





## Chapter 4: Sets of $2 \times r$ and $s \times 2$ Tables

### 4.1 Introduction

- 1) Sets of  $2 \times r$  tables in which the column variable is ordinally scaled
  - Investigating response variable with multiple ordered outcomes for a combined set of strata
  - Comparing new treatment and placebo on extent of patient improvement rated minimal, moderate, substantial

- 
- 2) Sets of  $s \times 2$  tables in which the row variable is ordinally scaled
- Interested in trend of proportions across ordered groups for combined set of strata
  - Comparing proportion of successful outcomes for different dosage levels of new drug



Statistical tests of no association between two groups and a response variable relative to the alternative of a location shift for the population represented by one group relative to that represented by the other

1. Let  $i = 1, 2, \dots, n$  index  $n$  patients with eligibility for random assignment to either of two groups. Let  $y_{ji}$  represent the response of patient  $i$  if assigned to group  $j$  where  $j = 1, 2$ . Consider the null hypothesis  $H_0: y_{1i} = y_{2i} = y_i$  for all  $i$  (i.e., no association between groups and response)
2. Let  $u_i = 1$  if patient  $i$  is assigned to group 1 and let  $u_i = 0$  if  $i$  is assigned to group 2. With simple random sampling without replacement as the method for assigning  $n_1$  patients to group 1 and  $(n - n_1) = n_2$  patients to group 2 (i.e., equal probabilities for all possible  $\frac{n!}{n_1!n_2!}$  random partitions of the patients into two groups with sample sizes  $n_1$  and  $n_2$ ),

$$E\{u_i\} = (n_1 / n)$$

$$Var\{u_i\} = (n_1 n_2 / n^2)$$

$$Cov\{u_i, u_{i'}\} = n_1 n_2 / n^2 (n - 1).$$

3. Let  $\bar{y}_1 = \left( \sum_{i=1}^n u_i y_i / n_1 \right)$  and let  $\bar{y}_2 = \left( \sum_{i=1}^n (1 - u_i) y_i / n_2 \right)$ .

These statistics are the sample means for group 1 and group 2.

Also,

$$(\bar{y}_1 - \bar{y}_2) = \sum_{i=1}^n y_i \left\{ (n / n_1 n_2) u_i - (1 / n_2) \right\}$$


4. Under  $H_0$  and conditional on the  $\{y_i\}$ ,

$$E\{\bar{y}_1\} = \sum_{i=1}^n (y_i / n_1)(n_1 / n) = \left( \sum_{i=1}^n y_i / n \right) = \bar{y},$$

$$\begin{aligned} \text{Var}\{\bar{y}_1\} &= \left\{ \sum_{i=1}^n (y_i^2 n_2 / n_1 n^2) - \sum_{i \neq i'}^n y_i y_{i'} n_2 / n_1 n^2 (n-1) \right\} \\ &= (n_2 / (n-1) n_1 n) \sum_{i=1}^n (y_i - \bar{y})^2 \\ &= (s^2 / n_1) (1 - (n_1 / n)) = v_{\bar{y}} \end{aligned}$$

Here  $\bar{y}$  is the finite population mean for the  $\{y_i\}$  and  $s^2$  is the finite population variance;  $(1 - (n_1/n))$  is the finite population correction for sampling variance of  $\bar{y}_1$ .




- 
5. Let  $Q = (\bar{y}_1 - \bar{y})^2 / v_{\bar{y}}$ . For sufficiently large sample sizes  $n_1$  and  $n_2$  (e.g., both  $\geq 10$ ),  $Q$  approximately has the chi-squared distribution with  $df = 1$  under  $H_0$ . Note that

$$(\bar{y}_1 - \bar{y}) = \left\{ (n_1 + n_2) \bar{y}_1 - (n_1 \bar{y}_1 + n_2 \bar{y}_2) \right\} / n = n_2 ((\bar{y}_1 - \bar{y}_2) / n)$$

$$\text{and so } Q = (\bar{y}_1 - \bar{y}_2)^2 / \left\{ (1/n_1) + (1/n_2) \right\} s^2.$$

6. When  $n_1$  and  $n_2$  are not large, evaluation of  $Q$  is possible through its exact distribution relative to the  $(n! / n_1! n_2!)$  possible realizations for the  $u_i$  under the method of randomized allocation of patients to groups.

