Supplementary Material: Statistical Methods for Analysis of Combined Biomarker Data from Multiple Nested Case-Control Studies*

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Appendix

Appendix A: Proof for the Conditions for Assumption (6)

In this section, we show that under under either of the three conditions, we have $f(X_{jkm}|H_{jkm,d}, \mathbf{W}_{jkm}, Y_{jkm}) \approx f(X_{jkm}|H_{jkm,d}, \mathbf{W}_{jkm}).$

The first condition is that σ_d^2 is small for $d=1,\ldots,J$. Specifically, if $\sigma_d^2 \to 0$, then $\epsilon_{jkm,d} \to 0$, which implies $X_{jkm} \to \frac{H_{jkm,d}-\xi_d}{1+\gamma_d}$. It means both $f(X_{jkm}|H_{jkm,d}, \mathbf{W}_{jkm}, Y_{jkm})$ and $f(X_{jkm}|H_{jkm,d}, \mathbf{W}_{jkm})$ converge to a degenerate distribution, i.e., $\mathbb{I}(X_{jkm} = \frac{H_{jkm,d}-\xi_d}{1+\gamma_d})$. This completes the proof for the first condition.

Now, we consider the second and third conditions, i.e., small exposure effect and rare disease prevalence. In the beginning, we can show that (some subscripts are suppressed for brevity):

$$\begin{split} f(X|H, \boldsymbol{W}, Y) &= \frac{f(X, H, \boldsymbol{W}, Y)}{f(H, \boldsymbol{W}, Y)}, \\ &= \frac{f(Y|X, H, \boldsymbol{W})f(X, H, \boldsymbol{W})}{\int f(Y|X, H, \boldsymbol{W})f(X, H, \boldsymbol{W})dx}, \\ &= \frac{f(Y|X, \boldsymbol{Z}^*)f(X|H, \boldsymbol{W})}{\int f(Y|X, \boldsymbol{Z}^*)f(X|H, \boldsymbol{W})dx}, \end{split}$$

where Z^* denotes the common variables of Z and W. If the exposure effect is small $(\beta_x \approx 0)$, Y is nearly independent with X, i.e $f(Y|X,Z^*) \approx f(Y|Z^*)$, which implies

$$f(X|H, \boldsymbol{W}, Y) = \frac{f(Y|X, \boldsymbol{Z}^*) f(X|H, \boldsymbol{W})}{\int f(Y|X, \boldsymbol{Z}^*) f(X|H, \boldsymbol{W}) dx},$$

$$\approx \frac{f(Y|\boldsymbol{Z}^*) f(X|H, \boldsymbol{W})}{\int f(Y|\boldsymbol{Z}^*) f(X|H, \boldsymbol{W}) dx},$$

$$= \frac{f(X|H, \boldsymbol{W})}{\int f(X|H, \boldsymbol{W}) dx} = f(X|H, \boldsymbol{W}).$$

This finishes proof for the second condition. If the disease prevalence is rare, then $f(Y|X, \mathbf{Z}^*) \approx$

 $f(Y=0|X, \mathbf{Z}^*) \approx 1$, which leads to

$$\begin{split} f(X|H, \boldsymbol{W}, Y) &= \frac{f(Y|X, \boldsymbol{Z}^*) f(X|H, \boldsymbol{W})}{\int f(Y|X, \boldsymbol{Z}^*) f(X|H, \boldsymbol{W}) dx}, \\ &\approx \frac{1 f(X|H, \boldsymbol{W})}{\int 1 f(X|H, \boldsymbol{W}) dx} = f(X|H, \boldsymbol{W}). \end{split}$$

This completes the proof for the third condition.

Appendix B: Monte Carlo and GHQ Approaches

Now, we introduce the Monte Carlo and GHQ approaches respectively.

• Monte Carlo approach: Draw G samples $\boldsymbol{X}_{jk}^{(1)}, \ldots, \boldsymbol{X}_{jk}^{(G)}$ i.i.d. from $N(\hat{\boldsymbol{\mu}}_{jk}; \hat{\boldsymbol{s}}_{jk}^2)$, where $\boldsymbol{X}_{jk}^{(g)} = [\boldsymbol{X}_{jk1}^{(g)}, \ldots, \boldsymbol{X}_{jkM_{jk}}^{(g)}]^T$, $g = 1, 2, \ldots, G$. The likelihood contribution (18) can be numerically calculated by

$$\tilde{L}_{jk}^{(E1)} = \frac{1}{G} \sum_{q=1}^{G} \frac{\exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} (\beta_x X_{jkm}^{(g)} + \boldsymbol{\beta}_z^T \boldsymbol{Z}_{jkm})\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} (\beta_x X_{jkm}^{(g)} + \boldsymbol{\beta}_z^T \boldsymbol{Z}_{jkm})\right\}}.$$

