

# Contents

|  |      |
|--|------|
| PREFACE .....  | VII  |
| ACKNOWLEDGMENTS .....  | IX   |
| CONTENTS .....   | XI   |
| INTRODUCTION .....   | XVII |
| <br>   |      |
| PROLOGUE.....  | 1    |
| <i>Europe's Emergence from the Middle Ages.....</i>          | 1    |
| <i>Absolutism.....</i>                                       | 3    |
| <i>Refusing to be Counted.....</i>                           | 4    |
| <i>No Need for Probability.....</i>                          | 5    |
| <i>Intellectual Triumph: The Industrial Revolution .....</i> | 6    |
| <i>Reasoning from a Sample .....</i>                         | 7    |
| <i>Political Arithmetic.....</i>                             | 8    |
| <i>The Role of Religion in Political Arithmetic.....</i>     | 8    |
| <i>Probability and the Return to Order.....</i>              | 10   |
| <i>"Let Others Thrash It Out!" .....</i>                     | 11   |
| <i>Early Experimental Design.....</i>                        | 11   |
| <i>Agricultural Articulations.....</i>                       | 12   |
| James Johnson.....   | 13   |
| <i>Fisher, Gosset, and Modern Experimental Design.....</i>   | 13   |
| <i>References.....</i>                                       | 14   |
| <br>   |      |
| 1. THE BASIS OF STATISTICAL REASONING IN MEDICINE .....      | 17   |
| 1.1 <i>What Is Statistical Reasoning?.....</i>               | 17   |
| 1.1.2 Physicians and the Patient Perspective .....           | 18   |
| 1.1.2 Research and the Population Perspective .....          | 19   |
| 1.1.3 The Need for Integration .....                         | 20   |
| 1.1.4 A Trap .....   | 20   |
| 1.1.5 Clinical Versus Research Skills.....                   | 21   |
| 1.2 <i>Statistical Reasoning.....</i>                        | 22   |
| 1.2.1 The Great Compromise .....                             | 23   |
| 1.2.2 Example of Sampling Error.....                         | 24   |
| 1.2.3 PRAISE I and II .....                                  | 26   |
| 1.2.4 Fleas .....  | 28   |
| 1.3 <i>Generalizations to Populations.....</i>               | 29   |
| 1.3.1 Advantages of the Random Sample.....                   | 29   |
| 1.3.2 Limitations of the Random Sample .....                 | 30   |
| 1.3.3 Example: Salary Estimation .....                       | 31   |
| 1.3.4 Difficulty 1: Sample Size and Missing Data .....       | 32   |
| 1.3.5 Sample Vision .....                                    | 33   |
| <i>References.....</i>                                       | 35   |

|  |    |
|--|----|
| 2. SEARCH VERSUS RESEARCH .....                              | 37 |
| 2.1 <i>Introduction</i> .....                                | 37 |
| 2.2 <i>Catalina's Dilemma</i> .....                          | 37 |
| 2.2.1. Can Catalina Generalize? .....                        | 37 |
| 2.2.2 Do Logistical Issues Block Generalization? .....       | 38 |
| 2.2.3 Disturbed Estimators .....                             | 38 |
| 2.3 <i>Exploratory Analysis and Random Research</i> .....    | 40 |
| 2.4 <i>Gender-Salary Problem Revisited</i> .....             | 42 |
| 2.5 <i>Exploratory Versus Confirmatory</i> .....             | 44 |
| 2.5.1 Cloak of Confirmation.....                             | 45 |
| 2.6 <i>Exploration and MRFIT</i> .....                       | 46 |
| 2.7 <i>Exploration in the ELITE Trials</i> .....             | 47 |
| 2.8 <i>Necessity of Exploratory Analyses</i> .....           | 48 |
| 2.8.1 Product 2254RP.....                                    | 49 |
| 2.8.2 The Role of Discovery Versus Confirmation .....        | 49 |
| 2.8.3 Tools of Exploration.....                              | 50 |
| 2.9 <i>Prospective Plans and "Calling Your Shot"</i> .....   | 50 |
| 2.9.1 The US Carvedilol Program.....                         | 51 |
| 2.9.2 Let the Data Decide!.....                              | 54 |
