# Variance-Covariance Matrix for Multivariate Meta-Analysis with R Package `metavcov'

# Min Lu

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Author Min Lu <m.lu6@umiami.edu></m.lu6@umiami.edu>
Maintainer Min Lu <m.lu6@umiami.edu></m.lu6@umiami.edu>
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<b>Description</b> Compute variance-covariance matrix for multivariate meta-analysis. Effect sizes include correlation (r), mean difference (MD), standardized mean difference (SMD), log odds ratio (logOR), log risk ratio (logRR), and risk difference (RD).
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R topics documented:
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#### Description

R package metavov computes variances and covariances for multivariate meta-analysis. Effect sizes include correlation (r), mean difference (MD), standardized mean difference (SMD), log odds ratio (logOR), log risk ratio (logRR), and risk difference (RD).

#### Author(s)

Min Lu (Maintainer, < m.lu6@umiami.edu>)

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Olkin, I., & Ishii, G. (1976). Asymptotic distribution of functions of a correlation matrix. In S. Ikeda (Ed.), *Essays in probability and statistics: A volume in honor of Professor Junjiro Ogawa* (pp.5-51). Tokyo, Japan: Shinko Tsusho.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

Craft2003

```
# Next step: Overall analysis: Running random effects model
# using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(C1, C2, C3, C4, C5, C6),
# S = covars, data = Input, method = "reml"))
#mvmeta_RE</pre>
```

Craft2003

18 studies of correlation coefficients reported by Craft et al. (2003)

#### **Description**

This dataset includes 18 studies of correlation coefficients reported by Craft, Magyar, Becker, and Feltz (2003).

#### Usage

```
data(Craft2003)
```

#### **Details**

The main purpose of Craft and colleagues (2003) meta-analysis was to examine the interrelationships between athletic performance and three subscales, cognitive anxiety, somatic anxiety, and selfconcept, of the Competitive State Anxiety Inventory (CSAI 2; CITATION). In this meta-analysis, the correlation coefficient was the primary effect size measure. For the purpose of demonstration, I use a subset of the data, i.e., six correlation coefficients among cognitive anxiety, somatic anxiety, self-concept, and sport performance in athletes.

ID	ID for each study included
N	sample size from each study included
gender	gender
p_male	percentage of male
C1	Correlation coefficient between cognitive anxiety and somatic anxiety
C2	Correlation coefficient between cognitive anxiety and self concept
C3	Correlation coefficient between cognitive anxiety and athletic performance
C4	Correlation coefficient between somatic anxiety and self concept
C5	Correlation coefficient between somatic anxiety and athletic performance
C6	Correlation coefficient between self concept and athletic performance

#### Source

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Craft, L. L., Magyar, T. M., Becker, B. J., & Feltz, D. L. (2003). The relationship between the

Geeganage2010

competitive state anxiety inventory-2 and sport performance: a meta-analysis. *Journal of Sport and Exercise Psychology*, 25(1), 44-65.

# **Examples**

data(Craft2003)

Geeganage2010	17 studies of multivariate effect sizes reported by Geeganage et al. (2010)

# **Description**

This dataset includes 17 studies of multivariate effect sizes with four different outcomes reported by Geeganage and Bath (2010).

# Usage

data(Geeganage2010)

#### **Details**

In a meta-analysis, Geeganage and Bath (2010) studied whether blood pressure (BP) should be actively altered during the acute phase of stroke, and assessed the effect of multiple vasoactive drugs on BP in acute stroke. Selection criteria included: Randomized trials of interventions that would be expected, on pharmacological grounds, to alter BP in patients within one week of the onset of acute stroke. There were four outcomes: systolic blood pressure (SBP, in mHg), diastolic blood pressure (DBP, in mHg), death (D), and death or disability (DD).