• Gauss-Hermite Quadrature (GHQ) approach: To calculate the integration to a function with respect to a multivariate normal distribution, the GHQ approach arranges P knots and their corresponding weights to each dimension (a total of P^D knots if there were D dimensions). Due to the knot numbers of the GHQ approach is sensitive to the dimension of the integration, we implement an integration dimension reduction strategy first before applying the GHQ approach to calculate (18). Specifically, let $B_{jkm} = X_{jkm} - X_{jk1}$, where $m = 2, \ldots, M_{jk}$, and $B_{jk1} = 0$. The conditional likelihood in (??) can be transformed to

$$\tilde{L}_{jk} = \int \frac{\exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} \left(\beta_x B_{jkm} + \beta_z^T (\boldsymbol{Z}_{jkm} - \boldsymbol{Z}_{jk1})\right)\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} \left(\beta_x B_{jkm} + \beta_z^T (\boldsymbol{Z}_{jkm} - \boldsymbol{Z}_{jk1})\right)\right\}} f(\boldsymbol{B}_{jk} | \tilde{\boldsymbol{\mu}}_{jk}; \tilde{\boldsymbol{s}}_{jk}^2) d\boldsymbol{B}_{jk}$$

where $\boldsymbol{B}_{jk} = [B_{jk2}, \dots, B_{jkM_{jk}}]$ follows a $(M_{jk} - 1)$ -dimension normal distribution with mean $\tilde{\boldsymbol{\mu}}_{jk} = [\hat{\mu}_{jk2} - \hat{\mu}_{jk1}, \dots, \hat{\mu}_{jkM_{jk}} - \hat{\mu}_{jk1}]^T$, and the variance matrix $\tilde{\boldsymbol{s}}_{jk}^2$ a $(M_{jk} - 1) \times (M_{jk} - 1)$ matrix with diagonal $(s_{jk2}^2 + s_{jk1}^2, \dots, s_{jkM_{jk}}^2 + s_{jk1}^2)$ and all other elements s_{jk1}^2 . We use this transformation to reduce the integration dimension from M_{jk} to $M_{jk} - 1$. Now,

based on the GHQ, the likelihood contribution \tilde{L}_{jk} can be numerically calculated by

$$\tilde{L}_{jk}^{(E2)} = \sum_{p=1}^{P^{M_{jk}-1}} \frac{\omega_{jk}^{(p)*} \exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} \left(\beta_x \tilde{B}_{jkm}^{(p)} + \beta_z^T (\boldsymbol{Z}_{jkm} - \boldsymbol{Z}_{jk1})\right)\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} \left(\beta_x \tilde{B}_{jkm}^{(p)} + \beta_z^T (\boldsymbol{Z}_{jkm} - \boldsymbol{Z}_{jk1})\right)\right\}}$$

where each dimension contains P knots (a total of $P^{M_{jk}-1}$ knots as there are totally $M_{jk}-1$ dimensions), $\tilde{\boldsymbol{B}}_{jk}^{(p)} = [\tilde{B}_{jk2}^{(p)}, \ldots, \tilde{B}_{jkM_{jk}}^{(p)}]$ terms $(p=1,\ldots,P^{M_{jk}-1})$ are the knots, $\omega_{jk}^{(p)*}$ terms are the weights, and $B_{jk1}^{(p)}$ is fixed as zero for all $p=1,\ldots,P^{M_{jk}-1}$. The weights, $\omega_{jk}^{(p)*}$, and the knots $\tilde{\boldsymbol{B}}_{jk}^{(p)}$ $(p=1,\ldots,P^{M_{jk}-1})$ are calculated based on $P, M_{jk}-1, \tilde{\boldsymbol{\mu}}_{jk}$ and $\tilde{\boldsymbol{s}}_{jk}^2$. For more details about the calculation of knots and weights, please see Jackel (2005). Moreover, R package "MultiGHQuad" can be applied to calculate the weights and knots.

Estimates of $\boldsymbol{\beta}$ can be obtained by maximizing the pseudo-likelihood $\tilde{L}^{(E1)} = \Pi_{j,k} \tilde{L}_{jk}^{(E1)}$ or $\tilde{L}^{(E2)} = \Pi_{j,k} \tilde{L}_{jk}^{(E2)}$. In the simulation studies and real data example, we choose G and P such that G = 50 and P = 5.

Appendix C: Approximate Likelihood Derivation in the Approximate Calibration Method From equation (8), we learn the likelihood contribution from the k^{th} matched set in the j^{th} study is

$$L_{jk} \approx E_{\boldsymbol{X}_{jk}|\boldsymbol{H}_{jk},\boldsymbol{W}_{jk}} \left[\frac{\exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} (\beta_x X_{jkm} + \beta_z^T \boldsymbol{Z}_{jkm})\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} (\beta_x X_{jkm} + \beta_z^T \boldsymbol{Z}_{jkm})\right\}} \right].$$

where $X_{jk}|H_{jk}, W_{jk} \sim N(\mu_{jk}, s_{jk})$. In this section, we prove that under certain conditions, the likelihood contribution above can be further approximated by

$$L_{jk}^{(A)} = \frac{\exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} (\beta_x \mu_{jkm} + \beta_z^T \mathbf{Z}_{jkm})\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} (\beta_x \mu_{jkm} + \beta_z^T \mathbf{Z}_{jkm})\right\}}$$
(1)

which is the likelihood contribution used by the approximate calibration method. Specifically, denoting the expression inside the expectation (8) by G, this likelihood contribution can be approximated by replacing G with a second order Taylor series expansion with respect to

