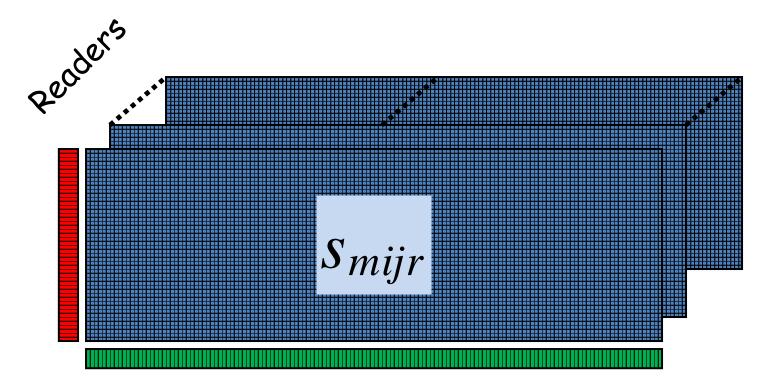
- Row i: Diseased case
- Col j: Non-diseased case



Diagnostic Performance Success Matrix

- · One modality
- Multiple readers

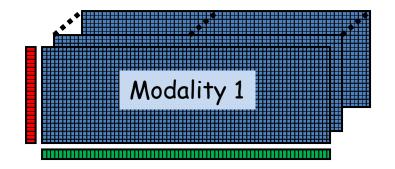
- Row i: Diseased case
- Col j: Non-diseased case

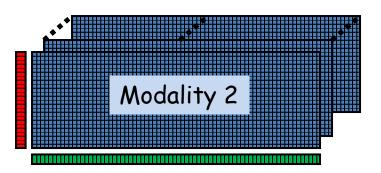


Diagnostic Performance Success Matrix

- Multiple modalities
- Multiple readers

- Row i: Diseased case
- Col j: Non-diseased case



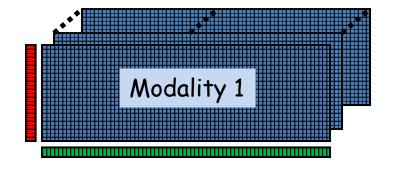


Diagnostic Performance Nonparametric AUCs

Average elements of Success Matrix
 Estimates population quantities

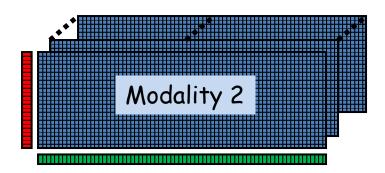
$$\bar{s}_{m \cdot \cdot r} = AUC_{mr}$$

$$\bar{s}_{m}... = AUC_{m}$$



$$E(s_{mijr} | mr) = AUC_{mr}$$

$$E(s_{mijr} | m) = AUC_m$$



Time = 6:00

- Pause
- Time=2:30, Total=7:45

Variance Representations

- Main Random Effects
 - case variabilitydifficulty
 - reader variability skill
 - reader/case interaction
 training
 readers reading same cases
- MRMC: Multi-Reader Multi-Case Variance Analysis

Variance Representations

- Main Random Effects
 - case variability
 Non-disease + Disease + Interaction
 - reader variability
 - reader/case interaction
 Non-disease + Disease + Interaction

Variance Representations U-statistic result

- Single Modality
 - Gallas et al. (2009)

U-statistic result agle Modality allas et al. (2009) Non-diseased cases
$$var(AUC) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0N_1} + \frac{\sigma_R^2}{N_R}$$
 and where $var(AUC) = \frac{\sigma_R^2}{N_R}$ and $var(AUC) = \frac{\sigma_R^2}{N_R}$

No modeling, MVUE

7components

$$+\frac{R}{N_{R}} + \frac{\sigma_{0R}^{2}}{N_{0}N_{R}} + \frac{\sigma_{1R}^{2}}{N_{0}N_{R}} + \frac{\sigma_{01R}^{2}}{N_{0}N_{1}N_{R}}$$

