

P -uniform*: A new meta-analytic method to correct for publication bias

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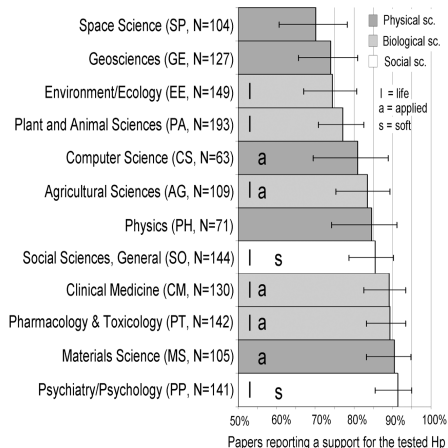
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- ▶ Publication bias is omnipresent in science
- ▶ Publication bias → overestimation of effect size in meta-analysis
- ▶ The publication bias method p -uniform overestimates effect size in case of heterogeneity in true effect size
- ▶ The improved and extended method p -uniform*:
 1. eliminates overestimation due to heterogeneity
 2. uses information of significant *and* nonsignificant effect sizes
 3. enables estimating and testing of the extent of heterogeneity

1. Publication bias
2. From p -uniform to p -uniform*
3. Monte-Carlo simulation study
4. Conclusion and discussion

Publication bias

- ▶ Publication bias is “the selective publication of studies with a significant outcome”
- ▶ $\approx 90\%$ of main hypotheses are significant in psychology
- ▶ But this is not in line with average statistical power (about 20-50%)



Adapted from Fanelli (2010)

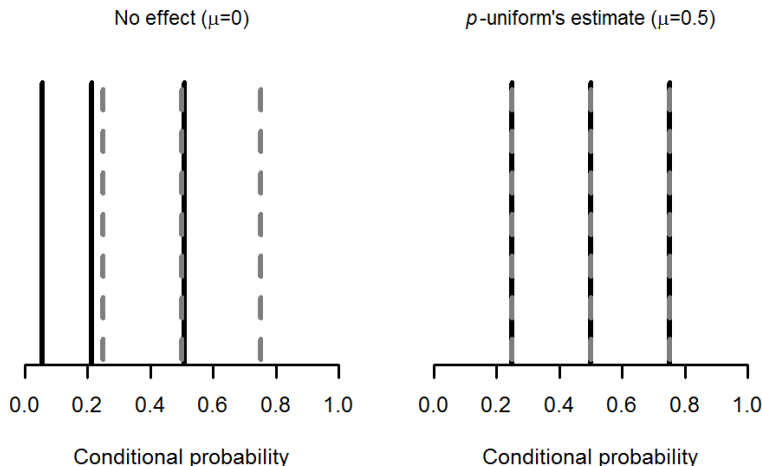
From p -uniform to p -uniform*: p -uniform

- ▶ Only considers significant effect sizes and discards others
- ▶ **Statistical principle:** Distribution of p -values *at the true effect size* is uniform
- ▶ Only significant effect sizes \rightarrow p -values/probabilities conditional on significance are needed
- ▶ Important assumptions:
 - ▶ Homogeneous true effect size
 - ▶ All significant effect sizes have an equal probability of getting included in a meta-analysis

From p -uniform to p -uniform*: p -uniform

- ▶ Example with three observed effect sizes ($\mu = 0.5$):

$t(48)=3.133, p=.0029$; $t(48)=2.646, p=.011$; $t(48)=2.302, p=.025$



From p -uniform to p -uniform*: p -uniform*

- ▶ Drawbacks of p -uniform:
 1. overestimation due to heterogeneity
 2. uses only information of significant effect sizes → suboptimal
 3. no estimating and testing of the extent of heterogeneity

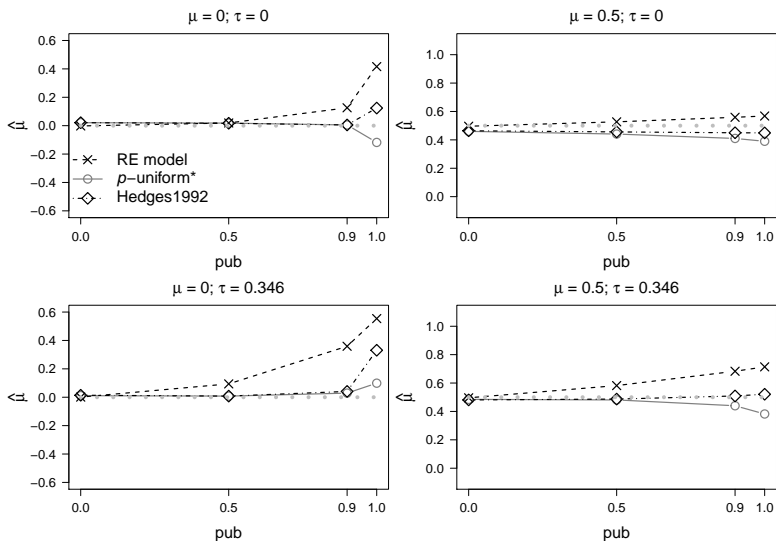
From p -uniform to p -uniform*: p -uniform*