 X_{jk} about its expectation μ_{jk} such that

$$G \approx G|_{\mathbf{X}_{jk} = \boldsymbol{\mu}_{jk}} + \sum_{m=1}^{M_{jk}} \frac{\partial G}{\partial X_{jkm}} \Big|_{\mathbf{X}_{jk} = \boldsymbol{\mu}_{jk}} \Delta_{jkm} + \sum_{m=1}^{M_{jk}} \frac{\partial^2 G}{\partial X_{jkm}^2} \Big|_{\mathbf{X}_{jk} = \boldsymbol{\mu}_{jk}} \Delta_{jkm}^2$$

$$+ 2 \sum_{1 \leq m < m' \leq M_{jk}} \frac{\partial^2 G}{\partial X_{jkm} X_{jkm'}} \Delta_{jkm} \Delta_{jkm'} + \text{remander},$$
(2)

where $\Delta_{jkm} = X_{jkm} - \mu_{jkm}$. Replacing this expansion in the expectation causes $\frac{\partial G}{\partial X_{jkm}}\Big|_{\boldsymbol{X}_{jk} = \boldsymbol{\mu}_{jk}} \Delta_{jkm}$ and $\frac{\partial^2 G}{\partial X_{jkm} X_{jkm'}} \Delta_{jkm} \Delta_{jkm'}$ to appear, as $E_{\boldsymbol{X}_{jk}|\boldsymbol{H}_{jk},\boldsymbol{W}_{jk}} \Delta_{jkm} = 0$ and $E_{\boldsymbol{X}_{jk}|\boldsymbol{H}_{jk},\boldsymbol{W}_{jk}} \Delta_{jkm} \Delta_{jkm'} = 0$ (Notice X_{jkm} is independent with $X_{jkm'}$). The second order term with respect to Δ_{jkm}^2 can be rewritten as a function of the $\operatorname{Var}(X_{jkm}|\boldsymbol{H}_{jkm},\boldsymbol{W}_{jkm})$ and β_x such that

$$L_{jk} \approx G|_{\boldsymbol{X}_{jk} = \boldsymbol{\mu}_{jk}} + \sum_{m=1}^{M_{jk}} \frac{\partial^2 G}{\partial X_{jkm}^2} \Big|_{\boldsymbol{X}_{jk} = \boldsymbol{\mu}_{jk}} \operatorname{Var}(X_{jkm}|\boldsymbol{H}_{jkm}, \boldsymbol{W}_{jkm}), \tag{3}$$

where

$$\frac{\partial^2 G}{\partial X_{jkm}^2} = \beta_x^2 G \left\{ \mathbb{I}_{(m \in \mathcal{M}_{jk}^{(1)})} \left(1 - \frac{3 \sum_{\mathcal{M} \in \mathcal{C}_{jk}} \mathbb{I}_{(m \in \mathcal{M})} \exp\{V_{jkm}\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\{V_{jkm}\}} \right) + \frac{2 \left(\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \mathbb{I}_{(m \in \mathcal{M})} \exp\{V_{jkm}\} \right)^2}{\left(\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\{V_{jkm}\} \right)^2} \right\},$$
 and $V_{jkm} = \beta_x X_{jkm} + \beta_z^T \mathbf{Z}_{jkm}$. If $|\beta_x|$ or $\operatorname{Var}(X_{jkm}|\mathbf{H}_{jkm}, \mathbf{W}_{jkm})$ (i.e., σ_d^2 for $d = 0, \dots, M$) is small, the second-order term also approaches zero. Therefore, for matched set k in study j , the likelihood contribution can be approximated by

$$L_{jk} \approx \frac{\exp\left\{\sum_{m=1}^{M_{jk}^{(1)}} (\beta_x \mu_{jkm} + \beta_z^T \mathbf{Z}_{jkm})\right\}}{\sum_{\mathcal{M} \in \mathcal{C}_{jk}} \exp\left\{\sum_{m \in \mathcal{M}} (\beta_x \mu_{jkm} + \beta_z^T \mathbf{Z}_{jkm})\right\}}.$$

This completes the proof.

Appendix D: Variance estimates for $\hat{\boldsymbol{\theta}}$ and $\hat{\boldsymbol{r}}$

The point estimates for fixed effects θ and the slope and intercept biases r are

$$\hat{oldsymbol{ heta}} = ig(oldsymbol{U}^T \widehat{oldsymbol{V}}^{-1} oldsymbol{U}ig)^{-1} oldsymbol{U}^T \widehat{oldsymbol{V}}^{-1} oldsymbol{H}, \ \hat{oldsymbol{r}} = \widehat{oldsymbol{R}} \widehat{oldsymbol{D}}^T \widehat{oldsymbol{V}}^{-1} ig(oldsymbol{H} - oldsymbol{U} \hat{oldsymbol{ heta}}ig),$$

where \hat{V} and \hat{D} are the abbreviations of $\mathcal{V}(\hat{\sigma}^2, \hat{\theta}^*, \hat{r}^*)$ and $\hat{D} = \mathcal{D}(\hat{\theta})$ respectively. Here, $\hat{\theta}^*$ and \hat{r}^* represent the point estimators of θ and r in the second-to-the-last iteration. We can

calculate $\widehat{\mathrm{Var}}(\hat{\boldsymbol{\theta}})$ and $\widehat{\mathrm{Var}}(\hat{\boldsymbol{r}})$ with fixed $\widehat{\boldsymbol{V}}$ and $\widehat{\boldsymbol{D}}$. In paricular, we have

$$\widehat{\operatorname{Var}}(\widehat{\boldsymbol{\theta}}) = \operatorname{Var}\left(\left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1}\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{H}\right)
= \left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1}\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\operatorname{Var}(\boldsymbol{H})\left(\left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1}\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\right)^{T}
= \left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1}\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\widehat{\boldsymbol{V}}\left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\right)^{T}\left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1}
= \left(\boldsymbol{U}^{T}\widehat{\boldsymbol{V}}^{-1}\boldsymbol{U}\right)^{-1},$$
(4)

