

# Supplementary material for Quantifying replicability and consistency in systematic reviews

The package `metarep` is an extension to the package `meta`, which allows incorporating replicability-analysis tools to quantify consistency and replicability of treatment effect estimates in a meta-analysis. The tool was proposed by Jaljuli et. al. (submitted) for the fixed-effect and for the random-effects meta-analyses, with or without the common-effect assumption.

## Packages Installation:

Currently, both `meta` and `metarep` packages can be downloaded from GitHub, therefore make sure that the package `devtools` is installed. `metarep` also requires the latest version of `meta` (  $\geq 4.11-0$ , available on `github` )

Run the following commands in *console* to install the packages:

```
devtools::install_github( "guido-s/meta"      , force=T )
devtools::install_github( "IJaljuli/metarep", force=T )
```

## Examples:

Here we demonstrate the approach implemented with `metarep` on several examples from the Systematic Review Cochrane Library. These examples are detailed in the paper as well, along with a demonstration of a way to incorporate our suggestions in standard meta-analysis reporting system.

We begin with an example based on fixed-effects meta-analysis from review number CD002943: the effect of mammogram invitation on attendance during the following 12 months.

### 1<sup>st</sup> Example: Review CD002943

```
library(metarep)
data(CD002943_CMP001)

m2943 <- meta::metabin( event.e = N_EVENTS1, n.e = N_TOTAL1,
                       event.c = N_EVENTS2, n.c = N_TOTAL2,
                       studlab = STUDY, comb.fixed = T , comb.random = F,
                       method = 'Peto', sm = CD002943_CMP001$SM[1],
                       data = CD002943_CMP001)
```

```
m2943
```

	OR	95%-CI	%W(fixed)
Sutton-1994	1.2836	[0.9933; 1.6589]	32.3
Somkin-1997	1.8739	[1.5372; 2.2844]	54.2
Turnbull-1991	3.5709	[1.9225; 6.6326]	5.5
Mohler-1995	1.8764	[0.5272; 6.6788]	1.3
Bodiya-1999	1.0758	[0.6110; 1.8941]	6.6

```

Number of studies combined: k = 5

              OR              95%-CI      z  p-value
Fixed effect model 1.6564 [1.4317; 1.9164] 6.78 < 0.0001

Quantifying heterogeneity:
tau^2 = 0.0882 [0.0000; 1.5129]; tau = 0.2970 [0.0000; 1.2300];
I^2 = 70.3% [24.4%; 88.3%]; H = 1.84 [1.15; 2.93]

Test of heterogeneity:
      Q d.f. p-value
13.47   4  0.0092

Details on meta-analytical method:
- Peto method
- DerSimonian-Laird estimator for tau^2
- Jackson method for confidence interval of tau^2 and tau

summary(m2943)
Number of studies combined: k = 5

              OR              95%-CI      z  p-value
Fixed effect model 1.6564 [1.4317; 1.9164] 6.78 < 0.0001

Quantifying heterogeneity:
tau^2 = 0.0882 [0.0000; 1.5129]; tau = 0.2970 [0.0000; 1.2300];
I^2 = 70.3% [24.4%; 88.3%]; H = 1.84 [1.15; 2.93]

Test of heterogeneity:
      Q d.f. p-value
13.47   4  0.0092

Details on meta-analytical method:
- Peto method
- DerSimonian-Laird estimator for tau^2
- Jackson method for confidence interval of tau^2 and tau

```

In this meta-analysis, the effect of sending invitation letters was examined in five studies. The authors main result is that: “The odds ratio in relation to the outcome, attendance in response to the mammogram invitation during the 12 months after the invitation, was 1.66 (95% CI 1.43 to 1.92)”.

