Abstract

The %METAANAL macro is a SAS version 9 macro that produces the DerSimonian-Laird estimators for random effects or fixed effects models in pooled or metaanalysis. It can be used to pull results from two or three of the Channing cohorts and test for between-studies heterogeneity.

Keywords: SAS, macro, metaanalysis, DerSimonian-Laird, inhomogeneity, pooling, fixed effects model, random effects model
1 Description

This macro produces the Laird and DerSimonian estimators for fixed and random effects models in meta- or pooled analysis. It can be used to pull results from two or three of the Channing cohorts and test for between-studies heterogeneity. Depending on the type of pooling, the studies are weighted proportionately to the inverse of the sum of the study specific variance plus the common between-studies variance (random effects pooling) or the inverse of the study-specific variance (fixed effects pooling).

In using studies from the literature, the macro can take data in the form of 95% confidence intervals or coefficients with standard errors or variances (but not both). The macro can also handle continuous outcomes.

The macro does its calculations for one coefficient at a time.

2 Invocation and Details

To call %METAANAL, your program must know where to look for it. In the Channing Lab, the most efficient way is to include

```sas
options mautosource sasautos='/usr/local/channing/sasautos';
```

at the top of your program.

Below, values to the right of the '=' are the default values for the parameters, if any.

You type

```sas
%metaanal(
REQUIRED PARAMETERS
===================
DATA = , name of the dataset containing the coefficients
and their variances (or however you are providing the data)
It is desirable that the coefficients and
their variances have at least 5 significant digits.
If you are using values from the literature,
do the best you can.
REQUIRED

STUDYLAB = , name of the variable for the labels of the studies.
REQUIRED

EXPLABEL = , descriptive title of exposure
REQUIRED

OUTCOMELABEL = , descriptive title of outcome
REQUIRED

OPTIONAL PARAMETERS
=========================
```

2
COEFF=T,  T=results are given as coefficients and standard errors or variances;
F=results are given as 95% confidence intervals.
OPTIONAL

REQUIRED IF COEFF=T

===================
BETA = beta, if COEFF=T, the name of the variable for the coefficients
This parameter must contain a variable name.

SE_OR_VAR = V, if COEFF=T, whether you are giving the macro the standard errors (S) or the variances (V) of the coefficients

VAR = var, if COEFF=T, the name of the variable for the variances of the coefficients
This parameter must contain a variable name.
REQUIRED if COEFF is T and SE_OR_VAR is V.

SE = se, if COEFF=T, the name of the variable for the standard errors of the coefficients
This parameter must contain a variable name.
REQUIRED if COEFF is T and SE_OR_VAR is S.

REQUIRED IF COEFF=F

===================
VARNAMELCB = if COEFF=F, the name of the variable for the lower 95% confidence bound
REQUIRED if COEFF is F

VARNAMEUCB = if COEFF=F, the name of the variable for the upper 95% confidence bound
REQUIRED if COEFF is F

OPTIONAL PARAMETERS

===================
POOLTYPE = random, method for pooling (random, fixed, or both)
The default has been set to random, as that is what we recommend.
OPTIONAL

WT = 1, The difference/change in the exposure for which to compute the odds ratios.
If no value is given, the macro will set WT = 1.
OPTIONAL

OUTDAT =, name of a data set to which the results of %METAANAL will be output, if any. If no name is given, no data set will be made.
OPTIONAL
NONPRINT = F,  F=print the output, T=do not print the output
You might want to use NONPRINT=F if you are making
an output data set (i.e. outdat has a value).
If OUTDAT does not have a value, the macro will
set NONPRINT=F and print a WARNING.
default=F
OPTIONAL

LOGLINEAR = T,  T=results are from loglinear models
(logistic, phreg, log-binomial, poisson),
F=results are from linear models
If LOGLINEAR is T, the macro will display the pooled odds ratio or risk ratio
and its 95% confidence interval.
OPTIONAL

PRINTCOEFF = F, if LOGLINEAR is T, F=don’t print the coefficients, only the RR/ORs.
T=print the coefficients IN ADDITION TO the RR/ORs.
OPTIONAL