and

$$\widehat{\operatorname{Var}}(\hat{r}) = \operatorname{Var}\left(\widehat{R}\widehat{D}^{T}\widehat{V}^{-1}(H - U\hat{\theta})\right)
= \widehat{R}\widehat{D}^{T}\widehat{V}^{-1}\operatorname{Var}\left(H - U\hat{\theta}\right)\left(\widehat{R}\widehat{D}^{T}\widehat{V}^{-1}\right)^{T}
= \widehat{R}\widehat{D}^{T}\widehat{V}^{-1}\left(\widehat{V} - U\operatorname{Var}(\hat{\theta})U^{T}\right)\widehat{V}^{-1}\widehat{D}\widehat{R}
= \widehat{R}\widehat{D}^{T}\widehat{V}^{-1}\left(\widehat{V} - U\left(U^{T}\widehat{V}^{-1}U\right)^{-1}U^{T}\right)\widehat{V}^{-1}\widehat{D}\widehat{R}
= \widehat{R}\widehat{D}^{T}(\widehat{V}^{-1} - \widehat{V}^{-1}U(U^{T}\widehat{V}^{-1}U)U^{T}\widehat{V}^{-1})\widehat{D}\widehat{R}.$$
(5)

Supplementray Tables

[Table 1 about here.]

[Table 2 about here.]

[Table 3 about here.]

References

Jackel, P. (2005). A note on multivariate Gauss-Hermite quadrature. *London: ABN-Amro.*Re.

Received XX 20XX. Revised XX 20XX. Accepted XX 20XX.

Comparison of operating characteristics for the naive method $(\hat{\beta}^{(N)})$, approximate calibration method $(\hat{\beta}^{(A)})$, and Monte Carlo and GHQ exact calibration methods $(\hat{\beta}^{(B)})$, and $\hat{\beta}^{(E2)}$ and $\hat{\beta}^{(E2)}$ assuming Z = W is included in the model for disease outcome (??) with recression coefficient $\beta_* = \log(1.25)$.

β	Percent Bias $\hat{\beta}_x^{(A)} = \hat{\beta}_x^{(E1)}$	$\hat{\beta}_{x}^{(E2)}$	$\hat{\beta}_x^{(N)}$	$MSE(\frac{\beta_x^{(A)}}{\beta_x^{(A)}}$	$MSE(\times 100)$ $(A) \qquad \hat{\beta}_{x}^{(E1)}$	$\hat{\beta}_x^{(E2)}$	$\hat{\beta}_x^{(N)}$	$\frac{\mathrm{SE}()}{\hat{\beta}_x^{(A)}}$	$SE(\times 100)$ $A \qquad \hat{\beta}_x^{(E1)}$	$\hat{\beta}_x^{(E2)}$	$\frac{\operatorname{Co}}{\hat{\beta}_x^{(N)}}$	werage I $\hat{\beta}_x^{(A)}$	Coverage Rate(×10 $\hat{\beta}_x^{(A)}$ $\hat{\beta}_x^{(E1)}$	$\frac{30)}{\hat{\beta}_x^{(E2)}}$
	0.5	2.4	86.0	0.76	0.75	0.78	92.9	8.70	89.8	8.81	57.5	94.6	94.3	94.6
'	-1.0	1.2	2.48	1.10	1.13	1.19	7.62	10.52	10.62	10.91	30.5	92.6	92.2	91.9
_	0.4	2.6	4.00	1.29	1.38	1.49	7.64	11.34	11.76	12.12	14.2	90.2	89.5	89.5
_	5.5	3.0	6.22	1.56	1.71	1.96	7.92	12.51	13.09	13.84	6.7	87.8	87.2	6.98

NOTE: Percent bias and MSE were computed by averaging $(\hat{\beta} - \beta)/\beta$ and $(\beta - \hat{\beta})^2$ over 1000 simulations. Standard error (SE) is the square root of the empirical variance over all replicates. Coverage rate represents the coverage of a 95% confidence interval.

Comparison of operating characteristics for the naive method $(\hat{\beta}^{(N)})$, full calibration method $(\hat{\beta}^{(F)})$, approximate calibration method $(\hat{\beta}^{(A)})$, and Monte Carlo and