ID:	ID for each study included
ft_D	Number of early death within 1 month (D) in "1 Drug" Group
fc_D	Number of D in "control " Group
nt_D	Number of people in "1 Drug" Group reporting D status
nc_D	Number of people in "control " Group reporting D status
OR_D	Odds Ratio of D for "1 Drug" versus "control" group
ft_DD	Number of early death or deterioration within 1 month (DD) in "1 Drug" Group
fc_DD	Number of early DD in "control " Group
nt_DD	Number of people in "1 Drug" Group reporting DD status
nc_DD	Number of people in "control " Group reporting DD status
OR_DD	Odds Ratio of DD for "1 Drug" versus "control" group
nt_SBP	Number of people in "1 Drug" Group reporting Systolic blood pressure (SBP) status
nc_SBP	Number of people in "control " Group reporting SBP status
MD_SBP	Mean Difference of SBP for "1 Drug" versus "control" group
sdt_SBP	Standard Deviation of SBP in "1 Drug" Group
sdc_SBP	Standard Deviation of SBP in "control " Group
nt_DBP	Number of people in "1 Drug" Group reporting Diastolic blood pressure (DBP) status
nc_DBP	Number of people in "control " Group reporting DBP status
MD_DBP	Mean Difference of DBP for "1 Drug" versus "control" group

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sdt_DBP	Standard Deviation of DBP in "1 Drug" Group
sdc_DBP	Standard Deviation of DBP in "control " Group
SMD_SBP	Standardized Mean Difference of SBP for "1 Drug" versus "control" group
SMD_DBP	Standardized Mean Difference of DBP for "1 Drug" versus "control" group

# Source

Geeganage, C., & Bath, P. M. (2010). Vasoactive drugs for acute stroke. The Cochrane Library.

# Examples

data(Geeganage2010)

lgOR.vcov	Covariance matrix for log odds ratios	

# Description

Compute variance-covariance matrix for multivariate meta-analysis when effect size is log odds ratio.

# Usage

```
lgOR.vcov(r, nt, nc, st, sc, n_rt = 0, n_rc = 0)
```

# Arguments

r	A list of correlation coefficient matrices of the outcomes from the studies. r[[k]][i,j] reports the correlation coefficient between outcome i and outcome j from study k.
nt	A matrix with sample sizes in the treatment group reporting each of the outcome. nt[i,j] reports the sample size from study i reporting outcome j.
nc	Defined in a similar way as nt for control group.
st	A matrix with number of participants with event for all outcomes (dichotomous) in treatment group. st[i,j] is number of participants with event for outcome j in treatment group.
sc	Defined in a similar way as st for control group.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. n_rt[[k]][i,j] is the sample size reporting both outcome i and outcome j from study k. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. n_rt[[k]][i,j]=min(nt[k,i],nt[k,j]).
n_rc	Defined in a similar way as n_rt for control group.

# Value

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lgOR Computed log odds ratio from input.

list.lgOR.cov A list of computed variance-covariance matrices.

lgOR.cov A matrix whose rows are computed variance-covariance vectors.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

```
# Example: Geeganage2010 data
# Preparing log odds ratios and covariances for multivariate meta-analysis
data(Geeganage2010)
## set the correlation coefficients list r
r12 <- 0.71
r.Gee <- lapply(1:nrow(Geeganage2010), function(i)\{matrix(c(1, r12, r12, 1), 2, 2)\})
computvocv <- lgOR.vcov(nt = subset(Geeganage2010, select = c(nt_DD, nt_D)),</pre>
                 nc = subset(Geeganage2010, select = c(nc_DD, nc_D)),
                 st = subset(Geeganage2010, select = c(st_DD, st_D)),
                 sc = subset(Geeganage2010, select = c(sc_DD, sc_D)),
                 r = r.Gee
# name computed log odds ratio as an input
Input <- computvocv$lgOR</pre>
colnames(Input) <- c("lgOR.DD", "lgOR.D")</pre>
# name variance-covariance matrix of trnasformed z scores as covars
covars <- computvocv$lgOR.cov</pre>
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(lgOR.DD, lgOR.D),</pre>
                       S = covars,
#
                       data = as.data.frame(Input),
                       method = "reml"))
#mvmeta_RE
```

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lgor_lgrr Covariance between log odds ratio and log risk ratio	lgor_lgrr	Covariance between log odds ratio and log risk ratio
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# Description

Compute covariance between log odds ratio and log risk ratio, when the two outcomes are binary.

# Usage

# Arguments

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
s1c	Number of participants with event for outcome 1 (dichotomous) in control group.
s1t	Defined in a similar way as s1c for treatment group.
f1c	Number of participants without event for outcome 1 (dichotomous) in control group.
f1t	Defined in a similar way as f1c for treatment group.

# Value

Return the computed covariance.

# Author(s)

Min Lu

lgor\_rd

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

#### **Examples**

lgor\_rd

Covariance between log odds ratio and risk difference

#### **Description**

Compute covariance between log odds ratio and risk difference, when the two outcomes are binary.