We suggest reporting the replicability-analysis results alongside: the r-value and lower confidence bounds on the number of studies. Results of complete replicability analysis can be added to the contents of a `meta` object or using the function `metarep(...)`, as well as to its summary using `summary( metarep(...))`. To perform assumption-free replicability-analysis requiring replicability in at least `u = 2` (default) studies, we calculate  $r(2) - value$  using truncated-Pearsons’ test with truncation threshold `t=0.05` (default)

```

m2943.ra <- metarep(x = m2943 , u = 2 , common.effect = F ,t = 0.05 ,report.u.max = T)
m2943.ra

```

	OR	95%-CI	%W(fixed)
Sutton-1994	1.2836	[0.9933; 1.6589]	32.3
Somkin-1997	1.8739	[1.5372; 2.2844]	54.2
Turnbull-1991	3.5709	[1.9225; 6.6326]	5.5
Mohler-1995	1.8764	[0.5272; 6.6788]	1.3
Bodiya-1999	1.0758	[0.6110; 1.8941]	6.6

Number of studies combined:  $k = 5$

	OR	95%-CI	z	p-value
Fixed effect model	1.6564	[1.4317; 1.9164]	6.78	< 0.0001

Quantifying heterogeneity:

$\tau^2 = 0.0882$  [0.0000; 1.5129];  $\tau = 0.2970$  [0.0000; 1.2300];  
 $I^2 = 70.3\%$  [24.4%; 88.3%];  $H = 1.84$  [1.15; 2.93]

Test of heterogeneity:

Q	d.f.	p-value
13.47	4	0.0092

Details on meta-analytical method:

- Peto method
- DerSimonian-Laird estimator for  $\tau^2$
- Jackson method for confidence interval of  $\tau^2$  and  $\tau$
- replicability analysis (r-value = 2e-04)
- out of 5 studies, at least: 2 with increased effect and 0 with decreased effect.

The bottom two lines report the  $r(2) - value$ , lower bound on the number of studies with increased effect ( $u_{max}^L$ ) and decreased effect ( $u_{max}^R$ ), respectively. The evidence towards an increased effect was replicable, with  $r(2) - value = 0.0002$ . Moreover, with 95% confidence, we can conclude that at least two studies had an increased effect. For higher replicability requirement, compute  $r(u') - value$  for  $u' > 2$  using `metarep(u = u', ...)`.

The two-sided  $r(u) - value$  of the model can be accessed via `r.value`:

```
m2943.ra$r.value
[1] 0.0002067774
```

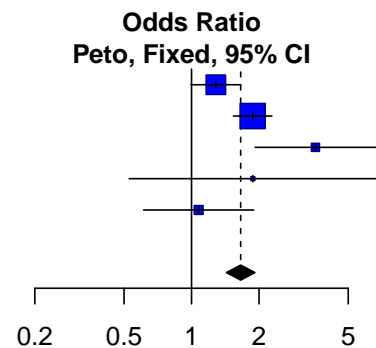
The replicability-analysis reported was performed with an assumption free test, based on truncated0-Pearsons' test with truncation level set at the nominal hypothesis testing level (i.e.,  $\alpha=0.05$ , default). For ordinary Pearsons' test, use  $\alpha=1$ .

Although the fixed-effect model assumes that all studies are estimates of the same common effect  $\theta$ , we recommend applying assumption-free replicability-analysis for protection against unsupported assumption. Despite that, we extend our suggested method with the common-effect incorporation in section 7. This analysis can be performed via `metarep(..., common.effect = TRUE)`.

`metarep` also allows adding replicability results to the conventional forest plots by `meta`. This can be done by simply applying `meta::forest()` on a `metarep` object.

```
meta::forest(m2943.ra, layout='revman5', digits.pval = 2, test.overall = T)
```

Study	Experimental		Control		Weight	Odds Ratio Peto, Fixed, 95% CI
	Events	Total	Events	Total		
Sutton-1994	576	977	167	316	32.3%	1.28 [0.99; 1.66]
Somkin-1997	310	1171	187	1171	54.2%	1.87 [1.54; 2.28]
Turnbull-1991	53	163	7	80	5.5%	3.57 [1.92; 6.63]
Mohler-1995	7	38	4	38	1.3%	1.88 [0.53; 6.68]
Bodiya-1999	36	102	37	110	6.6%	1.08 [0.61; 1.89]
<b>Total (95% CI)</b>	<b>2451</b>	<b>1715</b>	<b>100.0%</b>			<b>1.66 [1.43; 1.92]</b>
Heterogeneity: $\tau^2 = 0.0882$ ; $\chi^2 = 13.47$ , $df = 4$ ( $P < 0.01$ ); $I^2 = 70\%$						
Test for overall effect: $Z = 6.78$ ( $P < 0.01$ )						



