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Chapter 1

Formal Models and Tests

1.1 Formal Models and Tests

While the Bland-Altman plot is a simple technique for comparing measurements, Kinsella (1986) notes the lack of formal testing offered by that approach, with it relying on the practitioner’s opinion to judge the outcome. Altman and Bland (1983) proposed a formal test on the Pearson correlation coefficient of case-wise differences and means. According to the authors, this test is equivalent to the ‘Pitman-Morgan Test’, a key contribution to method comparison studies that shall be discussed shortly (Morgan, 1939; Pitman, 1939). There has been no further mention of this particular test in Bland and Altman (1986), although Bland and Altman (1999) refers to Spearman’s rank correlation coefficient. Bland and Altman (1999) commented ‘*we do not see a place for methods of analysis based on hypothesis testing*’, while also stating that they consider structural equation models to be inappropriate.

Kinsella’s Model

Kinsella (1986) presented a simple model to describe a measurement by each method, describing the relationship with its real value. Only the non-replicate case is considered, as this is the context of the Bland-Altman plots. Other authors, such as Carstensen

(2004); Carstensen et al. (2008), present similar formulations of the same model, as well as modified models to account for multiple measurements by each methods on each item, known as replicate measurements.

Kinsella (1986) formulates a model for single measurement observations for a method comparison study as a linear mixed effects model, i.e. model that additively combine fixed effects and random effects.

$$Y_{ij} = \mu + \beta_j + u_i + \epsilon_{ij} \quad i = 1, \dots, n \quad j = 1, 2$$

The true value of the measurement is represented by μ while the fixed effect due to method j is β_j . For simplicity these terms can be combined into single terms; $\mu_1 = \mu + \beta_1$ and $\mu_2 = \mu + \beta_2$. The inter-method bias is the difference of the two fixed effect terms, $\mu_d = \beta_1 - \beta_2$. Each of the i items are assumed to give rise to random error, represented by u_i . This random effects terms is assumed to have mean zero and be normally distributed with variance σ^2 . There is assumed to be an attendant error for each measurement on each item, denoted ϵ_{ij} , which is also assumed to have mean zero. The variance of measurement error for both methods are not assumed to be identical for both methods variance, hence it is denoted σ_j^2 . The set of observations (x_i, y_i) by methods X and Y are assumed to follow the bivariate normal distribution with expected values $E(x_i) = \mu_1$ and $E(y_i) = \mu_2$ respectively. The variance covariance of the observations Σ is given by

$$\Sigma_{(X, Y)} = \begin{bmatrix} \sigma^2 + \sigma_1^2 & \sigma^2 \\ \sigma^2 & \sigma^2 + \sigma_2^2 \end{bmatrix}.$$

The case-wise differences and means are calculated as $d_i = x_i - y_i$ and $a_i = (x_i + y_i)/2$ respectively. Both d_i and a_i are assumed to follow a bivariate normal distribution with $E(d_i) = \mu_d = \mu_1 - \mu_2$ and $E(a_i) = \mu_a = (\mu_1 + \mu_2)/2$. The variance matrix $\Sigma_{(A, D)}$ is

$$\Sigma_{(A, D)} = \begin{bmatrix} \sigma_1^2 + \sigma_2^2 & \frac{1}{2}(\sigma_1^2 - \sigma_2^2) \\ \frac{1}{2}(\sigma_1^2 - \sigma_2^2) & \sigma^2 + \frac{1}{4}(\sigma_1^2 + \sigma_2^2) \end{bmatrix}. \quad (1.1)$$

This model implies that the difference between the paired measurements can be expressed as

$$d_i = x_i - y_i \sim \mathcal{N}(\mu_d, \sigma_1^2 + \sigma_2^2).$$

Importantly, this is independent of the true value μ . As the case-wise differences are of interest, the main parameter of interest is the inter-method bias fixed effects for methods $\mu_d = \beta_1 - \beta_2$.

In some types of analysis, such as the conversion problems described by Lewis et al. (1991), measurements made by methods X and Y may be denominated in different units, and an estimate for the scaling factor λ must be determined. In this formulation, using amended notation, for comparing two methods X and Y , in their measurement of item i , where the unknown ‘true value’ is τ_i . α represents the inter-method bias, estimated as $E(X - Y)$.

$$X_i = \tau_i + \delta_i, \quad \delta_i \sim \mathcal{N}(0, \sigma_1^2) \quad (1.2)$$

$$Y_i = \alpha + \lambda\tau_i + \epsilon_i, \quad \epsilon_i \sim \mathcal{N}(0, \sigma_2^2) \quad (1.3)$$

For the time being, we will restrict ourselves to problems where β is assumed to be 1.