Variance Representations U-statistic result

- Two Modalities
 - Gallas et al. (2009)

$$var(AUC_1 - AUC_2) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0 N_1}$$

No modeling, MVUE

Of course, different interpretation for these components of variance from before.

$$N_0$$
 N_1 N_0N_1 N_0N_1 $+ \frac{\sigma_R^2}{N_R}$ $+ \frac{\sigma_{0R}^2}{N_0N_R}$ $+ \frac{\sigma_{1R}^2}{N_0N_R}$ $+ \frac{\sigma_{01R}^2}{N_0N_1N_R}$

Variance Representations U-statistic result

- Two Modalities
 - Gallas et al. (2009)

$$var(AUC_1 - AUC_2) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0 N_1}$$

7 components modality 1 7 components modality 2 7 covariances

$$+\frac{\sigma_{R}^{2}}{N_{R}} + \frac{\sigma_{1R}^{2}}{N_{0}N_{R}} + \frac{\sigma_{1R}^{2}}{N_{0}N_{R}} + \frac{\sigma_{01R}^{2}}{N_{0}N_{1}N_{R}}$$

Variance Representations MLE, Ideal Bootstrap, Method of Moments

· Two Modalities

- Gallas et al. (2009)

$$var(AUC_1 - AUC_2) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0 N_1}$$

MLE: Assume samples are entire distribution.

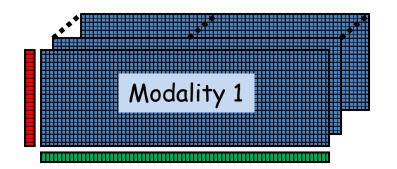
Introduce bias for positive variances (components)

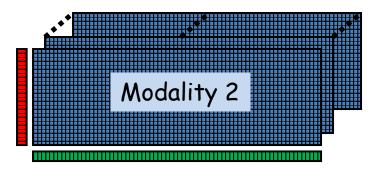
$$\frac{N_0}{N_0} \frac{N_1}{N_1} \frac{N_0 N_1}{N_0 N_1} + \frac{\sigma_R^2}{N_0} + \frac{\sigma_{1R}^2}{N_0 N_R} + \frac{\sigma_{01R}^2}{N_0 N_1 N_R}$$

Variance Representations

U-statistic result = 4-way ANOVA

- 4 effects:
 - Multiple modalities (fixed)
 - Multiple readers (random)
 - Rows: Diseased cases (random)
 - Columns: Non-diseased cases (random)

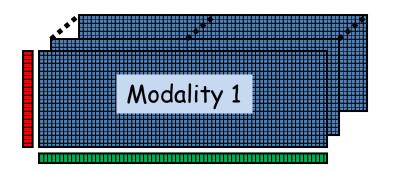


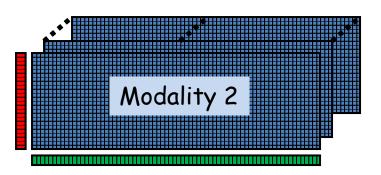


Variance Representations U-statistic result = 4-way ANOVA

• Caveats:

- Observed data are success elements
 Not strictly independent observations
- Can specify variances per modality or pool





Time = 9:30

- Pause
- Time=5:15, Total=13:00

Variance Representations ANOVA

- DBM: Dorfman, Berbaum and Metz (1992)
 - 3-way ANOVA: modality, readers, cases
 - Jackknife pseudovalues

- OR: Obuchowski & Rockette (1995)
 - 2-way ANOVA: modality, reader
 - Correlated errors

- Marginal-Mean ANOVA
 - Mm-ANOVA
 - (Hillis to be submitted)
 - Bridge linking both variance representations
 - Hypothetical 3-way ANOVA no pseudovalues
 - Estimation based on OR

