

# Table of Contents

<b>1</b>	<b>Fundamental issues</b>	<b>1</b>
1.1	What is epidemiology?	1
1.2	Case studies: the work of Doll and Hill	2
1.3	Populations and samples	6
1.3.1	Populations	6
1.3.2	Samples	7
1.4	Measuring disease	7
1.4.1	Incidence and prevalence	9
1.5	Measuring the risk factor	10
1.6	Causality	11
1.6.1	Association	11
1.6.2	Problems with establishing causality	13
1.6.3	Principles of causality	14
1.7	Studies using routine data	14
1.7.1	Ecological data	15
1.7.2	National sources of data on disease	16
1.7.3	National sources of data on risk factors	17
1.7.4	International data	17
1.8	Study design	17
1.8.1	Intervention studies	18
1.8.2	Observational studies	19
1.9	Data analysis	20
	Exercises	21
<b>2</b>	<b>Basic analytical procedures</b>	<b>23</b>
2.1	Introduction	23
2.1.1	Inferential procedures	23
2.2	Case study	24
2.2.1	The Scottish Heart Health Study	24
2.3	Types of variables	25
2.3.1	Qualitative variables	26
2.3.2	Quantitative variables	26
2.3.3	The hierarchy of type	26
2.4	Tables and charts	27
2.4.1	Tables in reports	29
2.4.2	Diagrams in reports	33
2.5	Inferential techniques for categorical variables	33
2.5.1	Contingency tables	33

2.5.2	Binary variables: proportions and percentages	36
2.5.3	Comparing two proportions or percentages	40
2.6	Descriptive techniques for quantitative variables	41
2.6.1	The five-number summary	43
2.6.2	Quantiles	46
2.6.3	The two-number summary	48
2.6.4	Other summary statistics of spread	50
2.6.5	Assessing symmetry	50
2.6.6	Investigating shape	53
2.7	Inferences about means	57
2.7.1	Checking normality	58
2.7.2	Inferences for a single mean	60
2.7.3	Comparing two means	61
2.7.4	Paired data	64
2.8	Inferential techniques for non-normal data	66
2.8.1	Transformations	66
2.8.2	Nonparametric tests	69
2.8.3	Confidence intervals for medians	72
2.9	Measuring agreement	72
2.9.1	Quantitative variables	72
2.9.2	Categorical variables	74
2.9.3	Ordered categorical variables	77
2.9.4	Internal consistency	78
2.10	Assessing diagnostic tests	79
2.10.1	Accounting for sensitivity and specificity	81
	Exercises	85
<b>3</b>	<b>Assessing risk factors</b>	<b>89</b>
3.1	Risk and relative risk	89
3.2	Odds and odds ratio	92
3.3	Relative risk or odds ratio?	94
3.4	Prevalence studies	97
3.5	Testing association	98
3.5.1	Equivalent tests	99
3.5.2	One-sided tests	100
3.5.3	Continuity corrections	101
3.5.4	Fisher's exact test	102
3.5.5	Limitations of tests	104
3.6	Risk factors measured at several levels	105
3.6.1	Continuous risk factors	107
3.6.2	A test for linear trend	108
3.6.3	A test for nonlinearity	111
3.7	Attributable risk	111
3.8	Rate and relative rate	116
3.8.1	The general epidemiological rate	119
3.9	Measures of difference	119
3.10	EPITAB commands in Stata	120
	Exercises	121

<b>4 Confounding and interaction</b>	<b>125</b>
4.1 Introduction	125
4.2 The concept of confounding	126
4.3 Identification of confounders	129
4.3.1 A strategy for selection	130
4.4 Assessing confounding	131
4.4.1 Using estimation	131
4.4.2 Using hypothesis tests	132
4.4.3 Dealing with several confounding variables	133
4.5 Standardisation	134
4.5.1 Direct standardisation of event rates	135
4.5.2 Indirect standardisation of event rates	138
4.5.3 Standardisation of risks	141
4.6 Mantel-Haenszel methods	143
4.6.1 The Mantel-Haenszel relative risk	146
4.6.2 The Cochran-Mantel-Haenszel test	147
4.6.3 Further comments	148
4.7 The concept of interaction	149
4.8 Testing for interaction	151
4.8.1 Using the relative risk	151
4.8.2 Using the odds ratio	156
4.8.3 Using the risk difference	158
4.8.4 Which type of interaction to use?	159
4.8.5 Which interactions to test?	159
4.9 Dealing with interaction	160
4.10 EPITAB commands in Stata	161
Exercises	161
<b>5 Cohort studies</b>	<b>165</b>
5.1 Design considerations	165
5.1.1 Advantages	165
5.1.2 Disadvantages	165
5.1.3 Alternative designs with economic advantages	167
5.1.4 Studies with a single baseline sample	168
5.2 Analytical considerations	169
5.2.1 Concurrent follow-up	169
5.2.2 Moving baseline dates	170
5.2.3 Varying follow-up durations	170
5.2.4 Withdrawals	172
5.3 Cohort life tables	173
5.3.1 Allowing for sampling variation	175
5.3.2 Allowing for censoring	176
5.3.3 Comparison of two life tables	177
5.3.4 Limitations	180
5.4 Kaplan-Meier estimation	181
5.4.1 An empirical comparison	182
5.5 Comparison of two sets of survival probabilities	184
5.5.1 Mantel-Haenszel methods	184