- 
7. The test statistic  $Q$  in (5) corresponds to
- a.  $(n - 1)/n$  times the Pearson chi-square statistic for all  $y_i$  as 0 or 1 for a dichotomous response
  - b. the Wilcoxon rank sum test when the  $y_i$  are ranks with midranks for ties
  - c. the Cochran-Armitage trend test when the  $y_i$  are consecutive integers or other natural scores for ordered categories



## 4.2 The $2 \times r$ Table

- Before discussing strategies for assessing association in sets of  $2 \times r$  tables, consider first the single  $2 \times r$  table with ordinal outcome

Treatment	Improvement			Total
	None	Some	Marked	
Active	13	7	21	41
Placebo	29	7	7	43
Total	42	14	28	84



- Define mean for Active group as

$$\bar{f}_1 = \sum_{j=1}^3 \frac{a_j n_{1j}}{n_{1+}},$$

where  $\mathbf{a} = \{a_j\} = (a_1, a_2, a_3)$  are a set of scores reflecting response levels

$$\text{Then } E\{\bar{f}_1 | H_0\} = \sum_{j=1}^3 \left( a_j \frac{n_{1+} n_{+j}}{n_{1+} n} \right) = \sum_{j=1}^3 a_j \frac{n_{+j}}{n} = \mu_a$$

and

$$V\{\bar{f}_1 | H_0\} = \frac{n - n_{1+}}{n_{1+} (n-1)} \sum_{j=1}^3 \left( a_j - \mu_a \right)^2 \left( \frac{n_{+j}}{n} \right) = \frac{(n - n_{1+}) v_a}{n_{1+} (n-1)}$$


- Mean score statistic:

$$Q_S = \frac{(\bar{f}_1 - \mu_a)^2}{\{(n - n_{1+})/[n_1 + (n - 1)]\}v_a},$$

and since  $\bar{f}_1 \approx$  normally distributed, then  $Q_S \approx$  distributed chi - square with 1 df.

$$\text{Also, } Q_S = \frac{(\bar{f}_1 - \bar{f}_2)^2}{\{1/n_{1+} + 1/n_{2+}\}\{nv_a/(n - 1)\}}$$

- By taking advantage of the ordinality of the response variable,  $Q_S$  can test  $H_0$  : *No association* vs.  $H_1$  : *Location shifts* with fewer degrees of freedom

- 
- ```
proc freq data=arth order=data;  
  weight count;  
  tables treat*response / chisq nocol nopct;  
run;
```

 (See “Mantel-Haenszel  $\chi^2$ ” line of output)

or

```
proc freq data=arth order=data;  
  weight count;  
  tables treat*response / cmh nocol nopct;  
run;
```

 (See “Row Mean Scores Differ” line of output)

## Mean Score Statistic

Table of treat by response

| treat     |             | response   |             |       |  |
|-----------|-------------|------------|-------------|-------|--|
| Frequency |             |            |             |       |  |
| Row Pct   | none        | some       | marked      | Total |  |
| active    | 13<br>31.71 | 7<br>17.07 | 21<br>51.22 | 41    |  |
| placebo   | 29<br>67.44 | 7<br>16.28 | 7<br>16.28  | 43    |  |
| Total     | 42          | 14         | 28          | 84    |  |

Statistics for Table of treat by response


| Statistic                   | DF | Value   | Prob   |
|-----------------------------|----|---------|--------|
| Chi-Square                  | 2  | 13.0550 | 0.0015 |
| Likelihood Ratio Chi-Square | 2  | 13.5298 | 0.0012 |
| Mantel-Haenszel Chi-Square  | 1  | 12.8590 | 0.0003 |
| Phi Coefficient             |    | 0.3942  |        |
| Contingency Coefficient     |    | 0.3668  |        |
| Cramer's V                  |    | 0.3942  |        |

Sample Size = 84

### 4.3 Sets of $2 \times r$ Tables


- After first considering the single  $2 \times r$  table with ordinal outcome, now extend methodology to assess association in sets of  $2 \times r$  tables
- Let the following table be representative of  $q$   $2 \times r$  tables,  $h = 1, 2, \dots, q$

|         | Level of Column Variable |           |     |           | Total     |
|---------|--------------------------|-----------|-----|-----------|-----------|
|         | 1                        | 2         | ... | $r$       |           |
| Group 1 | $n_{h11}$                | $n_{h12}$ | ... | $n_{h1r}$ | $n_{h1+}$ |
| Group 2 | $n_{h21}$                | $n_{h22}$ | ... | $n_{h2r}$ | $n_{h2+}$ |
| Total   | $n_{h+1}$                | $n_{h+2}$ | ... | $n_{h+r}$ | $n_h$     |