# Usage

#### **Arguments**

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.

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n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group
s1c	Number of participants with event for outcome 1 (dichotomous) in control group.
s1t	Defined in a similar way as s1c for treatment group.
f1c	Number of participants without event for outcome 1 (dichotomous) in control group.
f1t	Defined in a similar way as f1c for treatment group.

#### Value

Return the computed covariance.

# Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

10 lgRR.vcov

lgRR.vcov	Covariance matrix for log risk ratios	
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# Description

Compute variance-covariance matrix for multivariate meta-analysis when effect size is log risk ratio (or log relative risk).

# Usage

```
lgRR.vcov(r, nt, nc, st, sc, n_rt = 0, n_rc = 0)
```

# Arguments

r	A list of correlation coefficient matrices of the outcomes from the studies. $r[[k]][i,j]$ is the correlation coefficient between outcome i and outcome j from study k.
nt	A matrix with sample sizes in the treatment group reporting each of the outcome. nt[i,j] is the sample size from study i reporting outcome j.
nc	Defined in a similar way as nt for control group.
st	Number of participants with event for all outcomes (dichotomous) in treatment group. $st[i,j]$ is number of participants with event for outcome j in treatment group.
sc	Defined in a similar way as st for control group.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. $n_rt[[k]][i,j]$ stores the sample size reporting both outcome i and outcome j from the kth study. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. $n_rt[[k]][i,j]=min(nt[k,i],nt[k,j])$ .
n_rc	Defined in a similar way as n_rt for control group.

# Value

lgRR Computed log risk ratio from input.

list.lgOR.cov A list of computed variance-covariance matrices.

lgOR.cov A matrix whose rows are computed variance-covariance vectors.

# Author(s)

Min Lu

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#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

#### **Examples**

```
# Example: Geeganage2010 data
# Preparing log risk ratios and covariances for multivariate meta-analysis
data(Geeganage2010)
## set the correlation coefficients list r
r12 <- 0.71
r.Gee \leftarrow lapply(1:nrow(Geeganage2010), function(i){matrix(c(1, r12, r12, 1), 2, 2)})
computvocv <- lgRR.vcov(nt = subset(Geeganage2010, select = c(nt_DD, nt_D)),</pre>
                 nc = subset(Geeganage2010, select = c(nc_DD, nc_D)),
                 st = subset(Geeganage2010, select=c(st_DD, st_D)),
                 sc = subset(Geeganage2010, select=c(sc_DD, sc_D)),
                 r = r.Gee
# name computed log risk ratio as an input
Input <- computvocv$lgRR</pre>
colnames(Input) = c("lgRR.DD", "lgRR.D")
# name variance-covariance matrix of trnasformed z scores as covars
covars <- computvocv$lgRR.cov</pre>
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE = summary(mvmeta(cbind(lgRR.DD, lgRR.D),
                      S = covars, data = as.data.frame(Input),
                      method = "reml"))
#
#mvmeta_RE
```

lgrr\_rd

Covariance between log risk ratio and risk difference

#### **Description**

Compute covariance between log risk ratio and risk difference, when the two outcomes are binary.

lgrr\_rd

#### Usage

# **Arguments**

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
s1c	Number of participants with event for outcome 1 (dichotomous) in control group.
s1t	Defined in a similar way as s1c for treatment group.
f1c	Number of participants without event for outcome 1 (dichotomous) in control group.
f1t	Defined in a similar way as f1c for treatment group.

# Value

Return the computed covariance.

# Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

md.vcov

#### **Examples**

md.vcov

Covariance matrix for mean differences

#### Description

Compute variance-covariance matrix for multivariate meta-analysis when effect size is mean difference.

#### Usage

```
md.vcov(r, nt, nc, n_rt = 0, n_rc = 0, sdt, sdc)
```

# Arguments

r	A list of correlation coefficient matrices of the outcomes from the studies. $r[[k]][i,j]$ is the correlation coefficient between outcome i and outcome j from study k.
nt	A matrix with sample sizes in the treatment group reporting each of the outcome. nt[i,j] is the sample size from study i reporting the outcome j.
nc	Defined in a similar way as nt for control group.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. n_rt[[k]][i,j] is the sample size reporting both outcome i and outcome j from study k. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. n_rt[[k]][i,j]=min(nt[k,i],nt[k,j]).
n_rc	Defined in a similar way as n_rt for control group.
sdt	Sample standard deviation from each of the outcome. sdt[i,j] is the sample standard deviation from study i for outcome j.
sdc	Defined in a similar way as sdt for control group.