Kinsella (1986) demonstrates the estimation of the variance terms and relative precisions relevant to a method comparison study, with attendant confidence intervals for both. The measurement model introduced by Grubbs (1948, 1973) provides a formal procedure for estimate the variances σ^2 , σ_1^2 and σ_2^2 devices. Grubbs (1948) offers maximum likelihood estimates, commonly known as Grubbs estimators, for the various variance components,

$$\begin{aligned} \hat{\sigma}^2 &= \sum \frac{(x_i - \bar{x})(y_i - \bar{y})}{n-1} = Sxy, \\ \hat{\sigma}_1^2 &= \sum \frac{(x_i - \bar{x})^2}{n-1} = S^2x - Sxy, \\ \hat{\sigma}_2^2 &= \sum \frac{(y_i - \bar{y})^2}{n-1} = S^2y - Sxy. \end{aligned}$$

Thompson (1963) presents confidence intervals for the relative precisions of the measurement methods, $\Delta_j = \sigma_S^2/\sigma_j^2$ (where $j = 1, 2$), as well as the variances σ_S^2, σ_1^2

and σ_2^2 ,

$$\Delta_1 > \frac{C_{xy} - t(|A|/n - 2))^{\frac{1}{2}}}{C_x - C_{xy} + t(|A|/n - 2))^{\frac{1}{2}}}. \quad (1.4)$$

Thompson (1963) defines Δ_j to be a measure of the relative precision of the measurement methods, with $\Delta_j = \sigma^2/\sigma_j^2$. Thompson also demonstrates how to make statistical inferences about Δ_j . Based on the following identities,

$$\begin{aligned} C_x &= (n-1)S_x^2, \\ C_{xy} &= (n-1)S_{xy}, \\ C_y &= (n-1)S_y^2, \\ |A| &= C_x \times C_y - (C_{xy})^2, \end{aligned}$$

the confidence interval limits of Δ_1 are

$$\begin{aligned} \Delta_1 &> \frac{C_{xy} - t(\frac{|A|}{n-2})^{\frac{1}{2}}}{C_x - C_{xy} + t(\frac{|A|}{n-2})^{\frac{1}{2}}} \\ \Delta_1 &> \frac{C_{xy} + t(\frac{|A|}{n-2})^{\frac{1}{2}}}{C_x - C_{xy} - t(\frac{|A|}{n-2})^{\frac{1}{2}}} \end{aligned} \quad (1.5)$$

The value t is the $100(1 - \alpha/2)\%$ upper quantile of Student's t distribution with $n - 2$ degrees of freedom (Kinsella, 1986). The confidence limits for Δ_2 are found by substituting C_y for C_x in (1.3). Negative lower limits are replaced by the value 0.

1.1.1 Pitman-Morgan Testing

An early contribution to formal testing in method comparison was made by both Morgan (1939) and Pitman (1939), in separate contributions. Correlation between differences and means is a test statistics for the null hypothesis of equal variances given bivariate normality.

This test assess the equality of population variances by testing for zero correlation between the sums and differences. The basis of this approach is that the distribution of the original measurements is bivariate normal.

These authors noted that the correlation coefficient depends upon the difference $\sigma_1^2 - \sigma_2^2$, being zero if and only if $\sigma_1^2 = \sigma_2^2$. Therefore a test of the hypothesis $H : \sigma_1^2 = \sigma_2^2$ is equivalent to a test of the hypothesis $H : \rho(a, d) = 0$. This corresponds to the well-known t -test for a correlation coefficient with $n - 2$ degrees of freedom.

The test of the hypothesis that the variances σ_1^2 and σ_2^2 are equal, which was devised concurrently by Pitman (1939) and Morgan (1939), is based on the correlation of the casewise-differences and sums, d with s , the coefficient being $\rho_{(d,s)} = (\sigma_1^2 - \sigma_2^2)/(\sigma_D \sigma_S)$, which is zero if, and only if, $\sigma_1^2 = \sigma_2^2$. The test statistic is the familiar t -test with $n - 2$ degree of freedom.

