

Session 4

Multi-test, multi-population models

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Why stop at two tests?

In *traditional* diagnostic test evaluation, one test is assumed to be a gold standard from which all other tests are evaluated

- So it makes no difference if you assess one test at a time or do multiple tests at the same time

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Using a latent class model each new test adds new information - so we should analyse all available test results in the same model

Simulating data

Simulating data using an arbitrary number of independent tests is quite straightforward:

```
# Parameter values to simulate:
```

```
N <- 200
```

```
sensitivity <- c(0.8, 0.9, 0.95)
```

```
specificity <- c(0.95, 0.99, 0.95)
```

```
Populations <- 2
```

```
prevalence <- c(0.25, 0.5)
```

```
data <- tibble(Population = sample(seq_len(Populations), N,  
  ↪ replace=TRUE)) %>%
```

```
  mutate(Status = rbinom(N, 1, prevalence[Population])) %>%
```

```
  mutate(Test1 = rbinom(N, 1, sensitivity[1]*Status +  
  ↪ (1-specificity[1])*(1-Status))) %>%
```

```
  mutate(Test2 = rbinom(N, 1, sensitivity[2]*Status +  
  ↪ (1-specificity[2])*(1-Status))) %>%
```

```
  mutate(Test3 = rbinom(N, 1, sensitivity[3]*Status +  
  ↪ (1-specificity[3])*(1-Status))) %>%
```

```
  select(-Status)
```

Model specification

Like for two tests, except it is now a $2 \times 2 \times 2$ table

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Like for two tests, except it is now a 2x2x2 table

```
Tally[1:8,p] ~ dmulti(prob[1:8,p], TotalTests[p])
```

```
# Probability of observing Test1- Test2- Test3-
```

```
prob[1,p] <- prev[p] * ((1-se[1])*(1-se[2])*(1-se[3])) +  
  (1-prev[p]) * (sp[1]*sp[2]*sp[3])
```

```
# Probability of observing Test1+ Test2- Test3-
```

```
prob[2,p] <- prev[p] * (se[1]*(1-se[2])*(1-se[3])) +  
  (1-prev[p]) * ((1-sp[1])*sp[2]*sp[3])
```

```
## snip ##
```

```
# Probability of observing Test1+ Test2+ Test3+
```

```
prob[3,p] <- prev[p] * (se[1]*se[2]*se[3]) +  
  (1-prev[p]) * ((1-sp[1])*(1-sp[2])*(1-sp[3]))
```

Model specification

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Tally[1:8,p] ~ dmulti(prob[1:8,p], TotalTests[p])
```

```
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prob[1,p] <- prev[p] * ((1-se[1])*(1-se[2])*(1-se[3])) +  
              (1-prev[p]) * (sp[1]*sp[2]*sp[3])
```

```
# Probability of observing Test1+ Test2- Test3-
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```
prob[2,p] <- prev[p] * (se[1]*(1-se[2])*(1-se[3])) +  
              (1-prev[p]) * ((1-sp[1])*sp[2]*sp[3])
```

```
## snip ##
```

```
# Probability of observing Test1+ Test2+ Test3+
```

```
prob[3,p] <- prev[p] * (se[1]*se[2]*se[3]) +  
              (1-prev[p]) * ((1-sp[1])*(1-sp[2])*(1-sp[3]))
```

- We need to take **extreme** care with these equations, and the multinomial tabulation!!!

Are the tests conditionally independent?

- Example: we have one blood, one milk, and one faecal test
 - But the blood and milk test are basically the same test
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- Example: we have one blood, one milk, and one faecal test
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- Example: we test people for COVID using an antigen test on a nasal swab, a PCR test on a throat swab, and the same antigen test on the same throat swab
 - The virus may be present in the throat, nose, neither, or both
 - But we use the same antigen test twice
 - Might it cross-react with the same non-target virus?

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 - The virus may be present in the throat, nose, neither, or both
 - But we use the same antigen test twice
 - Might it cross-react with the same non-target virus?
- In both situations we have pairwise correlation between some of the tests

Dealing with correlation

It helps to consider the data simulation as a (simplified) biological process (where my parameters are not representative of real life!):

```
# The probability of infection with COVID in two populations:
prevalence <- c(0.01,0.05)
# The probability of shedding COVID in the nose conditional on
↪ infection:
nose_shedding <- 0.8
# The probability of shedding COVID in the throat conditional on
↪ infection:
throat_shedding <- 0.8
# The probability of detecting virus with the antigen test:
antigen_detection <- 0.75
# The probability of detecting virus with the PCR test:
pcr_detection <- 0.999
# The probability of random cross-reaction with the antigen test:
antigen_crossreact <- 0.05
# The probability of random cross-reaction with the PCR test:
pcr_crossreact <- 0.01
```

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↪ infection:
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# The probability of detecting virus with the antigen test:
antigen_detection <- 0.75
# The probability of detecting virus with the PCR test:
pcr_detection <- 0.999
# The probability of random cross-reaction with the antigen test:
antigen_crossreact <- 0.05
# The probability of random cross-reaction with the PCR test:
pcr_crossreact <- 0.01
```

Note: cross-reactions are assumed to be independent!