| 2.10 <i>Tight Protocols</i> .....                            | 55 |
| 2.11 <i>Design Manuscripts</i> .....                         | 56 |
| 2.12 <i>Concordant Versus Discordant Research</i> .....      | 57 |
| 2.12.1 Severe Discordance: Mortality Corruption.....         | 57 |
| 2.12.2 Severe Discordance: Medication Changes .....          | 58 |
| 2.12.3 Discordance and NSABP .....                           | 59 |
| 2.13 <i>Conclusions</i> .....                                | 59 |
| References.....  | 60 |
| 3. A HYPOTHESIS-TESTING PRIMER.....                          | 63 |
| 3.1 <i>Introduction</i> .....                                | 63 |
| 3.2 <i>The Rubric of Hypothesis Testing</i> .....            | 64 |
| 3.3 <i>The Normal Distribution and Its Estimators</i> .....  | 65 |
| 3.4 <i>Using the Normal Distribution</i> .....               | 66 |
| 3.4.1 Simplifying Transformations.....                       | 66 |
| 3.4.3 Symmetry .....   | 68 |
| 3.5 <i>The Null Hypothesis: State of the Science</i> .....   | 70 |
| 3.6 <i>Type II Error and Power</i> .....                     | 76 |
| 3.7 <i>Balancing Alpha and Beta</i> .....                    | 80 |
| 3.8 <i>Reducing Alpha and Beta: The Sample Size</i> .....    | 81 |
| 3.9 <i>Two-Sided Testing</i> .....                           | 83 |
| 3.10 <i>Sampling Error Containment</i> .....                 | 86 |
| 3.11 <i>Confidence Intervals</i> .....                       | 87 |
| 3.12 <i>Hypothesis Testing in Intervention Studies</i> ..... | 89 |
| 3.13 <i>Community Responsibility</i> .....                   | 89 |
| 4. MISTAKEN IDENTITY: <i>P</i> -VALUES IN EPIDEMIOLOGY ..... | 91 |
| 4.1 <i>Mistaken Identity</i> .....                           | 91 |
| 4.2 <i>Detective Work</i> .....                              | 91 |
| 4.2.1 Association versus Causation .....                     | 92 |
| 4.3 <i>Experimental Versus Observational Studies</i> .....   | 92 |

|  |             |
|--|-------------|
| <b>Introduction</b>  | <b>xiii</b> |
| 4.3.1 The Role of Randomization.....                         | 92          |
| 4.3.2 Observational Studies.....                             | 94          |
| <b>4.4 Determining Causation.....</b>                        | <b>95</b>   |
| 4.4.1 Causality Tenets .....                                 | 96          |
| <b>4.5 Clinical Significance Without P-Values.....</b>       | <b>98</b>   |
| 4.5.1 Thalidomide .....                                      | 98          |
| 4.5.2 The Radium Girls .....                                 | 99          |
| <b>4.6 Tools of the Epidemiologist .....</b>                 | <b>100</b>  |
| 4.6.1 Case Reports and Case Series.....                      | 100         |
| <b>4.6.2 Categories of Observational Studies.....</b>        | <b>104</b>  |
| 4.6.2.1 Directionality: Forward or Backward? .....           | 104         |
| 4.6.2.2 Retrospective Versus Prospective.....                | 105         |
| 4.6.3 Variable Adjustments .....                             | 107         |
| <b>4.7 Fenfluramines .....</b>                               | <b>108</b>  |
| <b>4.8 Design Considerations.....</b>                        | <b>109</b>  |
| <b>4.9 Solid Structures from Imperfect Bricks.....</b>       | <b>110</b>  |
| <b>4.10 Drawing Inferences in Epidemiology .....</b>         | <b>111</b>  |
| <b>4.11 Study counting: The ceteris paribus fallacy.....</b> | <b>112</b>  |
| <b>4.12 Critiquing Experimental Designs.....</b>             | <b>113</b>  |
| <b>4.13 Conclusions.....</b>                                 | <b>113</b>  |
| <b>References.....</b>                                       | <b>114</b>  |
| <br>   |             |
| <b>5. SHRINE WORSHIP.....</b>                                | <b>117</b>  |
| <b>5.1 Introduction .....</b>                                | <b>117</b>  |
| <b>5.2 The Nightmare .....</b>                               | <b>117</b>  |