188	5.5.2	The log-rank test	186
189	5.5.3	Weighted log-rank tests	188
190	5.5.4	Allowing for confounding variables	190
191	5.5.5	Comparing three or more groups	190
192	5.6	Competing risk	190
193	5.7	The person-years method	193
194	5.7.1	Age-specific rates	194
195	5.7.2	Summarisation of rates	196
196	5.7.3	Comparison of two SERs	197
197	5.7.4	Mantel-Haenszel methods	199
198	5.7.5	Further comments	202
199	5.8	Period-cohort analysis	203
200	5.8.1	Period-specific rates	204
201		Exercises	206
202	<b>6</b>	<b>Case-control studies</b>	<b>211</b>
203	6.1	Basic design concepts	211
204	6.1.1	Advantages	211
205	6.1.2	Disadvantages	212
206	6.2	Basic methods of analysis	214
207	6.2.1	Dichotomous exposure	214
208	6.2.2	Polytomous exposure	217
209	6.2.3	Confounding and interaction	218
210	6.2.4	Attributable risk	218
211	6.3	Selection of cases	220
212	6.3.1	Definition	220
213	6.3.2	Inclusion and exclusion criteria	220
214	6.3.3	Incident or prevalent?	221
215	6.3.4	Source	221
216	6.3.5	Consideration of bias	221
217	6.4	Selection of controls	222
218	6.4.1	General principles	222
219	6.4.2	Hospital controls	224
220	6.4.3	Community controls	226
221	6.4.4	Other sources	227
222	6.4.5	How many?	228
223	6.5	Matching	229
224	6.5.1	Advantages	229
225	6.5.2	Disadvantages	230
226	6.5.3	One-to-many matching	231
227	6.5.4	Matching in other study designs	231
228	6.6	The analysis of matched studies	231
229	6.6.1	1 : 1 Matching	232
230	6.6.2	1 : c Matching	234
231	6.6.3	1 : Variable matching	240
232	6.6.4	Many : many matching	242
233	6.6.5	A modelling approach	245

6.7	Nested case-control studies	245
6.7.1	Matched studies	247
6.7.2	Counter-matched studies	248
6.8	Case-cohort studies	248
6.9	Case-crossover studies	250
	Exercises	251
<b>7</b>	<b>Intervention studies</b>	<b>257</b>
7.1	Introduction	257
7.1.1	Advantages	259
7.1.2	Disadvantages	259
7.2	Ethical considerations	259
7.2.1	The protocol	260
7.3	Avoidance of bias	261
7.3.1	Use of a control group	261
7.3.2	Blindness	262
7.3.3	Randomisation	263
7.3.4	Consent before randomisation	264
7.3.5	Analysis by intention-to-treat	265
7.4	Parallel group studies	265
7.4.1	Number needed to treat	268
7.4.2	Cluster randomised trials	270
7.4.3	Stepped wedge trials	270
7.4.4	Non-inferiority trials	271
7.5	Cross-over studies	273
7.5.1	Graphical analysis	275
7.5.2	Comparing means	277
7.5.3	Analysing preferences	282
7.5.4	Analysing binary data	283
7.6	Sequential studies	284
7.6.1	The Haybittle-Peto stopping rule	285
7.6.2	Adaptive designs	286
7.7	Allocation to treatment group	286
7.7.1	Global randomisation	286
7.7.2	Stratified randomization	288
7.7.3	Implementation	291
7.8	Trials as cohorts	291
	Exercises	291
<b>8</b>	<b>Sample size determination</b>	<b>295</b>
8.1	Introduction	295
8.2	Power	296
8.2.1	Choice of alternative hypothesis	300
8.3	Testing a mean value	303
8.3.1	Common choices for power and significance level	305
8.3.2	Using a table of sample sizes	305