Variance Representations

3-way ANOVA

• Single Modality: DBM & mm-ANOVA

$$var(AUC) = \frac{\sigma_{cases}^2 + \sigma_{mod x cases}^2}{N_{cases}}$$

Can also estimate these components from U-statistics or MLE

Diseased and nondiseased effects are pooled

$$+ \frac{\sigma_{\text{readers}}^2 + \sigma_{\text{mod} \times \text{readers}}^2}{N_{\text{readers}}} \\ + \frac{\sigma_{\text{cases} \times \text{readers}}^2 + \sigma_{\text{mod} \times \text{cases} \times \text{readers}}^2}{N_{\text{cases}} N_{\text{readers}}}$$

Variance Representations

3-way ANOVA: DBM & mm-ANOVA

Two Modalities: DBM & mm-ANOVA

$$var(\widehat{AUC_1} - \widehat{AUC_2}) = \frac{2\sigma_{\text{mod}x}^2 cases}{N_{\text{cases}}}$$

Can also estimate these components from U-statistics or MLE

Diseased and nondiseased effects are pooled

$$+ \frac{2\sigma_{\text{mod} \times \text{readers}}^2}{N_{\text{readers}}} \\ + \frac{2\sigma_{\text{mod} \times \text{cases} \times \text{readers}}^2}{N_{\text{cases}}N_{\text{readers}}}$$

Variance Representations 2-way ANOVA & Correlated Errors OR & mm-ANOVA

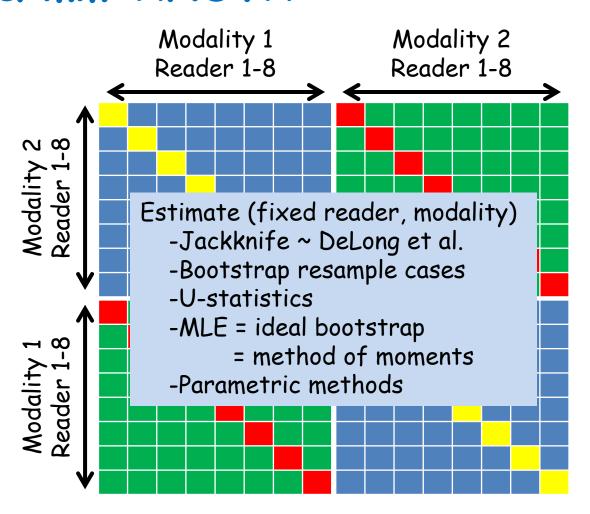


Var_ε = Same modality, same reader

Cov1 = Diff modality, same reader

Cov2 = Same modality, Diff reader

Cov3 = Diff. modality, Diff. reader



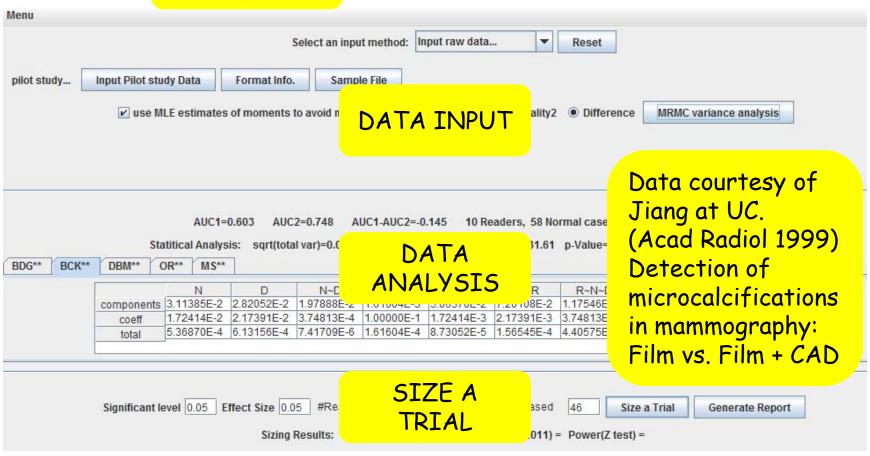
Variance Representations Hillis Marginal-Mean (3-way) ANOVA