| <b>5.3 P-value Bashing.....</b>                              | <b>118</b>  |
| <b>5.4 Epidemiology and Biostatistics.....</b>               | <b>118</b>  |
| 5.4.1 The Link Between Epidemiology and Statistics.....      | 119         |
| 5.4.2. Exposure–Disease Relationships .....                  | 119         |
| <b>5.5 The Initial Schism .....</b>                          | <b>120</b>  |
| <b>5.6 Appearance of Statistical Significance .....</b>      | <b>122</b>  |
| 5.6.1 Introducing the 0.05 Level .....                       | 122         |
| 5.6.2 “Dangerous Nonsense” .....                             | 124         |
| <b>5.7 The P-value Love Affair in Healthcare .....</b>       | <b>126</b>  |
| <b>5.8 Use and Abuse of P-values .....</b>                   | <b>127</b>  |
| 5.8.1 Confidence Intervals as False Substitution.....        | 129         |
| 5.8.2 War Too Important to be Left to the Generals? .....    | 130         |
| <b>5.9 Proper Research Interpretation .....</b>              | <b>131</b>  |
| <b>References.....</b>                                       | <b>133</b>  |
| <br>   |             |
| <b>6. P-VALUES, POWER, AND EFFICACY .....</b>                | <b>137</b>  |
| <b>6.1 Introduction .....</b>                                | <b>137</b>  |
| <b>6.2 P-values and Strength of Evidence .....</b>           | <b>137</b>  |
| 6.2.1 Example .....  | 138         |
| <b>6.3 Power.....</b>  | <b>141</b>  |
| <b>6.4 No Way Out?.....</b>                                  | <b>143</b>  |
| <b>6.5 Sample Size Computations.....</b>                     | <b>144</b>  |
| 6.5.1 The Anvil .....  | 144         |
| <b>6.6. Non-statistical Considerations.....</b>              | <b>145</b>  |
| 6.6.1 The LRC Sample Size .....                              | 146         |

|   |     |
|---|-----|
| <i>6.7 The “Good Enough for Them” Approach</i> .....              | 147 |
| <i>6.8 Efficacy Seduction</i> .....                               | 147 |
| 6.8.1 Efficacy and Sample Size.....                               | 148 |
| 6.8.2. Large P-values and Small Effect Sizes.....                 | 149 |
| <i>6.9 Number Needed To Treat</i> .....                           | 150 |
| <i>6.10 Absolute versus Relative Risk</i> .....                   | 151 |
| <i>6.11 Matching Statistical with Clinical Significance</i> ..... | 153 |
| <i>6.12 Power for Smaller Efficacy Levels</i> .....               | 155 |
| <i>6.13 Conclusions</i> .....                                     | 156 |
| <i>References</i> .....   | 156 |
| <br>  |     |
| <i>7. SCIENTIFIC REASONING, P-VALUES, AND THE COURT</i> .....     | 157 |
| <i>7.1 Introduction</i> .....                                     | 157 |
| <i>7.2 Blood Pressure and Deception: The Frye Test</i> .....      | 158 |
| <i>7.3 Rule 402</i> .....   | 159 |
| <i>7.4 The Daubert Rulings</i> .....                              | 160 |
| <i>7.5 The Havner Ruling</i> .....                                | 161 |
| <i>7.6 Relative Risk and the Supreme Court</i> .....              | 163 |
| <i>7.7 P-values, Confidence Intervals, and the Courts</i> .....   | 164 |
| <i>7.8 Conclusions</i> .....                                      | 165 |
| <i>References</i> .....   | 165 |
| <br>  |     |
| <i>8. ONE-SIDED VERSUS TWO-SIDED TESTING</i> .....                | 167 |
| <i>8.1 Introduction</i> .....                                     | 167 |
| <i>8.2 Attraction of One-Sided Testing</i> .....                  | 167 |
| <i>8.3 Belief Versus Knowledge in Healthcare</i> .....            | 167 |
| <i>8.4 Belief Systems and Research Design</i> .....               | 168 |
| <i>8.5 Statistical Versus Ethical Optimization</i> .....          | 169 |
| <i>8.6 “Blinded by the Light”: CAST</i> .....                     | 170 |
| <i>8.7 LRC Results</i> .....                                      | 173 |
| <i>8.8 Sample Size Issues</i> .....                               | 174 |
