# Package 'EmpiricalCalibration'

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Type Package

Title Routines for Performing Empirical Calibration of Observational Study Estimates
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Description Routines for performing empirical calibration of observational study estimates. By using a set of negative control hypotheses we can estimate the empirical null distribution of a particular observational study setup. This empirical null distribution can be used to compute a calibrated p-value, which reflects the probability of observing an estimated effect size when the null hypothesis is true taking both random and systematic error into account.
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R topics documented:
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calibrateConfidenceInterval

Calibrate confidence intervals

# **Description**

Calibrate confidence intervals

# Usage

```
calibrateConfidenceInterval(logRr, seLogRr, model, ciWidth = 0.95)
```

# **Arguments**

logRr	A numeric vector of effect estimates on the log scale.
seLogRr	The standard error of the log of the effect estimates. Hint: often the standard error = (log( <lower 95="" bound="" confidence="" interval="" percent="">) - log(<effect estimate="">))/qnorm(0.025).</effect></lower>
model	An object of type systematic Error Model as created by the $\begin{tabular}{l} \textbf{fitSystematicError Model} \\ \textbf{function.} \end{tabular}$
ciWidth	The width of the confidence interval. Typically this would be .95, for the 95 percent confidence interval.

# **Details**

Compute calibrated confidence intervals based on a model of the systematic error.

#### Value

A data frame with calibrated confidence intervals and point estimates.

```
\label{eq:data-simulateControls} $$ data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4))) $$ model <- fitSystematicErrorModel(data$logRr, data$seLogRr, data$trueLogRr) $$ newData <- simulateControls(n = 15, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4))) $$ result <- calibrateConfidenceInterval(newData$logRr, newData$seLogRr, model) $$ result $$$ result $$$ and $$ and $$ and $$ and $$ are all $$ and $$ are all $$ ar
```

calibrateP 3

# **Description**

calibrateP computes calibrated p-values using the fitted null distribution

# Usage

```
calibrateP(null, logRr, seLogRr, ...)
## S3 method for class 'null'
calibrateP(null, logRr, seLogRr, ...)
## S3 method for class 'mcmcNull'
calibrateP(null, logRr, seLogRr, pValueOnly, ...)
```

# **Arguments**

null	An object of class null created using the fitNull function or an object of class mcmcNull created using the fitMcmcNull function.
logRr	A numeric vector of one or more effect estimates on the log scale
seLogRr	The standard error of the log of the effect estimates. Hint: often the standard error = $(\log(< \text{lower bound 95 percent confidence interval>}) - \log(< \text{effect estimate>}))/qnorm(0.025)$
	Any additional parameters (currently none).
pValueOnly	If true, will return only the calibrated P-value itself, not the credible interval.

#### **Details**

This function computes a calibrated two-sided p-value as described in Schuemie et al (2014).

# Value

The two-sided calibrated p-value.

# Methods (by class)

- null: Computes the calibrated P-value using asymptotic assumptions.
- mcmcNull: Computes the calibrated P-value and 95 percent credibel interval using Markov Chain Monte Carlo (MCMC).

# References

Schuemie MJ, Ryan PB, Dumouchel W, Suchard MA, Madigan D. Interpreting observational studies: why empirical calibration is needed to correct p-values. Statistics in Medicine 33(2):209-18,2014

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#### **Examples**

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
null <- fitNull(negatives$logRr, negatives$seLogRr)
positive <- sccs[sccs$groundTruth == 1, ]
calibrateP(null, positive$logRr, positive$seLogRr)</pre>
```

caseControl

Odds ratios from a case-control design

#### **Description**

Odds ratios from a case-control design

# Usage