- 
- For rheumatoid arthritis data in table in textbook,  $r = 3$  and  $q = 2$
  - $n_{hij}$  represents number of patients in  $h$ th stratum who received  $i$ th treatment and had  $j$ th response
  - Suppose  $\{a_{hj}\}$  is a set of scores for response levels in  $h$ th stratum. Then sum of strata scores for 1st treatment is:

$$f_{+1+} = \sum_{h=1}^2 \sum_{j=1}^3 a_{hj} n_{h1j} = \sum_{h=1}^2 n_{h1+} \bar{f}_{h1},$$





where  $\bar{f}_{h1} = \sum_{j=1}^3 \frac{a_{hj}n_{h1j}}{n_{h1+}}$  is mean score for Group 1


- Under null hypothesis:

$$E\{f_{+1+} | H_0\} = \sum_{h=1}^2 n_{h1+} \mu_h = \mu_*$$

and variance

$$V\{f_{+1+} | H_0\} = \sum_{h=1}^2 \frac{n_{h1+}(n_h - n_{h1+})}{(n_h - 1)} v_h = v_*,$$

where finite subpopulation mean  $\mu_h = \sum_{j=1}^3 \frac{a_{hj}n_{h+j}}{n_h}$



and variance for  $h$ th stratum  $v_h = \sum_{j=1}^3 \frac{(a_{hj} - \mu_h)^2 n_{h+j}}{n_h}$

- Extended Mantel-Haenszel mean score statistic:

$$Q_{SMH} = \frac{(f_{+1+} - \mu_*)^2}{v_*},$$

and since  $f_{+1+}$  is  $\approx$  normally distributed if sample sizes  $n_{+i+}$  are sufficiently large, then

$Q_{SMH} \approx$  distributed chi - square with 1 d.f.

$$\text{Also, } Q_{SMH} = \left[ \sum_{h=1}^2 \left\{ \frac{n_{h1+} n_{h2+}}{(n_{h1+} + n_{h2+})} (\bar{f}_{h1} - \bar{f}_{h2}) \right\} \right]^2 / v_*$$



### 4.3.1 Choosing Scores

- Integer scores


$$a_j = j \text{ for } j = 1, 2, \dots, r$$

Useful when response levels are ordered categories that can be viewed as equally spaced and when response levels correspond to discrete counts

- Standardized midranks (or modified ridity scores)

$$a_j = \frac{2 \left[ \sum_{k=1}^j n_{+k} \right] - n_{+j} + 1}{2(n+1)}$$

The  $\{a_j\}$  are constrained to lie between 0 and 1



Advantage over integer scores is they require no scaling of response levels other than that implied by relative ordering

- Logrank scores

$$a_j = 1 - \sum_{k=1}^j \left( \frac{n_{+k}}{\sum_{m=k}^r n_{+m}} \right)$$

Useful when distribution thought to be L-shaped, and there is greater interest in treatment differences for response levels with higher values than lower values


### 4.3.2 Analyzing the Arthritis Data

Gender = Female

| Treatment | Response |      |        | Total |
|-----------|----------|------|--------|-------|
|           | None     | Some | Marked |       |
| Active    | 6        | 5    | 16     | 27    |
| Placebo   | 19       | 7    | 6      | 32    |
| Total     | 25       | 12   | 22     | 59    |

Gender = Male

| Treatment | Response |      |        | Total |
|-----------|----------|------|--------|-------|
|           | None     | Some | Marked |       |
| Active    | 7        | 2    | 5      | 14    |
| Placebo   | 10       | 0    | 1      | 11    |
| Total     | 17       | 2    | 6      | 25    |



```
proc freq data=arth order=data;
  weight count;
  tables gender*treat*response / cmh nocol nopct;
  tables gender*treat*response / cmh nocol nopct
    scores=modridit;
run;
```

- Table Scores

Row Mean Scores Differ Statistic = 14.63 ( $p < 0.001$ )

- Modified Ridit Scores

Row Mean Scores Differ Statistic = 15.00 ( $p < 0.001$ )