The classical Pitman-Morgan test can be adapted as a hypothesis test of equal variance for both methods, based on the correlation value $\rho_{a,d}$;

$$\rho(a, d) = \frac{\sigma_1^2 - \sigma_2^2}{\sqrt{(\sigma_1^2 + \sigma_2^2)(4\sigma_S^2 + \sigma_1^2 + \sigma_2^2)}}. \quad (1.6)$$

Bartko (1994) describes the Pitman-Morgan test as identical to the test of the slope equal to zero in the regression of Y_{i1} on Y_{i2} , a result that can be derived using straightforward algebra. The Pitman-Morgan test is equivalent to the marginal test of the slope estimate in Bradley and Blackwood (1989).

Bartko (1994) discusses the use of the well known paired sample t test to test for inter-method bias; $H : \mu_d = 0$. The test statistic is distributed a t random variable with $n - 1$ degrees of freedom. Only if the two methods show comparable precision then the paired sample Student t -test is appropriate for testing the inter-method bias. Therefore, it should only be used in succession to the Pitman-Morgan test. Furthermore, these tests are only valid in the case of non-replicate measurements.

1.2 Bradley Blackwood

Bradley and Blackwood (1989) offers a formal simultaneous hypothesis test for the mean and variance of two paired data sets. Using simple linear regression of the differences of each pair against the sums, a line is fitted to the model, with estimates

for intercept and slope ($\hat{\beta}_0$ and $\hat{\beta}_1$). The null hypothesis of this test is that the mean (μ) and variance (σ^2) of both data sets are equal if the slope and intercept estimates are equal to zero (i.e $\sigma_1^2 = \sigma_2^2$ and $\mu_1 = \mu_2$ if and only if $\beta_0 = \beta_1 = 0$).

Bradley and Blackwood (1989) construct the conditional expectation of D given S as linear model. They used this result to propose a test of the joint hypothesis of the mean difference and equal variances. If the intercept and slope estimates are zero, the two methods have the same mean and variance.

This technique offers a formal simultaneous hypothesis test for the mean and variance of two paired data sets. The null hypothesis of this test is that the mean (μ) and variance (σ^2) of both data sets are equal if the slope and intercept estimates are equal to zero (i.e $\sigma_1^2 = \sigma_2^2$ and $\mu_1 = \mu_2$ if and only if $\beta_0 = \beta_1 = 0$).

Both regression coefficients are derived from the respective means and standard deviations of their respective data sets. We determine if the respective means and variances are equal if both beta values are simultaneously equal to zero. The test is conducted using an F test, calculated from the results of a regression of D on M.

Bartko (1994) amends this approach for use in method comparison studies, using the averages of the pairs, as opposed to the sums, and their differences. This approach can facilitate simultaneous usage of test with the Bland-Altman technique.

A test statistic is then calculated from the regression analysis of variance values (Bradley and Blackwood, 1989) and is distributed as ‘F’ random variable. The degrees of freedom are $\nu_1 = 2$ and $\nu_2 = n - 2$ (where n is the number of pairs). The critical value is chosen for $\alpha\%$ significance with those same degrees of freedom.

Bartko’s test statistic take the form:

$$F^* = \frac{(\Sigma d^2) - SSReg}{2MSReg}.$$

For the Grubbs data, $\Sigma d^2 = 5.09$, $SSReg = 0.60$ and $MSreg = 0.06$ Therefore the test statistic is 37.42, with a critical value of 4.10. Hence the means and variance of the Fotobalk and Counter chronometers are assumed to be simultaneously equal.

Importantly, this approach determines whether there is both inter-method bias and

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Averages	1	0.04	0.04	0.74	0.4097
Residuals	10	0.60	0.06		

Table 1.2.1: Regression ANOVA of case-wise differences and averages for Grubbs Data

precision present, or alternatively if there is neither present. It has previously been demonstrated that there is a inter-method bias present, but as this procedure does not allow for separate testing, no conclusion can be drawn on the comparative precision of both methods.

1.2.1 Blackwood-Bradley Model

Bradley and Blackwood (1989) have developed a regression based procedure for assessing the agreement. This approach performs a simultaneous test for the equivalence of means and variances of the respective methods. The Bradley Blackwood test is a simultaneous test for bias and precision. They propose a regression approach which fits D on A , where D is the difference and average of a pair of results.

$$D = (X_1 - X_2) \quad (1.7)$$

$$A = (X_1 + X_2)/2 \quad (1.8)$$

Using simple linear regression of the differences of each pair against the sums, a line is fitted to the model, with estimates for intercept and slope ($\hat{\beta}_0$ and $\hat{\beta}_1$).

