

## Disclaimer

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## One-stage meta-analysis

Analyze all trials simultaneously by specifying an appropriate statistical model that accounts for clustering of subjects within trials.

When accounting for clustering, these models are also known as:

- Multilevel models
- Hierarchical models
- Mixed effects models
- Random intercept models



## IPD-MA of RCTs: one-stage meta-analysis

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## Overview of statistical methods

- Summarizing treatment effect(s)
- Investigating subgroups
- Exploring treatment effect modifiers



# Clinical example

Meta-analysis of antidepressant trials

- 5 randomized trials
  - Patients diagnosed with major depressive disorder
  - Tricyclic antidepressant (TCA) versus Placebo (Plac)
- Outcome measurements
  - Hamilton Depression (HAM-D) score, ranging from 0 to 54
  - Measured at baseline and after 6 weeks



# One-stage meta-analysis

Simultaneous analysis of trials and evidence synthesis

- We assume that parameters are somehow related or identical across trials.
  - Fixed effects (stratification; makes no assumptions about how effects differ across trials)
  - Random effects
  - Common effect (same for all trials)
- Different types of effects can be specified for each variable



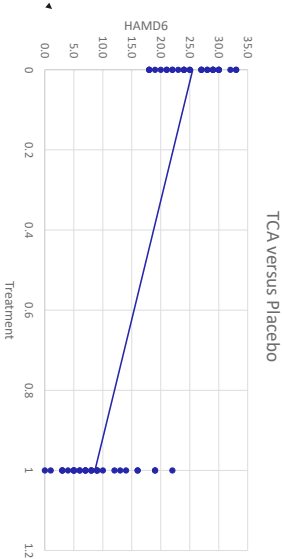
Reduce # unknown parameters (as compared to two-stage MA)



# Clinical example

Linear regression (clustering ignored)

$HAMD_{6ik} = \alpha + \delta TREAT_{ik} + \epsilon_{ik}$



# Clinical example

How would you analyze the IPD from the antidepressant trials?

Patient	Study	Treatment	HAMD0	HAMD6
1	1	Placebo	26	15
2	1	TCA	24	18
3	1	Placebo	29	19
...				
439	5	TCA	21	22
440	5	placebo	24	15



## Specifying the statistical model

Implementation of generalized linear *mixed* regression models (GLMM):

$$g(E(y_{ik})) = \alpha_k + \delta_k x_{ik}$$

Where

- Index  $i$  denotes the subject and  $k$  denotes the study
- $E(y_{ik})$  denotes the expected value of  $y_{ik}$
- $\alpha_k$  denotes the study effect (e.g. baseline risk)
- $\delta_k$  represents the relative treatment effect
- $g(\cdot)$  represents the link function



## Specifying the statistical model

### Common statistical models

- Continuous outcomes
  - Normal distribution with identity link (linear regression)
- Binary outcomes
  - Bernoulli distribution with a logistic link (logistic regression)
- Count data
  - Poisson distribution with a log-link
- Time-to-event data
  - Hierarchical Cox PH model (with strata or frailty terms)
  - Poisson GLMM

Ref: Debray TP, et al. (2015). Get real in individual participant data (IPD) meta-analysis: a review of the literature. *Stat Med* 34(12):2453-2464. <https://doi.org/10.1002/sim.6448>

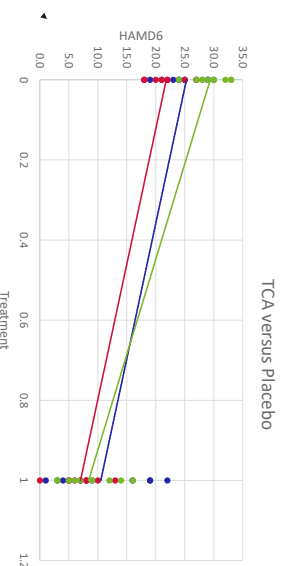
Ref: de Jong YMT, Moons KG, Riley RD, Turró Smith C, Moons KG, Elkesman MJC, Debray TP. Individual participant data meta-analysis of intervention studies with time-to-event outcomes: a review of the methodology and an applied example. *Research Synthesis Methods*. 2020 Mar;11(2):148-68. <https://doi.org/10.1002/jsm.1384>



## Clinical example

### Linear regression accounting for clustering

$$HAMD6_{ik} = \alpha_k + \delta_k TREAT_{ik} + \epsilon_{ik}$$



## Specifying the statistical model

Implementation of generalized linear *mixed* regression models (GLMM):

$$g(E(y_{ik})) = \alpha_k + \delta_k x_{ik}$$

Where each  $\delta_k$  may be taken as

- Fixed effects (estimated separately in each study)
- A common effect (so  $\delta_k = \delta$  for all trials)
- Random effects (so  $\delta_k$  is drawn from a certain, e.g. Normal, distribution)

