

Diagnostic test

1

醫學研究部 生物統計小組

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2025/5/6

內容大綱

- ▶ Hosmer and Lemeshow test (goodness of fit)
- ▶ Bland–Altman plot
- ▶ Receiver Operating Characteristic (ROC) Curve Analysis

Hosmer and Lemeshow test

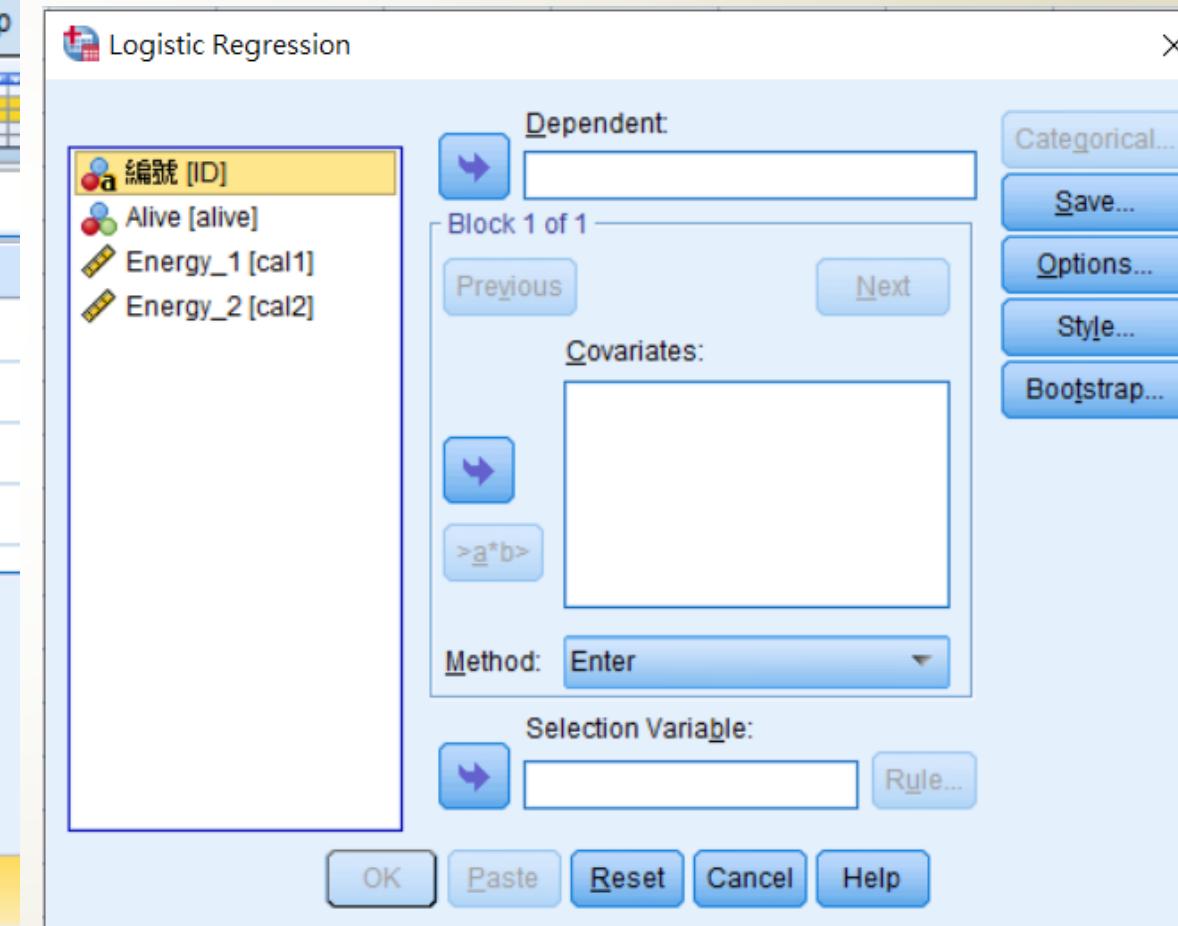
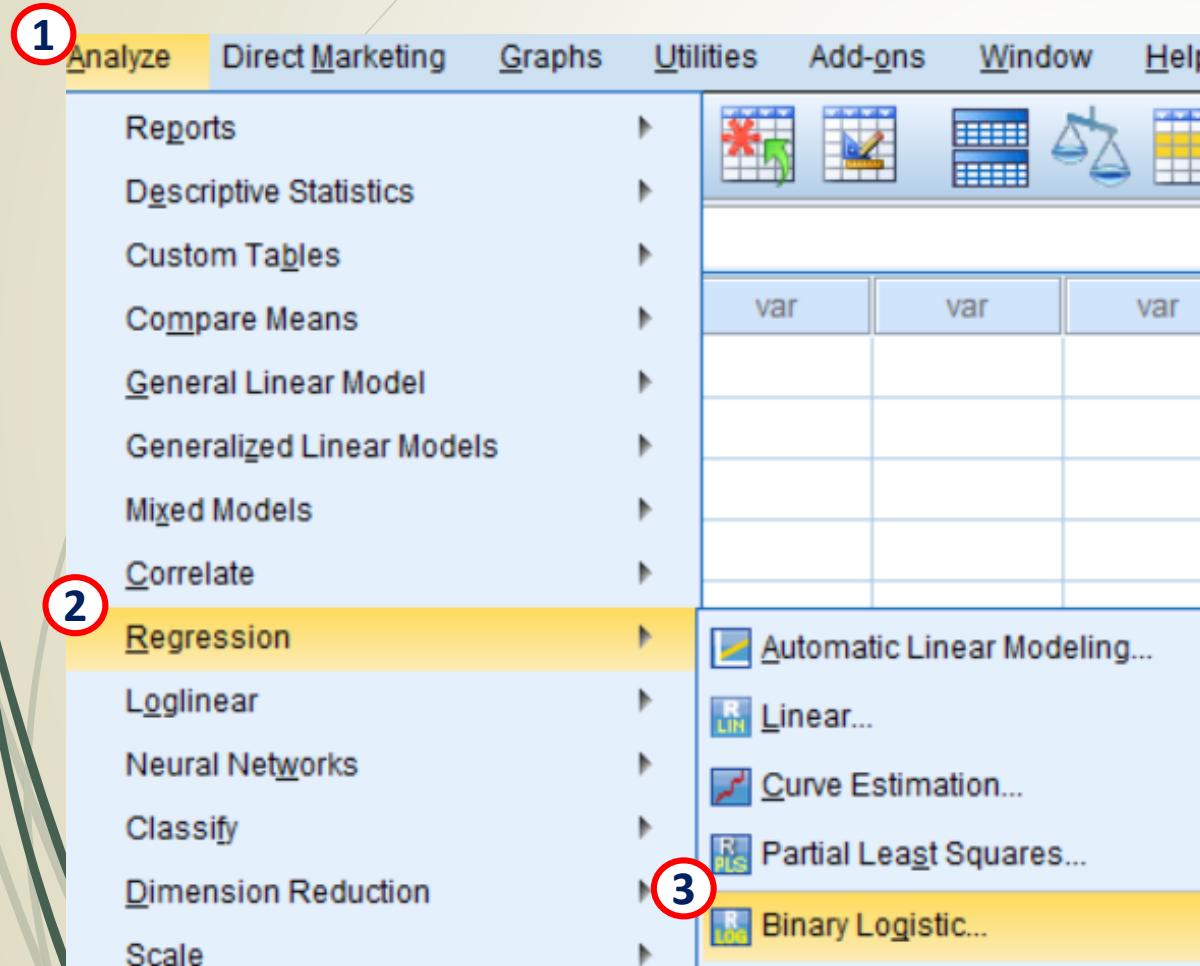
- ▶ 對 logistic 迴歸模型擬合優度的檢定方法
 - 根據預測機率值將資料分成大致相同規模的10個組
 - 將觀測資料按其預測機率做升序排列
 - 第一組機率最小
 - 最後一組估計機率最大