#### Value

list.md.cov A list of computed variance-covariance matrices.

md.cov A matrix whose rows are computed variance-covariance vectors.

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#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

# **Examples**

```
# Example: Geeganage2010 data
# Preparing covariances for multivariate meta-analysis
## set the correlation coefficients list r
r12 <- 0.71
r.Gee <- lapply(1:nrow(Geeganage2010), function(i)\{matrix(c(1, r12, r12, 1), 2, 2)\})
computvocv <- md.vcov(nt = subset(Geeganage2010, select = c(nt_SBP, nt_DBP)),</pre>
               nc = subset(Geeganage2010, select = c(nc_SBP, nc_DBP)),
               sdt = subset(Geeganage2010, select=c(sdt_SBP, sdt_DBP)),
                sdc = subset(Geeganage2010, select=c(sdc_SBP, sdc_DBP)),
                r = r.Gee
# name variance-covariance matrix as covars
covars <- computvocv$md.cov
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(MD_SBP, MD_DBP), S = covars,</pre>
                    data = subset(Geeganage2010, select = c(MD_SBP, MD_DBP)),
#
                    method = "reml"))
#mvmeta_RE
```

md\_lgor

Covariance between mean difference and log odds ratio

# Description

Compute covariance between mean difference and log odds ratio, when effect sizes are different.

md\_lgor

#### Usage

# **Arguments**

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sdlc for treatment group.

# Value

Return the computed covariance.

#### Author(s)

Min Lu

# References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

16 md\_lgrr

#### **Examples**

md\_lgrr

Covariance between mean difference and log risk ratio

# Description

Compute covariance between mean difference and log risk ratio, when effect sizes are different.

# Usage

```
md_lgrr(r, n1c, n2c, n1t, n2t,

n12c = min(n1c, n2c), n12t = min(n1t, n2t),

s2c, s2t, f2c, f2t, sd1c, sd1t)
```

# **Arguments**

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sd1c for treatment group.

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#### Value

Return the computed covariance.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

#### **Examples**

md\_rd

Covariance between mean difference and risk difference

# Description

Compute covariance between mean difference and risk difference, when effect sizes are different.

# Usage

```
md_rd(r, n1c, n2c, n1t, n2t,

n12c = min(n1c, n2c), n12t = min(n1t, n2t),

s2c, s2t, f2c, f2t, sd1c, sd1t)
```

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# Arguments

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sd1c for treatment group.

#### Value

Return the computed covariance.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

md\_smd

md_smd	Covariance between mean difference and standardized mean difference

# **Description**

Compute covariance between mean difference and standardized mean difference, when effect sizes are different.

# Usage

# Arguments

r Correlation coefficient of the two outcomes.	
n1c Number of participants reporting outcome 1 in control group.	
n2c Number of participants reporting outcome 2 in control group.	
n1t Number of participants reporting outcome 1 in treatment group.	
n2t Number of participants reporting outcome 2 in treatment group.	
Number of participants reporting both outcome 1 and outcome 2 group. By default, it is equal to the smaller number between n1c and	
Number defined in a similar way as n12c for treatment group.	
sd1t Sample standard deviation of outcome 1.	
sd2t Sample standard deviation of outcome 2.	
sd1c Defined in a similar way as sd1t for control group.	
sd2c Defined in a similar way as sd2t for control group.	

#### Value

Return the computed covariance.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

20 mix.vcov

#### **Examples**

mix.vcov

Covariance matrix for mixed effect sizes

# Description

Compute variance-covariance matrices between different effect sizes. Effect sizes include mean difference (MD), standardized mean difference (SMD), log odds ratio (logOR), log risk ratio (logRR), and risk difference (RD). Formulas are in Table I of Wei et al.'s paper.

