Package ‘ClusROC’

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Type Package
Title ROC Analysis in Three-Class Classification Problems for Clustered Data
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Author Duc-Khanh To [aut, cre] (<https://orcid.org/0000-0002-4641-0764>), with contributions from Gianfranco Adimari and Monica Chiogna
Maintainer Duc-Khanh To <toduc@stat.unipd.it>
Description Statistical methods for ROC surface analysis in three-class classification problems for clustered data and in presence of covariates. In particular, the package allows to obtain covariate-specific point and interval estimation for:
(i) true class fractions (TCFs) at fixed pairs of thresholds;
(ii) the ROC surface;
(iii) the volume under ROC surface (VUS);
(iv) the optimal pairs of thresholds.
Methods considered in points (i), (ii) and (iv) are proposed and discussed in To et al. (2022) <doi:10.1177/09622802221089029>. Referring to point (iv), three different selection criteria are implemented: Generalized Youden Index (GYI), Closest to Perfection (CtP) and Maximum Volume (MV). Methods considered in point (iii) are proposed and discussed in Xiong et al. (2018) <doi:10.1177/0962280217742539>. Visualization tools are also provided. We refer readers to the articles cited above for all details.
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ClusROC-package

Description

This package implements the techniques for ROC surface analysis, in cases of clustered data and in presence of covariates. In particular, the package allows to obtain covariate-specific point and interval estimation for: (i) true class fractions (TCFs) at fixed pairs of thresholds; (ii) the ROC surface; (iii) the volume under ROC surface (VUS); (iv) the optimal pairs of thresholds. Methods considered in points (i), (ii) and (iv) are proposed and discussed in To et al. (2022). Referring to point (iv), three different selection criteria are implemented: Generalized Youden Index (GYI), Closest to Perfection (CtP) and Maximum Volume (MV). Methods considered in point (iii) are proposed and discussed in Xiong et al. (2018). Visualization tools are also provided. We refer readers to the articles cited above for all details.
Details

Package: ClusROC
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Major functions are lme2, ROCsurface, optThres3, VUS and TCFs.

Author(s)

Duc-Khanh To, with contributions from Gianfranco Adimari and Monica Chiogna
Maintainer: Duc-Khanh To <toduc@stat.unipd.it>

References


Description

Computes confidence intervals for covariate-specific VUS.

Usage

ci_VUS(x, ci.level = 0.95)

Arguments

x an object of class "VUS", a result of \texttt{VUS} call.

\texttt{ci.level} a confidence level to be used for constructing the confidence interval; default is 0.95.

Details

A confidence interval for covariate-specific VUS is given based on normal approximation. If the lower bound (or the upper bound) of the confidence interval is smaller than 0 (or greater than 1), it will be set as 0 (or 1). Also, logit and probit transformations are available if one wants guarantees that confidence limits are inside (0, 1).

Value

ci_VUS returns an object of class inheriting from "ci_VUS" class. An object of class "ci_VUS" is a list, containing at least the following components:

\texttt{vus_ci_norm} the normal approximation-based confidence interval for covariate-specific VUS.

\texttt{vus_ci_log} the confidence interval for covariate-specific VUS, after using logit-transformation.

\texttt{vus_ci_prob} the confidence interval for covariate-specific VUS, after using probit-transformation.

\texttt{ci.level} fixed confidence level.

\texttt{newdata} value(s) of covariate(s).

\texttt{n_p} total numbers of the regressors in the model.

See Also

\texttt{VUS}
**data_3class**

**Description**

A simulated data example with 30 clusters.

**Usage**

data(data_3class)

**Format**

A data frame with 225 observations (from 30 clusters).

- id_Clus: the id number of cluster.
- Y: a vector containing test results.
- D: a factor with 3 levels for disease status, 1, 2, 3. The levels correspond to benign disease, early stage and late stage.
- X1: a continuous covariate.
- X2: a binary covariate.

**data_3class_bcx**

**Description**

A simulated data example with 60 clusters. This dataset is used in an example of analysis with Box-Cox transformation.

**Usage**

data(data_3class_bcx)

**Format**

A data frame with 582 observations (from 60 clusters).

- id_Clus: the id number of cluster.
- Y: a vector containing test results.
- D: a factor with 3 levels for disease status, 1, 2, 3. The levels correspond to benign disease, early stage and late stage.
- X: a continuous covariate.
lme2

Description

lme2 fits the cluster-effect model for a continuous diagnostic test in a three-class setting as described in Xiong et al. (2018) and To et al. (2022).