### 4.3.3 Rank Statistics for Ordered Data

Example: Rheumatoid Arthritis Data

| Sex    | Treatment | Improvement |      |        |
|--------|-----------|-------------|------|--------|
|        |           | None        | Some | Marked |
| Female | Placebo   | 19          | 7    | 6      |
| Female | Active    | 6           | 5    | 16     |
| Male   | Placebo   | 10          | 0    | 1      |
| Male   | Active    | 7           | 2    | 5      |

$$\begin{aligned}\text{Mann-Whitney Estimator: } g_h &= \sum_{j=1}^3 p_{hAj} \left\{ \left( \sum_{k=1}^j p_{hPk} \right) - 0.5 p_{hPj} \right\} \\ &= \Pr(A > P) + 0.5 \Pr(A = P) \\ &= \sum_j \Pr(A = j) \{ \Pr(P \leq j) - 0.5 \Pr(P = j) \}\end{aligned}$$



Somer's  $D$  Statistics from PROC FREQ (using MEASURES option):

$$D = \frac{\{\Pr(A > P) - \Pr(A < P)\}}{\Pr(A > P) + \Pr(A < P) + \Pr(A = P)}$$

|          | <u>Somer's <math>D</math></u> | <u>Std. Err.</u> |
|----------|-------------------------------|------------------|
| Females: | 0.4664                        | 0.1235           |
| Males:   | 0.3961                        | 0.1638           |

Transformation of Somer's  $D$  Index:

$$g_h = (\text{Somer's } D + 1) / 2$$

$$g_F = (0.4664 + 1) / 2 = 0.7332$$

$$g_M = (0.3961 + 1) / 2 = 0.6981$$

$$SE(g_h) = [SE(\text{Somer's } D)]/2$$

$$SE(g_F) = 0.12352 / 2 = 0.0618 \rightarrow v_F = 0.0618^2 = 0.003813$$

$$SE(g_M) = 0.16375 / 2 = 0.0819 \rightarrow v_M = 0.0819^2 = 0.006708$$

Test of Homogeneity:

$$\begin{aligned} Q_H &= (g_F - g_M)^2 / (v_F + v_M) \\ &= (0.7332 - 0.6981)^2 / (0.003813 + 0.006708) \\ &= 0.1174 \quad (p = 0.73, \text{ d.f.} = 1) \end{aligned}$$

If homogeneous, common estimator is

$$\begin{aligned} \bar{g} &= \left[ \sum_{h=F}^M (g_h / v_h) \right] / \left[ \sum_{h=F}^M (1 / v_h) \right] \\ &= \frac{\{(0.7332/0.0038) + (0.6981/0.0067)\}}{\{(1/0.0038) + (1/0.0067)\}} \\ &= 0.72046 \end{aligned}$$



with its estimate of variance

$$\begin{aligned}v_{\bar{g}} &= \left\{ \sum_{g=F}^M (1/v_h) \right\}^{-1} \\&= \left\{ (1/0.0038) + (1/0.0067) \right\}^{-1} \\&= 0.002431\end{aligned}$$

and hypothesis test of common Mann-Whitney estimator = 1/2

$$\begin{aligned}Q_{\bar{g}} &= (\bar{g} - 0.5)^2 / v_{\bar{g}} \\&= (0.72 - 0.5)^2 / 0.002431 \\&= 19.99 (p < 0.0001, \text{ d.f.} = 1)\end{aligned}$$



If sample sizes within strata are not large, you can use

$$\tilde{g} = \frac{\sum_{h=F}^M w_h g_h}{\sum_{h=F}^M w_h}$$

where  $w_h = n_{h1}n_{h2} / (n_{h1} + n_{h2})$

The variance of  $\tilde{g}$  can be calculated as

$$v_{\tilde{g}} = \frac{\sum_{h=F}^M w_h^2 (\text{s.e.}(g_h))^2}{\left[ \sum_{h=F}^M w_h^2 \right]}$$

PROC IML code in textbook computes these values in SAS



## **Applications of Exact Methods for Association between Groups and an Ordered Categorical Variable**

Example: Patient Response status for rheumatoid arthritis – Wilcoxon Ranks  
(Source: Koch, et al (1982, Biometrics, 563-595))

| Response  | Active | Placebo | Total |
|-----------|--------|---------|-------|
| Excellent | 5      | 2       | 7     |
| Good      | 11     | 4       | 15    |
| Moderate  | 5      | 7       | 12    |
| Fair      | 1      | 7       | 8     |
| Poor      | 5      | 12      | 17    |
| Total     | 27     | 32      | 59    |



```

proc freq order=data;
  weight count;
  table resp*treat / nocol norow nopct scores=modridit;
  exact mhchi scorr;
run;