	8.3.3	The minimum detectable difference	306
	8.3.4	The assumption of known standard deviation	307
8.4	Testing a difference between means		307
	8.4.1	Using a table of sample sizes	308
	8.4.2	Power and minimum detectable difference	310
	8.4.3	Optimum distribution of the sample	310
	8.4.4	Paired data	311
8.5	Testing a proportion		311
	8.5.1	Using a table of sample sizes	312
8.6	Testing a relative risk		313
	8.6.1	Using a table of sample sizes	315
	8.6.2	Power and minimum detectable relative risk	316
8.7	Case-control studies		317
	8.7.1	Using a table of sample sizes	319
	8.7.2	Power and minimum detectable relative risk	319
	8.7.3	Comparison with cohort studies	321
	8.7.4	Matched studies	321
8.8	Complex sampling designs		324
8.9	Concluding remarks		325
	Exercises		326
<b>9</b>	<b>Modelling quantitative outcome variables</b>		<b>331</b>
9.1	Statistical models		331
9.2	One categorical explanatory variable		332
	9.2.1	The hypotheses to be tested	332
	9.2.2	Construction of the ANOVA table	333
	9.2.3	How the ANOVA table is used	336
	9.2.4	Estimation of group means	336
	9.2.5	Comparison of group means	337
	9.2.6	Fitted values	338
	9.2.7	Using computer packages	341
9.3	One quantitative explanatory variable		344
	9.3.1	Simple linear regression	344
	9.3.2	Correlation	352
	9.3.3	Nonlinear regression	355
9.4	Two categorical explanatory variables		358
	9.4.1	Model specification	358
	9.4.2	Model fitting	359
	9.4.3	Balanced data	359
	9.4.4	Unbalanced data	359
	9.4.5	Fitted values	362
	9.4.6	Least squares means	363
	9.4.7	Interaction	364
9.5	Model building		365
9.6	General linear models		371
9.7	Several explanatory variables		377
	9.7.1	Information criteria	381
	9.7.2	Boosted regression	383

9.8	Model checking	383
9.9	Confounding	387
9.9.1	Adjustment using residuals	391
9.10	Splines	392
9.10.1	Choice of knots	395
9.10.2	Other types of splines	396
9.11	Panel data	398
9.12	Non-normal alternatives	402
	Exercises	404
<b>10</b>	<b>Modelling binary outcome data</b>	<b>409</b>
10.1	Introduction	409
10.2	Problems with standard regression models	412
10.2.1	The $r-x$ relationship may well not be linear	412
10.2.2	Predicted values of the risk may be outside the valid range	412
10.2.3	The error distribution is not normal	412
10.3	Logistic regression	413
10.4	Interpretation of logistic regression coefficients	415
10.4.1	Binary risk factors	415
10.4.2	Quantitative risk factors	417
10.4.3	Categorical risk factors	419
10.4.4	Ordinal risk factors	424
10.4.5	Floating absolute risks	425
10.5	Generic data	427
10.6	Multiple logistic regression models	428
10.7	Tests of hypotheses	432
10.7.1	Goodness of fit for grouped data	433
10.7.2	Goodness of fit for generic data	435
10.7.3	Effect of a risk factor	435
10.7.4	Information criteria	438
10.7.5	Tests for linearity and nonlinearity	440
10.7.6	Tests based upon estimates and their standard errors	443
10.7.7	Problems with missing values	444
10.8	Confounding	444
10.9	Interaction	445
10.9.1	Between two categorical variables	445
10.9.2	Between a quantitative and a categorical variable	449
10.9.3	Between two quantitative variables	452
10.10	Dealing with a quantitative explanatory variable	452
10.10.1	Linear form	453
10.10.2	Categorical form	453
10.10.3	Linear spline form	455
10.10.4	Generalisations	459
10.11	Model checking	459
10.11.1	Residuals	459
10.11.2	Influential observations	462
10.12	Measurement error	462