The computation of lower bounds on number of studies with replicability of increased & decreased effects can be suppressed using `metarep( ... , report.u.max = FALSE )`

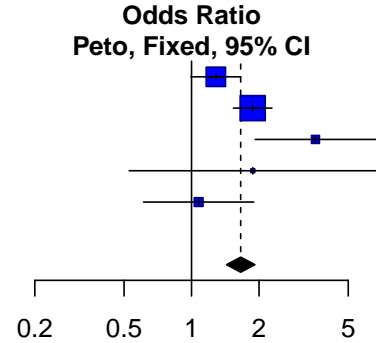
```
meta::forest( metarep(x = m2943, report.u.max = F ),
               layout='revman5', digits.pval = 2 , test.overall = T )
```

Study	Experimental		Control		Weight	Odds Ratio Peto, Fixed, 95% CI
Events	Total	Events	Total			
Sutton-1994	576	977	167	316	32.3%	1.28 [0.99; 1.66]
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Turnbull-1991	53	163	7	80	5.5%	3.57 [1.92; 6.63]
Mohler-1995	7	38	4	38	1.3%	1.88 [0.53; 6.68]
Bodiya-1999	36	102	37	110	6.6%	1.08 [0.61; 1.89]

**Total (95% CI)**                      **2451**                      **1715 100.0%**                      **1.66 [1.43; 1.92]**

Heterogeneity:  $\tau^2 = 0.0882$ ;  $\chi^2 = 13.47$ ,  $df = 4$  ( $P < 0.01$ );  $I^2 = 70\%$

Test for overall effect:  $Z = 6.78$  ( $P < 0.01$ )



The lower bounds  $u_{max}^L$  and  $u_{max}^R$  are calculated with  $1 - \alpha = 95\%$  confidence level ( default), meaning that each of the null hypotheses

$$H^{u_{max}^L/n}(L) \text{ and } H^{u_{max}^L/n}(R)$$

is tested at level  $\alpha/2 = 2.5\%$ , resulting in bounds in overall type error rate  $5\%$ . Type I error rate can be controlled for any desired  $\alpha$  using the argument `confidence = 1 -  $\alpha$` .

The calculation of  $u_{max}^L$  and  $u_{max}^R$  can also be calculated directly using the function `find_umax()` with the option to specify one-sided alternative, confidence level, truncation threshold and common-effect assumption. For example, let's compute  $u_{max}^L$  with the same confidence level as produced by `m2943.ra.bounds`.

```
find_umax(x = m2943 , common.effect = F, alternative = 'less', t = 0.05, confidence = 0.975)
$worst.case
[1] "Sutton-1994" "Somkin-1997" "Turnbull-1991" "Mohler-1995"
[5] "Bodiya-1999"

$side
Direction of the stronger signal
"less"

$u_max
u^L
0

$r.value
r^R
1

$Replicability_Analysis
[1] "out of 5 studies, 0 with decreased effect."
```

Note that this function produces 2 main types of results:

1. Worst-case scenario studies: A list of  $n - u_{max}^L + 1$  studies names yielding the maximum

$$\max_{\forall \{i_1, \dots, i_{n-u+1}\} \subset \{1, \dots, n\}} \{p_{i_1, \dots, i_{n-u+1}}^L\}$$

2. Replicability-analysis results, including:

- $u_{max}^L$  or  $u_{max}^R$ . If `alternative='two-sided'`, then  $u_{max} = \max\{u_{max}^L, u_{max}^R\}$  is also reported.

- $r(u_{max}^L) - value$  or  $r(u_{max}^R) - value$  if setting `alternative='less'` or `alternative='greater'`, respectively. If `alternative='two-sided'`, then

$$rvalue = r(u_{max}) = 2 \cdot \min\{r^R(u_{max}^R), r^L(u_{max}^L)\}$$

is also reported.