$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	(β (E)) and β (E) $\frac{K}{x}$ $\frac{x}{x}$	(β (E)) and β (E) $\frac{K}{x}$ $\frac{x}{x}$	$(\beta^{(E^{\perp})}) \text{ and } \beta^{(E^{\perp})}$ $X_x = \frac{MSE(\times 1)}{x}$ $\frac{3}{x} = 0.31 0.28$ $0.31 0.28$ $0.40 0.31$ $0.55 0.48 0.38$ $0.41 0.69 0.44$ $0.43 0.28$ $0.92 0.54 0.38$ $0.92 0.54 0.38$ $0.92 0.54 0.38$ $0.92 0.54 0.38$ $0.92 0.41 0.69$ $0.92 0.41 0.69$ $0.92 0.41 0.69$ $0.92 0.41 0.69$ $0.92 0.41 0.69$ $0.93 0.94 0.90$ $0.94 0.90$ $0.95 0.41 0.59$ $0.96 0.99 0.90$	GHQ exact	σ_{\sim} B _r Percent Bias		-19.0	-19.8 -1.6	-20.5 -1.7	$\log(2)$ -21.1 -1.5 -2.3		-0.4	-20.8 -0.5	$\log(2)$ -21.6 -0.9 -1.7	0.2	$\log(1.5)$ -21.4 0.9	$\log(1.75)$ -22.1 0.4 0.8	29.1 0.0
$(\beta^{(E^{\perp})} \text{ am})$ x^{x}	(β (E)) and β (E) $MSE(\times 1)$ $\frac{x}{x}$	(β (E)) and β (E) $MSE(\times 1)$ $\frac{x}{x}$	$(\beta^{(E_1)}) \text{ and } \beta^{(E_2)}$ $x^x = \frac{MSE(\times 1)}{x^x}$ $\frac{\beta_x^F}{\beta_x} = \frac{\beta_x^{(A)}}{\beta_x^{(A)}}$ $\frac{38}{55} = 0.31 = 0.28$ $\frac{38}{55} = 0.48 = 0.38$ $\frac{38}{55} = 0.44 = 0.33$ $\frac{39}{55} = 0.44 = 0.30$ $\frac{39}{55} = 0.44 = 0$	calibratio	t Bias						7.0 (
$(\beta^{(E^{\perp})} \text{ am})$ x^{x}	(β (E) and β (E) $MSE(\times 1)$ $\frac{x}{x}$	(β (E) and β (E) $MSE(\times 1)$ $\frac{x}{x}$	$(\beta^{(E1)}) \ and \ \beta^{(E2)}$ $x x x x x x x x x x x x x x x x x x x $	n metho			0.1	0.0	0.2	0.8	1.4	1.6	1.4	1.4	3.2	2.5	2.9	 7.
	$\begin{array}{c} d \beta^{(E2)} \\ MSE(\times 1) \\ \beta_x^{(A)} \\ 0.28 \\ 0.31 \\ 0.28 \\ 0.44 \\ 0.48 \\ 0.48 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.59 \\ 0.59 \end{array}$	$\begin{array}{c} d \beta^{(E2)} \\ MSE(\times 1) \\ \beta_x^{(A)} \\ 0.28 \\ 0.31 \\ 0.28 \\ 0.44 \\ 0.48 \\ 0.48 \\ 0.30 \\ 0.30 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.59 \\ 0.59 \end{array}$	$\begin{array}{c} d \beta^{(E2)} \\ MSE(\times 1) \\ \beta_x^{(A)} \\ 0.28 \\ 0.31 \\ 0.38 \\ 0.44 \\ 0.48 \\ 0.48 \\ 0.48 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.40 \\ 0.59 \\ 0.59 \end{array}$	ds (β)		$\hat{\beta}_x^{(N)}$	0.38	0.86	1.55	2.41	0.43	0.92	1.66	2.58	0.53	1.11	1.95	2.82
				and	M	$\hat{\beta}_x^{(F)}$	0.31	0.40	0.48	69.0	0.34	0.54	0.79	1.05	0.44	0.88	1.41	28
for the standard dev 0) $\beta_x^{(E1)}$ $\beta_x^{(E2)}$ $\beta_x^{(N)}$ 0.29 0.29 4.51 0.33 0.33 4.66 0.41 0.42 4.88 0.49 0.51 5.18 0.28 0.28 4.93 0.35 0.36 5.20 0.45 0.47 5.55 0.56 0.58 5.83 0.31 0.31 5.55 0.41 0.43 5.98 0.60 0.63 6.56	$\begin{array}{c} \text{$^{\circ}$ standard dev} \\ \beta_x^{(E2)} \\ \beta_x^{(E2)} \\ \beta_x^{(N)} \\ 0.29 \\ 0.42 \\ 0.42 \\ 0.42 \\ 0.43 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.63 \\ 0.64 \\ 0.64 \\ 0.65 \\ 0.64 \\ 0.65 \\ 0.$	$\begin{array}{ c c c c c c c c c c c c c c c c c c c$		iation	3 2	$\hat{\beta}_x^{(F)}$	5.54	6.27	6.87	8.24	5.83	7.34	8.87	10.24	6.61	9.40	11.87	13.46
for the standard deviation of $\beta(E_1)$ $\beta(E_2)$ $\beta(E_3)$ $\beta(F)$ $\beta(F)$ $\beta(E_1)$ $\beta(E_2)$ $\beta(E_3)$ $\beta($	$\frac{s standard deviation c}{\beta_x^{(E2)}} = \frac{8}{\beta_x^{(N)}} = \frac{8}{\beta_x^{(F)}}$ $0.29 4.51 5.54$ $0.42 4.88 6.87$ $0.51 5.18 8.24$ $0.28 4.93 5.83$ $0.36 5.20 7.34$ $0.47 5.55 8.87$ $0.58 5.83 10.24$ $0.58 5.83 10.24$ $0.41 5.55 6.61$ $0.43 6.96 11.87$ $0.63 6.56 11.87$	$\begin{array}{c c} \text{ard deviation } c \\ \hline \beta_x^{(N)} & \dot{\beta}_x^{(F)} \\ \hline 4.51 & 5.54 \\ 4.66 & 6.27 \\ 4.88 & 6.87 \\ 5.18 & 8.24 \\ 4.93 & 5.83 \\ 5.20 & 7.34 \\ 5.55 & 8.87 \\ 5.83 & 10.24 \\ 5.58 & 9.40 \\ 6.56 & 11.87 \\ 6.90 & 13.46$	$\begin{array}{c} \frac{iation\ c}{S} \\ \frac{\beta(F)}{\delta x} \\ \frac{\beta(F)}{S} \\ \frac{5.54}{6.87} \\ \frac{6.87}{8.87} \\ \frac{7.34}{10.24} \\ \frac{8.87}{9.40} \\ \frac{6.61}{9.40} \\ \frac{9.40}{11.87} \\ \frac{11.87}{11.87} \end{array}$	$f \gamma_d ra$	E(×100	$\hat{\beta}_x^{(A)}$	5.31	5.58	0.08	6.47	5.26	5.75	6.42	6.83	5.47	6.28	7.30	7.69