| <i>8.9 Hoping for the Best, Preparing for the Worst</i> .....     | 175 |
| <i>8.10. Symmetries versus Ethics</i> .....                       | 176 |
| <i>8.11 Conclusions</i> .....                                     | 179 |
| <i>References</i> .....   | 180 |
| <br>  |     |
| <i>9. MULTIPLE TESTING AND COMBINED ENDPOINTS</i> .....           | 181 |
| <i>9.1 Introduction</i> .....                                     | 181 |
| <i>9.2 Definition of Multiple Analyses</i> .....                  | 182 |
| <i>9.3 Efficiency Versus Parsimony</i> .....                      | 182 |
| 9.3.1 Efficiency .....  | 183 |
| 9.3.2 Epidemiologic Strength.....                                 | 183 |
| 9.3.3 The Need To Explore .....                                   | 184 |
| <i>9.4 Hypothesis Testing in Multiple Analyses</i> .....          | 184 |
| 9.4.1 Don’t Ask, Don’t Tell.....                                  | 184 |
| <i>9.5 Familywise Error</i> .....                                 | 186 |
| <i>9.7 The Bonferroni Inequality</i> .....                        | 186 |
| <i>9.8 Is Tight Control of the FWER Necessary?</i> .....          | 188 |
| <i>9.9 Alternative Approaches</i> .....                           | 190 |

|  |            |
|--|------------|
| <b>Introduction</b>  | <b>xv</b>  |
| 9.9.1 Sequentially Rejective Procedures .....              | 190        |
| 9.9.2 Resampling P-values .....                            | 190        |
| <b>9.10 Analysis Triage .....</b>                          | <b>191</b> |
| 9.10.1 Primary Versus Secondary Analyses.....              | 192        |
| 9.10.2 Secondary Analyses .....                            | 192        |
| 9.10.3 Example of Endpoint Triaging .....                  | 192        |
| <b>9.11 Combined Endpoints.....</b>                        | <b>194</b> |
| <b>9.12 Why Use Combined Endpoints.....</b>                | <b>194</b> |
| 9.12.1 Epidemiologic Considerations.....                   | 195        |
| 9.12.2 Sample Size Concerns .....                          | 195        |
| 9.12.3 Improved Resolving Power.....                       | 195        |
| <b>9.13 Combined Endpoint Construction.....</b>            | <b>196</b> |
| 9.13.1 Property 1: Coherence .....                         | 196        |
| 9.13.2 Property 2: Equivalence .....                       | 197        |
| 9.13.3 Therapy Homogeneity .....                           | 198        |
| <b>9.14 Measuring Combined Endpoints.....</b>              | <b>199</b> |
| 9.14.1 Prospective Identification.....                     | 199        |
| 9.14.2 Ascertaining Endpoints .....                        | 200        |
| <b>9.15 Conclusions.....</b>                               | <b>201</b> |
| <b>References.....</b>                                     | <b>202</b> |
| <br>   |            |
| <b>10. SUBGROUP ANALYSES .....</b>                         | <b>205</b> |
| 10.1 <i>Bona Fide Gems or Fool's Gold</i> .....            | 205        |
| 10.2 <i>What Are Subgroups?</i> .....                      | 205        |
| 10.3 <i>The Amlopidine Controversy</i> .....               | 206        |
| 10.4 <i>Definitions</i> .....                              | 208        |
| 10.5 <i>Interpretation Difficulties</i> .....              | 208        |
| 10.5.1 Re-evaluating the Same Patients .....               | 208        |
| 10.5.2. Random Findings .....                              | 209        |
| 10.5.3 Clinical Trial-Mediated Subgroup "Effects" .....    | 211        |
| 10.5.4 The Importance of Replication .....                 | 215        |
| 10.6 <i>Stratified Randomization</i> .....                 | 216        |
| 10.7 <i>Proper Versus Improper Subgroups</i> .....         | 217        |
| 10.8 <i>"Intention-to-Treat" Versus "As Treated"</i> ..... | 218        |
| 10.9 <i>Effect Domination Principle</i> .....              | 219        |