```

| Statistic                   | DF | Value   | Prob<br>(Asymptotic) | Prob<br>(Exact) |
|-----------------------------|----|---------|----------------------|-----------------|
| Chi-Square                  | 4  | 11.9300 | 0.0179               |                 |
| Likelihood Ratio Chi-Square | 4  | 12.6678 | 0.0130               |                 |
| MH Chi-Square (Mod. Ridits) | 1  | 8.7284  | 0.0031               | 0.0028 ⇐        |

### Spearman Correlation Coefficient

|                      |        |
|----------------------|--------|
| Correlation (r)      | 0.3879 |
| ASE                  | 0.1185 |
| 95% Lower Conf Bound | 0.1558 |
| 95% Upper Conf Bound | 0.6201 |

Test of H0: Correlation = 0

|                   |        |
|-------------------|--------|
| ASE under H0      | 0.1188 |
| Z                 | 3.2646 |
| One-sided Pr > Z  | 0.0005 |
| Two-sided Pr >  Z | 0.0011 |


### Exact Test

|                         |                     |
|-------------------------|---------------------|
| One-sided Pr $\geq r$   | 0.0014              |
| Two-sided Pr $\geq  r $ | 0.0028 $\Leftarrow$ |

### 4.3.4 Colds Example

| Gender | Residence | Periods with Colds |     |     | Total |
|--------|-----------|--------------------|-----|-----|-------|
|        |           | 0                  | 1   | 2   |       |
| Female | Urban     | 45                 | 64  | 71  | 180   |
| Female | Rural     | 80                 | 104 | 116 | 300   |
| Total  |           | 125                | 168 | 187 | 480   |
| Male   | Urban     | 84                 | 124 | 82  | 290   |
| Male   | Rural     | 106                | 117 | 87  | 310   |
| Total  |           | 190                | 241 | 169 | 600   |

Is there an association between residence (urban or rural) and number of periods with colds (0,1, or 2), controlling for gender?

- 
- Number of periods with colds can be considered an ordinal variable in which the levels are equally spaced
  - The usual ANOVA strategy for interval-scaled response is not appropriate because periods with colds may not be normally distributed with homogenous variance
  - An extended Mantel-Haenszel analysis is more appropriate

```
proc freq data=colds order=data;  
  weight count;  
  tables gender*residence*per_cold / all nocol nopct;  
run;
```

Summary Statistics for residence by per\_cold  
Controlling for gender

Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob   |
|-----------|------------------------|----|--------|--------|
| 1         | Nonzero Correlation    | 1  | 0.7379 | 0.3903 |
| 2         | Row Mean Scores Differ | 1  | 0.7379 | 0.3903 |
| 3         | General Association    | 2  | 1.9707 | 0.3733 |

$Q_{SMH} = 0.7379$  with p-value 0.3903. There appears to be no association between residence and number of periods with cold for these data, controlling for gender.

- You can compute a weighted difference of means which serves as a distance measure (effect size), similarly to as in Chapter 3:

$$d = \frac{\sum_h w_h (\bar{f}_{h1} - \bar{f}_{h2})}{\sum_h w_h}$$

$$v_d = \sum_h w_h^2 \left\{ \frac{v_{h1}}{n_{h1+}} + \frac{v_{h2}}{n_{h2+}} \right\} / \left( \sum_h w_h \right)^2$$


where

$$v_{hi} = \sum_{j=1}^r (a_{hj} - \bar{f}_{hi})^2 n_{hij} / (n_{hi+} - 1)$$

and

$$w_h = (n_{h1+} n_{h2+} / n_h)$$





You can use the GLM procedure for computing  $d$ ,  
although you must use the formula on the prior slide for  
computing  $v_d$

```
proc glm;  
  class gender residence;  
  freq count;  
  model per_cold = gender residence;  
  estimate 'd' residence 1 -1;  
run;
```

Here,  $d = 0.0416$  and  $v_d$  is calculated to be 0.0023

#### 4.4 The $s \times 2$ Table

| Father's Usage | Risk Perception | Adolescent Usage |     | Total |
|----------------|-----------------|------------------|-----|-------|
|                |                 | No               | Yes |       |
| No             | Minimal         | 59               | 25  | 84    |
| No             | Moderate        | 169              | 29  | 198   |
| No             | Substantial     | 196              | 9   | 205   |
| Yes            | Minimal         | 11               | 8   | 19    |
| Yes            | Moderate        | 33               | 11  | 44    |
| Yes            | Substantial     | 22               | 2   | 24    |