for the standard deviation of γ_d ra (0) $\beta_x^{(E1)}$ $\beta_x^{(E2)}$ $\beta_x^{(N)}$ $\beta_x^{(F)}$ $\beta_x^{(F)}$ $\beta_x^{(F)}$ $(0.29 \ 0.29 \ 0.31 \ 0.31 \ 0.51 \ 0.52 \$	$\begin{array}{c} standard\ deviation\ of\ \gamma_d\ ra\\ \beta_x^{(E2)} \\ \beta_x^{(N)} \\ \beta_x^{(N)} \\ \beta_x^{(F)} \\ \beta_x^{(N)} \\ \beta_x^{(F)} \\ 0.33 \\ 0.54 \\ 0.54 \\ 0.55 \\ 0.56 \\ 0.58 \\ 0.59 \\ 0.59 \\ 0.59 \\ 0.77 \\ 0.90 \\ 0.1346 \\ 0.59 \\ 0.5100 \\ 0.58 \\ 0.58 \\ 0.59 \\ 0.5$	ard deviation of γ_d ra $\frac{\text{SE}(\times 100)}{\beta_x^{(N)}} \frac{\beta(F)}{\beta_x^{(F)}} \frac{\beta(F)}{\beta_x^{(A)}}$ 4.51 5.54 5.31 4.66 6.27 5.58 4.88 6.87 6.08 5.18 8.24 6.47 4.93 5.83 5.26 5.20 7.34 5.75 5.20 7.34 6.42 5.20 7.34 6.42 5.20 7.34 6.42 5.55 8.87 6.42 5.55 8.87 6.42 5.55 8.87 6.42 6.56 11.87 7.30 6.90 13.46 7.69	iation of γ_d ra $SE(\times 100)$ $\beta_x^{(F)} \beta_x^{(A)}$ $5.54 5.31$ $6.27 5.58$ $6.87 6.08$ $8.24 6.47$ $5.83 5.26$ $7.34 5.75$ $8.87 6.42$ $10.24 6.83$ $6.61 5.47$ $9.40 6.28$ $11.87 7.30$ $13.46 7.69$	nging f		$\hat{\beta}_x^{(E1)}$	5.36	5.75	6.41	7.01	5.29	5.93	6.71	7.46	5.51	6.41	2.68	8.25
for the standard deviation of γ_d ranging f (0) $\frac{\beta(E1)}{\beta_x(E1)} = \frac{\beta(E1)}{\beta_x(E1)} = \frac{\beta(E1)}{\beta_x$	$\begin{array}{c} standard\ deviation\ of\ \gamma_d\ ranging\ f \\ \hline \beta_x^{(E2)} \\ \hline \beta_x^{(R)} \\ \hline 0.29 \\ 0.42 \\ 0.43 \\ 0.44 \\ 0.44 \\ 0.45 \\ 0.45 \\ 0.45 \\ 0.45 \\ 0.45 \\ 0.47 \\ 0.49 \\ 0.48 \\ 0.49 $	ard deviation of γ_d ranging f arid deviation of γ_d ranging f $\beta_x^{(N)}$ $\beta_x^{(F)}$ $\beta_x^{(A)}$ $\beta_x^{(E)}$ $\beta_x^{(A)}$ $\beta_x^{(E)}$ 4.51 5.54 5.31 5.36 4.66 6.27 5.58 5.75 4.88 6.87 6.08 6.41 5.18 8.24 6.47 7.01 4.93 5.83 5.26 5.29 5.20 7.34 5.75 5.93 5.55 8.87 6.42 6.71 5.55 8.87 6.42 6.71 5.55 6.61 5.47 5.51 5.98 6.56 $6.11.87$ 7.30 7.68 6.56 11.87 7.30 7.68 6.50 13.46 7.69 8.25	iation of γ_d ranging f $\beta(F)$ $\beta(A)$ $\beta(E)$ $\beta(E)$ $\beta(E)$ $\beta(E)$ $\delta(E)$	rom 0.0		$\hat{\beta}_x^{(E2)}$	5.38	5.79	6.50	7.15	5.32	5.97	6.85	7.55	5.53	6.50	7.77	8.42
for the standard deviation of γ_d ranging from 0.0 (0) $\frac{\beta(E1)}{\beta_x} \frac{\beta(E2)}{\beta_x} \frac{\beta(N)}{\beta_x} \frac{\beta(F)}{\beta_x} \frac{\beta(A)}{\beta_x} \frac{\beta(E1)}{\beta_x} \frac{\beta(E1)}{\beta_x} \frac{\beta(E1)}{\beta_x} \frac{\beta(E2)}{\beta_x}$ 0.29 0.29 4.51 5.54 5.31 5.36 5.38 0.41 0.42 4.88 6.87 6.08 6.41 6.50 0.49 0.51 5.18 8.24 6.47 7.01 7.15 0.28 0.28 4.93 5.83 5.26 5.29 5.32 0.35 0.36 5.20 7.34 5.75 5.93 5.97 0.45 0.47 5.55 8.87 6.42 6.71 6.85 0.45 0.47 5.58 10.24 6.83 7.46 7.55 0.31 0.31 5.55 6.61 5.47 5.51 5.53 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.43 5.98 9.40 6.28 6.41 6.50 0.41 0.42 6.50 1.34 6.76 8.55 8.42	$ \begin{array}{c} standard\ deviation\ of\ \gamma_{d}\ ranging\ from\ 0.0.\\ \hline \beta_{x}^{(E2)} \hline \beta_{x}^{(N)} & \hat{\beta}_{x}^{(F)} & \hat{\beta}_{x}^{(A)} & \hat{\beta}_{x}^{(E1)} \\ 0.29 & 4.51 & 5.54 & 5.31 & 5.36 & 5.38 \\ 0.33 & 4.66 & 6.27 & 5.58 & 5.75 & 5.79 \\ 0.42 & 4.88 & 6.87 & 6.08 & 6.41 & 6.50 \\ 0.51 & 5.18 & 8.24 & 6.47 & 7.01 & 7.15 \\ 0.28 & 4.93 & 5.83 & 5.26 & 5.29 & 5.32 \\ 0.36 & 5.20 & 7.34 & 5.75 & 5.93 & 5.97 \\ 0.47 & 5.55 & 8.87 & 6.42 & 6.71 & 6.85 \\ 0.58 & 5.83 & 10.24 & 6.83 & 7.46 & 7.55 \\ 0.58 & 5.89 & 9.40 & 6.28 & 6.41 & 6.50 \\ 0.63 & 6.56 & 11.87 & 7.30 & 7.68 & 7.77 \\ 0.77 & 6.90 & 13.46 & 7.69 & 8.25 & 8.42 \\ \end{array} $	ard deviation of γ_d ranging from 0.0 $\beta_x^{(N)}$ $\beta_x^{(F)}$	intion of γ_d ranging from 0.0 SE(×100) $\hat{\beta}_x^{(F)} \hat{\beta}_x^{(A)} \hat{\beta}_x^{(E1)} \hat{\beta}_x^{(E2)}$ 5.54 5.31 5.36 5.38 6.87 6.08 6.41 6.50 8.24 6.47 7.01 7.15 5.83 5.26 5.29 5.32 7.34 5.75 5.93 5.97 8.87 6.42 6.71 6.85 10.24 6.83 7.46 7.55 6.61 5.47 5.51 5.53 9.40 6.28 6.41 6.50 11.87 7.30 7.68 7.77 13.46 7.69 8.25 8.42	15 to 0.		$\hat{\beta}_x^{(N)}$	79.4	54.6	32.5	17.8	77.2	52.0	32.3	18.3	71.1	46.8	29.4	21.4