The Bradley-Blackwood procedure fits D on A as follows:

$$D = \beta_0 + \beta_1 A \quad (1.9)$$

1.2.2 Model for Replicate Measurements

The single measurement model can be generalized to the replicate measurement case, by additionally specifying replicate values. Let y_{mir} be the r -th replicate measurement

for item i made by method m . Further to Barnhart et al. (2007) fixed effect can be expressed with a single term α_{mi} , which incorporate the true value μ_i .

$$y_{mir} = \mu_i + \alpha_m + e_{mir}$$

Combining fixed effects (Barnhart et al., 2007), we write,

$$y_{mir} = \alpha_{mi} + e_{mir}.$$

The following assumptions are required e_{mir} is independent of the fixed effects with mean $E(e_{mir}) = 0$. Further to Barnhart et al. (2007) between-item and within-item variances $\text{Var}(\alpha_{mi}) = \sigma_{Bm}^2$ and $\text{Var}(e_{mir}) = \sigma_{Wm}^2$

1.2.3 Statistical Model For Replicate Measurements

Let y_{Aij} and y_{Bij} be the j th repeated observations of the variables of interest A and B taken on the i th item. The number of repeated measurements for each variable may differ for each item. Both variables are measured on each time points. Let n_i be the number of observations for each variable, hence $2 \times n_i$ observations in total.

It is assumed that the pair y_{Aij} and y_{Bij} follow a bivariate normal distribution.

$$\begin{pmatrix} y_{Aij} \\ y_{Bij} \end{pmatrix} \sim \mathcal{N}(\mu, \Sigma) \text{ where } \mu = \begin{pmatrix} \mu_A \\ \mu_B \end{pmatrix} \quad (1.10)$$

The matrix Σ represents the variance component matrix between response variables at a given time point j .

$$\Sigma = \begin{pmatrix} \sigma_A^2 & \sigma_{AB} \\ \sigma_{AB} & \sigma_B^2 \end{pmatrix} \quad (1.11)$$

σ_A^2 is the variance of variable A , σ_B^2 is the variance of variable B and σ_{AB} is the covariance of the two variable. It is assumed that Σ does not depend on a particular time point, and is the same over all time points.

1.2.4 Carstensen's Model for Replicate Measurements

Carstensen et al. (2008) develop their model from a standard two-way analysis of variance model, reformulated for the case of replicate measurements, with random effects terms specified as appropriate. For the replicate case, an interaction term c is added to the model, with an associated variance component. Their model describing y_{mir} , again the r th replicate measurement on the i th item by the m th method ($m = 1, 2$, $i = 1, \dots, N$, and $r = 1, \dots, n$), can be written as

$$y_{mir} = \alpha_m + \mu_i + a_{ir} + c_{mi} + \epsilon_{mir}. \quad (1.12)$$

The fixed effects α_m and μ_i represent the intercept for method m and the ‘true value’ for item i respectively. The random-effect terms comprise an item-by-replicate interaction term $a_{ir} \sim \mathcal{N}(0, \varsigma^2)$, a method-by-item interaction term $c_{mi} \sim \mathcal{N}(0, \tau_m^2)$, and model error terms $\epsilon_{mir} \sim \mathcal{N}(0, \varphi_m^2)$. All random-effect terms are assumed to be independent. For the case when replicate measurements are assumed to be exchangeable for item i , a_{ir} can be removed.

The model expressed in (2) describes measurements by m methods, where $m = \{1, 2, 3 \dots\}$. Based on the model expressed in (2), Carstensen et al. (2008) compute the limits of agreement as

$$\alpha_1 - \alpha_2 \pm 2\sqrt{\tau_1^2 + \tau_2^2 + \varphi_1^2 + \varphi_2^2}$$

Carstensen et al. (2008) notes that, for $m = 2$, separate estimates of τ_m^2 can not be obtained. To overcome this, the assumption of equality, i.e. $\tau_1^2 = \tau_2^2$ is required.

$$y_{mir} = \alpha_m + \mu_i + c_{mi} + e_{mir}, \quad e_{mi} \sim \mathcal{N}(0, \sigma_m^2), \quad c_{mi} \sim \mathcal{N}(0, \tau_m^2). \quad (1.13)$$

1.3 Regression Methods

Conventional regression models are estimated using the ordinary least squares (OLS) technique, and are referred to as ‘Model I regression’ (Cornbleet and Cochrane, 1979;

Ludbrook, 1997). A key feature of Model I models is that the independent variable is assumed to be measured without error. Cornbleet and Cochrane (1979) argue for the use of methods that based on the assumption that both methods are imprecisely measured, and that yield a fitting that is consistent with both ' X on Y ' and ' Y on X ' formulations. These methods uses alternatives to the OLS approach to determine the slope and intercept. The fundamental flaw of simple linear regression is that it allows for measurement error in one variable only. This causes a downward biased slope estimate.