```
data(caseControl)
```

#### **Format**

A data frame with 47 rows and 4 variables:

drugName Name of the drug
groundTruth Whether the drug is a positive (1) or negative (0) control
logRr The log of the incidence rate ratio
seLogRr The standard error of the log of the incidence rate ratio

#### **Details**

A dataset containing the odds ratios (and standard errors) produced using a case-control design. The outcome is upper GI bleeding, the drug of interest (groundTruth = 1) is sertraline. Also included are 46 negative control drugs, for which we believe there to be no causal relation with upper GI bleeding. We used a database of medical records from general practices in the USA, the General Electric (GE) Centricity database, which contains data on 11.2 million subjects. We restricted on study period (start of 1990 through November 2003), age requirements (18 years or older), available time prior to event (180 days), number of controls per case (6), and risk definition window (30 days following the prescription). Controls were matched on age and sex. Cases of upper GI bleeding were identified on the basis of the occurrence of ICD-9 diagnosis codes in the problem list. These codes pertain to esophageal, gastric, duodenal, peptic, and gastrojejunal ulceration, perforation, and hemorrhage, as well as gastritis and non-specific gastrointestinal hemorrhage. For more information on this set see Schuemie et al (2014).

### References

Schuemie MJ, Ryan PB, Dumouchel W, Suchard MA, Madigan D. Interpreting observational studies: why empirical calibration is needed to correct p-values. Statistics in Medicine 33(2):209-18.2014

cohortMethod 5

cohortMethod

Relative risks from a new-user cohort design

#### **Description**

Relative risks from a new-user cohort design

#### **Usage**

data(cohortMethod)

#### **Format**

A data frame with 31 rows and 4 variables:

drugName Name of the drug

groundTruth Whether the drug is a positive (1) or negative (0) control

logRr The log of the incidence rate ratio

**seLogRr** The standard error of the log of the incidence rate ratio

#### **Details**

A dataset containing the relative risks (and standard errors) produced using a new-user cohort design. The outcome is acute liver injury, the drug of interest (groundTruth = 1) is Isoniazid Also included are 30 negative control drugs, for which we believe there to be no causal relation with acute liver injury. We used the Thomson MarketScan Medicare Supplemental Beneficiaries database, which contains data on 4.6 million subjects. We selected two groups (cohorts): (1) all subjects exposed to isoniazid and (2) all subjects having the ailment for which isoniazid is indicated, in this case tuberculosis, and having received at least one drug that is not known to cause acute liver injury. We removed all subjects who belonged to both groups and subjects for which less than 180 days of observation time was available prior to their first exposure to the drug in question. Acute liver injury was identified on the basis of the occurrence of ICD-9-based diagnosis codes from inpatient and outpatient medical claims and was defined broadly on the basis of codes associated with hepatic dysfunction, as have been used in prior observational database studies. The time at risk was defined as the length of exposure + 30 days, and we determined whether subjects experienced an acute liver injury during their time at risk. Using propensity score stratification, the cohorts were divided over 20 strata, and an odds ratio over all strata was computed using a Mantel-Haenszel test. The propensity score was estimated using Bayesian logistic regression using all available drug, condition, and procedure covariates occurring in the 180 days prior to first exposure, in addition to age, sex, calendar year of first exposure, Charlson index, number of drugs, number of visit days, and number of procedures. For more information on this set see Schuemie et al (2014).

### References

Schuemie MJ, Ryan PB, Dumouchel W, Suchard MA, Madigan D. Interpreting observational studies: why empirical calibration is needed to correct p-values. Statistics in Medicine 33(2):209-18,2014

6 EmpiricalCalibration

# **Description**

computeTraditionalP computes the traditional two-sided p-value based on the log of the relative risk and the standard error of the log of the relative risk.

# Usage

```
computeTraditionalP(logRr, seLogRr)
```

# Arguments

logRr A numeric vector of one or more effect estimates on the log scale

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025)

# Value

The two-sided (traditional) p-value.

# **Examples**

```
data(sccs)
positive <- sccs[sccs$groundTruth == 1, ]
computeTraditionalP(positive$logRr, positive$seLogRr)</pre>
```

EmpiricalCalibration EmpiricalCalibration

# Description

EmpiricalCalibration

evaluateCiCalibration 7

evaluateCiCalibration Evaluate confidence interval calibration

#### **Description**

evaluateCiCalibration performs a leave-one-out cross-validation to evaluate the calibration confidence intervals.

# Usage

```
evaluateCiCalibration(logRr, seLogRr, trueLogRr,
    strata = as.factor(trueLogRr), crossValidationGroup = 1:length(logRr))
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025).

trueLogRr The true log relative risk.

strata Variable used to stratify the plot. Set strata = NULL for no stratification.

crossValidationGroup

What should be the unit for the cross-validation? By default the unit is a single control, but a different grouping can be provided, for example linking a negative control to synthetic positive controls derived from that negative control.