for the standard deviation of γ_d ranging from 0.05 to 0.0) $\frac{\text{SE}(\pi)}{\beta_x^{(E1)}} \frac{\hat{\beta}_x^{(E2)}}{\hat{\beta}_x^{(N)}} \frac{\hat{\beta}_x^{(F)}}{\hat{\beta}_x^{(F)}} \frac{\hat{\beta}_x^{(E1)}}{\hat{\beta}_x^{(E1)}} \frac{\hat{\beta}_x^{(E2)}}{\hat{\beta}_x^{(E2)}} \frac{\hat{\beta}_x$	$ \begin{array}{c} standard\ deviation\ of\ \gamma_d\ ranging\ from\ 0.05\ to\ 0. \\ \hline \beta_x^{(E)2} \\ \hline \beta_x^{(N)} \\ \hline \beta$	ard deviation of γ_d ranging from 0.05 to 0. $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$	$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	15.	Covera	$\hat{\beta}_x^{(F)}$	93.3	90.9	0.06	86.5	91.9	86.2	80.7	6.82	88.8	78.1	9.07	68.2
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	ard deviation of γ_d ranging from 0.05 to 0.15. $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(E1)}$ $\hat{\beta}_x^{(E2)}$ $\hat{\beta}_x^{(E2)}$ $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$ 4.51 5.54 5.31 5.36 5.38 79.4 93.3 4.66 6.27 5.58 5.75 5.79 54.6 90.9 5.18 8.24 6.47 7.01 7.15 17.8 86.5 5.20 7.34 5.75 5.93 5.97 52.0 86.2 5.20 7.34 5.75 5.93 5.97 52.0 86.2 5.55 8.87 6.42 6.71 6.85 32.3 80.7 5.83 10.24 6.83 7.46 7.55 18.3 78.9 5.95 6.61 5.47 5.51 5.53 71.1 88.8 5.98 9.40 6.28 6.41 6.50 46.8 78.1 6.50 6.31 7.6 6.32 7.4 6.82 6.30 13.46 7.69 8.25 8.42 21.4 6.82	iation of γ_d ranging from 0.05 to 0.15. $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(A)}$ $\hat{\beta}_x^{(E1)}$ $\hat{\beta}_x^{(E2)}$ $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$ $$		ge Rate	$\hat{\beta}_x^{(A)}$	92.6	95.8	94.5	93.5	96.4	95.3	93.6	91.8	95.5	95.2	92.0	9.06
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	ard deviation of γ_d ranging from 0.05 to 0.15. $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(E1)}$ $\hat{\beta}_x^{(E2)}$ $\hat{\beta}_x^{(N)}$ $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(F$	iation of γ_d ranging from 0.05 to 0.15. SE(×100) Coverage Rate $\hat{\beta}_x^{(F)}$ $\hat{\beta}_x^{(A)}$ $\hat{\beta}_x^{(E)}$ $\hat{\beta}_x^{(E)$		$(\times 100)$	$\hat{\beta}_x^{(E1)}$	95.2	95.2	94.3	93.0	96.5	94.9	93.9	92.1	95.2	94.8	90.9	89.5
for the standard deviation of γ_{cd} ranging from 0.05 to 0.15. $E(\times 100)$ $E(\times 100$	$ \begin{array}{c} standard\ deviation\ of\ \gamma_d\ ranging\ from\ 0.05\ to\ 0.15. \\ \hline \beta_x^{(E2)} \hline \beta_x^{(N)} \ \dot{\beta}_x^{(F)} \ \dot{\beta}_x^{(F)} \ \dot{\beta}_x^{(E1)} \ \dot{\beta}_x^{(E2)} \hline \beta_x^{(N)} \ \dot{\beta}_x^{(F)} \$	ard deviation of γ_d ranging from 0.05 to 0.15. $SE(\times 100)$ $\frac{\hat{\beta}(N)}{\hat{\beta}_x^{(K)}} \hat{\beta}_x^{(K)} \beta$	iation of γ_d ranging from 0.05 to 0.15. SE(×100) $\hat{\beta}_x^{(F)} \hat{\beta}_x^{(F)} \hat{\beta}_x^{(E1)} \hat{\beta}_x^{(E2)} \hat{\beta}_x^{(F)} \hat{\beta}_x^{(F)} \hat{\beta}_x^{(F)} \hat{\beta}_x^{(F)} \hat{\beta}_x^{(F)}$ 5.54 5.31 5.36 5.38 79.4 93.3 95.6 95.2 6.27 5.58 5.75 5.79 90.0 94.5 94.3 8.24 6.47 7.01 7.15 17.8 86.5 93.5 93.0 5.83 6.47 5.05 5.29 5.20 86.2 95.3 94.9 8.87 6.42 6.71 6.85 32.3 80.7 93.6 93.9 10.24 6.83 7.46 7.55 18.3 78.9 91.8 92.1 6.61 5.47 5.51 5.53 71.1 88.8 95.5 95.2 94.8 94.0 6.28 6.41 6.50 46.8 78.1 95.2 94.8 11.87 7.30 7.68 7.77 29.4 70.6 92.0 90.9 13.46 7.69 8.25 8.42 21.4 68.2 90.6 89.5			$\hat{\beta}_x^{(E2)}$	95.4	95.6	94.5	93.2	96.1	95.0	93.2	92.1	95.0	94.4	0.06	88.8