Hosmer and Lemeshow test

- 類似於Pearson Chi-Square統計量的指標
 - 可從觀測頻數和預測頻數構成的 2^*G 交互表中求得
 - HL指標與Chi-Square分佈相比較
 - $p > 0.05$ (Acceptable Calibration)

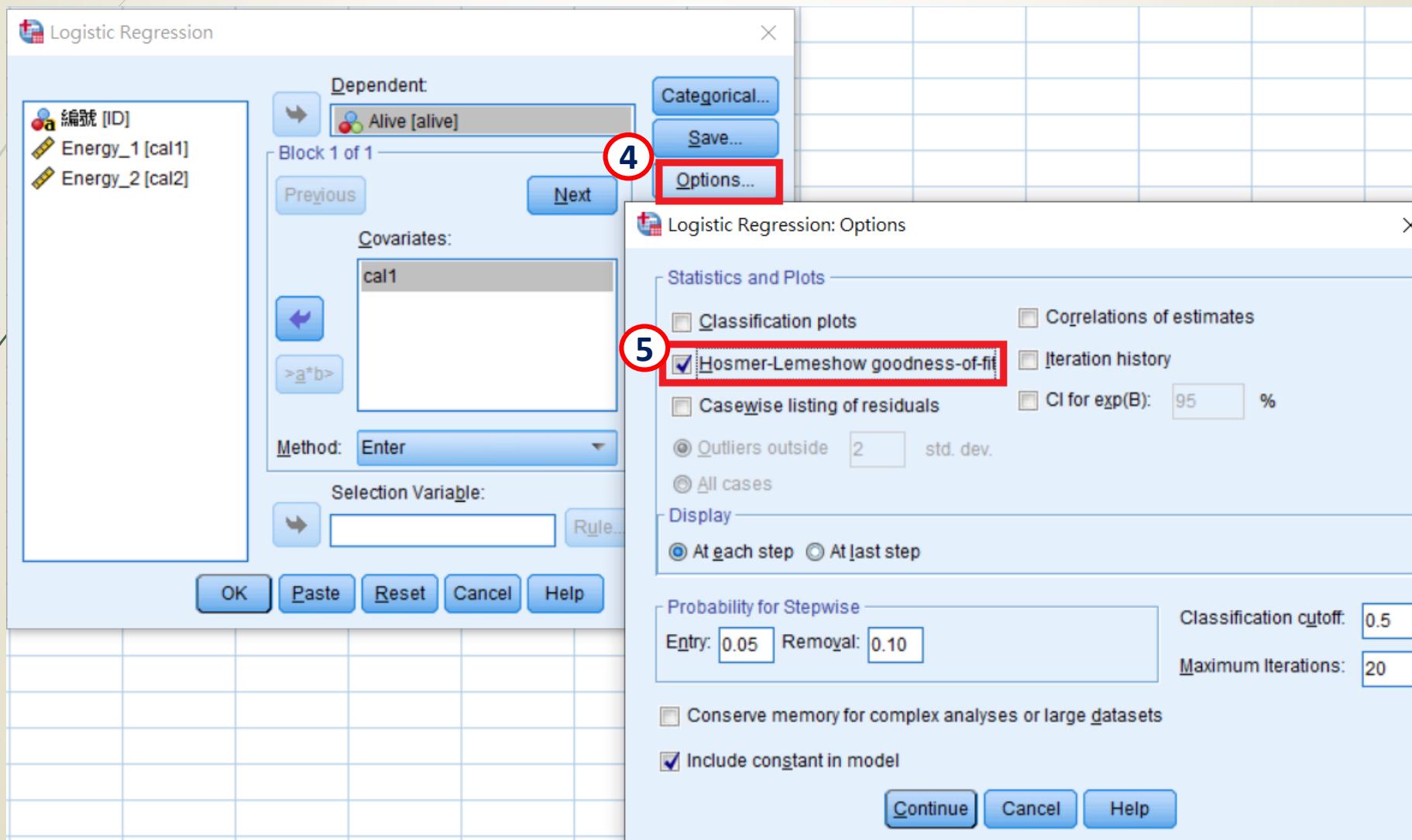
Hosmer and Lemeshow test (SPSS)

► Analyze → Regression → Binary Logistic



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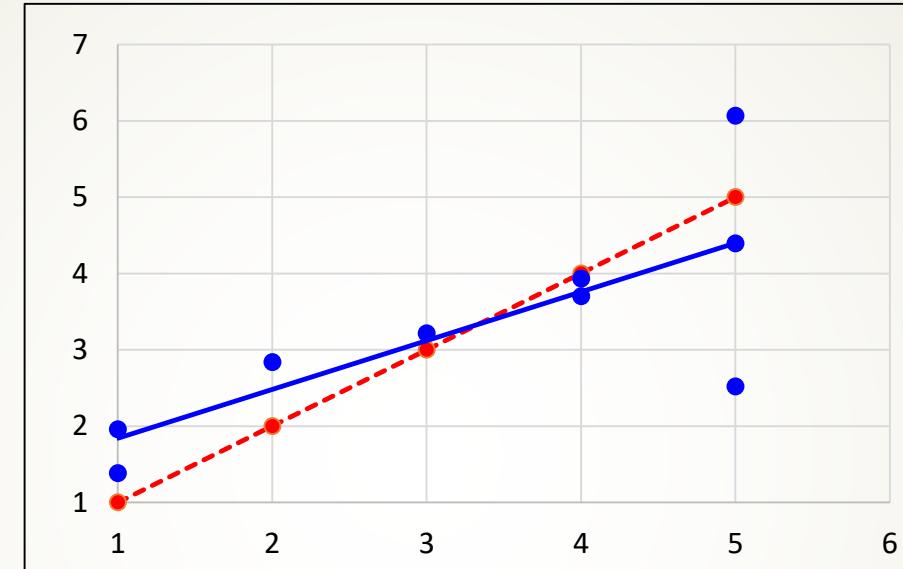
Hosmer and Lemeshow Test			
Step	Chi-square	df	Sig.
1	7.332	7	.395