As often pointed out in several papers (Altman and Bland, 1983; Ludbrook, 1997), this assumption invalidates simple linear regression for use in method comparison studies, as both methods must be assumed to be measured with error.

The use of regression models that assumes the presence of error in both variables X and Y have been proposed for use instead (Cornbleet and Cochrane, 1979; Ludbrook, 1997). These models are collectively known as 'Model II regression'. Errors-in-variables models are regression models that account for measurement errors in the independent variables, as well as the dependent variable.

Regression estimates depend on formulation of the model. A formulation with one method considered as the X variable will yield different estimates for a formulation where it is the Y variable. With Model I regression, the models fitted in both cases will entirely different and inconsistent. However with Model II regression, they will be consistent and complementary.

1.4 Error In Variable Models

Cornbleet and Cochrane (1979) comparing the three methods, citing studies by other authors, concluding that Deming regression is the most useful of these methods. They found the Bartlett method to be flawed in determining slopes.

Model II regression is suitable for method comparison studies, but it is more difficult to execute.

The Bland-Altman plot is uninformative about the comparative influence of proportional bias and fixed bias. Model II approaches, such as Deming regression, can provide independent tests for both types of bias.

However the author point out that *clinical laboratory measurements usually increase in absolute imprecision when larger values are measured*. However one of the assumptions that underline Deming and Mandel regression is constancy of the measurement errors throughout the range of values.

1.5 Deming Regression

The most commonly known Model II methodology is known as Deming's Regression, an approach that assumes error in both variables, and is recommended by Cornbleet and Cochrane (1979) as the preferred Model II regression for use in method comparison studies.

Informative analysis for the purposes of method comparison, Deming Regression is a regression technique taking into account uncertainty in both the independent and dependent variables.

The Deming regression method calculates a line of best fit for two sets of data. It differs from simple linear regression in that it is derived in a way that factors in for error in the x-axis, as well as the y-axis.

The sum of the square of the residuals of both variables are simultaneously minimized. This derivation results in the best fit to minimize the sum of the squares of the perpendicular distances from the data points. Normally distributed error of both variables is assumed, as well as a constant level of imprecision throughout the range of measurements.

The sum of squared distances from measured sets of values to the regression line is minimized at an angle specified by the ratio λ of the residual variance of both variables. When λ is one, the angle is 45 degrees. In ordinary linear regression, the distances are minimized in the vertical directions (Linnet, 1999).

In cases involving only single measurements by each method, λ may be unknown and is therefore assumed a value of one. While this will produce biased estimates, they are less biased than ordinary linear regression.

1.5.1 Kummel's Estimates

The appropriate estimates were derived by Kummel (1879), but were popularized in the context of medical statistics and clinical chemistry by Deming (1943). For a given λ , Kummel (1879) derived the following estimate that would later be used for the Deming regression slope parameter.

$$\hat{\beta} = \frac{S_{yy} - \lambda S_{xx} + [(S_{yy} - \lambda S_{xx})^2 + 4\lambda S_{xy}^2]^{1/2}}{2S_{xy}}, \quad (1.14)$$

with λ as the variance ratio. The intercept estimate α is simply estimated in the same way as in conventional linear regression, by using the identity $\bar{Y} - \hat{\beta}\bar{X}$. As stated previously λ is often unknown, and therefore must be assumed to equal one.

Several candidate models, with varying variance ratios may be fitted, and estimates of the slope and intercept are produced. However no model selection information is available to determine the best fitting model.