NOTE: Percent bias and MSE were computed by averaging $(\hat{\beta} - \beta)/\beta$ and $(\beta - \beta)^2$ over 1000 simulations. Standard error (SE) is the square root of the empirical variance over all replicates. Coverage rate represents the coverage of a 95% confidence interval.

Comparison of operating characteristics for the naive method $(\hat{\beta}^{(N)})$, full calibration method $(\hat{\beta}^{(F)})$, approximate calibration method $(\hat{\beta}^{(A)})$, and Monte Carlo and GHQ exact calibration methods $(\hat{\beta}^{(E1)})$ and $\hat{\beta}^{(E2)}$), where 30% of controls in each contribution study were selected in the calibration subset. Table S3

8		Ď	Percent Bias	ias			Z	$ASE(\times 100)$	00)			J 1	$SE(\times 100)$	<u> </u>			Covers	Coverage Rate($\times 100$)	(×100)	
) B	$\hat{\beta}_x^{(N)}$	$\hat{\beta}_x^{(F)}$	$\hat{\beta}_x^{(A)}$	$\hat{\beta}_x^{(E1)}$	$\hat{\beta}_x^{(E2)}$	$\hat{\beta}_x^{(N)}$	$\hat{\beta}_x^{(F)}$	$\hat{\beta}_x^{(A)}$	$\hat{\beta}_x^{(E1)}$	$\hat{\beta}_x^{(E2)}$	$\hat{\beta}_x^{(N)}$	$\hat{\beta}_x^{(F)}$	$\hat{\beta}_x^{(A)}$	$\hat{\beta}_x^{(E1)}$	$\hat{\beta}_x^{(E2)}$	$\hat{\beta}_x^{(N)}$	$\hat{\beta}_x^{(F)}$	$\hat{\beta}_x^{(A)}$	$\hat{\beta}_x^{(E1)}$	$\hat{\beta}_x^{(E2)}$
og(1.25)	-18.3	1.8	-0.3	-0.6	0.0	1.04	0.34	0.26	0.26	0.26	9.34	5.83	5.09	5.11	5.14	56.5	92.1	97.6	92.6	97.5
$\log(1.5)$	-18.1	1.2	-2.6	-2.3	-1.6	1.47	0.49	0.32	0.33	0.33	9.62	7.00	5.55	5.69	5.72	49.8	89.4	97.3	97.0	97.2
og(1.75)	-19.8	0.3	-3.4	-2.4	-1.6	2.15	0.67	0.42	0.44	0.43	9.57	8.18	6.16	6.49	6.51	39.6	85.0	95.5	95.3	95.5
$\log(2)$	-20.0	9.0	-4.0	-2.2	-1.4	3.10	1.04	0.55	0.57	0.56	10.83	10.18	6.87	7.38	7.45	33.9	78.3	93.6	93.3	93.9

NOTE: Percent bias and MSE were computed by averaging $(\hat{\beta} - \beta)/\beta$ and $(\beta - \hat{\beta})^2$ over 1000 simulations. Standard error (SE) is the square root of the empirical variance over all replicates. Coverage rate represents the coverage of a 95% confidence interval.