#### **Details**

The empirical calibration is performed using a leave-one-out design: The confidence interval of an effect is computed by fitting a null using all other controls.

### Value

A data frame specifying the coverage per strata (usually true effect size) for a wide range of widths of the confidence interval. The result also includes the fraction of estimates that was below and above the confidence interval.

```
## Not run:
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4)))
eval <- evaluateCiCalibration(data$logRr, data$seLogRr, data$trueLogRr)
## End(Not run)</pre>
```

8 fitMcmcNull

fitMcmcNull	Fit the null distribution using MCMC		
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# **Description**

fitNull fits the null distribution to a set of negative controls using Markov Chain Monte Carlo (MCMC).

# Usage

```
fitMcmcNull(logRr, seLogRr, iter = 10000)
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025)

iter Number of iterations of the MCMC.

# **Details**

This is an experimental function for computing the 95 percent credible interval of a calibrated p-value using Markov-Chain Monte Carlo (MCMC).

# Value

An object of type mcmcNull containing the mean and standard deviation (both on the log scale) of the null distribution, as well as the MCMC trace.

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
null <- fitMcmcNull(negatives$logRr, negatives$seLogRr)
null
plotMcmcTrace(null)
positive <- sccs[sccs$groundTruth == 1, ]
calibrateP(null, positive$logRr, positive$seLogRr)</pre>
```

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fitNull	Fit the null distribution	

# Description

fitNull fits the null distribution to a set of negative controls

# Usage

```
fitNull(logRr, seLogRr)
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025)

# **Details**

This function fits a Gaussian function to the negative control estimates as described in Schuemie et al (2014).

### Value

An object containing the parameters of the null distribution.

# References

Schuemie MJ, Ryan PB, Dumouchel W, Suchard MA, Madigan D. Interpreting observational studies: why empirical calibration is needed to correct p-values. Statistics in Medicine 33(2):209-18,2014

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
null <- fitNull(negatives$logRr, negatives$seLogRr)
null</pre>
```

fitSystematicErrorModel

Fit a systematic error model

# **Description**

Fit a systematic error model

#### Usage

```
fitSystematicErrorModel(logRr, seLogRr, trueLogRr,
   estimateCovarianceMatrix = TRUE)
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025).

trueLogRr A vector of the true effect sizes.

estimateCovarianceMatrix

should a covariance matrix be computed? If so, confidence intervals for the

model parameters will be available.

#### Details

Fit a model of the systematic error as a function of true effect size. This model is an extention of the method for fitting the null distribution. The mean and log(standard deviations) of the error distributions are assumed to be linear with respect to the true effect size, and each component is therefore represented by an intercept and a slope.

# Value

An object of type systematicErrorModel.

```
controls <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = \log(c(1, 2, 4))) model <- fitSystematicErrorModel(controls$logRr, controls$seLogRr, controls$trueLogRr) model
```

plotCalibration 11

|--|

# Description

plotCalibration creates a plot showing the calibration of our calibration procedure

# Usage