- ▶ Drawbacks of p -uniform:
 1. overestimation due to heterogeneity
 2. uses only information of significant effect sizes → suboptimal
 3. no estimating and testing of the extent of heterogeneity
- ▶ P -uniform* considers the significant **and** nonsignificant effect sizes
- ▶ Now effect sizes not only conditional on significance but also on nonsignificance
- ▶ Important assumption:
 - ▶ Probability of including a significant and nonsignificant effect size in a meta-analysis is assumed to be constant (but may differ from each other)

Simulation study: Method

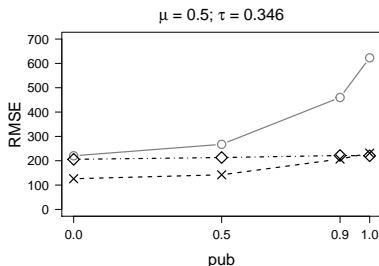
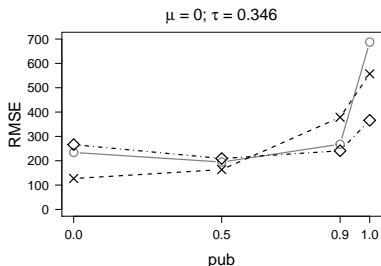
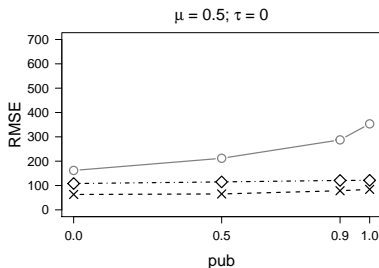
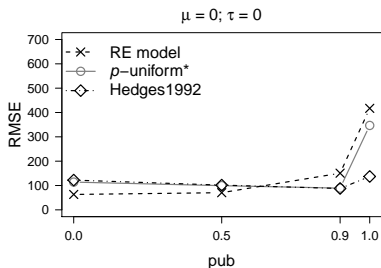
- ▶ **Goal:** Evaluate performance of p -uniform* and compare to other methods
- ▶ Effect size measure is standardized mean difference with 50 as sample size per group
- ▶ Conditions:
 - ▶ $\mu = 0; 0.2; 0.5$
 - ▶ $\tau = 0; 0.163; 0.346 \rightarrow I^2 = 0\%; 40\%; 75\%$
 - ▶ Number of studies (k) = 10; 30; 60; 120
 - ▶ Extent of publication bias (pub) = 0; 0.5; 0.9; 1
- ▶ Included methods:
 - ▶ p -uniform*
 - ▶ random-effects meta-analysis
 - ▶ selection model approach by Hedges (1992) \rightarrow cut-off at $\alpha=.05$

Simulation study: Estimating μ



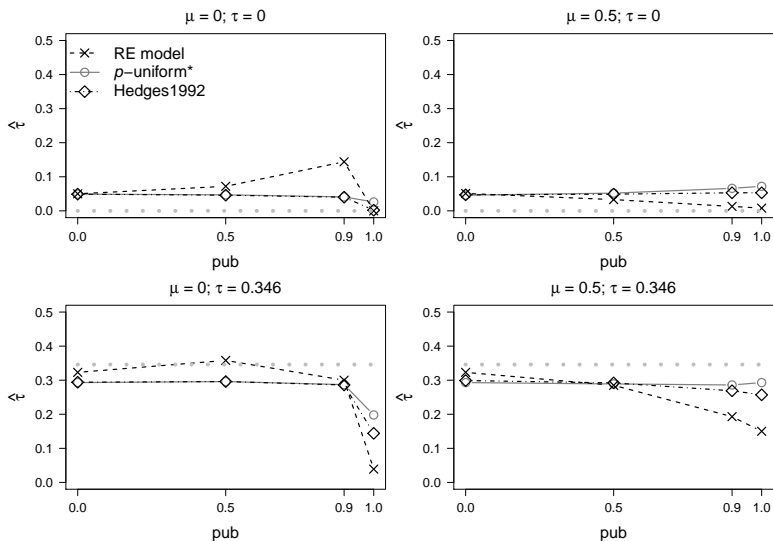
- ▶ Random-effects model overestimates μ if $pub > 0$
- ▶ Systematic positive bias for Hedges1992 if $pub = 1$ and $\mu = 0$