For demonstration, see the following example.

```
find_umax(x = m2943 , common.effect = F, alternative = 'two-sided', t = 0.05, confidence = 0.95)
$worst.case
[1] "Sutton-1994" "Turnbull-1991" "Mohler-1995" "Bodiya-1999"

$side
Direction of the stronger signal
      "greater"

$u_max
u_max  u^L  u^R
    2    0    2

$r.value
r.value  r^L  r^R
    2e-04  1e+00  1e-04

$Replicability_Analysis
[1] "out of 5 studies: 0 with decreased effect, and 2 with increased effect."
```

## 2<sup>nd</sup> Example: Review CD007077

The second example is based on a fixed-effects meta analysis in review CD007077. The main objective of this review is to determine whether PBI/APBI is equivalent to or better than conventional or hypo-fractionated whole breast radiotherapy (WBRT) after breast-conservation therapy for early-stage breast cancer. The primary outcome was Cosmesis.

```
data(CD007077_CMP001)

m7077 <- meta::metabin( event.e = N_EVENTS1, n.e = N_TOTAL1,
                        event.c = N_EVENTS2, n.c = N_TOTAL2,
                        studlab = STUDY, comb.fixed = T , comb.random = F,
                        method = 'MH', sm = CD007077_CMP001$SM[1],
                        data = CD007077_CMP001)

summary(m7077)
Number of studies combined: k = 5

              OR              95%-CI      z p-value
Fixed effect model 1.5078 [1.1673; 1.9476] 3.14 0.0017

Quantifying heterogeneity:
tau^2 = 1.0240; tau = 1.0119; I^2 = 88.4% [75.5%; 94.5%]; H = 2.94 [2.02; 4.26]

Test of heterogeneity:
  Q d.f.  p-value
34.47    4 < 0.0001
```

Details on meta-analytical method:

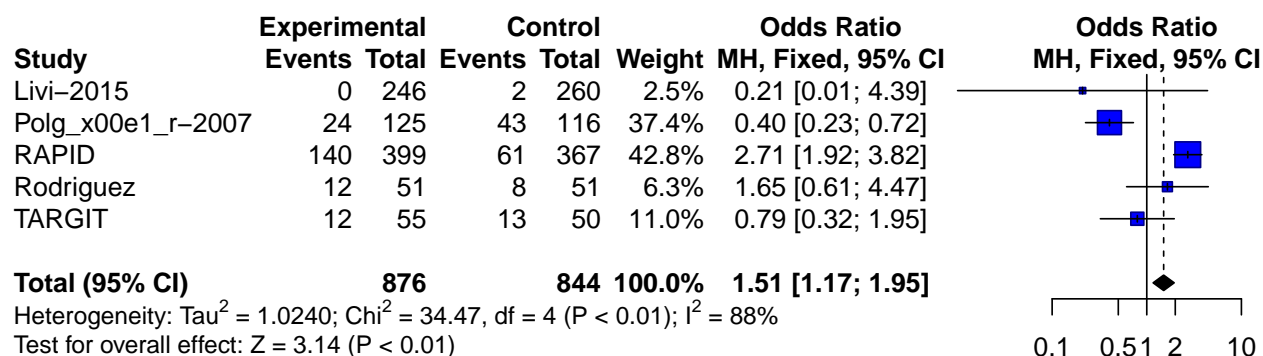
- Mantel-Haenszel method
- DerSimonian-Laird estimator for  $\tau^2$
- Mantel-Haenszel estimator used in calculation of Q and  $\tau^2$  (like RevMan 5)
- Continuity correction of 0.5 in studies with zero cell frequencies

The meta-analysis overall effect is significant, with a 95% CI entirely to the right of the null value, despite the fact that the two largest studies report conflicting significant effects. The authors write as a main result that “Cosmesis (physician-reported) appeared worse with PBI/APBI (odds ratio (OR) 1.51, 95% CI 1.17 to 1.95, five studies, 1720 participants, low-quality evidence)”.

With the replicability analysis:

```
m7077.ra <- metarep(x = m7077 , u = 2, t = 0.05 )
```

```
meta::forest(m7077.ra, layout='revman5', digits.pval = 2 , test.overall = T )
```



we suggest adding the r-value and lower confidence bounds on the number of studies, as follows: “We cannot rule out the possibility that this result is critically based on a single study (  $r - value = 1$  ). Moreover, the results are inconsistent, since with 95% confidence, we conclude that at least one study had an increased effect and at least one study had a decreased effect.”