```
plotCalibration(logRr, seLogRr, useMcmc = FALSE, legendPosition = "right",
   title, fileName = NULL)
```

# **Arguments**

9	
logRr	A numeric vector of effect estimates on the log scale
seLogRr	The standard error of the log of the effect estimates. Hint: often the standard error = (log( <lower 95="" bound="" confidence="" interval="" percent="">) - log(<effect estimate="">))/qnorm(0.025)</effect></lower>
useMcmc	Use MCMC to estimate the calibrated P-value?
legendPosition	Where should the legend be positioned? ("none", "left", "right", "bottom", "top")
title	Optional: the main title for the plot
fileName	Name of the file where the plot should be saved, for example 'plot.png'. See the function ggsave in the ggplot2 package for supported file formats.

# **Details**

Creates a calibration plot showing the number of effects with p < alpha for every level of alpha. The empirical calibration is performed using a leave-one-out design: The p-value of an effect is computed by fitting a null using all other negative controls. Ideally, the calibration line should approximate the diagonal. The plot shows both theoretical (traditional) and empirically calibrated p-values.

#### Value

A Ggplot object. Use the ggsave function to save to file.

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
plotCalibration(negatives$logRr, negatives$seLogRr)</pre>
```

12 plotCalibrationEffect

```
plotCalibrationEffect Plot the effect of the calibration
```

#### **Description**

plotCalibrationEffect creates a plot showing the effect of the calibration.

### Usage

```
plotCalibrationEffect(logRrNegatives, seLogRrNegatives, logRrPositives,
  seLogRrPositives, null = NULL, xLabel = "Relative risk", title,
  showCis = FALSE, fileName = NULL)
```

#### **Arguments**

logRrNegatives A numeric vector of effect estimates of the negative controls on the log scale. seLogRrNegatives

The standard error of the log of the effect estimates of the negative controls.

logRrPositives A numeric vector of effect estimates of the positive controls on the log scale. seLogRrPositives

The standard error of the log of the effect estimates of the positive controls.

null An object representing the fitted null distribution as created by the fitNull

function. If not provided, a null will be fitted before plotting.

xLabel The label on the x-axis: the name of the effect estimate.

title Optional: the main title for the plot

showCis Show 95 percent credible intervals for the calibrated p = 0.05 boundary.

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

#### **Details**

Creates a plot with the effect estimate on the x-axis and the standard error on the y-axis. Negative controls are shown as blue dots, positive controls as yellow diamonds. The area below the dashed line indicated estimates with p < 0.05. The orange area indicates estimates with calibrated p < 0.05.

#### Value

A Ggplot object. Use the ggsave function to save to file.

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
positive <- sccs[sccs$groundTruth == 1, ]
plotCalibrationEffect(negatives$logRr, negatives$seLogRr, positive$logRr, positive$seLogRr)</pre>
```

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plotCiCalibration	Create a confidence interval calibration plot

#### **Description**

plotCalibration creates a plot showing the calibration of our confidence interval calibration procedure

# Usage

```
plotCiCalibration(logRr, seLogRr, trueLogRr, strata = as.factor(trueLogRr),
    crossValidationGroup = 1:length(logRr), evaluation,
    legendPosition = "top", title, fileName = NULL)
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025).

trueLogRr The true log relative risk.

strata Variable used to stratify the plot. Set strata = NULL for no stratification.

 ${\tt crossValidationGroup}$ 

What should be the unit for the cross-validation? By default the unit is a single control, but a different grouping can be provided, for example linking a negative

control to synthetic positive controls derived from that negative control.

evaluation A data frame as generated by the evaluateCiCalibration function. If pro-

vided, the logRr, seLogRr, trueLogRr, and strata arguments will be ignored.

legendPosition Where should the legend be positioned? ("none", "left", "right", "bottom",

"top").

title Optional: the main title for the plot

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

#### **Details**

Creates a calibration plot showing the fraction of effects within the confidence interval. The empirical calibration is performed using a leave-one-out design: The confidence interval of an effect is computed by fitting a null using all other controls. Ideally, the calibration line should approximate the diagonal. The plot shows the coverage for both theoretical (traditional) and empirically calibrated confidence intervals.

#### Value

A Ggplot object. Use the ggsave function to save to file.