10.12.1	Regression to the mean	463
10.12.2	Correcting for regression dilution	465
<b>10.13</b>	<b>Case-control studies</b>	<b>467</b>
10.13.1	Unmatched studies	467
10.13.2	Matched studies	468
<b>10.14</b>	<b>Outcomes with several levels</b>	<b>469</b>
10.14.1	The proportional odds assumption	471
10.14.2	The proportional odds model	473
10.14.3	Multinomial regression	475
<b>10.15</b>	<b>Longitudinal data</b>	<b>475</b>
<b>10.16</b>	<b>Binomial regression</b>	<b>476</b>
10.16.1	Adjusted risks	479
10.16.2	Risk differences	483
10.16.3	Problems with binomial models	484
<b>10.17</b>	<b>Propensity scoring</b>	<b>488</b>
10.17.1	Pair-matched propensity scores	488
10.17.2	Stratified propensity scores	489
10.17.3	Weighting by the inverse propensity score	490
10.17.4	Adjusting for the propensity score	491
10.17.5	Deriving the propensity score	492
10.17.6	Propensity score outliers	493
10.17.7	Conduct of the matched design	493
10.17.8	Analysis of the matched design	494
10.17.9	Case studies	495
10.17.10	Interpretation of effects	498
10.17.11	Problems with estimating uncertainty	499
10.17.12	Propensity scores in practice	499
<b>Exercises</b>		<b>501</b>
<b>11</b>	<b>Modelling follow-up data</b>	<b>507</b>
<b>11.1</b>	<b>Introduction</b>	<b>507</b>
11.1.1	Models for survival data	507
<b>11.2</b>	<b>Basic functions of survival time</b>	<b>507</b>
11.2.1	The survival function	507
11.2.2	The hazard function	507
<b>11.3</b>	<b>Estimating the hazard function</b>	<b>508</b>
11.3.1	Kaplan–Meier estimation	508
11.3.2	Person-time estimation	510
11.3.3	Actuarial estimation	511
11.3.4	The cumulative hazard	512
<b>11.4</b>	<b>Probability models</b>	<b>512</b>
11.4.1	The probability density and cumulative distribution functions	512
11.4.2	Choosing a model	514
11.4.3	The exponential distribution	514
11.4.4	The Weibull distribution	517
11.4.5	Other probability models	520
<b>11.5</b>	<b>Proportional hazards regression models</b>	<b>521</b>

11.5.1	Comparing two groups	521
11.5.2	Comparing several groups	521
11.5.3	Modelling with a quantitative variable	523
11.5.4	Modelling with several variables	524
11.5.5	Left-censoring	525
11.6	The Cox proportional hazards model	526
11.6.1	Time-dependent covariates	535
11.6.2	Recurrent events	536
11.7	The Weibull proportional hazards model	536
11.8	Model checking	541
11.8.1	Log cumulative hazard plots	541
11.8.2	An objective test of proportional hazards for the Cox model	545
11.8.3	An objective test of proportional hazards for the Weibull model	545
11.8.4	Residuals and influence	546
11.8.5	Nonproportional hazards	546
11.9	Competing risk	546
11.9.1	Joint modeling of longitudinal and survival data	548
11.10	Poisson regression	549
11.10.1	Simple regression	550
11.10.2	Multiple regression	553
11.10.3	Comparison of standardised event ratios	555
11.10.4	Routine or registration data	556
11.10.5	Generic data	558
11.10.6	Model checking	559
11.11	Pooled logistic regression	559
	Exercises	561
<b>12</b>	<b>Meta-analysis</b>	<b>565</b>
12.1	Reviewing evidence	565
12.1.1	The Cochrane Collaboration	567
12.2	Systematic review	567
12.2.1	Designing a systematic review	567
12.2.2	Study quality	571
12.3	A general approach to pooling	572
12.3.1	Inverse variance weighting	573
12.3.2	Fixed effect and random effects	573
12.3.3	Quantifying heterogeneity	574
12.3.4	Estimating the between-study variance	576
12.3.5	Calculating inverse variance weights	577
12.3.6	Calculating standard errors from confidence intervals	577
12.3.7	Case studies	578
12.3.8	Pooling risk differences	582
12.3.9	Pooling differences in mean values	583
12.3.10	Other quantities	583
12.3.11	Pooling mixed quantities	583
12.3.12	Dose-response meta-analysis	584