The measurement error is specified with measurement error variance related as $\lambda = \sigma_y^2/\sigma_x^2$, where σ_x^2 and σ_y^2 is the measurement error variance of the x and y variables, respectively. The variance of the ratio, λ , specifies the angle. When λ is one, the angle is 45 degrees. This approach would be appropriate when errors in y and x are both caused by measurements, and the accuracy of measuring devices or procedures are known. In cases involving only single measurements by each method, λ may be unknown and is therefore assumed a value of one. While this will bias the estimates, it is less biased than ordinary linear regression. Deming regression assumes that the variance ratio λ is known. When λ is defined as one, (i.e. equal error variances), the approach is equivalent to orthogonal regression.

1.6 Inferences for Deming Regression

As with conventional regression methodologies, Deming regression calculates an estimate for both the slope and intercept for the fitted line, and standard errors thereof. Therefore there is sufficient information to carry out hypothesis tests on both estimates, that are informative about presence of constant and proportional bias. The test for the intercept estimate acts as a test for the presence of constant bias between both measurement methods.

The intercept and slope are calculated according to Cornbleet and Cochrane (1979). The standard errors and confidence intervals are estimated using the Bootstrap techniques. Authors such as Carpenter and Bithell (2000) and Johnson (2001) provide relevant insights.

A hypothesis test for the intercept estimate can be used to test the intercept, and hence fixed bias, is equal to zero. Rejection of this hypothesis indicates that constant bias is present.

Similarly the test for the slope estimate can be used to test the hypothesis that the slope is equal to 1, and equivalently the presence of proportional bias. Rejection of this hypothesis indicates that a proportional bias exists. Similarly the test for the slope estimate can be used to formally test proportional bias between the two methods.

Model selection and diagnostic technique are well developed for classical linear regression methods. Typically an implementation of a linear model fit will be accompanied by additional information, such as the coefficient of determination and likelihood and information criteria, and a regression ANOVA table. Such additional information has not, as yet, been implemented for Deming regression.

1.6.1 Zhang Data

For convenience, a new data set shall be introduced to demonstrate Deming regression. Measurements of transmitral volumetric flow (MF) by doppler echocardiography, and left ventricular stroke volume (SV) by cross sectional echocardiography in 21 patients

with aortic valve disease are tabulated in Zhang et al. (1986). This data set features in the discussion of method comparison studies in Altman (1991, p.398) .

Patient	MF (cm^3)	SV (cm^3)	Patient	MF (cm^3)	SV (cm^3)	Patient	MF (cm^3)	SV (cm^3)
1	47	43	8	75	72	15	90	82
2	66	70	9	79	92	16	100	100
3	68	72	10	81	76	17	104	94
4	69	81	11	85	85	18	105	98
5	70	60	12	87	82	19	112	108
6	70	67	13	87	90	20	120	131
7	73	72	14	87	96	21	132	131

Table 1.6.2: Transmitral volumetric flow(MF) and left ventricular stroke volume (SV) in 21 patients. (Zhang et al 1986)

This ratio can be estimated if multiple measurements were taken with each method, but if only one measurement was taken with each method, it can be assumed to be equal to one.

Deming regression is undermined by several factors. Firstly it is computationally complex, and it requires specific software packages to perform calculations. Secondly, in common with all regression methods, Deming regression is vulnerable to outliers. Lastly, Deming regression is uninformative about the comparative precision of two methods of measurement. Most importantly Carroll and Ruppert (1996) states that Deming's regression is acceptable only when the precision ratio (λ , in their paper as η) is correctly specified, but in practice this is often not the case, with the λ being underestimated. This underestimation leads to an overcorrection for attenuation.

Several candidate models, with varying variance ratios may be fitted, and estimates of the slope and intercept are produced. However no model selection information is available to determine the best fitting model.