Usage

lme2(
  fixed.formula,
  name.class,
  name.clust,
  data,
  lev1.class = NULL,
  apVar = TRUE,
  boxcox = FALSE,
  interval_lambda = c(-2, 2),
  trace = TRUE,
  ...
)

Arguments

- `fixed.formula`: a two-sided linear formula object, describing the fixed-effects part of the model for three classes, with the response on the left of ~ operator and the terms, separated by + operators, on the right. For example, \( Y \sim X1 + X2, Y \sim X1 + X2 + X1:X2 \) or \( \log(Y) \sim X1 + X2 + I(X1^2) \).
- `name.class`: name of variable indicating disease classes (or diagnostic groups) in the data.
- `name.clust`: name of variable indicating clusters in the data.
- `data`: a data frame containing the variables in the model.
- `lev1.class`: a vector (of strings) containing the ordered name chosen for the disease classes. The ordering is intended to be “increasing” with respect to the disease severity. If `lev1.class = NULL` (default), the elements of the vector will be automatically determined from data, by considering the order of the means of the test values for each disease class (diagnostic group).
- `apVar`: a logical value. Default = TRUE. If set to TRUE, the estimated covariance matrix for all estimated parameters in the model will be obtained (by using the sandwich formula).
- `boxcox`: a logical value. Default = FALSE. If set to TRUE, a Box-Cox transformation will be applied to the model.
- `interval_lambda`: a vector containing the end-points of the interval for searching the Box-Cox parameter, lambda. Default = (-2, 2).
trace a logical value. Default = TRUE. If set to TRUE, the information about the check for the monotonic ordering of test values will be provided.

... additional arguments for lme, such as control, contrasts.

Details

This function fits a linear mixed-effect model for a continuous diagnostic test in a three-class setting in order to account for the cluster and covariates effects on the test result. See Xiong et al. (2018) and To et al. (2022) for more details.

• Estimation is done by using lme with the restricted maximum log-likelihood (REML) method.
• Box-Cox transformation for the model can be used when the distributions of test results are skewed (Gurka et al. 2006). The estimation procedure is described in To et al. (2022). The Box-Cox parameter \( \lambda \) is estimated by a grid search on the interval (-2, 2), as discussed in Gurka and Edwards (2011).
• The estimated variance-covariance matrix for the estimated parameters are obtained by sandwich formula (see, Liang and Zeger, 1986; Kauermann and Carroll, 2001; Mancl and DeRouen, 2001) as discussed in To et al. (2022).

Value

lme2 returns an object of class "lme2" class, i.e., a list containing at least the following components:

call the matched call.
est_para a vector containing the estimated parameters.
se_para a vector containing the standard errors.
vcov_sand the estimated covariance matrix for all estimated parameters.
residual a list of residuals.
fitted a list of fitted values.
randf a vector of estimated random effects for each cluster level.
n_coef total number of coefficients included in the model.
n_p total numbers of regressors in the model.
icc an estimate of intra-class correlation - ICC
terms the terms object used.
boxcox logical value indicating whether the Box-Cox transformation was applied or not.

Generic functions such as print and plot are also used to show results of the fit.

References


### Examples

```r
## Example 1:
data(data_3class)
head(data_3class)
## A model with two covariate: X1 + X2
out1 <- lme2(fixed$formula = Y ~ X1 + X2, name.class = "D", name.clust = "id_Clus",
data = data_3class)
print(out1)
plot(out1)

## Example 2: Box-Cox transformation
data(data_3class_bcx)
out2 <- lme2(fixed$formula = Y ~ X, name.class = "D", name.clust = "id_Clus",
data = data_3class_bcx, boxcox = TRUE)
print(out2)
plot(out2)
```

### MouseNeurons

A subset of mouse brain cells data

#### Description

A subset of mouse brain cells data used in To et al. (2022). This is used to evaluate the ability of Lamp5 gene to discriminate three types of glutamatergic neurons. A full data is publicly available at [https://portal.brain-map.org/atlases-and-data/rnaseq/mouse-v1-and-alm-smart-seq](https://portal.brain-map.org/atlases-and-data/rnaseq/mouse-v1-and-alm-smart-seq)