12.4	Investigating heterogeneity	584
12.4.1	Forest plots	585
12.4.2	Influence plots	586
12.4.3	Sensitivity analyses	588
12.4.4	Meta-regression	588
12.5	Pooling tabular data	591
12.5.1	Inverse variance weighting	591
12.5.2	Mantel–Haenszel methods	591
12.5.3	The Peto method	592
12.5.4	Dealing with zeros	592
12.5.5	Advantages and disadvantages of using tabular data	593
12.6	Individual participant data	593
12.7	Dealing with aspects of study quality	594
12.8	Publication bias	595
12.8.1	The funnel plot	596
12.8.2	Consequences of publication bias	597
12.8.3	Correcting for publication bias	597
12.8.4	Other causes of asymmetry in funnel plots	599
12.9	Advantages and limitations of meta-analysis	600
	Exercises	600
<b>13</b>	<b>Risk scores and clinical decision rules</b>	<b>605</b>
13.1	Introduction	605
13.1.1	Individual and population level interventions	605
13.1.2	Scope of this chapter	607
13.2	Association and prognosis	608
13.2.1	The concept of discrimination	610
13.2.2	Risk factor thresholds	611
13.2.3	Risk thresholds	615
13.2.4	Odds ratios and discrimination	616
13.3	Risk scores from statistical models	618
13.3.1	Logistic regression	618
13.3.2	Multiple variable risk scores	620
13.3.3	Cox regression	621
13.3.4	Risk thresholds	623
13.3.5	Multiple thresholds	624
13.4	Quantifying discrimination	625
13.4.1	The area under the curve	626
13.4.2	Comparing AUCs	629
13.4.3	Survival data	631
13.4.4	The standardised mean effect size	632
13.4.5	Other measures of discrimination	637
13.5	Calibration	637
13.5.1	Overall calibration	638
13.5.2	Mean calibration	638
13.5.3	Grouped calibration	639
13.5.4	Calibration plots	641

		INTRODUCTION AND STUDY DESIGN
13.6	Recalibration	643
13.6.1	Recalibration of the mean	643
13.6.2	Recalibration of scores in a fixed cohort	643
13.6.3	Recalibration of parameters from a Cox model	646
13.6.4	Recalibration and discrimination	647
13.7	The accuracy of predictions	648
13.7.1	The Brier score	648
13.7.2	Comparison of Brier scores	650
13.8	Assessing an extraneous prognostic variable	651
13.9	Reclassification	652
13.9.1	The integrated discrimination improvement from a fixed cohort	653
13.9.2	The net reclassification improvement from a fixed cohort	656
13.9.3	The integrated discrimination improvement from a variable cohort	659
13.9.4	The net reclassification improvement from a variable cohort	660
13.9.5	Software	662
13.10	Validation	662
13.11	Presentation of risk scores	663
13.11.1	Point scoring	664
13.12	Impact studies	674
	Exercises	675
<b>14</b>	<b>Computer-intensive methods</b>	<b>679</b>
14.1	Rationale	679
14.2	The bootstrap	679
14.2.1	Bootstrap distributions	681
14.3	Bootstrap confidence intervals	684
14.3.1	Bootstrap normal intervals	685
14.3.2	Bootstrap percentile intervals	686
14.3.3	Bootstrap bias-corrected intervals	688
14.3.4	Bootstrap bias-corrected and accelerated intervals	690
14.3.5	Overview of the worked example	691
14.3.6	Choice of bootstrap interval	692
14.4	Practical issues when bootstrapping	692
14.4.1	Software	692
14.4.2	How many replications should be used?	693
14.4.3	Sensible strategies	696
14.5	Further examples of bootstrapping	696
14.5.1	Complex bootstrap samples	701
14.6	Bootstrap hypothesis testing	703
14.7	Limitations of bootstrapping	705
14.8	Permutation tests	706
14.8.1	Monte Carlo permutation tests	707
14.8.2	Limitations	709
14.9	Missing values	709

14.9.1	Dealing with missing values	711
14.9.2	Types of missingness	713
14.9.3	Complete case analyses	714
14.10	Naïve imputation methods	716
14.10.1	Mean imputation	716
14.10.2	Conditional mean and regression imputation	716
14.10.3	Hot deck imputation and predictive mean matching	718
14.10.4	Longitudinal data	719
14.11	Univariate multiple imputation	720
14.11.1	Multiple imputation by regression	720
14.11.2	The three-step process in MI	721
14.11.3	Imputer's and analyst's models	722
14.11.4	Rubin's equations	723
14.11.5	Imputation diagnostics	728
14.11.6	Skewed continuous data	729
14.11.7	Other types of variables	731
14.11.8	How many imputations?	731
14.12	Multivariate multiple imputation	733
14.12.1	Monotone imputation	733
14.12.2	Data augmentation	734
14.12.3	Categorical variables	742
14.12.4	What to do when DA fails	742
14.12.5	Chained equations	743
14.12.6	Longitudinal data	747
14.13	When is it worth imputing?	747
	Exercises	748
	<b>Appendix A Materials available on the website for this book</b>	755
	<b>Appendix B Statistical tables</b>	759
	<b>Appendix C Additional datasets for exercises</b>	785
	<b>References</b>	799
	<b>Index</b>	821