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#### **Examples**

```
## Not run:
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4)))
plotCiCalibration(data$logRr, data$seLogRr, data$trueLogRr)
## End(Not run)</pre>
```

plotCiCoverage

Create a confidence interval coverage plot

#### **Description**

plotCiCoverage creates a plot showing the coverage before and after confidence interval calibration at various widths of the confidence interval.

# Usage

```
plotCiCoverage(logRr, seLogRr, trueLogRr, strata = as.factor(trueLogRr),
  crossValidationGroup = 1:length(logRr), evaluation,
  legendPosition = "top", title, fileName = NULL)
```

#### **Arguments**

logRr A numeric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate > ))/qnorm(0.025).

trueLogRr The true log relative risk.

strata Variable used to stratify the plot. Set strata = NULL for no stratification.

crossValidationGroup

What should be the unit for the cross-validation? By default the unit is a single control, but a different grouping can be provided, for example linking a negative

control to synthetic positive controls derived from that negative control.

evaluation A data frame as generated by the evaluateCiCalibration function. If pro-

vided, the logRr, seLogRr, trueLogRr, and strata arguments will be ignored.

legendPosition Where should the legend be positioned? ("none", "left", "right", "bottom",

"top").

title Optional: the main title for the plot

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

#### **Details**

Creates a plot showing the fraction of effects above, within, and below the confidence interval. The empirical calibration is performed using a leave-one-out design: The confidence interval of an effect is computed by fitting a null using all other controls. The plot shows the coverage for both theoretical (traditional) and empirically calibrated confidence intervals.

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#### Value

A Ggplot object. Use the ggsave function to save to file.

# **Examples**

```
## Not run:
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4)))
plotCiCoverage(data$logRr, data$seLogRr, data$trueLogRr)
## End(Not run)</pre>
```

plotErrorModel

Plot the systematic error model

#### **Description**

plotErrorModel creates a plot showing the systematic error model.

# Usage

```
plotErrorModel(logRr, seLogRr, trueLogRr, title, fileName = NULL)
```

# **Arguments**

logRr A numeric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025).

trueLogRr The true log relative risk.

title Optional: the main title for the plot

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

### **Details**

Creates a plot with the true effect size on the x-axis, and the mean plus and minus the standard deviation shown on the y-axis. Also shown are simple error models fitted at each true relative risk in the input.

#### Value

A Ggplot object. Use the ggsave function to save to file.

```
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4))) plotErrorModel(data$logRr, data$seLogRr, data$trueLogRr)
```

16 plotForest

plotForest Create a forest plot
---------------------------------

# Description

plotForest creates a forest plot of effect size estimates.

# Usage

```
plotForest(logRr, seLogRr, names, xLabel = "Relative risk", title,
    fileName = NULL)
```

# Arguments

logRr	A numeric vector of effect estimates on the log scale
seLogRr	The standard error of the log of the effect estimates. Hint: often the standard error = (log( <lower 95="" bound="" confidence="" interval="" percent="">) - log(<effect estimate="">))/qnorm(0.025)</effect></lower>
names	A vector containing the names of the drugs or outcomes
xLabel	The label on the x-axis: the name of the effect estimate
title	Optional: the main title for the plot
fileName	Name of the file where the plot should be saved, for example 'plot.png'. See the function ggsave in the ggplot2 package for supported file formats.

# **Details**

Creates a forest plot of effect size estimates (ratios). Estimates that are significantly different from 1 (alpha = 0.05) are marked in orange, others are marked in blue.

# Value

A Ggplot object. Use the ggsave function to save to file.