Simulating latent states:

```
N <- 20000
Populations <- length(prevalence)

covid_data <- tibble(Population = sample(seq_len(Populations), N,
↪ replace=TRUE)) %>%
  ## True infection status:
  mutate(Status = rbinom(N, 1, prevalence[Population])) %>%
  ## Nose shedding status:
  mutate(Nose = Status * rbinom(N, 1, nose_shedding)) %>%
  ## Throat shedding status:
  mutate(Throat = Status * rbinom(N, 1, throat_shedding))
```

Simulating test results:

```
covid_data <- covid_data %>%  
  ## The nose swab antigen test may be false or true positive:  
  mutate(NoseAG = case_when(  
    Nose == 1 ~ rbinom(N, 1, antigen_detection),  
    Nose == 0 ~ rbinom(N, 1, antigen_crossreact)  
  )) %>%  
  ## The throat swab antigen test may be false or true positive:  
  mutate(ThroatAG = case_when(  
    Throat == 1 ~ rbinom(N, 1, antigen_detection),  
    Throat == 0 ~ rbinom(N, 1, antigen_crossreact)  
  )) %>%  
  ## The PCR test may be false or true positive:  
  mutate(ThroatPCR = case_when(  
    Throat == 1 ~ rbinom(N, 1, pcr_detection),  
    Throat == 0 ~ rbinom(N, 1, pcr_crossreact)  
  ))
```

The overall sensitivity of the tests can be calculated as follows:

```
covid_sensitivity <- c(  
  # Nose antigen:  
  nose_shedding*antigen_detection +  
  ↪ (1-nose_shedding)*antigen_crossreact,  
  # Throat antigen:  
  throat_shedding*antigen_detection +  
  ↪ (1-throat_shedding)*antigen_crossreact,  
  # Throat PCR:  
  throat_shedding*pcr_detection + (1-throat_shedding)*pcr_crossreact  
)  
covid_sensitivity  
## [1] 0.6100 0.6100 0.8012
```

The overall specificity of the tests is more straightforward:

```
covid_specificity <- c(  
  # Nose antigen:  
  1 - antigen_crossreact,  
  # Throat antigen:  
  1 - antigen_crossreact,  
  # Throat PCR:  
  1 - pcr_crossreact  
)  
covid_specificity  
## [1] 0.95 0.95 0.99
```


The overall specificity of the tests is more straightforward:

```
covid_specificity <- c(  
  # Nose antigen:  
  1 - antigen_crossreact,  
  # Throat antigen:  
  1 - antigen_crossreact,  
  # Throat PCR:  
  1 - pcr_crossreact  
)  
covid_specificity  
## [1] 0.95 0.95 0.99
```

However: this assumes that cross-reactions are independent!

Model specification

```
prob[1,p] <- prev[p] * ((1-se[1])*(1-se[2])*(1-se[3])
                        +covse12 +covse13 +covse23) +
      (1-prev[p]) * (sp[1]*sp[2]*sp[3]
                    +covsp12 +covsp13 +covsp23)

prob[2,p] <- prev[p] * (se[1]*(1-se[2])*(1-se[3])
                        -covse12 -covse13 +covse23) +
      (1-prev[p]) * ((1-sp[1])*sp[2]*sp[3]
                    -covsp12 -covsp13 +covsp23)

## snip ##

# Covariance in sensitivity between tests 1 and 2:
covse12 ~ dunif( (se[1]-1)*(1-se[2]) ,
                min(se[1],se[2]) - se[1]*se[2] )

# Covariance in specificity between tests 1 and 2:
covsp12 ~ dunif( (sp[1]-1)*(1-sp[2]) ,
                min(sp[1],sp[2]) - sp[1]*sp[2] )
```

Model specification

```
prob[1,p] <- prev[p] * ((1-se[1])*(1-se[2])*(1-se[3])
                        +covse12 +covse13 +covse23) +
                (1-prev[p]) * (sp[1]*sp[2]*sp[3]
                        +covsp12 +covsp13 +covsp23)

prob[2,p] <- prev[p] * (se[1]*(1-se[2])*(1-se[3])
                        -covse12 -covse13 +covse23) +
                (1-prev[p]) * ((1-sp[1])*sp[2]*sp[3]
                        -covsp12 -covsp13 +covsp23)

## snip ##

# Covariance in sensitivity between tests 1 and 2:
covse12 ~ dunif( (se[1]-1)*(1-se[2]) ,
                min(se[1],se[2]) - se[1]*se[2] )

# Covariance in specificity between tests 1 and 2:
covsp12 ~ dunif( (sp[1]-1)*(1-sp[2]) ,
                min(sp[1],sp[2]) - sp[1]*sp[2] )
```

It is quite easy to get the terms slightly wrong!