 If use U-stats (or MLE) to estimate fixed-reader covariances

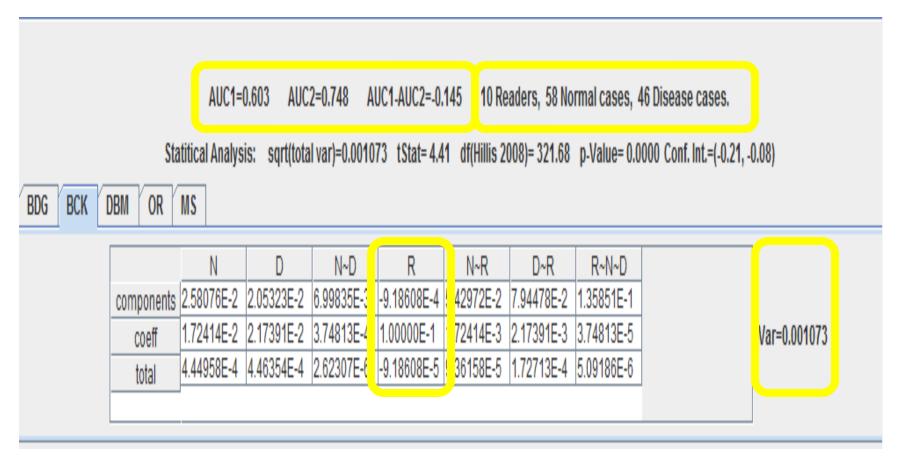
• ... then equivalence across variance representations.

Variance in Reader Studies: iMRMC

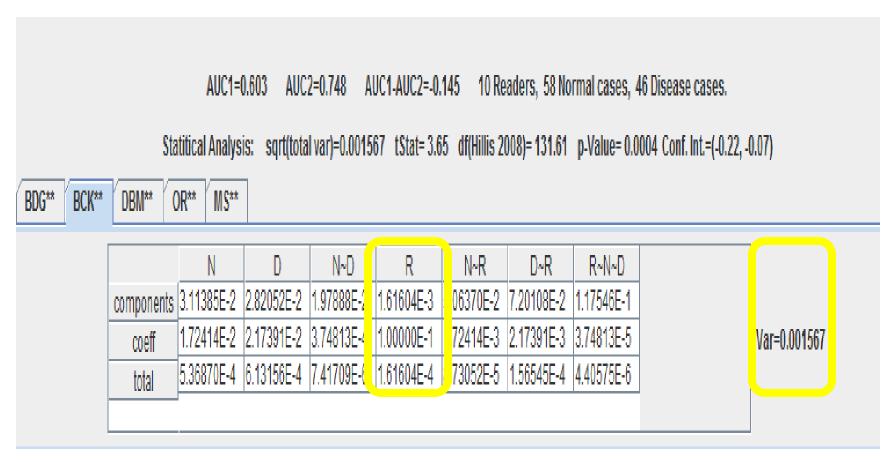
• http://Main author: http://Xin He, FDA http://Xin He, FDA http://Xin He, FDA



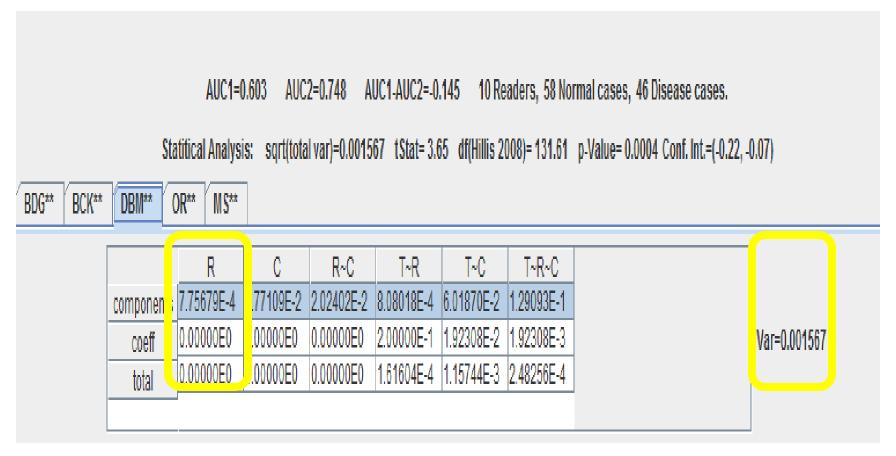
Variance in Reader Studies: iMRMC, U-Stats