#### Usage

`data(MouseNeurons)`
**Format**

A data frame with 860 observations from 23 clusters and 7 variables:

- `sample_name` name of each observation.
- `subclass_label` a factor with 3 levels (types) of glutamatergic neurons, i.e., L2/3 IT (Layer 2/3 Intratelencephalic), L4 (Layer 4) and L5 PT (Layer 5 Pyramidal Tract) neurons.
- `genotype_id` the mouse genotype (which yield 23 clusters).
- `sex` the gender of mouse.
- `age_days` the age of mouse, in days.
- `Slc17a7_cpm` count per million of Slc17a7 (Solute Carrier Family 17 Member 7) gene expression.
- `Lamp5_cpm` count per million of Lamp5 (Lysosomal Associated Membrane Protein Family Member 5) gene expression.

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**Description**

`optThres3` estimates covariate-specific optimal pair of thresholds of a continuous diagnostic test in a clustered design, with three classes of diseases.

**Usage**

```r
optThres3(
  method = c("GYI", "CtP", "MV"),
  out_lme2,
  newdata,
  apVar = TRUE,
  data,
  control = list()
)
```

**Arguments**

- `method` the method to be used. See 'Details'.
- `out_lme2` an object of class "lme2", i.e., a result of `lme2` call.
- `newdata` a data frame (containing specific value(s) of covariate(s)) in which to look for variables with which to estimate covariate-specific optimal pair of thresholds. In absence of covariate, no values have to be specified.
- `apVar` logical value. If set to TRUE, the variance-covariance matrix of (estimated) covariate-specific optimal thresholds is estimated.
- `data` a data frame containing the variables to be used when performing a bootstrap procedure to estimate the variance-covariance matrix, in case of Box-Cox transformation.
- `control` a list of control parameters. See 'Details'.
Details

This function implements estimation methods discussed in To et al. (2022) for covariate-specific optimal pair of thresholds in a clustered design with three ordinal groups. The estimators are based on the results from \texttt{lme2} function, which fits the linear mixed-effect model by using REML approach.

Before performing estimation, a check for the monotone ordering assumption is performed. This means that, for the fixed values of covariates, three predicted mean values for test results in three diagnostic groups are compared. If the assumption is not meet, the covariate-specific optimal pair of thresholds at the values of covariates are not estimated.

The estimation procedure uses three criteria. Method "GYI" is Generalized Youden Index, which maximizes the sum of three covariate-specific True Class Fractions - TCFs. Method "CtP" is based on Closest to Perfection approach. By using this method, the optimal pair of thresholds is obtained by minimizing the distance, in the unit cube, between a generic point on the covariate-specific ROC surface and the top corner (1, 1, 1). Method "MV" is based on Maximum Volume approach, which searches for thresholds that maximize the volume of a box under the covariate-specific ROC surface. The user can select more than one method. This function allows to estimate covariate-specific optimal pair of thresholds at multiple points for covariates.

The asymptotic variance-covariance matrix of the (estimated) covariate-specific optimal thresholds is estimated by using the Delta method under the normal assumption. If the Box-Cox transformation is applied to the linear mixed-effect model, a nonparametric bootstrap procedure for clustered data will be used to obtain the estimated asymptotic covariance matrix (see To et al. 2022, for more details).

The control argument is a list that can supply any of the following components:

- \texttt{method.optim} Optimization method to be used. There are three options: "L-BFGS-B", "BFGS" and "Nelder-Mead". Default is "L-BFGS-B".
- \texttt{start} Starting values in the optimization procedure. If it is \texttt{NULL}, a starting point will be automatically obtained.
- \texttt{maxit} The maximum number of iterations. Default is 200.
- \texttt{lower},\texttt{upper} Possible bounds on the threshold range, for the optimization based on "L-BFGS-B" method. Defaults are \(-\infty\) and \(+\infty\).
- \texttt{nR} Number of bootstrap replicates for estimating the covariance matrix (when Box-Cox transformation is applied). Default is 250.
- \texttt{parallel} A logical value. If set to \texttt{TRUE}, a parallel computing is employed in the bootstrap resampling process.
- \texttt{ncpus} Number of processes to be used in parallel computing. Default is 2.