The model code and data format for an arbitrary number of populations (and tests) can be determined automatically using the `template_huiwalter` function from the `runjags` package:

```
template_huiwalter(  
  covid_data %>% select(Population, NoseAG, ThroatAG, ThroatPCR),  
  outfile = 'covidmodel.txt')
```

This generates self-contained model/data/initial values etc

```

model{

  ## Observation layer:

  # Complete observations (N=20000):
  for(p in 1:Populations){
    Tally_RRR[1:8,p] ~ dmulti(prob_RRR[1:8,p], N_RRR[p])

    prob_RRR[1:8,p] <- se_prob[1:8,p] + sp_prob[1:8,p]
  }

  ## Observation probabilities:

  for(p in 1:Populations){

    # Probability of observing NoseAG- ThroatAG- ThroatPCR- from a
    ↪ true positive::
    se_prob[1,p] <- prev[p] * ((1-se[1])*(1-se[2])*(1-se[3])
    ↪ +covse12 +covse13 +covse23)
    # Probability of observing NoseAG- ThroatAG- ThroatPCR- from a
    ↪ true negative::
    sp_prob[1,p] <- (1-prev[p]) * (sp[1]*sp[2]*sp[3] +covsp12
    ↪ +covsp13 +covsp23)

    # Probability of observing NoseAG+ ThroatAG- ThroatPCR- from a
    ↪ true positive::

```

```
## Inits:
inits{
  "se" <- c(0.5, 0.99, 0.5)
  "sp" <- c(0.99, 0.75, 0.99)
  "prev" <- c(0.05, 0.95)
  # "covse12" <- 0
  # "covse13" <- 0
  # "covse23" <- 0
  # "covsp12" <- 0
  # "covsp13" <- 0
  # "covsp23" <- 0
}
inits{
  "se" <- c(0.99, 0.5, 0.99)
  "sp" <- c(0.75, 0.99, 0.75)
  "prev" <- c(0.95, 0.05)
  # "covse12" <- 0
  # "covse13" <- 0
  # "covse23" <- 0
  # "covsp12" <- 0
  # "covsp13" <- 0
  # "covsp23" <- 0
}
```

```
## Data:
data{
  "Populations" <- 2
```

And can be run directly from R:

```
results <- run.jags('covidmodel.txt')  
## Loading required namespace: rjags  
results
```

| | Lower95 | Median | Upper95 | SSeff | psrf |
|---------|---------|--------|---------|-------|-------|
| se[1] | 0.581 | 0.632 | 0.682 | 9019 | 1.000 |
| se[2] | 0.717 | 0.767 | 0.815 | 7529 | 1.000 |
| se[3] | 0.947 | 0.982 | 1.000 | 6246 | 1.000 |
| sp[1] | 0.944 | 0.947 | 0.950 | 13128 | 1.000 |
| sp[2] | 0.948 | 0.951 | 0.954 | 11307 | 1.000 |
| sp[3] | 0.987 | 0.989 | 0.991 | 7688 | 1.000 |
| prev[1] | 0.005 | 0.007 | 0.009 | 9814 | 1.000 |
| prev[2] | 0.037 | 0.042 | 0.046 | 8158 | 1.001 |
| covse12 | 0.000 | 0.000 | 0.000 | NA | NA |
| covsp12 | 0.000 | 0.000 | 0.000 | NA | NA |
| covse13 | 0.000 | 0.000 | 0.000 | NA | NA |
| covsp13 | 0.000 | 0.000 | 0.000 | NA | NA |
| covse23 | 0.000 | 0.000 | 0.000 | NA | NA |
| covsp23 | 0.000 | 0.000 | 0.000 | NA | NA |

- Modifying priors must still be done directly in the model file
 - Same for adding .RNG.seed and the deviance monitor
- The model needs to be re-generated if the data changes
 - But remember that your modified priors will be reset
- There must be a single column for the population (as a factor), and all of the other columns (either factor, logical or numeric) are interpreted as being test results