- Is there a discernable trend in proportions of adolescent usage over levels of risk perception? Does usage decline with higher risk perception?

| Father's Usage | Risk Perception | Adolescent Usage |     | Total |
|----------------|-----------------|------------------|-----|-------|
|                |                 | No               | Yes |       |
| No             | Minimal         | 59               | 25  | 84    |
| No             | Moderate        | 169              | 29  | 198   |
| No             | Substantial     | 196              | 9   | 205   |

$$\bullet \quad \bar{f} = \sum_{i=1}^3 c_i \bar{f}_i \left( \frac{n_{i+}}{n} \right) = \sum_{i=1}^3 \sum_{j=1}^2 \frac{c_i a_j n_{ij}}{n},$$

where  $\mathbf{c} = (c_1, c_2, c_3)$  represents scores for the groups and  $\mathbf{a} = (a_1, a_2)$  represents scores for the columns

- Then  $E\{\bar{f}|H_0\} = \sum_{i=1}^3 c_i \left(\frac{n_{i+}}{n}\right) \sum_{j=1}^2 a_j \left(\frac{n_{+j}}{n}\right) = \mu_c \mu_a$


and

$$V\{\bar{f}|H_0\} = \sum_{i=1}^3 (c_i - \mu_c)^2 \left(\frac{n_{i+}}{n}\right) \sum_{j=1}^2 \frac{(a_j - \mu_a)^2 \left(\frac{n_{+j}}{n}\right)}{(n-1)}$$

$$= \frac{v_c v_a}{(n-1)}$$

- For large samples,  $\bar{f}$  has approximate normal distribution. Thus, the correlation statistic is calculated as follows

$$Q_{CS} = \frac{(\bar{f} - E\{\bar{f}|H_0\})^2}{V\{\bar{f}|H_0\}}$$



$$\begin{aligned}
 &= \frac{(n-1) \left[ \sum_{i=1}^3 \sum_{j=1}^2 (c_i - \mu_c)(a_j - \mu_a) n_{ij} \right]^2}{\left[ \sum_{i=1}^3 (c_i - \mu_c)^2 n_{i+} \right] \left[ \sum_{j=1}^2 (a_j - \mu_a)^2 n_{+j} \right]} \\
 &= (n-1) r_{ac}^2,
 \end{aligned}$$

where  $r_{ac}$  is the Pearson correlation coefficient.

Thus,  $Q_{CS}$  is  $\approx$  chi-square with 1 d.f.

```

data tobacco;
  length risk $11. ;
  input f_usage $ risk $ usage $ count @@;
  datalines;
no  minimal      no      59  no  minimal      yes  25
no  moderate     no     169  no  moderate     yes  29
no  substantial  no     196  no  substantial  yes   9
yes minimal      no      11  yes minimal      yes   8
yes moderate     no      33  yes moderate     yes  11
yes substantial  no      22  yes substantial  yes   2
;
run;

proc freq;
  weight count;
  tables f_usage*risk*usage / cmh chisq measures trend;
run;

```



## Results for No Father's Usage

Statistics for Table 1 of risk by usage  
Controlling for f\_usage=no

| Statistic                   | DF | Value   | Prob   |
|-----------------------------|----|---------|--------|
| Chi-Square                  | 2  | 34.9217 | <.0001 |
| Likelihood Ratio Chi-Square | 2  | 34.0684 | <.0001 |
| Mantel-Haenszel Chi-Square  | 1  | 34.2843 | <.0001 |
| Phi Coefficient             |    | 0.2678  |        |
| Contingency Coefficient     |    | 0.2587  |        |
| Cramer's V                  |    | 0.2678  |        |

## Cochran-Armitage Trend Test

Statistics for Table 1 of risk by usage  
Controlling for f\_usage=no

Cochran-Armitage Trend Test

|                   |        |
|-------------------|--------|
| Statistic (Z)     | 5.8613 |
| One-sided Pr > Z  | <.0001 |
| Two-sided Pr >  Z | <.0001 |