PVALUEFORMAT = pvalue6.4  Any legitimate SAS format can be used.
     Pvalue6.4 is sufficient for most purposes, but
can be overridden if you need more precision, e.g.
     from GWAS.
     OPTIONAL

);

3  Examples

Below we give examples of %METAANAL using data from an analysis pooling NHS and HPFS
data from 1986 to 2000. The outcome of interest is confirmed lung cancer among subjects with
known smoking status. There were 883 incident lung cancer cases among 330129 person-periods
in NHS and 272 among 125371 person-periods in HPFS. For simplicity, the model contains only 3
variables: current smoking (currsmoke) early age (under 15) at start of smoking (agestr1), and
obesity (bmige30). As usual, the Cox proportional hazards model is stratified by age in months
and time period.
We consider the effect of obesity (bmi ge 30).
The analysis was done with the following code:

proc phreg data=alldat outest=men;
  model ptime*lung19(0)=currsmoke agestr1 bmige30;
  where gender eq 1 and bmim ne 1;
  run;

proc phreg data=alldat outest=women;
  model ptime*lung19(0)=currsmoke agestr1 bmige30;
  where gender eq 2 and bmim ne 1;
  run;

The dataset, OBSE, used in the calls to %METAANAL is
It was made by appending MEN to WOMEN.

3.1 Example 1. Obesity and lung cancer

The macro call was

title2 'example 1';
%metaanal(data=obese, beta=estimate, se_or_var=s, se=stderr, studylab=study, loglinear=t, coeff=t, printcoeff=t, explabel=obesity (BMI ge 30), outcomelabel=lung cancer);

Note that we gave the macro the standard errors of the coefficients, rather than the variances, because this was is what we got in the output data set from PROC PHREG. The output was

<table>
<thead>
<tr>
<th>Obs</th>
<th>study</th>
<th>beta</th>
<th>se</th>
<th>p</th>
<th>study</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>NHS</td>
<td>-0.36254</td>
<td>0.11010</td>
<td>.001</td>
<td>nhs</td>
</tr>
<tr>
<td>2</td>
<td>HPFS</td>
<td>-0.03305</td>
<td>0.22174</td>
<td>.88</td>
<td>hpfs</td>
</tr>
</tbody>
</table>

The SAS System

example 1

Studies of obesity (BMI ge 30) and lung cancer

listing of input data

<table>
<thead>
<tr>
<th>Obs</th>
<th>study</th>
<th>Parameter Estimate</th>
<th>std error of study</th>
<th>weight in fixed effects</th>
<th>weight in random effects</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>NHS</td>
<td>-0.36254</td>
<td>0.11010</td>
<td>0.80222</td>
<td>0.67063</td>
</tr>
<tr>
<td>2</td>
<td>HPFS</td>
<td>-0.03305</td>
<td>0.22174</td>
<td>0.19778</td>
<td>0.32937</td>
</tr>
</tbody>
</table>

The SAS System

example 1

Studies of obesity (BMI ge 30) and lung cancer

<table>
<thead>
<tr>
<th>Obs</th>
<th>Statistic</th>
<th>Value (95% CI)</th>
<th>P</th>
<th>Hypothesis being tested</th>
</tr>
</thead>
<tbody>
<tr>
<td>3</td>
<td>OR/RR (R)</td>
<td>0.78 (0.57, 1.05)</td>
<td>0.1009</td>
<td>Is OR/RR different from 1? (Random effects model)</td>
</tr>
<tr>
<td>4</td>
<td>Coeff. (R)</td>
<td>-0.25 (-0.56, 0.05)</td>
<td>0.1009</td>
<td>Is coeff. different from 0? (Random effects model)</td>
</tr>
<tr>
<td>5</td>
<td>Q</td>
<td>1.77</td>
<td>0.1832</td>
<td>Is there heterogeneity among the studies?</td>
</tr>
</tbody>
</table>
The title given by the macro used the parameters `EXPLABEL` and `OUTCOMELABEL`, so you will know what the analysis was about when you look at it 6 months from now. Then the macro listed the input data. This listing also shows the weights for the fixed effects and random effects models. The big white space before the title is there to allow room for up to 3 user titles. Then the macro gave the results of the random effects model (the default).