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 - Same for adding .RNG.seed and the deviance monitor
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- There must be a single column for the population (as a factor), and all of the other columns (either factor, logical or numeric) are interpreted as being test results
- Covariance terms are all deactivated by default

Activating covariance terms

Find the lines for the covariances that we want to activate (i.e. the two Throat tests):

```
# Covariance in sensitivity between ThroatAG and ThroatPCR tests:
# covse23 ~ dunif( (se[2]-1)*(1-se[3]) , min(se[2],se[3]) - se[2]*se[3]
↪ ) ## if the sensitivity of these tests may be correlated
  covse23 <- 0 ## if the sensitivity of these tests can be assumed to be
  ↪ independent
# Covariance in specificity between ThroatAG and ThroatPCR tests:
# covsp23 ~ dunif( (sp[2]-1)*(1-sp[3]) , min(sp[2],sp[3]) - sp[2]*sp[3]
↪ ) ## if the specificity of these tests may be correlated
  covsp23 <- 0 ## if the specificity of these tests can be assumed to be
  ↪ independent
```

And edit so it looks like:

```
# Covariance in sensitivity between ThroatAG and ThroatPCR tests:
covse23 ~ dunif( (se[2]-1)*(1-se[3]) , min(se[2],se[3]) - se[2]*se[3] )
↪ ## if the sensitivity of these tests may be correlated
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# Covariance in specificity between ThroatAG and ThroatPCR tests:
covsp23 ~ dunif( (sp[2]-1)*(1-sp[3]) , min(sp[2],sp[3]) - sp[2]*sp[3] )
↪ ## if the specificity of these tests may be correlated
  # covsp23 <- 0 ## if the specificity of these tests can be assumed to
  ↪ be independent
```

[i.e. swap the comments around]

You will also need to uncomment out the relevant initial values for BOTH chains (on lines 117-122 and 128-133):

```
# "covse12" <- 0  
# "covse13" <- 0  
# "covse23" <- 0  
# "covsp12" <- 0  
# "covsp13" <- 0  
# "covsp23" <- 0
```

So that they look like:

```
# "covse12" <- 0  
# "covse13" <- 0  
"covse23" <- 0  
# "covsp12" <- 0  
# "covsp13" <- 0  
"covsp23" <- 0
```

```

results <- run.jags('covidmodel.txt', sample=50000)
results
##
## JAGS model summary statistics from 100000 samples (chains = 2;
↳ adapt+burnin = 5000):
##
##           Lower95      Median      Upper95      Mean
## se[1]      0.59046    0.64792    0.71195    0.64861
## se[2]      0.57681    0.70052    0.78802    0.69317
## se[3]      0.78751    0.92754         1    0.91306
## sp[1]      0.94457    0.94833    0.9525    0.94841
## sp[2]      0.94601    0.94948    0.95267    0.94946
## sp[3]      0.98597    0.98824    0.99035    0.9882
## prev[1]    0.004993  0.0071429  0.0094857  0.0072053
## prev[2]    0.037482  0.043385    0.051249  0.043829
## covse12      0         0         0         0
## covsp12      0         0         0         0
## covse13      0         0         0         0
## covsp13      0         0         0         0
## covse23 -0.0057114  0.024154    0.075724  0.028219
## covsp23 -0.00020126  0.0003686  0.00088979  0.0003633
##
##           SD Mode      MCerr MC%ofSD SSeff      AC.10
## se[1]      0.030859  --    0.00028934      0.9 11375 0.054297
## se[2]      0.055987  --      0.001239      2.2 2042 0.57654
## se[3]      0.065244  --      0.0015891     2.4 1686 0.69739
## sp[1]      0.0020148  --  0.000033809     1.7 3551 0.26888

```

Practical considerations

- Correlation terms add complexity to the model in terms of:
 - Opportunity to make a coding mistake
 - Reduced identifiability

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- Only careful consideration of covariance terms can help us with identifiability

Practical considerations

- Correlation terms add complexity to the model in terms of:
 - Opportunity to make a coding mistake
 - Reduced identifiability
- The `template_huiwalter` function helps us with coding mistakes
- Only careful consideration of covariance terms can help us with identifiability
- We will return to these themes tomorrow!

Practical session 4

Points to consider

1. How does including a third test impact the inference for the first two tests?
2. What happens if we include correlation between tests?
3. Can we include correlation if we only have 2 tests?

Summary

- Including multiple tests is technically easy
 - But philosophically more difficult!!!
- Complexity of adding correlation terms increases non-linearly with more tests
 - Probably best to stick to correlations with biological justification?
- Adding/removing test results may change the posterior for
 - Other test Se / Sp
 - Prevalence