Value

\texttt{optThres3} returns an object of "optThres3" class, which is a list containing at least the following components:

- \texttt{call} the matched call.
- \texttt{method} the methods used to obtain the estimated optimal pair of thresholds.
- \texttt{thres3} a vector or matrix containing the estimated optimal thresholds.
- \texttt{thres3.se} a vector or matrix containing the estimated standard errors.
optThres3

vcov.thres3  a matrix or list of matrices containing the estimated variance-covariance matrices.
tcfs  a vector or matrix containing the estimated TCFs at the optimal thresholds.
mess_order  a diagnostic message from checking the monotone ordering.
newdata  value(s) of covariate(s).
n_p  total number of regressors in the model.

Generic functions such as print and plot are also used to show the results.

References


Examples

data(data_3class)
## One covariate
out1 <- lme2(fixed.formula = Y ~ X1, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### Estimate covariate-specific optimal thresholds at multiple values of one covariate,
### with 3 methods
out_thres_1 <- optThres3(method = c("GYI", "MV", "CtP"), out_lme2 = out1,
newdata = data.frame(X1 = 1), apVar = TRUE)
print(out_thres_1)
plot(out_thres_1)

## Two covariates
out2 <- lme2(fixed.formula = Y ~ X1 + X2, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### Estimate covariate-specific optimal thresholds at one point, with 3 methods
out_thres_2 <- optThres3(method = c("GYI", "MV", "CtP"), out_lme2 = out2,
newdata = data.frame(X1 = 1, X2 = 0), apVar = TRUE)
print(out_thres_2)
plot(out_thres_2)

### Estimate covariate-specific optimal thresholds at three points, with 3 methods
out_thres_3 <- optThres3(method = c("GYI", "MV", "CtP"), out_lme2 = out2,
newdata = data.frame(X1 = c(-0.5, 0.5, 0.5), X2 = c(0, 0, 1)),
apVar = TRUE)
print(out_thres_3)
plot(out_thres_3, colors = c("forestgreen", "blue"))
### plot.lme2

*Plot an lme2 object.*

**Description**

Diagnostic plots for the linear mixed-effect model, fitted by lme2.

**Usage**

```r
## S3 method for class 'lme2'
plot(x, file.name = NULL, ...)
```

**Arguments**

- `x`: an object of class "lme2", i.e., a result of `lme2` call.
- `file.name`: File name to create on disk.
- `...`: further arguments used with `ggexport` function, for example, `width`, `height`.

**Details**

`plot.lme2` provides three diagnostic plots: Q-Q plots for residuals, Fitted vs. Residuals values, and Q-Q plot for cluster effects, based on `ggplot()`.

**Value**

`plot.lme2` returns the diagnostic plots for the linear mixed-effect model, fitted by lme2.

**See Also**

- `lme2`

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### plot.optThres3

*Plot of confidence regions for covariate-specific optimal pair of thresholds.*

**Description**

This function plots confidence regions for covariate-specific optimal pair of thresholds.
plot.optThres3

Usage

## S3 method for class 'optThres3'
plot(
  x,
  ci.level = 0.95,
  colors = NULL,
  xlims,
  ylims,
  size.point = 0.5,
  size.path = 0.5,
  names.labels,
  file.name = NULL,
  ...
)

Arguments

- **x**
  - an object of class "optThres3", i.e., a result of optThres3.
- **ci.level**
  - confidence level to be used for constructing the confidence regions; default is 0.95.
- **colors**
  - a string vector for the name(s) specifying color(s) to be used for drawing confidence regions. If specified, the dimension of the vector needs to be equal the number of considered points (each point corresponds to a set of values for the covariates).
- **xlims, ylims**
  - numeric vectors of dimension 2, giving the limits for x and y axes in the plot.
- **size.point, size.path**
  - numeric values, indicating sizes for point(s) and line(s) in the plot.
- **names.labels**
  - a optional character vector giving the label name for covariates.
- **file.name**
  - File name to create on disk.
- **...**
  - further arguments used with ggexport function, for example, width, height.

Details

plot.optThres3 provides plots of confidence regions (and point estimates) of covariate-specific optimal pair of thresholds. The plots are based on ggplot().

Value

plot.optThres3 returns plots of confidence regions of covariate-specific optimal pair of thresholds.

See Also

optThres3
print.ci_VUS

*Print summary results from ci_VUS*

**Description**

print.ci_VUS displays the results of the output from ci_VUS.