# Usage

```
mix.vcov(d, r, nt, nc, st, sc, n_rt = 0, n_rc = 0, sdt, sdc, type)
```

#### **Arguments**

d	A matrix with standard mean differences from each of the outcome. d[i,j] is the value from study i for outcome j. If outcome j is not mean difference, NA has to be imputed in column j.
r	A list of correlation coefficient matrices of the outcomes from the studies. $r[[k]][i,j]$ is the correlation coefficient between outcome i and outcome j from study k.
nt	A matrix with sample sizes in the treatment group reporting each of the outcome. nt[i,j] is the sample size from study i reporting outcome j.
nc	Defined in a similar way as nt for control group.
st	Number of participants with event for all outcomes (dichotomous) in treatment group. st[i,j] reports number of participants with event for outcome j in treatment group. If outcome j is not dichotomous, NA has to be imputed in column j.
sc	Defined in a similar way as st for control group.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. n_rt[[k]][i,j] is the sample size reporting both outcome i and outcome j from study k. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. n_rt[[k]][i,j]=min(nt[k,i],nt[k,j]).
n_rc	Defined in a similar way as n_rt for control group.

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sdt	Sample standard deviation from each of the outcome. sdt[i,j] is the sample standard deviation from study i for outcome j. If outcome j is not mean difference, NA has to be imputed in the jth column.
sdc	Defined in a similar way as sdt for control group.
type	A vector indicating types of effect sizes. "MD" stands for mean difference, "SMD" stands for standardized mean difference, "logOR" stands for log odds ratio, "logRR" stands for log risk ratio, and "RD" stands for risk difference.

#### Value

list.mix.cov A list of computed variance-covariance matrices.

mix.cov A matrix whose rows are computed variance-covariance vectors.

#### Author(s)

Min Lu

#### References

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

```
# Example: Geeganage2010 data
# Preparing covariances for multivariate meta analysis
# Choose variable SBP, DBP, DD, D with effect sizes "MD", "MD", "RD", "lgOR"
data(Geeganage2010)
## set the correlation coefficients list r
r12 <- 0.71
r13 <- 0.5
r14 < - 0.25
r23 <- 0.6
r24 <- 0.16
r34 <- 0.16
r <- vec2sm(c(r12, r13, r14, r23, r24, r34), diag = FALSE)
diag(r) <- 1
mix.r <- lapply(1:nrow(Geeganage2010), function(i){r})</pre>
attach(Geeganage2010)
## compute variance co-variances
computvocv <- mix.vcov(type = c("MD", "MD", "RD", "lgOR"),</pre>
                 d = cbind(MD_SBP, MD_DBP, NA, NA),
                  sdt = cbind(sdt_SBP, sdt_DBP, NA, NA),
                  sdc = cbind(sdc_SBP, sdc_DBP, NA, NA),
                  nt = cbind(nt_SBP, nt_DBP, nt_DD, nt_D),
```

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```
nc = cbind(nc_SBP, nc_DBP, nc_DD, nc_D),
                   st = cbind(NA, NA, st_DD, st_D),
                   sc = cbind(NA, NA, sc_DD, sc_D),
                   r = mix.r)
# name different effect sizes as an input
Input <- subset(Geeganage2010, select = c(MD_SBP, MD_DBP))</pre>
Input$RD_DD <- st_DD/nt_DD - sc_DD/nc_DD</pre>
Input lgOR_D \leftarrow log((st_D/(nt_D - st_D))/(sc_D/(nc_D - sc_D)))
# name variance-covariance matrix as covars
covars <- computvocv$mix.cov</pre>
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(MD_SBP, MD_DBP, RD_DD, lgOR_D),</pre>
                         S = covars, data = Input, method = "reml"))
#mvmeta_RE
```

r.vcov

Covariance matrix for correlation coefficients

#### **Description**

Compute variance-covariance matrix for multivariate meta-analysis when effect size is correlation coefficient.

#### Usage

```
r.vcov(n, corflat, method = "average")
```

# **Arguments**

n Sample sizes from studies.

corflat Correlation coefficients from studies.

method Method "average" computes variance covariances with sample-size weighted

mean correlation coefficients from all studies; method "each" computes variance

covariances with each of the corresponding correlation coefficients.

#### **Details**

How to arrange correlation coefficients of each study from matrix to vector is in Cooper et al book page 385 to 386. Details for average method are in book of Cooper et al page 388.

#### Value

list.rcov A list of computed Variance-covariance matrices.

rcov A matrix whose rows are computed Variance-covariance vectors.

zr Z transformed correlation coefficients from input "corflat".

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list.rcov A list of computed Variance-covariance matrices from z transformed correlation

coefficients.

zcov A matrix whose rows are computed Variance-covariance vectors from z trans-

formed correlation coefficients.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Cooper, H., Hedges, L.V., & Valentine, J.C. (Eds.) (2009). *The handbook of research synthesis and meta-analysis*. New York: Russell Sage Foundation.

Olkin, I., & Ishii, G. (1976). Asymptotic distribution of functions of a correlation matrix. In S. Ikeda (Ed.), *Essays in probability and statistics: A volume in honor of Professor Junjiro Ogawa* (pp.5-51). Tokyo, Japan: Shinko Tsusho.