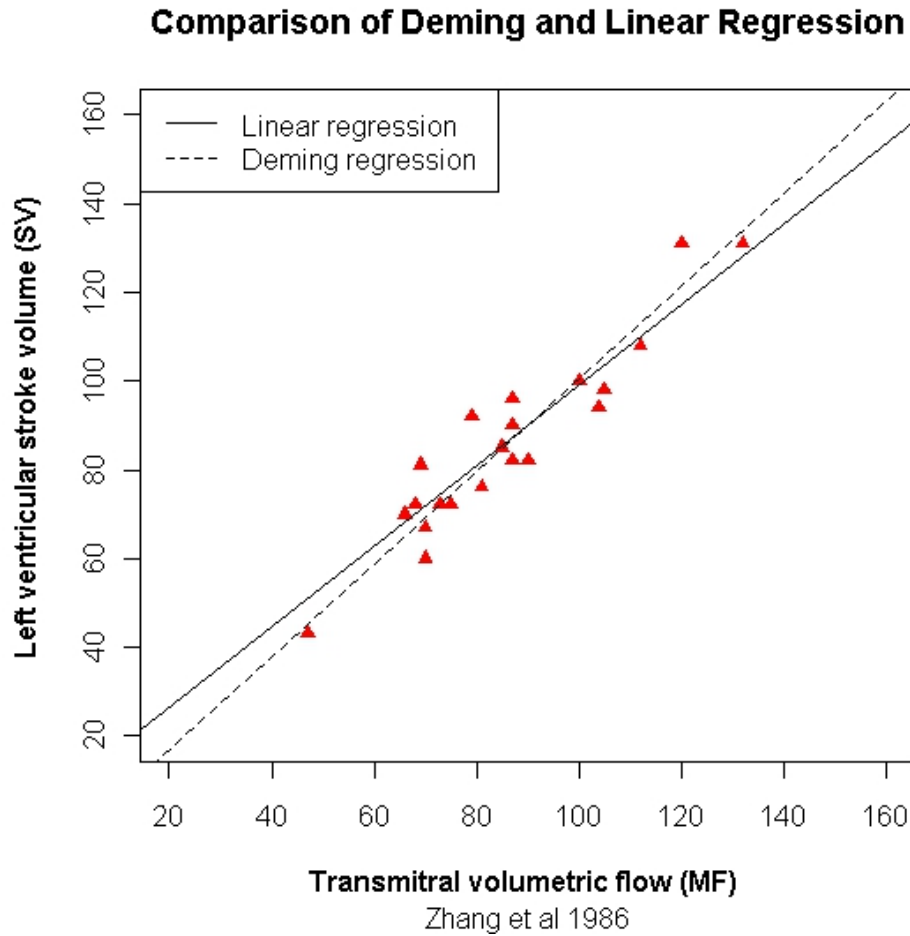


Figure 1.6.1: Deming Regression For Zhang's Data

As noted before, Deming regression is an important and informative methodology in method comparison studies. For single measurement method comparisons, Deming regression offers a useful complement to LME models.

1.6.2 Structural Equation Modelling

Structural equation modelling is a statistical technique used for testing and estimating causal relationships using a combination of statistical data and qualitative causal assumptions. Carrasco (2004) describes the structural equation model is a regression approach that allows to estimate a linear regression when independent variables are

measured with error. The structural equations approach avoids the biased estimation of the slope and intercept that occurs in ordinary least square regression.

Several authors, such as Lewis et al. (1991), Kelly (1985), Voelkel and Siskowski (2005) and Hopkins (2004) advocate the use of SEM methods for method comparison. In Hopkins (2004), a critique of the Bland-Altman plot he makes the following remark:

What's needed for a comparison of two or more measures is a generic approach more powerful even than regression to model the relationship and error structure of each measure with a latent variable representing the true value.

Hopkins also adds that he himself is collaborating in research utilising SEM and mixed effects modelling. Kelly (1985) advised that *the Structural equations model is used to estimate the linear relationship between new and standards method. The Delta method is used to find the variance of the estimated parameters* (Kelly, 1985).

Conversely Bland and Altman (1999) also states that consider structural equation models to be inappropriate. However Altman et al. (1987) contends that it is unnecessary to perform elaborate statistical analysis, while also criticizing the SEM approach on the basis that it offers insights on inter-method bias only, and not the variability about the line of equality.

However, it is quite wrong to argue solely from a lack of bias that two methods can be regarded as comparable... Knowing the data are consistent with a structural equation with a slope of 1 says something about the absence of bias but nothing about the variability about $Y = X$ (the difference between the measurements), which, as has already been stated, is all that really matters.

Dunn (2002) highlights an important issue regarding using models such as structural equation modelling; the identifiability problem. This comes as a result of there being too many parameters to be estimated. Therefore assumptions about some parameters,

or estimators used, must be made so that others can be estimated. For example, the ratio of the precision of both methods $\lambda = \frac{\sigma_1^2}{\sigma_2^2}$ must often be assumed to be equal to 1 (Linnet, 1998).

Dunn (2002) considers techniques based on two methods with single measurements on each subject as inadequate for a serious study on the measurement characteristics of the methods, simply because there would not be enough data to allow for a meaningful analysis. There is, however, a contrary argument that in many practical settings it is very difficult to get replicate observations when the measurement method requires an invasive medical procedure.

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