**Usage**

```r
## S3 method for class 'ci_VUS'
print(x, digits = 3, ...)
```

**Arguments**

- `x`: an object of class "ci_VUS", a result of ci_VUS call.
- `digits`: minimal number of significant digits, see `print.default`.
- `...`: further arguments passed to `print` method.

**Details**

print.ci_VUS shows a summary table for confidence interval limits for covariate-specific VUS.

**Value**

print.ci_VUS shows a summary table for confidence intervals for covariate-specific VUS.

**See Also**

VUS

print.lme2

*Print summary results of an lme2 object*

**Description**

print.lme2 displays results of the output from lme2.

**Usage**

```r
## S3 method for class 'lme2'
print(x, digits = max(3L, getOption("digits") - 3L), call = TRUE, ...)
```
**print.optThres3**

**Arguments**

- **x**: an object of class "lme2", a result of `lme2` call.
- **digits**: minimal number of significant digits, see `print.default`.
- **call**: logical. If set to TRUE, the matched call will be printed.
- **...**: further arguments passed to `print` method.

**Details**

`print.lme2` shows a summary table for the estimated parameters in the cluster-effect model (continuous diagnostic test in three-class setting).

**Value**

`print.lme2` returns a summary table for the estimated parameters in the cluster-effect model.

**See Also**

`lme2`

---

**print.optThres3**

*Print summary results from optThres3*

**Description**

`print.optThres3` displays the results of the output from `optThres3`.

**Usage**

```r
## S3 method for class 'optThres3'
print(x, digits = 3, call = TRUE, ...)
```

**Arguments**

- **x**: an object of class "optThres3", a result of `optThres3` call.
- **digits**: minimal number of significant digits, see `print.default`.
- **call**: logical. If set to TRUE, the matched call will be printed.
- **...**: further arguments passed to `print` method.

**Details**

`print.optThres3` shows a summary table for covariate-specific optimal pair of thresholds estimates.

**Value**

`print.optThres3` returns a summary table for results of covariate-specific optimal pair of thresholds estimation.
See Also

optThres3

print.TCFs

Description

print.TCFs displays the results of the output from TCFs.

Usage

## S3 method for class 'TCFs'
print(x, digits = 3, call = TRUE, ...)

Arguments

x an object of class "TCFs", a result of TCFs call.
digits minimal number of significant digits, see print.default.
call logical. If set to TRUE, the matched call will be printed.
... further arguments passed to print method.

Details

print.TCFs shows a summary table for covariate-specific TCFs estimates.

Value

print.TCFs returns a summary table for covariate-specific TCFs estimates.

See Also

TCFs
**print.VUS**

*Print summary results from VUS*

### Description

`print.VUS` displays the results of the output from `VUS`.

### Usage

```r
## S3 method for class 'VUS'
print(x, digits = 3, call = TRUE, ...)
```

### Arguments

- `x`: an object of class "VUS", a result of `VUS` call.
- `digits`: minimal number of significant digits, see `print.default`.
- `call`: logical. If set to `TRUE`, the matched call will be printed.
- `...`: further arguments passed to `print` method.

### Details

`print.VUS` shows a summary table for covariate-specific VUS estimates, containing estimates, standard errors, z-values and p-values for the hypothesis testing $H_0 : VUS = 1/6$ versus an alternative $H_A : VUS > 1/6$.

### Value

`print.VUS` returns a summary table for covariate-specific VUS estimates.

### See Also

- `VUS`

---

**ROCsurface**

*Plot an estimated covariate-specific ROC surface for clustered data.*

### Description

`ROCsurface` estimates and makes a 3D plot of a covariate-specific ROC surface for a continuous diagnostic test, in a clustered design, with three ordinal groups.
Usage

ROCsurface(
  out_lme2,
  newdata,
  step.tcf = 0.01,
  main = NULL,
  file.name = NULL,
  ellips = FALSE,
  thresholds = NULL,
  ci.level = ifelse(ellips, 0.95, NULL)
)

Arguments

out_lme2  an object of class "lme2", a result of lme2 call.
newdata  a data frame with 1 row (containing specific value(s) of covariate(s)) in which to look for variables with which to estimate covariate-specific ROC. In absence of covariate, no values have to be specified.
step.tcf  number: increment to be used in the grid for $p_1 = tcf_1$ and $p_3 = tcf_3$.
main  the main title for plot.
file.name  File name to create on disk.
ellips  a logical value. If set to TRUE, the function adds an ellipsoidal confidence region for TCFs (True Class Fractions), at a specified pair of values for the thresholds, to the plot of estimated covariate-specific ROC surface.
thresholds  a specified pair of thresholds, used to construct the ellipsoidal confidence region for TCFs.
ci.level  a confidence level to be used for constructing the ellipsoidal confidence region; default is 0.95.

