Two methods comparison based on one simulation sample

Xijin

10/24/2019

Motivation

In attemplt to figure out the difference of these two modern methods for sample size calculation, we would work on one single simulated data set and then use both methods. Whole process works like:

1. Simulate an original dataset

2. Calculate requried sample size by Riley three-criteria method

3. Re-simulate a sample just change the size of the sample to satisfy three-criteria

4. Develop a model use Maximum likelihood and Heuristic shrinkage modeling method

5. Calculate predictive error metrics (*Brier*, *MAPE*, *MSPE*)

6. Based on values of thses predictive error metrics, recalculate required sample size by metamodel (VanSmeden method)

Sample size calculation by three criteria (1 and 2)

Table 1: Characteristics of data (Original, n=100)

Name	Values
Number of predictors	4
Outcome proportion	0.3

Table 2: Anticipated values by Riley

Name	Values
Shrinkage factor	0.9
Adjusted Cox-Snell R-squared	0.1058
Absolute difference	0.05
Margin of error	0.05

Table 3: Required sample size by Riley three-criteria method

Name	Values
Relative drop	320
Absolute difference	105
Precise estimation	323
Minimumized size	323

Predictive error of model with the sample satisfying Riley's three-criteria method

Calculation of predicitve error and metamodel result for sample size based on Maximum likelihood modeling strategy

$$N_{MSPE} = exp((-0.59 - log(MSPE) + 0.36 * log(Ef) + 0.94 * log(P))/1.06)$$

$$N_{MAPE} = exp((-0.48 - log(MAPE) + 0.31 * log(Ef) + 0.48 * log(P))/0.53)$$

$$N_{Brier} = exp((-0.91 - log(Brier) + 0.62 * log(Ef) + 0.04 * log(P))/0.04)$$

Table 4: Predictive error based on ML

Name	Values
Brier	0.1952
MAPE	0.0441
MSPE	0.0035

Table 5: Calculated sample size by metamodel results

Name	Values
Sample size by Brier	2
Sample size by MAPE	253
Sample size by MSPE	270

```
## Intercept         X1          X2          X3          X4
## -0.8718069   0.3337860   0.4609562   0.4523253   0.2790162
```

Calculation of predicitve error and metamodel result for sample size based on Heuristic shrinkage modeling strategy

$$N_{MSPE} = exp((-0.75 - log(MSPE) + 0.44 * log(Ef) + 0.74 * log(P))/0.97)$$

$$N_{MAPE} = exp((-0.56 - log(MAPE) + 0.33 * log(Ef) + 0.39 * log(P))/0.49)$$

$$N_{Brier} = exp((-0.93 - log(Brier) + 0.62 * log(Ef) + 0.02 * log(P))/0.03)$$

Table 6: Predictive error based on HS

Name	Values
Brier	0.196
MAPE	0.0595
MSPE	0.005

Table 7: Calculated sample size by metamodel results

Name	Values
Sample size by Brier	1
Sample size by MAPE	12
Sample size by MSPE	4

```
## (Intercept)          X1          X2          X3          X4
## -0.7298164   0.2939818   0.4059870   0.3983853   0.2457434
```

Comparison of two sample size computation method (Riley and van Smeden)

Table 8: Riley method

Name	Values
Relative drop	320
Absolute difference	105
Precise estimation	323
Minimized size	323

Table 9: Van Smeden (ML)

Name	Values
Brier	2
MAPE	253
MSPE	270

Table 10: Van Smeden (HS)

Name	Values
Brier	1
MAPE	12
MSPE	4

Randomization is introduced during the process of modeling.