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
plotForest(negatives$logRr, negatives$seLogRr, negatives$drugName)</pre>
```

plotMcmcTrace 17

plotMcmcTrace	Plot the MCMC trace	
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# **Description**

Plot the MCMC trace

# Usage

```
plotMcmcTrace(mcmcNull, fileName = NULL)
```

# **Arguments**

mcmcNull An object of type mcmcNull as generated using the fitMcmcNull function.

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

#### **Details**

Plot the trace of the MCMC for diagnostics purposes.

# **Examples**

```
data(sccs)
negatives <- sccs[sccs$groundTruth == 0, ]
null <- fitMcmcNull(negatives$logRr, negatives$seLogRr)
plotMcmcTrace(null)</pre>
```

plotTrueAndObserved

Plot true and observed values

# **Description**

Plot true and observed values, for example from a simulation study.

# Usage

```
plotTrueAndObserved(logRr, seLogRr, trueLogRr, xLabel = "Relative risk",
   title, fileName = NULL)
```

# **Arguments**

logRr	A numeric vector of effect estimates on the log scale.
TORIVI	A Humbric vector of effect estimates on the log scale.

seLogRr The standard error of the log of the effect estimates. Hint: often the standard

error = (log(<lower bound 95 percent confidence interval>) - log(<effect esti-

mate>))/qnorm(0.025).

trueLogRr A vector of the true effect sizes.

xLabel The label on the x-axis: the name of the effect estimate.

title Optional: the main title for the plot

fileName Name of the file where the plot should be saved, for example 'plot.png'. See the

function ggsave in the ggplot2 package for supported file formats.

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#### **Details**

Creates a forest plot of effect size estimates (ratios). Estimates that are significantly different from the true value (alpha = 0.05) are marked in orange, others are marked in blue.

#### Value

A Ggplot object. Use the ggsave function to save to file.

#### **Examples**

```
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4))) plotTrueAndObserved(data$logRr, data$seLogRr, data$trueLogRr)
```

sccs

Incidence rate ratios from Self-Controlled Case Series

#### **Description**

Incidence rate ratios from Self-Controlled Case Series

#### Usage

data(sccs)

#### **Format**

A data frame with 46 rows and 4 variables:

drugName Name of the drug

groundTruth Whether the drug is a positive (1) or negative (0) control

logRr The log of the incidence rate ratio

seLogRr The standard error of the log of the incidence rate ratio

#### **Details**

A dataset containing the incidence rate ratios (and standard errors) produced using a Self-Controlled Case Series (SCCS) design. The outcome is upper GI bleeding, the drug of interest (groundTruth = 1) is sertraline. Also included are 45 negative control drugs, for which we believe there to be no causal relation with upper GI bleeding. We used a database of medical records from general practices in the USA, the General Electric (GE) Centricity database, which contains data on 11.2 million subjects. We restricted on study period (start of 1990 through November 2003), age requirements (18 years or older), available time prior to event (180 days), and risk definition window (30 days following the prescription). Time 30 days prior to the first prescription was removed to account for possible contra-indications. Cases of upper GI bleeding were identified on the basis of the occurrence of ICD-9 diagnosis codes in the problem list. These codes pertain to esophageal, gastric, duodenal, peptic, and gastrojejunal ulceration, perforation, and hemorrhage, as well as gastritis and non-specific gastrointestinal hemorrhage. For more information on this set see Schuemie et al (2014).

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#### References

Schuemie MJ, Ryan PB, Dumouchel W, Suchard MA, Madigan D. Interpreting observational studies: why empirical calibration is needed to correct p-values. Statistics in Medicine 33(2):209-18,2014

simulateControls

Simulate (negative) controls

# **Description**

Simulate (negative) controls

#### Usage

```
simulateControls(n = 50, mean = 0, sd = 0.1, seLogRr = runif(n, min = 0.01, max = 0.2), trueLogRr = 0)
```

# **Arguments**

n Number of controls to simulate.

mean The mean of the error distribution (on the log RR scale).

sd The standard deviation of the error distribution (on the log RR scale).

seLogRr The standard error of the log of the relative risk. This is recycled for the controls.

The default is to sample these from a uniform distribution.

trueLogRr The true relative risk (on the log scale) used to generate these controls. This is

recycled for the controls.

# **Details**

Generate point estimates given known true effect sizes and standard errors

```
data <- simulateControls(n = 50 * 3, mean = 0.25, sd = 0.25, trueLogRr = log(c(1, 2, 4))) plotTrueAndObserved(data$logRr, data$seLogRr, data$trueLogRr)
```

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