Details

This function implements a method in To et al. (2022) for estimating covariate-specific ROC surface of a continuous diagnostic test in a clustered design, with three ordinal groups. The estimator is based on the results from lme2 with REML approach.

Before performing estimation, a check for the monotone ordering assumption is performed. This means that, for the fixed values of covariates, three predicted mean values for test results in three diagnostic groups are compared. If the assumption is not meet, the covariate-specific ROC surface at the values of covariates is not estimated.

The ellipsoidal confidence region for TCFs at a given pair of thresholds, if required, is constructed by using normal approximation and is plotted in the ROC surface space. The confidence level (default) is 0.95. Note that, if the Box-Cox transformation is applied for the linear mixed-effect model, the pair of thresholds must be input in the original scale. If the constructed confidence region for TCFs is outside the unit cube, a probit transformation will be automatically applied to obtain an appropriate confidence region, which is inside the unit cube (see Bantis et. al., 2017).
TCFs

Value

ROCsurface returns a 3D rgl plot of the estimated covariate-specific ROC surface.

References


Examples

data(data_3class)
## One covariate
out1 <- lme2(fixed.formula = Y ~ X1, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### plot only covariate-specific ROC surface
ROCsurface(out_lme2 = out1, newdata = data.frame(X1 = 1))

### plot covariate-specific ROC surface and a 95% ellipsoidal confidence region for TCFs
ROCsurface(out_lme2 = out1, newdata = data.frame(X1 = 1), ellips = TRUE,
thresholds = c(0.9, 3.95))

## Two covariates
out2 <- lme2(fixed.formula = Y ~ X1 + X2, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### plot only covariate-specific ROC surface
ROCsurface(out_lme2 = out2, newdata = data.frame(X1 = 1, X2 = 1))

### plot covariate-specific ROC surface and a 95% ellipsoidal confidence region for TCFs
ROCsurface(out_lme2 = out2, newdata = data.frame(X1 = 1, X2 = 1), ellips = TRUE,
thresholds = c(0.9, 3.95))

TCFs

Estimation of the covariate-specific TCFs for clustered data.

Description

TCFs estimates covariate-specific True Class Fractions (TCFs), at a specified pair of thresholds, of a continuous diagnostic test in a clustered design with three ordinal groups. This function allows to estimate covariate-specific TCFs at multiple points for covariates.
Usage

TCFs(out_lme2, newdata, thresholds, apVar = FALSE)

Arguments

out_lme2 an object of class "lme2", a result of lme2 call.
newdata a data frame (containing specific value(s) of covariate(s)) in which to look for variables with which to estimate covariate-specific TCFs. In absence of covariate, no values have to be specified.
thresholds specified pair of thresholds.
apVar logical value. If set to TRUE, the variance-covariance matrix of estimated covariate-specific TCFs is estimated.

Details

This function implements a method in To et al. (2022) for estimating covariate-specific TCFs at a specified pair of thresholds of a continuous diagnostic test in a clustered design with three ordinal groups. The estimator is based on results from lme2, which uses the REML approach. The asymptotic variance-covariance matrix of the estimated covariate-specific TCFs is estimated through the Delta method. Note that, if the Box-Cox transformation is applied for the linear mixed-effect model, the pair of thresholds must be input in the original scale.

Before performing estimation, a check for the monotone ordering assumption is performed. This means that, for the fixed values of covariates, three predicted mean values for test results in three diagnostic groups are compared. If the assumption is not meet, the covariate-specific TCFs at the values of covariates are not estimated.

Value

TCFs returns an object of class "TCFs", which is a list containing at least the following components:

call the matched call.
tcfs_est a vector or matrix containing the estimated TCFs.
tcf_vcov a matrix or list of matrices containing the estimated variance-covariance matrices.
thresholds specified pair of thresholds.
mess_order a diagnostic message from checking the monotone ordering.
newdata value(s) of covariate(s).
n_p total number of regressors in the model.

Generic functions such as print is also used to show the results.