$p > 0.05$
Acceptable
calibration

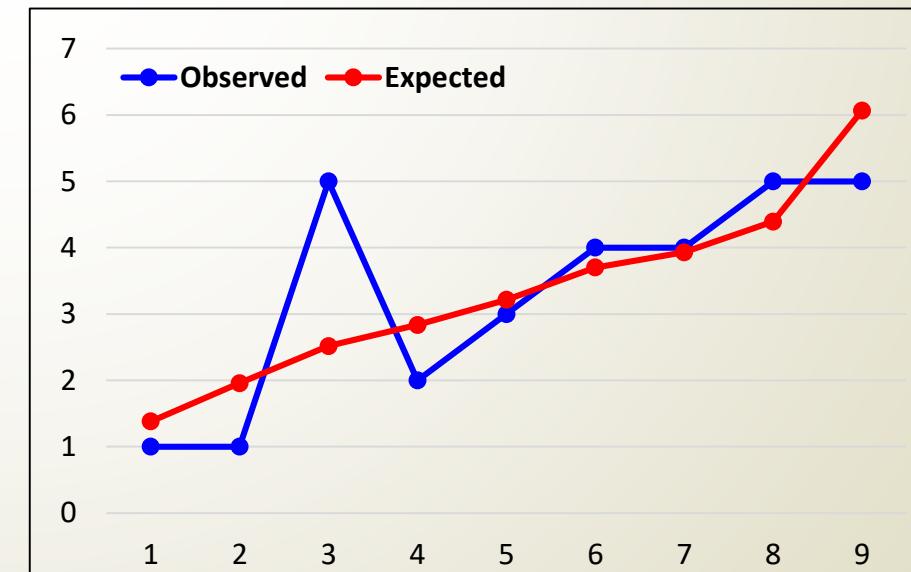
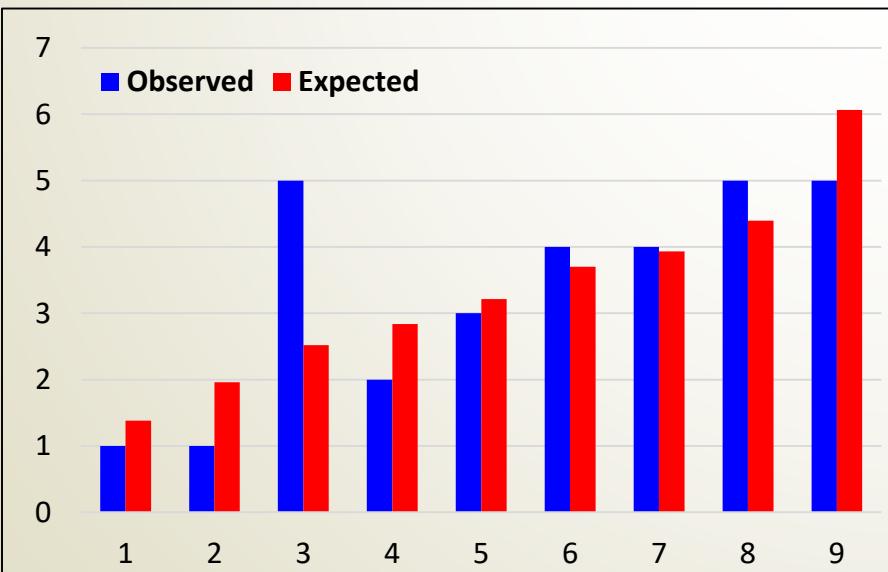
		Alive = Death		Alive = Alive		Total
		Observed	Expected	Observed	Expected	
Step 1	1	5	4.618	1	1.382	6
	2	5	4.041	1	1.959	6
	3	1	3.483	5	2.517	6
	4	4	3.165	2	2.835	6
	5	3	2.785	3	3.215	6
	6	2	2.298	4	3.702	6
	7	2	2.070	4	3.930	6
	8	1	1.606	5	4.394	6
	9	2	.935	5	6.065	7

Hosmer and Lemeshow test (SPSS & Excel)

- ▶ Scatter plot
- ▶ Bar chart
- ▶ Line chart



Alive = Alive	
Observed	Expected
1	1.382
1	1.959
5	2.517
2	2.835
3	3.215
4	3.702
4	3.930
5	4.394
5	6.065



Bland–Altman plot

- ▶ The agreement between two quantitative methods of measurement
 - correlation coefficient (r)
 - ▶ the relationship between one variable and another
 - ▶ not the differences (not recommended)
 - Bland–Altman plot
 - ▶ In 1983 Altman and Bland (B&A) proposed
 - ▶ Mean difference and constructing limits of agreement

Bland–Altman plot

Scatter plot

- Y axis

- The difference between the two paired measurements ($A-B$)
- Normally distributed (Gaussian) - 95% of differences $d \pm 1.96s$
 - not normally distributed - logarithmic transformation