Sample Size = 487

| Statistics for Table 1 of risk by usage<br>Controlling for f_usage=no |         |        |
|-----------------------------------------------------------------------|---------|--------|
| Statistic                                                             | Value   | ASE    |
| Gamma                                                                 | -0.5948 | 0.0772 |
| Kendall's Tau-b                                                       | -0.2477 | 0.0395 |
| Stuart's Tau-c                                                        | -0.1863 | 0.0339 |
| Somers' D C R                                                         | -0.1484 | 0.0267 |
| Somers' D R C                                                         | -0.4135 | 0.0628 |
| Pearson Correlation                                                   | -0.2656 | 0.0439 |
| Spearman Correlation                                                  | -0.2602 | 0.0415 |
| Lambda Asymmetric C R                                                 | 0.0000  | 0.0000 |
| Lambda Asymmetric R C                                                 | 0.0709  | 0.0211 |
| Lambda Symmetric                                                      | 0.0580  | 0.0169 |
| Uncertainty Coefficient C R                                           | 0.0908  | 0.0290 |
| Uncertainty Coefficient R C                                           | 0.0339  | 0.0112 |
| Uncertainty Coefficient Symmetric                                     | 0.0493  | 0.0161 |

## 4.5 Sets of $s \times 2$ Tables

### 4.5.1 Correlation Statistic

- Extended Mantel-Haenszel correlation statistic for the association of two variables that were ordinal for a combined set of strata

$$\begin{aligned} Q_{CSMH} &= \frac{\left\{ \sum_{h=1}^q n_h (\bar{f}_h - E\{\bar{f}_h | H_0\}) \right\}^2}{\sum_{h=1}^q n_h^2 V\{\bar{f} | H_0\}} \\ &= \frac{\left\{ \sum_{h=1}^q n_h \sqrt{v_{hc} v_{ha}} r_{ca,h} \right\}^2}{\sum_{h=1}^q [n_h^2 v_{hc} v_{ha} / (n_h - 1)]} \end{aligned}$$

- $Q_{CSMH} \approx$  follows chi-square distribution with 1 df when combined strata sample sizes are sufficiently large

$$\sum_{h=1}^q n_h \geq 40$$

#### 4.5.2 Analysis of Smokeless Tobacco Data

```
proc freq;  
  weight count;  
  tables f_usage*risk*usage / cmh;  
  tables f_usage*risk*usage / cmh scores=modridit;  
run;
```

Evaluate “Nonzero Correlation” statistic on Mantel-Haenszel output ( $Q_{CSMH}$ )

## Results for Combined Tables

Summary Statistics for risk by usage  
Controlling for f\_usage

Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob    |
|-----------|------------------------|----|--------|---------|
| 1         | Nonzero Correlation    | 1  | 40.664 | <0.0001 |
| 2         | Row Mean Scores Differ | 2  | 41.058 | <0.0001 |
| 3         | General Association    | 2  | 41.058 | <0.0001 |

Cochran-Mantel-Haenszel Statistics (Modified Ridit Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob    |
|-----------|------------------------|----|--------|---------|
| 1         | Nonzero Correlation    | 1  | 39.305 | <0.0001 |
| 2         | Row Mean Scores Differ | 2  | 41.083 | <0.0001 |
| 3         | General Association    | 2  | 41.058 | <0.0001 |

Total Sample Size = 574

### 4.5.3 Pain Data Analysis

| Treatment | Diagnosis I     |     | Diagnosis II    |     |
|-----------|-----------------|-----|-----------------|-----|
|           | Adverse Effects |     | Adverse Effects |     |
|           | No              | Yes | No              | Yes |
| Placebo   | 26              | 6   | 26              | 6   |
| Dosage 1  | 26              | 7   | 12              | 20  |
| Dosage 2  | 23              | 9   | 13              | 20  |
| Dosage 3  | 18              | 14  | 1               | 31  |
| Dosage 4  | 9               | 23  | 1               | 31  |

```
proc freq order=data;  
    weight count;  
    tables diagnosis*treatment*response / cmh;  
run;
```



Summary Statistics for treatment by response  
Controlling for diagnosis

Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob    |
|-----------|------------------------|----|--------|---------|
| 1         | Nonzero Correlation    | 1  | 71.726 | <0.0001 |
| 2         | Row Mean Scores Differ | 4  | 74.531 | <0.0001 |
| 3         | General Association    | 4  | 74.531 | <0.0001 |

## Summary of Extended Mantel-Haenszel Statistics

| Table Dimensions | Statistic  | DF | Corresponding PROC FREQ MH Label                                     |
|------------------|------------|----|----------------------------------------------------------------------|
| $2 \times 2$     | $Q_{MH}$   | 1  | Nonzero Correlation<br>Row Mean Scores Differ<br>General Association |
| $2 \times r$     | $Q_{SMH}$  | 1  | Nonzero Correlation<br>Row Mean Scores Differ                        |
| $s \times 2$     | $Q_{CSMH}$ | 1  | Nonzero Correlation                                                  |