```
# Example: Craft2003 data
 # Preparing covariances for multivariate meta-analysis
 data(Craft2003)
 #extract correlation from the dataset (craft)
 corflat <- subset(Craft2003, select=C1:C6)</pre>
 # transform correlations to z and compute variance-covariance matrix.
 computvocv <- r.vcov(n = Craft2003$N, corflat = corflat, method = "average")</pre>
 # name transformed z scores as an input
 Input <- computvocv$zr</pre>
 # name variance-covariance matrix of trnasformed z scores as covars
 covars <- computvocv$zcov
 # Running random-effects model using package "mvmeta"
 #library(mvmeta)
 #mvmeta_RE <- summary(mvmeta(cbind(C1, C2, C3, C4, C5, C6),</pre>
                      S = covars, data = Input, method = "reml"))
 #mvmeta RF
 # Another example:
 # Checking the example in Harris Cooper et al.'s book page 388
 r1 < -c(-0.074, -0.127, 0.324, 0.523, -0.416, -0.414)
r <- rbind(r1, r1) ### the r.vcov is to handle at least two studies
n <- c(142, 142)
computvcov <- r.vcov(n = n, corflat = r, method = "average")</pre>
```

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```
round(computvcov$list.rcov[[1]], 4)
round(computvcov$list.zcov[[1]], 4)
```

rd.vcov

Covariance matrix for risk differences

# Description

Compute variance-covariance matrix for multivariate meta-analysis when effect size is risk difference.

# Usage

```
rd.vcov(r, nt, nc, st, sc, n_rt = 0, n_rc = 0)
```

# Arguments

r	A list of correlation coefficient matrices of the outcomes from the studies. r[[k]][i,j] is the correlation coefficient between outcome i and outcome j from study k.
nt	Sample sizes in the treatment group reporting each of the outcome. nt[i,j] means the sample size from study i reporting outcome j.
nc	Defined in a similar way as nt for control group.
st	Number of participants with event for all outcomes (dichotomous) in treatment group. st[i,j] is number of participants with event for outcome j in treatment group.
sc	Defined in a similar way as st for control group.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. $n_{rt}[[k]][i,j]$ means the sample size reporting both outcome i and outcome j from study k. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. $n_{rt}[[k]][i,j]=\min(nt[k,i],nt[k,j])$ .
n_rc	Defined in a similar way as n_rt for control group.

#### Value

rd Computed risk difference from input.

 $list.lgOR.cov \quad \ A \ list \ of \ computed \ variance-covariance \ matrices.$ 

lgOR.cov A matrix whose rows are computed variance-covariance vectors.

# Author(s)

Min Lu

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#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

#### **Examples**

```
# Example: Geeganage2010 data
# Preparing risk differences and covariances for multivariate meta-analysis
data(Geeganage2010)
## set the correlation coefficients list r
r12 <- 0.71
r.Gee <- lapply(1:nrow(Geeganage2010), function(i){matrix(c(1, r12, r12, 1), 2, 2)})
computvocv <- rd.vcov(nt = subset(Geeganage2010, select = c(nt_DD, nt_D)),</pre>
                 nc = subset(Geeganage2010, select = c(nc_DD, nc_D)),
                 st = subset(Geeganage2010, select = c(st_DD, st_D)),
                 sc = subset(Geeganage2010, select = c(sc_DD, sc_D)),
                 r = r.Gee
# name computed relative risk as an input
Input <- computvocv$rd</pre>
colnames(Input) <- c("rd.DD", "rd.D")</pre>
# name variance-covariance matrix of trnasformed z scores as covars
covars <- computvocy$rd.cov
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(rd.DD, rd.D),</pre>
#
                     S = covars, data = as.data.frame(Input),
                     method = "reml"))
#mvmeta_RE
```

smd.vcov

Covariance matrix for standardized mean differences

# Description

Compute variance-covariance matrix for multivariate meta-analysis when effect size is standardized mean difference.