- X axis

- The average of these measures $((A+B)/2)$

Bland–Altman plot

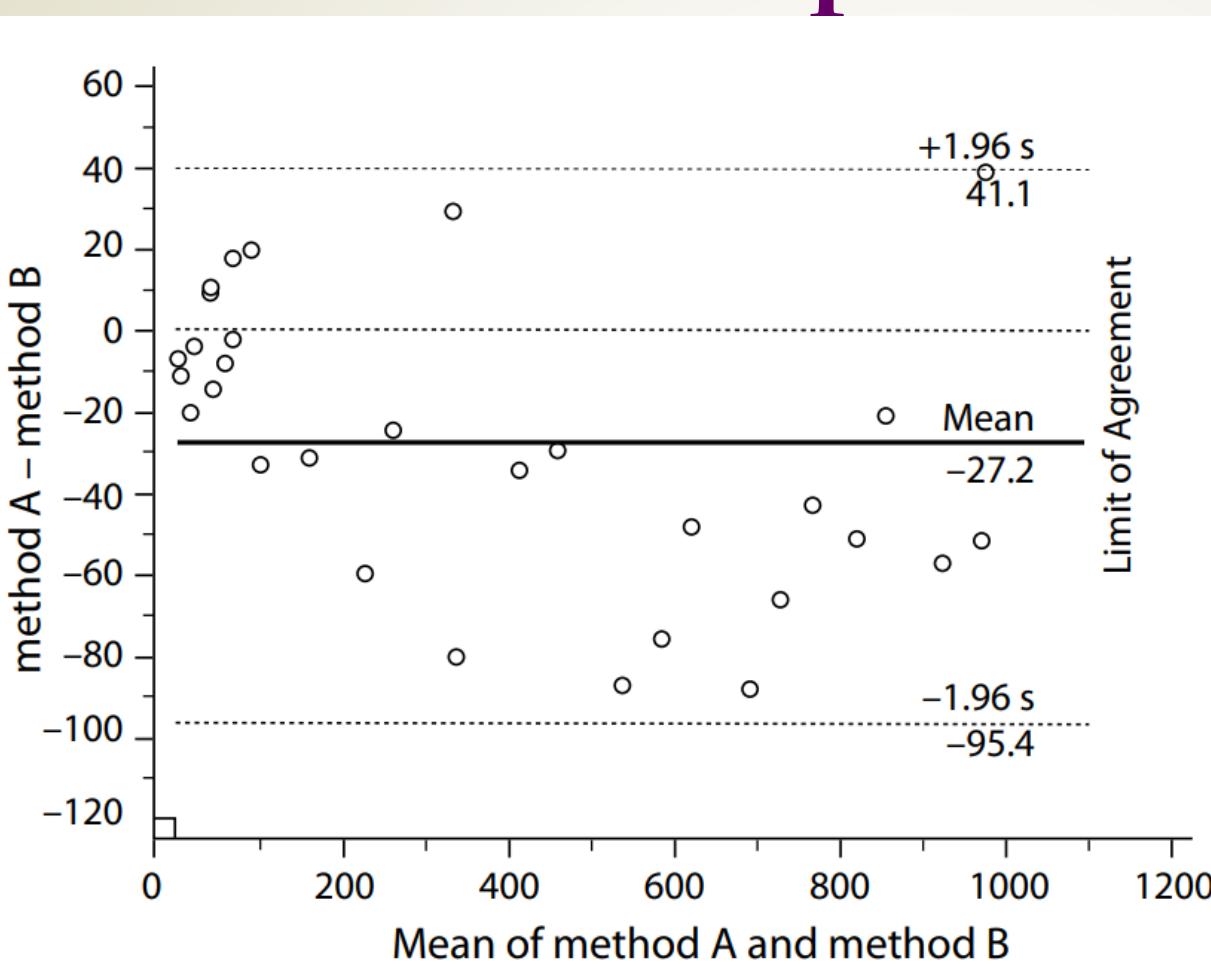


FIGURE 5. Bland and Altman plot for data from the table 1, with the representation of the limits of agreement (doted line), from $-1.96s$ to $+1.96s$.

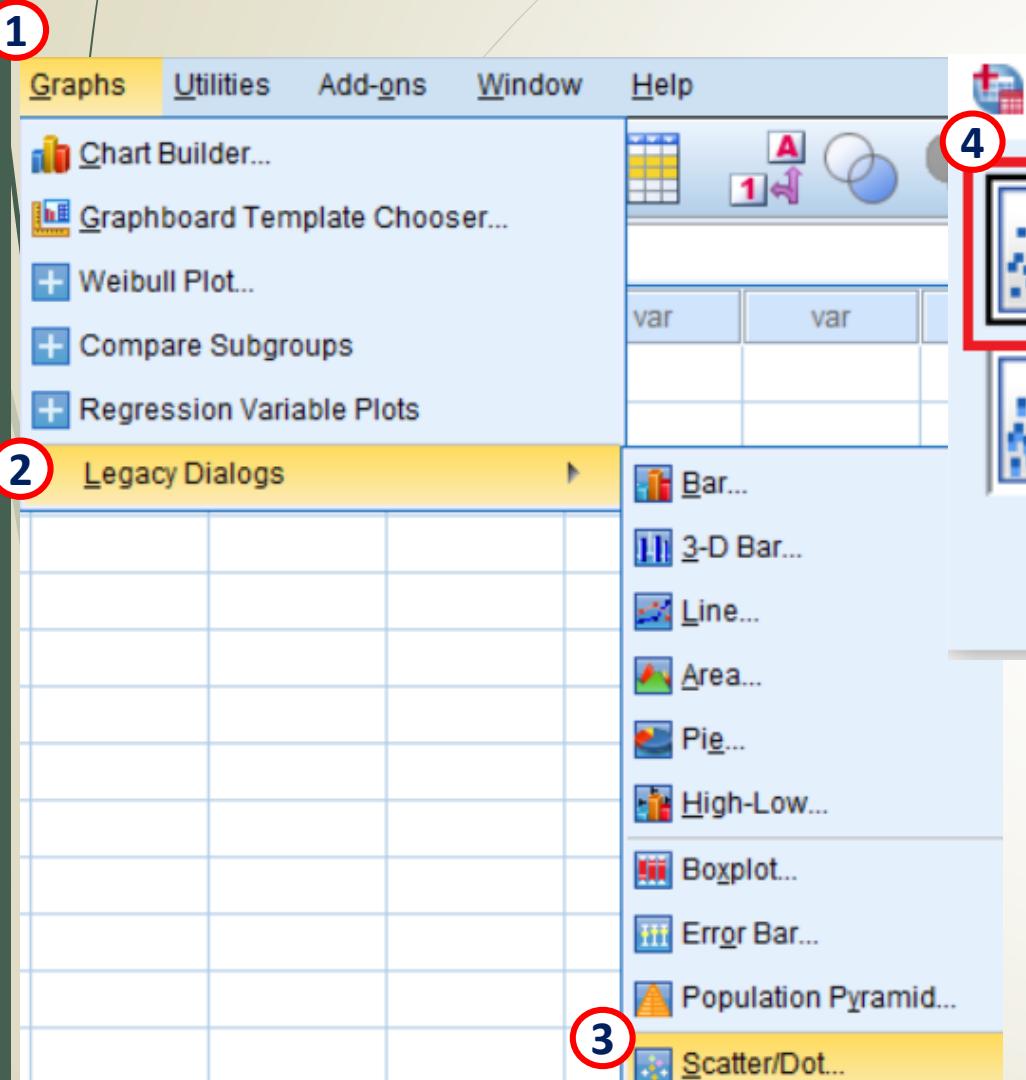
TABLE 1. Hypothetical data of an agreement between two methods (Method A and B).