## 4.6 Relationships between Sets of Tables

- Transpose rows and columns of previous table, and analyze as two  $2 \times r$  tables

| Diagnosis | Adverse Effects |         |        |        |        |        |
|-----------|-----------------|---------|--------|--------|--------|--------|
|           |                 | Placebo | Dose 1 | Dose 2 | Dose 3 | Dose 4 |
| I         | No              | 26      | 26     | 23     | 18     | 9      |
| I         | Yes             | 6       | 7      | 9      | 14     | 23     |
| II        | No              | 26      | 12     | 13     | 1      | 1      |
| II        | Yes             | 6       | 20     | 20     | 31     | 31     |

```
proc freq order=data;  
    weight count;  
    tables diagnosis*response*treatment / cmh;  
run;
```

## Transposed Analysis

Summary Statistics for response by treatment  
Controlling for diagnosis

Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob    |
|-----------|------------------------|----|--------|---------|
| 1         | Nonzero Correlation    | 1  | 71.726 | <0.0001 |
| 2         | Row Mean Scores Differ | 1  | 71.726 | <0.0001 |
| 3         | General Association    | 4  | 74.531 | <0.0001 |

## Original Analysis

Summary Statistics for treatment by response  
Controlling for diagnosis

Cochran-Mantel-Haenszel Statistics (Based on Table Scores)

| Statistic | Alternative Hypothesis | DF | Value  | Prob    |
|-----------|------------------------|----|--------|---------|
| 1         | Nonzero Correlation    | 1  | 71.726 | <0.0001 |
| 2         | Row Mean Scores Differ | 4  | 74.531 | <0.0001 |
| 3         | General Association    | 4  | 74.531 | <0.0001 |

## 4.7 Exact Analysis of Association for the $s \times 2$ Table

### Mice Surviving Exposure to *Vibrio Vulnificus*

| Hours | Carbenicillin | Cefotaxime | Total | Ranks | Logranks |
|-------|---------------|------------|-------|-------|----------|
| 0-6   | 1             | 1          | 2     | 1.5   | 0.909    |
| 6-12  | 3             | 1          | 4     | 4.5   | 0.709    |
| 12-18 | 5             | 1          | 6     | 9.5   | 0.334    |
| 18-24 | 1             | 0          | 1     | 13    | 0.234    |
| 24-30 | 1             | 2          | 3     | 15    | -0.099   |
| 30-48 | 0             | 2          | 2     | 17.5  | -0.433   |
| 48-72 | 1             | 1          | 2     | 19.5  | -0.933   |
| 72-96 | 0             | 1          | 1     | 21    | -1.433   |
| >96   | 0             | 1          | 1     | 22    | -2.433   |
| Total | 12            | 10         | 22    |       |          |

```
proc sort data=mice;  
  by LogRank;  
run;
```

```
proc freq;  
  weight count;  
  tables LogRank*Treatment / norow nocol nopct scorout chisq;  
  tables LogRank*Treatment / noprint scores=rank scorout chisq;  
  exact mhchi;  
run;
```

| Row Scores |        |
|------------|--------|
| LogRank    | Score  |
| -2.433     | -2.433 |
| -1.433     | -1.433 |
| -0.933     | -0.933 |
| -0.433     | -0.433 |
| -0.099     | -0.099 |
| 0.234      | 0.234  |
| 0.334      | 0.334  |
| 0.709      | 0.709  |
| 0.909      | 0.909  |



## MH Chi-Square Test for Logrank Scores

| Mantel-Haenszel Chi-Square Test |  |        |
|---------------------------------|--|--------|
| -----                           |  |        |
| Chi-Square                      |  | 4.0569 |
| DF                              |  | 1      |
| Asymptotic Pr > ChiSq           |  | 0.0440 |
| Exact Pr > ChiSq                |  | 0.0367 |

## MH Chi-Square Test for Rank Scores

| Mantel-Haenszel Chi-Square Test<br>(Rank Scores) |  |        |
|--------------------------------------------------|--|--------|
| -----                                            |  |        |
| Chi-Square                                       |  | 3.5118 |
| DF                                               |  | 1      |
| Asymptotic Pr > ChiSq                            |  | 0.0609 |
| Exact Pr > ChiSq                                 |  | 0.0625 |