#### Usage

```
smd.vcov(nt, nc, d, r, n_rt = 0, n_rc = 0)
```

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# Arguments

nt	A matrix with sample sizes in the treatment group reporting each of the outcome. nt[i,j] is the sample size from study i reporting outcome j.
nc	Defined in a similar way as nt for control group.
d	A matrix with standardized mean differences from each of the outcome. $d[i,j]$ is the value from study i for outcome j.
r	A list of correlation coefficient matrices of the outcomes from the studies. $r[[k]][i,j]$ is the correlation coefficient between outcome i and outcome j from study k.
n_rt	A list of matrices storing sample sizes in the treatment group reporting pairwised outcomes in the off diagonal elements. n_rt[[k]][i,j] is the sample size reporting both outcome i and outcome j from study k. Diagonal elements of these matrices are not used. The default value is zero, which means the smaller sample size reporting the corresponding two outcomes: i.e. n_rt[[k]][i,j]=min(nt[k,i],nt[k,j]).
n_rc	Defined in a similar way as n_rt for control group.

# Value

list.mix.cov A list of computed variance-covariance matrices.

mix.cov A matrix whose rows are computed variance-covariance vectors.

# Author(s)

Min Lu

# References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

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```
computvocv <- smd.vcov(nt = subset(Geeganage2010, select = c(nt_SBP, nt_DBP)),</pre>
            nc = subset(Geeganage2010, select = c(nc_SBP, nc_DBP)),
            d = subset(Geeganage2010, select = c(SMD_SBP, SMD_DBP)), r = r.Gee)
# name variance-covariance matrix as covars
covars <- computvocv$smd.cov</pre>
# Running random-effects model using package "mvmeta"
#library(mvmeta)
#mvmeta_RE <- summary(mvmeta(cbind(SMD_SBP, SMD_DBP),</pre>
                  S = covars,
#
                  data = subset(Geeganage2010, select = c(SMD_SBP, SMD_DBP)),
                  method = "reml"))
#
#mvmeta_RE
```

smd\_lgor

Covariance between standardized mean difference and log odds ratio

# **Description**

Compute covariance between standardized mean difference and log odds ratio, when effect sizes are different.

# Usage

# Arguments

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sd1c for treatment group.

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#### Value

Return the computed covariance.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

# **Examples**

smd\_lgrr

Covariance between standardized mean difference and log risk ratio

#### **Description**

Compute covariance between standardized mean difference and log risk ratio, when effect sizes are different.

# Usage

smd\_lgrr 29

#### **Arguments**

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between n1c and n2c.
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sd1c for treatment group.

#### Value

Return the computed covariance.

#### Author(s)

Min Lu

#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

30 smd\_rd

smd_rd	Covariance between standardized mean difference and risk difference

# Description

Compute covariance between standardized mean difference and risk difference, when effect sizes are different.

# Usage

# Arguments

r	Correlation coefficient of the two outcomes.
n1c	Number of participants reporting outcome 1 in control group.
n2c	Number of participants reporting outcome 2 in control group.
n1t	Number of participants reporting outcome 1 in treatment group.
n2t	Number of participants reporting outcome 2 in treatment group.
n12c	Number of participants reporting both outcome 1 and outcome 2 in control group. By default, it is equal to the smaller number between $n1c$ and $n2c$ .
n12t	Number defined in a similar way as n12c for treatment group.
s2c	Number of participants with event for outcome 2 (dichotomous) in control group.
s2t	Defined in a similar way as s2c for treatment group.
f2c	Number of participants without event for outcome 2 (dichotomous) in control group.
f2t	Defined in a similar way as f2c for treatment group.
sd1c	Sample standard deviation of outcome 1.
sd1t	Defined in a similar way as sd1c for treatment group.

# Value

Return the computed covariance.

# Author(s)

Min Lu

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#### References

Ahn, S., Lu, M., Lefevor, G.T., Fedewa, A. & Celimli, S. (2016). Application of meta-analysis in sport and exercise science. In N. Ntoumanis, & N. Myers (Eds.), *An Introduction to Intermediate and Advanced Statistical Analyses for Sport and Exercise Scientists* (pp.233-253). Hoboken, NJ: John Wiley and Sons, Ltd.

Wei, Y., & Higgins, J. (2013). Estimating within study covariances in multivariate meta-analysis with multiple outcomes. *Statistics in Medicine*, 32(7), 119-1205.

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