Method A (units)	Method B (units)	Mean (A+B)/2 (units)	(A-B) (units)	(A-B)/ Mean (%)
1.0	8.0	4.5	-7.0	-155.6%
5.0	16.0	10.5	-11.0	-104.8%
10.0	30.0	20.0	-20.0	-100.0%
20.0	24.0	22.0	-4.0	-18.2%
50.0	39.0	44.5	11.0	24.7%
40.0	54.0	47.0	-14.0	-29.8%
50.0	40.0	45.0	10.0	22.2%
60.0	68.0	64.0	-8.0	-12.5%
70.0	72.0	71.0	-2.0	-2.8%
80.0	62.0	71.0	18.0	25.4%
90.0	122.0	106.0	-32.0	-30.2%
100.0	80.0	90.0	20.0	22.2%
150.0	181.0	165.5	-31.0	-18.7%
200.0	259.0	229.5	-59.0	-25.7%
250.0	275.0	262.5	-25.0	-9.5%

Bland–Altman plot (SPSS)

► Graphs → Legacy Dialogs → Scatter/Dot

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Bland–Altman plot (SPSS)

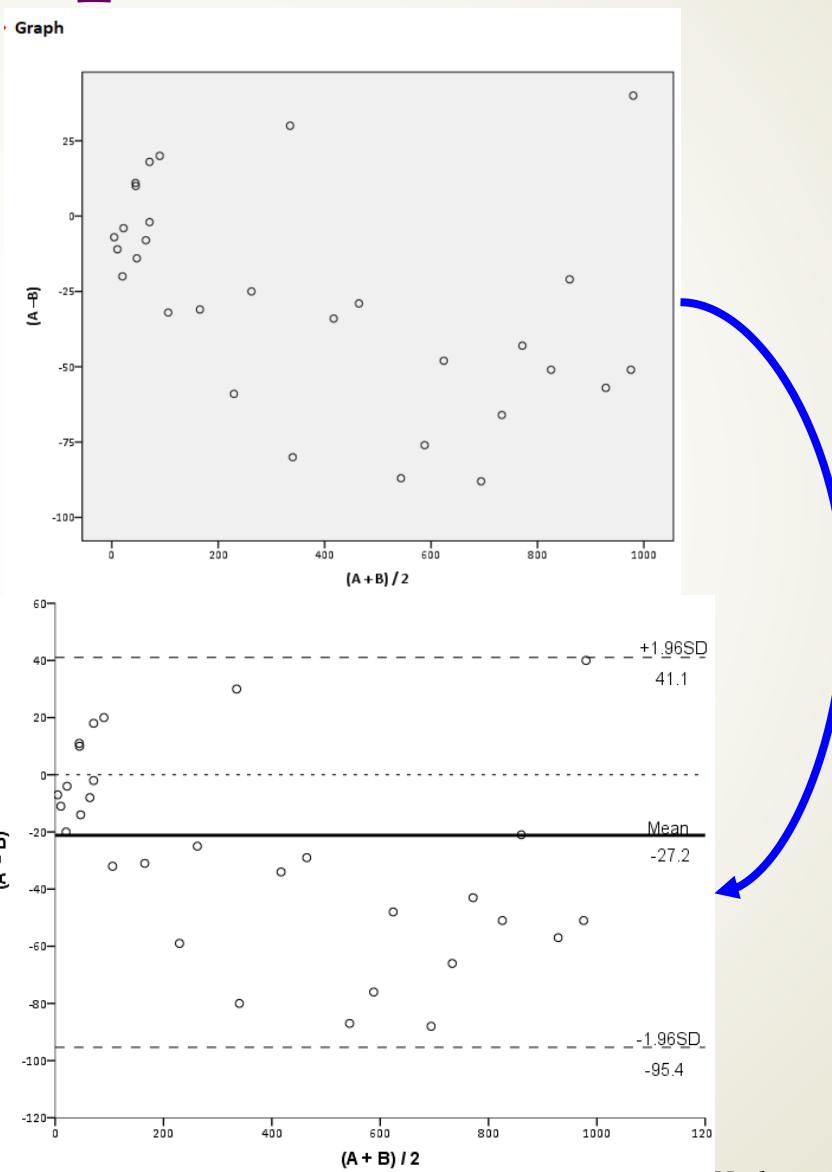
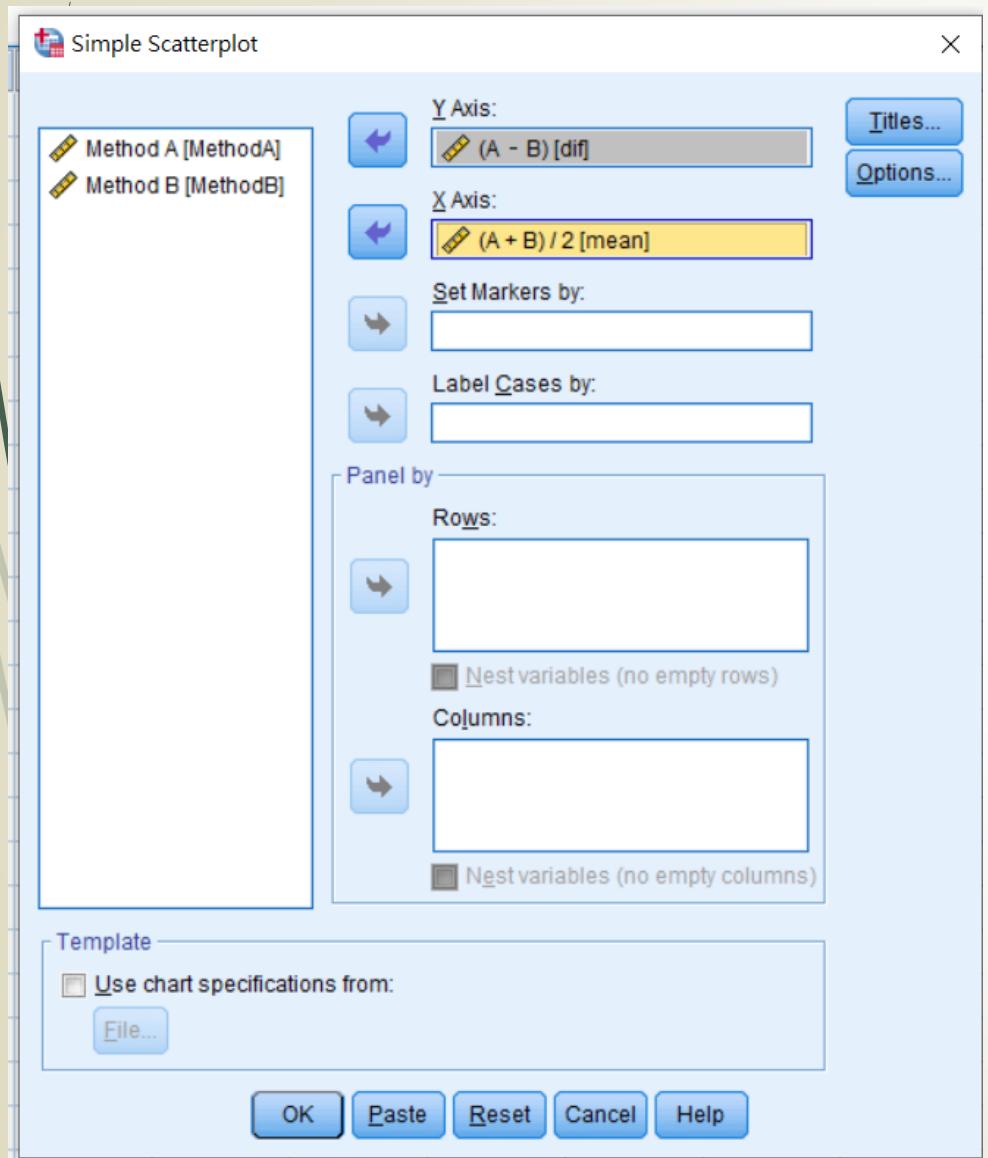
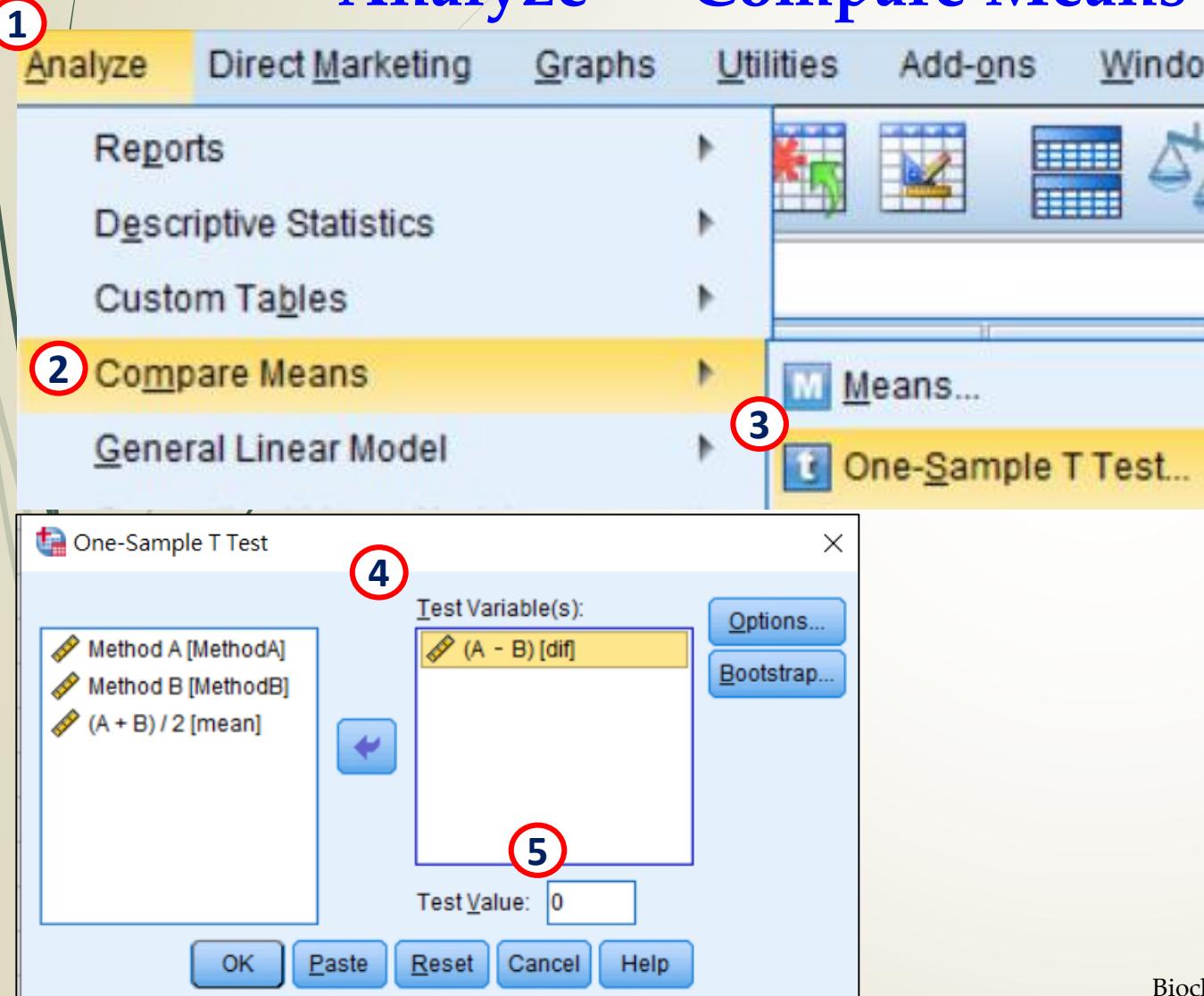