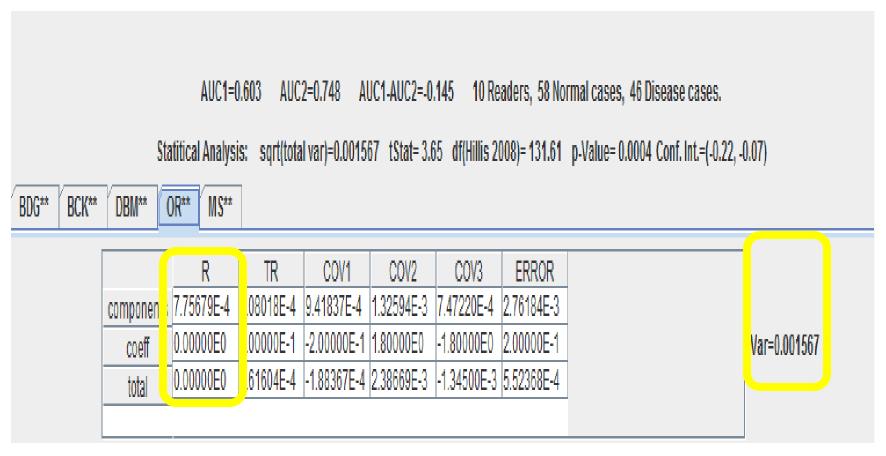
Variance in Reader Studies: iMRMC, MLE



Variance in Reader Studies: iMRMC, DBM



Variance in Reader Studies: iMRMC, OR & mm-ANOVA



Time = 16:15

- Pause
- Time=9:00, Total=22:00

Variance Representations Methodology Evaluation Tool

- Roe and Metz (1997)
 ROC simulation model
 - Multiple modalities (fixed effect)
 - Multiple readers
 - Multiple cases
 - TRUTH!

Except for truth looks like 3-way ANOVA

$$X_{ijkt} = \mu_t + \tau_{it} + R_{jt} + C_{kt}$$

$$+ (\tau R)_{ijt} + (\tau C)_{ikt} + (RC)_{jkt}$$

$$+ (\tau RC)_{ijkt} + E_{ijkt}$$

Variance Representations Size a Trial

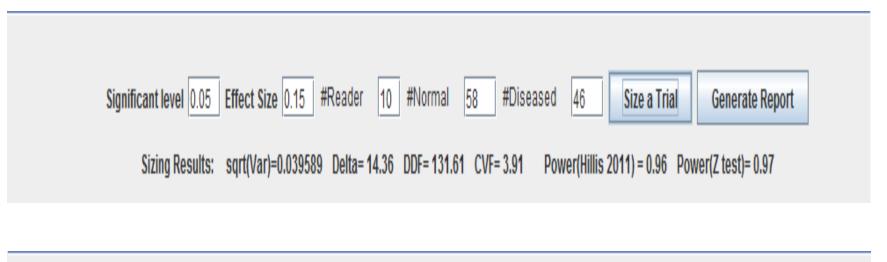
$$var(AUC_1 - AUC_2) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0 N_1}$$

variance.