### 3<sup>rd</sup> Example:

Based on a random-effects meta-analysis in review CD006823, where the meta-analysis finding was statistically significant. The authors examine the effects of wound drainage after axillary dissection for breast carcinoma on the incidence of post-operative Seroma formation.

```
data(CD006823_CMP001)
```

```
m6823 <- meta::metabin( event.e = N_EVENTS1, n.e = N_TOTAL1,
                        event.c = N_EVENTS2, n.c = N_TOTAL2,
                        studlab = STUDY, comb.fixed = F , comb.random = T,
                        method = 'MH', sm = CD006823_CMP001$SM[1],
                        data = CD006823_CMP001)
```

	OR	95%-CI	%W(random)
Cameron-1988	0.1358	[0.0247; 0.7478]	10.0
Somers-1992	0.3341	[0.1633; 0.6837]	20.1
Zavotksy-1998	0.0120	[0.0006; 0.2230]	4.6
Purushotham-2002	0.9457	[0.6305; 1.4183]	23.6
Jain-2004	0.4942	[0.1922; 1.2704]	17.4
Soon-2005	0.6939	[0.0931; 5.1693]	8.1

Classe-2006 1.0446 [0.3665; 2.9774] 16.2

Number of studies combined: k = 7

OR 95%-CI z p-value  
Random effects model 0.4576 [0.2293; 0.9130] -2.22 0.0266

Quantifying heterogeneity:

$\tau^2 = 0.4833$ ;  $\tau = 0.6952$ ;  $I^2 = 67.7\%$  [28.3%; 85.4%];  $H = 1.76$  [1.18; 2.62]

Test of heterogeneity:

Q d.f. p-value  
18.58 6 0.0049

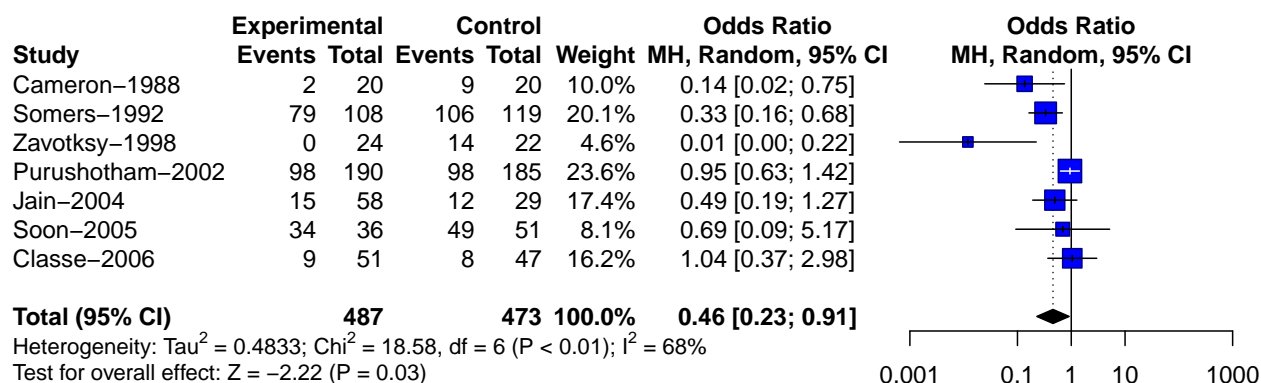
Details on meta-analytical method:

- Mantel-Haenszel method
- DerSimonian-Laird estimator for  $\tau^2$
- Mantel-Haenszel estimator used in calculation of Q and  $\tau^2$  (like RevMan 5)
- Continuity correction of 0.5 in studies with zero cell frequencies

The authors write "The OR for Seroma formation was 0.46 (95% CI 0.23 to 0.91,  $P = 0.03$ ) in favor of a reduced incidence of Seroma in participants with drains inserted." With replicability-analysis:

```
m6823.ra <- metarep(x = m6823 , u = 2, t = 0.05)
```

```
meta::forest(m6823.ra, layout='revman5', digits.pval = 2 , test.overall = T )
```



we conclude that the evidence towards a decreased effect was replicable ( $r$ -value = 0.0002). Moreover, with 95% confidence, we can conclude that at least two studies had an decreased effect (and zero studies had an increased effect).