### 3.2 Example 2. Errors in the macro call

#### 3.2.1 Example 2a. Did not specify `SE_OR_VAR`

In this example, we did not set `se_or_var` to `S`, so the macro used the default (`v`). However, there is no variable `VAR` (the default name for the coefficient’s variance) in the input dataset `OBESE`.

```
title2 'example 2';
%metaanal(data=obese, beta=estimate, se=stderr, studylab=study,
    loglinear=t, coeff=t,
    explabel=obesity (BMI ge 30), outcome=lung cancer);
```

In the `.log` file, we got the following
There is not enough information to do the metaanalysis.
All values of the variable VAR are missing.
All values of the variable STDERR are missing.

Note that the macro thought that all values of STDERR were missing, even though the input dataset has non-missing values. This is because the macro tried to compute STDERR from the missing default variable VAR, and so replaced the original values with missings.

3.2.2 Example 2b. Omitted one of the required parameters

The macro call was

title2 'example 3';
%metaanal(data=obese, beta=estimate, studylab=study,
loglinear=t, coeff=t,
printcoeff=t,
explabel=obesity (BMI ge 30));

The call did not specify OUTCOMELABEL. This resulted in an error message in the .LOG and the .LST.

3.3 Example 3. Using the confidence limits instead of the coefficient and standard error

For purposes of this example, we calculated the confidence limits from the coefficients and the standard error, then gave these to the macro instead of the coeff, using COEFF=F and giving the values for the upper and lower confidence limits. The macro call is

```
title2 'example with confidence intervals';
title3 'example 4';
%metaanal(data=obese, coeff=f, loglinear=t, varnamelcb=lcl, varnameucb=ucl,
studylab=study,
pooltype=both,
printcoeff=t,
explabel=obesity (BMI ge 30), outcomelabel=lung cancer);
```

and the output is

The SAS System
example with confidence intervals
example 4
Studies of obesity (BMI ge 30) and lung cancer
listing of input data
The SAS System example with confidence intervals

example 4

Studies of obesity (BMI ge 30) and lung cancer

Obs  Statistic       Value (95% CI)               P       Hypothesis being tested

1     OR/RR (F)     0.74 (0.61, 0.90)           0.0026   Is OR/RR different from 1? (Fixed effects model)
2     Coeff. (F)   -0.30 (-0.49, -0.10)         0.0026   Is coeff. different from 0? (Fixed effects model)
3     OR/RR (R)     0.78 (0.57, 1.05)           0.1009   Is OR/RR different from 1? (Random effects model)
4     Coeff. (R)   -0.25 (-0.56, 0.05)           0.1009   Is coeff. different from 0? (Random effects model)
5     Q             1.77                               0.1832   Is there heterogeneity among the studies?
6     tau2          0.0236                           .
7     r(i)          54.9 (0.0, 100.0)             .
8     CVB           0.605 (0.000, 2.663)           .
9     r(b)          49.3 (0.0, 100.0)             .

The SAS System example with confidence intervals

example 4

Studies of obesity (BMI ge 30) and lung cancer

Obs  Statistic       Description

1     OR/RR (F)     OR/RR from fixed effects model (95% CI)
2     Coeff. (F)    Coefficient from fixed effects model
3     OR/RR (R)     OR/RR from random effects model (95% CI)
4     Coeff. (R)    Coefficient from random effects model
5     Q             Q-statistic for heterogeneity with 1 degree(s) of freedom
6     tau2          Estimate of between-studies variance (tau squared)
7     r(i)          Between-studies variance as a percent of total variance (r(i))
8     CVB           SQRT(Between-studies variance)/coeff. from random-effects model (CVB)
9     r(b)          New between-studies variance as a percent of total variance (r(b))
4 Frequently Asked Questions

4.1 Q: The macro formats low p-values as ’< .0001’, but I need to see the real value

A: Use the OUTDAT parameter to make an output dataset of the results, then reformat the p-value. I suggest making a permanent dataset, so you can play around. Alternatively, you can set pvalueformat=best12.

4.2 Q: What should I do about a variable that is represented as a set of indicators?

A: You need to make small datasets for each of the indicators. For example, if you have quintile indicators, you have 4 coefficients for each study. You need to make 4 datasets, each of which has the coefficients for one of the quintile indicators.

5 References


6 Credits

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