C.I. & Hypothesis test: -Gaussian model -d.o.f. from Hillis

• Two Modalities
$$\text{Var} \big(\overline{\text{AUC}_1} - \overline{\text{AUC}_2} \big) = \frac{\sigma_0^2}{N_0} + \frac{\sigma_1^2}{N_1} + \frac{\sigma_{01}^2}{N_0 N_1} \\ + \frac{\sigma_R^2}{N_R} \\ \text{Pick NO, N1, NR, see the variance.} \\ + \frac{\sigma_{0R}^2}{N_0 N_R} + \frac{\sigma_{1R}^2}{N_0 N_R} + \frac{\sigma_{01R}^2}{N_0 N_1 N_R}$$

http://js.cx/~xin/mrmc.html

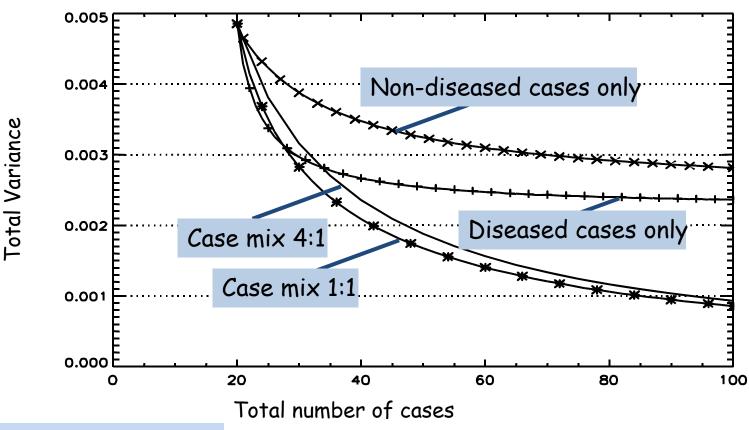


Significant level 0.05 Effect Size 0.05 #Reader 10 #Normal 58 #Diseased 46 Size a Trial Generate Report

Sizing Results: sqrt(Var)=0.039589 Delta=1.60 DDF=131.61 CVF=3.91 Power(Hillis 2011) = 0.24 Power(Z test)=0.24

- NIH/ASCCP sub-study of ALTS [2-3]
 - Atypical Squamous Cells of Undetermined Significance (ASCUS) Low-Grade Squamous Intraepithelial Lesion (LSIL) Triage Study
 - Colposcopy
- 1,000 women enrolled; 939 with evaluable Cervigrams™
- 21 colposcopists
- 20 patients (16 normal and 4 diseased) had Cervigrams[™] read by every reader (420 readings)
- Overall diagnosis for patient

4:1 sampling
-> 25% study prevalence



Reduce variance by 50%.

1:1 sampling: add 15 cases.

4:1 sampling: add 20 cases

Plot courtesy of Hsu, NCI.

- Which components of variance should I use?
 - Pilot study
 - Find data from a completed study that is
 - Relevant to imaging modality
 - Relevant to viewing conditions
 - Relevant to task/disease
- iMRMC: working on annotated database

Time = 21:44

- Pause
- Time=5:30, Total=27:30

- Fully-crossed study
 - All readers read all cases
 - Readers and cases are paired across modalities

Data Array:

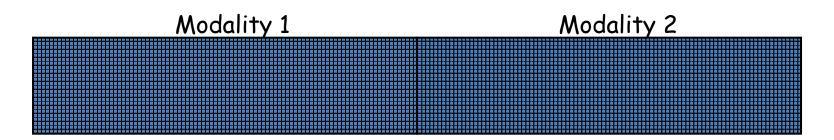
Rows = readers

Cols = cases



- Fully-crossed study
 - All readers read all cases
 - Readers and cases are paired across modalities

Remove truth labels to unclutter study design concepts. Diseased and non-diseased cases need to be treated separately.