#### 4<sup>th</sup> Example: Review CD003366

Based on a random-effects meta-analysis in review CD003366. The authors compare chemotherapy regimens on overall effect in Leukopaenia. Pooling 28 studies, the random-effects meta-analysis fails to declare any significant difference between regimens, due to the highly-significant yet contradicting results.

```
data(CD003366_CMP005)
```

```
m3366 <- meta::metabin( event.e = N_EVENTS1, n.e = N_TOTAL1,
                        event.c = N_EVENTS2, n.c = N_TOTAL2,
                        studlab = STUDY, comb.fixed = F , comb.random = T,
                        method = 'MH', sm = CD003366_CMP005$SM[1],
```

```

data = CD003366_CMP005)

m3366
RR          95%-CI %W(random)
ECOG-E1193-_x0028_A_x0029_ 2.1913 [1.6974; 2.8290] 4.1
EU_x002d_93011 1.4340 [1.1970; 1.7179] 4.7
_x0033_06-Study-Group 1.0824 [1.0196; 1.1490] 5.4
AGO 0.7525 [0.5883; 0.9625] 4.2
Blohmer 1.0938 [0.9511; 1.2579] 5.0
Bonneterre 1.3286 [0.8736; 2.0205] 2.9
Bontenbal 1.0568 [0.9505; 1.1749] 5.2
CECOG-BM1 1.1047 [1.0090; 1.2094] 5.3
EORTC-10961 1.0919 [0.9882; 1.2066] 5.3
HERNATA 1.9171 [1.3090; 2.8078] 3.2
Jassem 1.3576 [1.1833; 1.5576] 5.0
Lyman 0.9903 [0.7529; 1.3025] 4.0
Nabholtz 1.1618 [1.0839; 1.2452] 5.4
Rugo 1.4062 [0.3031; 6.5255] 0.4
TRAVIOTA 0.1708 [0.0651; 0.4483] 1.0
_x0033_03-Study-Group 1.0319 [0.9833; 1.0828] 5.5
_x0033_04-Study-Group 0.9988 [0.9499; 1.0501] 5.5
ANZ-TITG 0.4362 [0.3151; 0.6040] 3.6
Dieras 4.1053 [0.9311; 18.1008] 0.5