References

Examples

data(data_3class)
## One covariate
out1 <- lme2(fixed.formula = Y ~ X1, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### Estimate TCFs at one single value of X1, (t1, t2) = (1, 4)
out_tcfs_1 <- TCFs(out_lme2 = out1, newdata = data.frame(X1 = 1),
thresholds = c(1, 4), apVar = TRUE)
print(out_tcfs_1)

## Two covariates
out2 <- lme2(fixed.formula = Y ~ X1 + X2, name.class = "D", name.clust = "id_Clus",
data = data_3class)

### Estimate covariate-specific TCFs at point (X1, X2) = (1, 0), and (t1, t2) = (1, 4)
out_tcfs_2 <- TCFs(out_lme2 = out2, newdata = data.frame(X1 = 1, X2 = 0),
thresholds = c(1, 4), apVar = TRUE)
print(out_tcfs_2)

### Estimate covariate-specific TCFs at three points and (t1, t2) = (1, 4)
out_tcfs_3 <- TCFs(out_lme2 = out2,
    newdata = data.frame(X1 = c(-0.5, 0.5, 0.5), X2 = c(0, 0, 1)),
    thresholds = c(1, 4), apVar = TRUE)
print(out_tcfs_3)

VUS

Estimation of the covariate-specific VUS for clustered data.

Description
This function estimates the covariate-specific VUS of a continuous diagnostic test in the setting of clustered data as described in Xiong et al. (2018). This function allows to estimate covariate-specific VUS at multiple points for covariates.

Usage
VUS(out_lme2, newdata, apVar = TRUE, subdivisions = 1000, ...)

Arguments
out_lme2 an object of class "lme2", a result of lme2 call.
newdata a data frame (containing specific value(s) of covariate(s)) in which to look for variables with which to estimate covariate-specific VUS. In absence of covariate, no values have to be specified.
apVar logical value. If set to TRUE (default), the standard error for (estimated) covariate-specific VUS are estimated.
subdivisions the maximum number of subintervals used to approximate integral. Default is 1000.

... additional arguments to be passed to `integrate`.

Details

This function implements a method in Xiong et al. (2018) for estimating covariate-specific VUS of a continuous diagnostic test in a clustered design with three ordinal groups. The estimator is based on results from `lme2`, which uses the REML approach. The standard error of the estimated covariate-specific VUS is approximated through the Delta method.

Before performing estimation, a check for the monotone ordering assumption is performed. This means that, for the fixed values of covariates, three predicted mean values for test results in three diagnostic groups are compared. If the assumption is not meet, the covariate-specific VUS at the values of covariates are not estimated. In addition, this function also performs the statistical test, \( H_0 : VUS = \frac{1}{6} \) versus an alternative of interest.

Value

`VUS` returns an object of class "VUS" which is a list containing at least the following components:

- `call` the matched call.
- `vus_est` a vector containing the estimated covariate-specific VUS.
- `vus_se` a vector containing the standard errors.
- `mess_order` a diagnostic message from checking the monotone ordering.
- `newdata` value(s) of covariate(s).
- `n_p` total number of regressors in the model.

Generic functions such as `print` is also used to show the results.

References


Examples

data(data_3class)
## One covariate
out1 <- lme2(fixed.formula = Y ~ X1, name.class = "D", name.clust = "id_Clus",
            data = data_3class)

### Estimate covariate-specific VUS at one value of one covariate
out_vus1 <- VUS(out1, newdata = data.frame(X1 = 0.5))
ci_VUS(out_vus1, ci.level = 0.95)

### Estimate covariate-specific VUS at multiple values of one covariate
out_vus2 <- VUS(out1, newdata = data.frame(X1 = c(-0.5, 0, 0.5)))
ci_VUS(out_vus2, ci.level = 0.95)

### Two covariates
out2 <- lme2(fixed.formula = Y ~ X1 + X2, name.class = "D", name.clust = "id_Clus",
            data = data_3class)

### Estimate covariate-specific VUS at one point
out_vus3 <- VUS(out2, newdata = data.frame(X1 = 1.5, X2 = 1))
ci_VUS(out_vus3, ci.level = 0.95)

### Estimate covariate-specific VUS at three points
out_vus4 <- VUS(out2, newdata = data.frame(X1 = c(-0.5, 0.5, 0.5), X2 = c(0, 0, 1)))
ci_VUS(out_vus4, ci.level = 0.95)
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