| 10.10 <i>Confirmatory Subgroup Analyses</i> .....          | 220        |
| 10.11 <i>Assessment of Subgroup Effects</i> .....          | 221        |
| 10.11.1 Effect Modification and Interactions .....         | 221        |
| 10.11.2 Within-Stratum Effects.....                        | 222        |
| 10.12 <i>Data Dredging — Caveat Emptor</i> .....           | 224        |
| 10.13 <i>Conclusions</i> .....                             | 224        |
| <b>References.....</b>                                     | <b>225</b> |
| <br>   |            |
| <b>11. P-VALUES AND REGRESSION ANALYSES.....</b>           | <b>229</b> |
| 11.1 <i>The New Meaning of Regression</i> .....            | 229        |
| 11.2 <i>Assumptions in Regression Analysis</i> .....       | 230        |
| 11.3 <i>Model Estimation</i> .....                         | 231        |
| 11.3.1 Cross-Sectional Versus Longitudinal .....           | 232        |
| 11.4 <i>Variance Partitioning</i> .....                    | 233        |
| 11.5 <i>Enter Dichotomous Explainer Variables</i> .....    | 236        |
| 11.6 <i>The Meaning of "Adjustment"</i> .....              | 237        |

|   |     |
|---|-----|
| <i>11.7 Super Fits</i> .....                            | 239 |
| <i>11.8 Pearls of Great Price</i> .....                 | 241 |
| <i>11.9 Effect Modifiers and Alpha Allocation</i> ..... | 242 |
| 11.9.1 Effect Modification Models .....                 | 242 |
| 11.9.2 The Difficulty of Effect Modification .....      | 244 |
| <i>11.10 Conclusions</i> .....                          | 247 |
| <br>  |     |
| <b>12. BAYESIAN ANALYSIS: POSTERIOR P-VALUES</b> .....  | 249 |
| <i>12.1 An Arbitrary Process</i> .....                  | 249 |
| <i>12.2 The Frequentists</i> .....                      | 250 |
| 12.2.1 The Frequentist and Long-Term Accuracy.....      | 250 |
| 12.2.2 Reverse Perspective.....                         | 250 |
| 12.2.3 The Likelihood Principle.....                    | 251 |
| <i>12.3 The Bayesian Philosophy</i> .....               | 255 |
| 12.3.1 Bayes and Heart Failure .....                    | 255 |
| <i>12.4 Feasibility of Prior Distributions</i> .....    | 263 |
| <i>12.5 The Loss Function</i> .....                     | 265 |
| <i>12.6 Example of Bayesian Estimation</i> .....        | 265 |
| <i>12.7 Bayesians and P-values</i> .....                | 266 |
| <i>12.8 Bayes Testing: Asthma Prevalence</i> .....      | 267 |
| <i>12.9 Conclusions</i> .....                           | 271 |
| <i>References</i> .....                                 | 272 |
| <br>  |     |
| <b>CONCLUSIONS:</b> .....                               | 273 |
| <br>  |     |
| <b>APPENDIX A. STANDARD NORMAL PROBABILITIES</b> .....  | 279 |
| <br>  |     |
| <b>APPENDIX B: SAMPLE SIZE PRIMER</b> .....             | 283 |
| <i>B.1 General Discussion of Sample Size</i> .....      | 283 |
| <i>B.2 Derivation of Sample Size</i> .....              | 285 |
| B.2.1 Phase 1: Under the Null Hypothesis .....          | 286 |
| B.2.2 Phase 2: Under the Alternative Hypothesis .....   | 286 |
| B.2.3 Phase 3: Consolidation .....                      | 287 |
| <i>B.3 Example</i> .....                                | 288 |
| <i>B.4 Continuous Outcomes</i> .....                    | 289 |
| B.4.1 Phase I : The Null Hypothesis .....               | 290 |
| B.4.2 Phase II: The Alternative Hypothesis .....        | 290 |
| B.4.3 Phase III: Consolidation .....                    | 291 |
| B.4.4 Example.....                                      | 292 |
| <i>References</i> .....                                 | 293 |
| <br>  |     |
| <b>APPENDIX C: DAUBERT AND RULE 702 FACTORS</b> .....   | 295 |
| <i>C.1 The Daubert Factors</i> .....                    | 295 |
| <i>C.2 The 702 Factors</i> .....                        | 295 |
| <br>  |     |
| <b>INDEX</b> .....                                      | 297 |