ECOG-E1193-_x0028_B_x0029_ 2.4365 [1.8921; 3.1377] 4.2
EORTC-10923 0.4719 [0.3875; 0.5747] 4.6
JCOG9802 1.6019 [1.0899; 2.3545] 3.1
Meier 0.2467 [0.1314; 0.4633] 1.8
Sjostrom 4.8162 [3.2206; 7.2023] 3.0
Talbot 5.7895 [1.4441; 23.2103] 0.5
TOG 0.6048 [0.3018; 1.2119] 1.6
TXT 1.2342 [1.0326; 1.4752] 4.8
Yardley 0.1923 [0.0233; 1.5888] 0.2

Number of studies combined: k = 28

RR          95%-CI      z p-value
Random effects model 1.1278 [1.0165; 1.2513] 2.27 0.0233

Quantifying heterogeneity:
tau^2 = 0.0509; tau = 0.2255; I^2 = 92.3% [90.0%; 94.1%]; H = 3.61 [3.16; 4.11]

Test of heterogeneity:
Q d.f. p-value
351.17 27 < 0.0001

Details on meta-analytical method:
- Mantel-Haenszel method
- DerSimonian-Laird estimator for tau^2
- Mantel-Haenszel estimator used in calculation of Q and tau^2 (like RevMan 5)

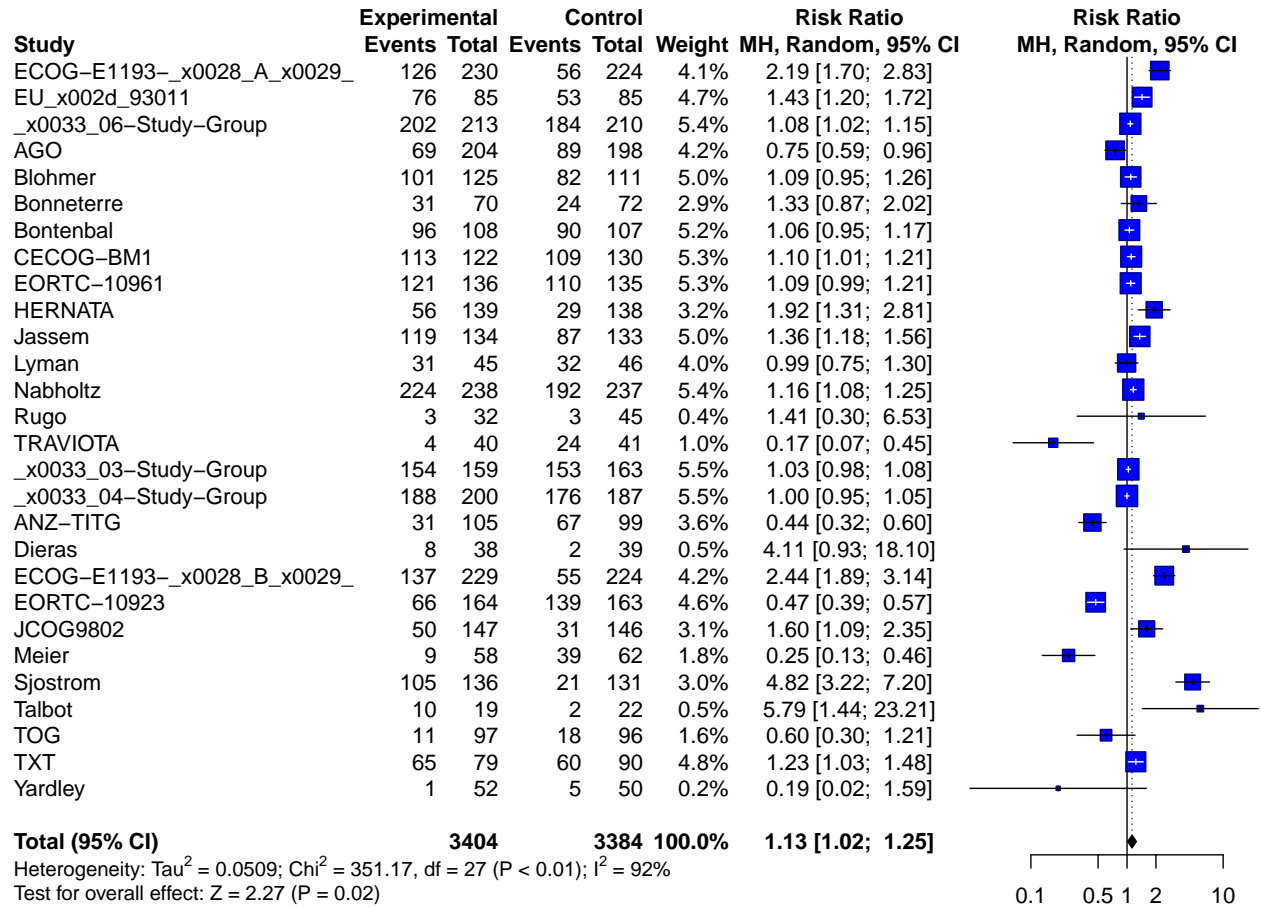
```

The authors write: "Overall, there was no difference in the risk of Leukopaenia (RR 1.07; 95% CI 0.97 to 1.17; P = 0.16; participants = 6564; Analysis 5.2) with significant heterogeneity across the studies (I<sup>2</sup> = 90%; P < 0.00001)". Although, with replicability-analysis:



```
m3366.ra <- metarep(x = m3366 , u = 2 , t = 0.05 )
```

```
meta::forest(m3366.ra, layout='revman5', digits.pval = 2 , test.overall = T )
```



there is inconsistent evidence for the direction of effect: an increased effect in at least two studies, and a decreased effect in at least ten studies (with 95% confidence).