Simulation study: RMSE Estimating μ



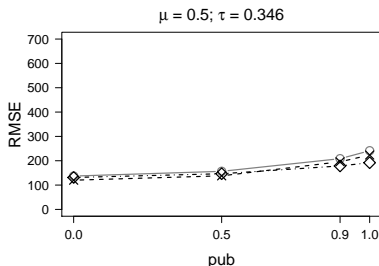
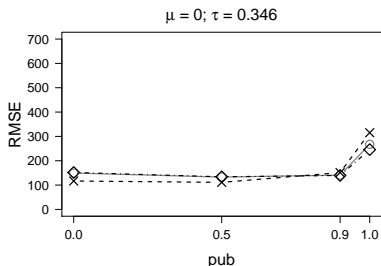
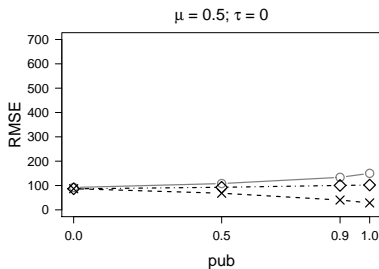
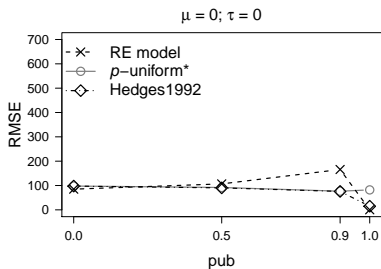
- ▶ RMSE of all methods increased as a function of τ and pub
- ▶ RMSE of p -uniform* generally larger than Hedges1992

Simulation study: Estimating τ



- ▶ RE model overestimates τ if $\tau = 0$ and underestimates if $\tau > 0$
- ▶ P -uniform* less negatively biased than Hedges1992 if $\tau > 0$ ¹¹

Simulation study: RMSE Estimating τ



- ▶ RMSE of all methods increased as a function of pub if $\tau > 0$
- ▶ RMSE of p -uniform* generally slightly larger than Hedges1992

Conclusion and discussion

- ▶ P -uniform* is an improvement over p -uniform, because
 1. eliminates overestimation due to heterogeneity
 2. is a more efficient estimator than p -uniform's estimator
 3. enables estimating and testing of the extent of heterogeneity

- ▶ Random-effects meta-analysis had the best statistical properties in the absence of publication bias

- ▶ Statistical properties of p -uniform* and the selection model approach by Hedges (1992) were comparable

Conclusion and discussion

- ▶ P -uniform* is an improvement over p -uniform, because
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- ▶ Random-effects meta-analysis had the best statistical properties in the absence of publication bias

- ▶ Statistical properties of p -uniform* and the selection model approach by Hedges (1992) were comparable

- ▶ Recommendations:
 - ▶ report results of p -uniform* and selection model approach by Hedges (1992) in any meta-analysis
 - ▶ be reluctant when extreme publication bias is expected with only significant effect sizes

Conclusion and discussion

- ▶ Future research:
 - ▶ Violations of the assumption of equal probabilities of significant and nonsignificant effect sizes for getting published
 - ▶ Consequences of p -hacking

- ▶ Software:
 - ▶ Hedges' (1992) selection model approach: R package `weightr` and web application
<https://vevealab.shinyapps.io/WeightFunctionModel>
 - ▶ p -uniform*: R package `puniform` and web application
<https://rvanaert.shinyapps.io/p-uniformstar>

Web application p-uniform*

Manual on how to use this application

Author: Robbie C.M. van Aert

Enter the characteristics of your meta-analysis below.

Select effect size measure

- One-sample mean
- Two-independent means
- One correlation

Alpha level in primary studies (default .05)

Select direction of effect in primary studies

- Right (positive)
- Left (negative)

Select estimation method for p-uniform

- ML
- P
- LNP

Data entry

Select how you will enter data (see manual)

- Via CSV file
- Manually in table

Enter data via CSV file

 rabelo.csv

Upload complete

p-uniform* (k = 25; ksig = 23)

Estimating effect size p-uniform*:

estimate	ci.lb	ci.ub	L.0	pval
0.0749	-0.1876	0.3067	0.3395	0.5601

Estimating between-study variance p-uniform*:

estimate	tau2.lb	tau2.ub	L.het	pval
0	0	0.0224	0	1

Publication bias test p-uniform*:

L.pb	pval
21.2298	<.001

Random-effects meta-analysis (tau² estimator PM):

Estimating effect size random-effects meta-analysis:

estimate	se	ci.lb	ci.ub	zval	pval
0.5706	0.0523	0.468	0.6731	10.9038	<.001

Estimating between-study variance random-effects meta-analysis:

estimate	se	tau2.lb	tau2.ub	Q	pval
0	0.0198	0	0	4.5523	1

Thank you for your attention

www.robbyvanaert.com

www.metaresearch.nl

Preprint paper about p -uniform*:
<https://osf.io/preprints/bitss/zqjr9/>