Data Array:

Rows = readers Cols = cases

- Fully-crossed study is burdensome
 - All readers read all cases
 - Readers and cases are paired across modalities
- Split-plot study
 - Readers and cases split into 2 groups
 - Data is fully-crossed within a group

Modality 1 Modality 2

	No Data		No Data
No Data		No Data	

Data Array:

Rows = readers Cols = cases

- Fully-crossed is burdensome
 - A lot of reads per reader
 - A lot of reads total
- Split-plot study may save time (and money)
 - Half the reads per reader
 - Half the reads total

Modality 1

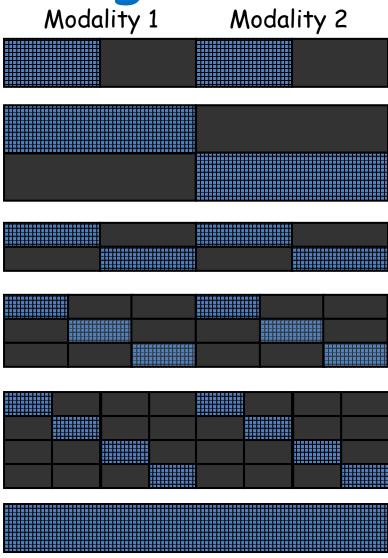
Modality 2

	No Data		No Data
No Data		No Data	

Data Array:

Rows = readers Cols = cases

- Fully-Crossed A
- Readers Unpaired Across Modalities
- 2-Groups
- 3-Groups
- 4-Groups
- Fully-Crossed B



- "U-statistic" approach that <u>decouples</u> variance components from study design
 - Gallas and Brown (2008)
- Roe and Metz simulation
 - given description of scores, know the components of variance (numerical integration)
- Model parameters ($\Delta\mu$ = 1.53)
 - <u>Var_r</u> <u>Var_c</u> <u>Var_rc</u> <u>Var_tr</u> <u>Var_tc</u> <u>Var_tc</u> <u>Var_tc</u> <u>Var_tr</u> <u>0.100</u> 0.200

Study Design	Groups	Rea	ders	Ca	ases	Read	ds	Statistical Efficiency
	G	$\frac{J}{G}$	J	$\frac{N_1}{G} + \frac{N_0}{G}$	$N_{Total} \\ N_0 + N_1$	per reader	total	$\frac{\text{var}(2\text{-groups})}{\text{var}(\text{alt. design})}$
Full-A	1	6	6	30+30	60	120	720	0.83
Unpaired Readers	1	6	12*	60+60	120	120	1440	0.90
2-groups	2	3	6	30 + 30	120	120	720	1.00
3-groups	3	3	9	20+20	120	80	720	1.20
4-groups	4	3	12	15 + 15	120	60	720	1.33
Full-B	1	6	6	60+60	120	240	1440	1.16

Resources: Tried to control

- total # reads
- total # cases
- # reads per reader

Study Design	Groups	Readers		Cases		Scores		Statistical Efficiency
	G	$\frac{J}{G}$	J	$\frac{N_1}{G} + \frac{N_0}{G}$	$N_{Total} \\ N_0 + N_1$	per reader	total	$\frac{\text{var}(2\text{-groups})}{\text{var}(\text{alt. design})}$
Full-A	1	6	6	30 + 30	60	120	720	0.83
Unpaired Readers	1	6	12*	60+60	120	120	1440	0.90
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3-groups	3	3	9	20+20	120	80	720	1.20
4-groups	4	3	12	15 + 15	120	60	720	1.33
Full-B	1	6	6	60 + 60	120	240	1440	1.16

Take-away 1. It is possible (and fairly easy) to compare study designs.

Study Design	Groups	Rea	ders	Ca	ases	Scor	es	Statistical Efficiency
	G	$\frac{J}{G}$	J	$\frac{N_1}{G} + \frac{N_0}{G}$	$N_{Total} \\ N_0 + N_1$	per reader	total	$\frac{\text{var}(2\text{-groups})}{\text{var}(\text{alt. design})}$
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3-groups	3	3	9	20+20	120	80	720	1.20
4-groups	4	3	12	15 + 15	120	60	720	1.33
Full-B	1	6	6	60 + 60	120	240	1440	1.16

Take-away 2. Pay a price when you don't pair readers across modalities.