**Note:** It is common to assume fixed effects for  $\alpha_k$ .



# Clinical example

Mean treatment difference of HAMD score after 6 weeks

Trial	N	$\delta$ (1-stage)	$\delta$ (2-stage)
1	51	-6.98	-6.42
2	53	0.95	1.24
3	78	-5.92	-6.88
4	63	-3.86	-3.22
5	16	-0.98	-0.90

In one-stage MA, study-specific treatment effects are shrunk towards the overall mean

Comparison	$\bar{D}$	SE( $\bar{D}$ )	$\hat{\tau}^2$
Two-stage	-3.44	1.60	11.05
One-stage	-3.36	1.68	12.01



# Clinical example

Calculate mean treatment difference of HAMD score after 6 weeks in each trial:

$$Y_{ik} = \alpha_k + \delta_k^{TREAT_{ik}} + \varepsilon_{ik}$$
$$\varepsilon_{ik} \sim N(0, \sigma_k^2)$$
$$\delta_k \sim N(D, \tau^2)$$

Diagram showing the relationship between the pooled treatment effect  $D$  and the random effects for the treatment effect  $\delta_k$ .



# Investigating effect modification

Statistical model

$$\mu_{ik} = \alpha_k + \delta_k X_{ik} + \gamma_k Y_{0ik} + \theta_{AW} X_{ik} Y_{0ik}$$
$$\delta_k \sim N(D, \tau^2)$$

Annotations: Adjust for treatment-covariate interaction (pointing to  $\theta_{AW} X_{ik} Y_{0ik}$ ), Adjust for baseline imbalance (pointing to  $\delta_k X_{ik}$ ).

Note that a common effect is estimated for interaction at the patient level and at the trial level (as mean values of  $Y_{0ik}$  may vary across trials and be correlated with study-level characteristics such as level of blinding)

=> risk for ecological bias!



# Extending the model

It is fairly straightforward to extend the statistical model to:

- Correct for baseline imbalance
- Adjust for prognostic factors
- Explore interaction with trial-level covariates
- Explore interaction with patient-level covariates
- Explore non-linear associations



## Investigating effect modification

### Statistical model

$$\mu_{ik} = \alpha_k + \delta_k x_{ik} + \gamma_k (y_{0ik} - \bar{y}_{0i}) + \theta_w x_{ik} (y_{0ik} - \bar{y}_{0i}) + \theta_a x_{ik} \bar{y}_{0i}$$

$\delta_k \sim N(D, \tau^2)$

$\gamma_{0ik} \sim N(\mu_{ik}, \sigma_k^2)$

Within-trial interaction  
 Across-trial interaction: quantifies the presence of ecological bias.

Centering  $y_{0ik}$  about the mean covariate value  $\bar{y}_{0i}$  is necessary to separate within-trial interaction from between-trial interaction !



## Danger of ecological bias

Treatment effect can be affected by:

- Individual covariate values (e.g. due to effect modification)
- A covariate mean value (e.g. due to study-level confounding)

$\theta_{aw}$  represents an amalgamation of within- and across-trial interactions!

**Ref:** Hua H, Burke DL, Crowther MJ, Ensrif J, Tudur Smith C, Riley RD. One-stage individual participant data meta-analysis models: estimation of treatment-covariate interactions must avoid ecological bias by separating out within-trial and across-trial information. *Statistics in Medicine*. 2017;36(5):772–789.



## Recall: two-stage meta-analysis

Distinct steps for the analysis of individual trials and the synthesis of corresponding results.

- Stratification of *all* model parameters by study (i.e. fixed effects for treatment, study, confounders, interactions, etc.)
  - Automatically uses within-trial information!
- Meta-analysis is based on estimates of treatment effect and may assume a fixed or a random treatment effect



## Investigating effect modification

### Statistical model

$$\mu_{ik} = \alpha_k + \delta_k x_{ik} + \gamma_k (y_{0ik} - \bar{y}_{0i}) + \theta_w x_{ik} (y_{0ik} - \bar{y}_{0i}) + \theta_a x_{ik} \bar{y}_{0i}$$

$\delta_k \sim N(D, \tau^2)$

$\gamma_{0ik} \sim N(\mu_{ik}, \sigma_k^2)$

If  $\theta_k = 0$  and  $\theta_a \neq 0$ , we have the situation where treatment effects vary according to whether trials included older participants ( $\bar{y}_{0i}$ ). However, within trials, there is no relation between participant age ( $y_{0ik}$ ) and treatment effect; the (expected) relative change in HAWD score is the same for all participants.

- Estimates for  $\theta_a$  can also be obtained from meta-regression
- Estimates for  $\theta_w$  can also be obtained by pooling of within-trial covariate interactions.
- We can allow for heterogeneity in interaction by replacing  $\theta_w$  with  $\theta_{w,k}$  and assuming random effects for  $\theta_{w,k}$



# Estimation methods

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RESEARCH ARTICLE

## One-stage individual participant data meta-analysis models for continuous and binary outcomes: Comparison of treatment coding options and estimation methods

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- Use REML and/or center the intervention variable within studies
- Use CI based on t-distribution instead of z-distribution

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