Study Design	Groups	Readers		Cases		Scores		Statistical Efficiency
	G	$\frac{J}{G}$	J	$\frac{N_1}{G} + \frac{N_0}{G}$	$N_{Total} \\ N_0 + N_1$	per reader	total	$\frac{\text{var}(2\text{-groups})}{\text{var}(\text{alt. design})}$
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4-groups	4	3	12	15 + 15	120	60	720	1.33
Full-B	1	6	6	60+60	120	240	1440	1.16

Take-away 3. There is a moderate hit to efficiency when you split the experiment into two groups.

Study Design	Groups	Readers		Cases		Scores		Statistical Efficiency
	G	$\frac{J}{G}$	J	$\frac{N_1}{G} + \frac{N_0}{G}$	$N_{Total} \\ N_0 + N_1$	per reader	total	$\frac{\text{var}(2\text{-groups})}{\text{var}(\text{alt. design})}$
Full-A	1	6	6	30+30	60	120	720	0.83
Unpaired Readers	1	6	12*	60+60	120	120	1440	0.90
2-groups	2	3	6	30 + 30	120	120	720	1.00
3-groups	3	3	9	20+20	120	80	720	1.20
4-groups	4	3	12	15 + 15	120	60	720	1.33
Full-B	1	6	6	60+60	120	240	1440	1.16

Take-away 4. You can be more efficient by splitting more. (need more readers, should avoid splitting below 25 cases per truth per reader)

Time = 25:50

• Time=3:45, Total=31:15

Conclusions

- Diagnostic Performance
 - Area under ROC curve
- Variance representations
- Sizing a study
 - Using Components of Variance
 - Investigating Study designs
 Practical vs. Statistical Efficiency

Future Work

 Include arbitrary study design in iMRMC

Generalize methods to concordance

Variance in Reader Studies: Methods & Software

- General Regression, Tosteson and Begg (1988)
- The jackknife/ANOVA, Dorfman, Berbaum and Metz (1992)
 - http://metz-roc.uchicago.edu/MetzROC
- ANOVA and correlation model, Obuchowski (1995)
 - http://www.bio.ri.ccf.org/html/rocanalysis.html
- Ordinal Regression, Toledano and Gatsonis (1995)
- Bootstrap, Beiden, Wagner, and Campbell (2000)
- U-statistics, Gallas
 - http://js.cx/~xin/index

Radiologist Variability Example

- 108 US Radiologists
- 79 mammograms:
 - 34 normal/benign
 - -45 breast cancer

- Fully-crossed data
 - Every radiologist read every case

Radiologist Variability Example

- Measurement Scale
 BIRADS: Breast Imaging-Reporting and Data
 System
 (Ordinal)
 - -1, negative
 - 2, no evidence of malignancy
 - 3, probably benign findings; short-interval followup
 - 4, suspicious abnormality; biopsy should be considered
 - 5, high probability of cancer; biopsy recommended

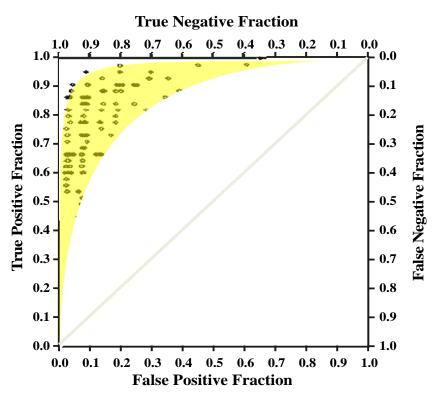
Radiologist Variability Example

Beam et al., Arch Intern Med 1996

- Measurement Scale BIRADS (Ordinal)
 - 1, negative
 - 2, no evidence of malignancy
 - 3, probably benign findings short-interval follow-up

Threshold

- 4, suspicious abnormality biopsy should be considered
- 5, high probability of cancer
- biopsy recommended



Radiologist Variability Example

	Mean	(Min, Max) Range	Variance Confidence Interval
Sensitivity N=45	80%	(47,100) 53	?
Specificity N=34	90%	(35,99) 63	?
AUC N _{normal} =34 N _{cancer} =45	85%	(74,94) 21	?