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50.0	39.0	44.5	11.0	24.7%
40.0	54.0	47.0	-14.0	-29.8%
50.0	40.0	45.0	10.0	22.2%
60.0	68.0	64.0	-8.0	-12.5%
70.0	72.0	71.0	-2.0	-2.8%
80.0	62.0	71.0	18.0	25.4%
90.0	122.0	106.0	-32.0	-30.2%
100.0	80.0	90.0	20.0	22.2%
150.0	181.0	165.5	-31.0	-18.7%
200.0	259.0	229.5	-59.0	-25.7%
250.0	275.0	262.5	-25.0	-9.5%
300.0	380.0	340.0	-80.0	-23.5%
350.0	320.0	335.0	30.0	9.0%
400.0	434.0	417.0	-34.0	-8.2%
450.0	479.0	464.5	-29.0	-6.2%
500.0	587.0	543.5	-87.0	-16.0%
550.0	626.0	588.0	-76.0	-12.9%
600.0	648.0	624.0	-48.0	-7.7%
650.0	738.0	694.0	-88.0	-12.7%
700.0	766.0	733.0	-66.0	-9.0%
750.0	793.0	771.5	-43.0	-5.6%
800.0	851.0	825.5	-51.0	-6.2%
850.0	871.0	860.5	-21.0	-2.4%
900.0	957.0	928.5	-57.0	-6.1%
950.0	1001.0	975.5	-51.0	-5.2%
1000.0	960.0	980.0	40.0	4.1%

Bland–Altman plot (SPSS)

► Analyze → Compare Means → One-Sample T test



► T-Test

One-Sample Statistics

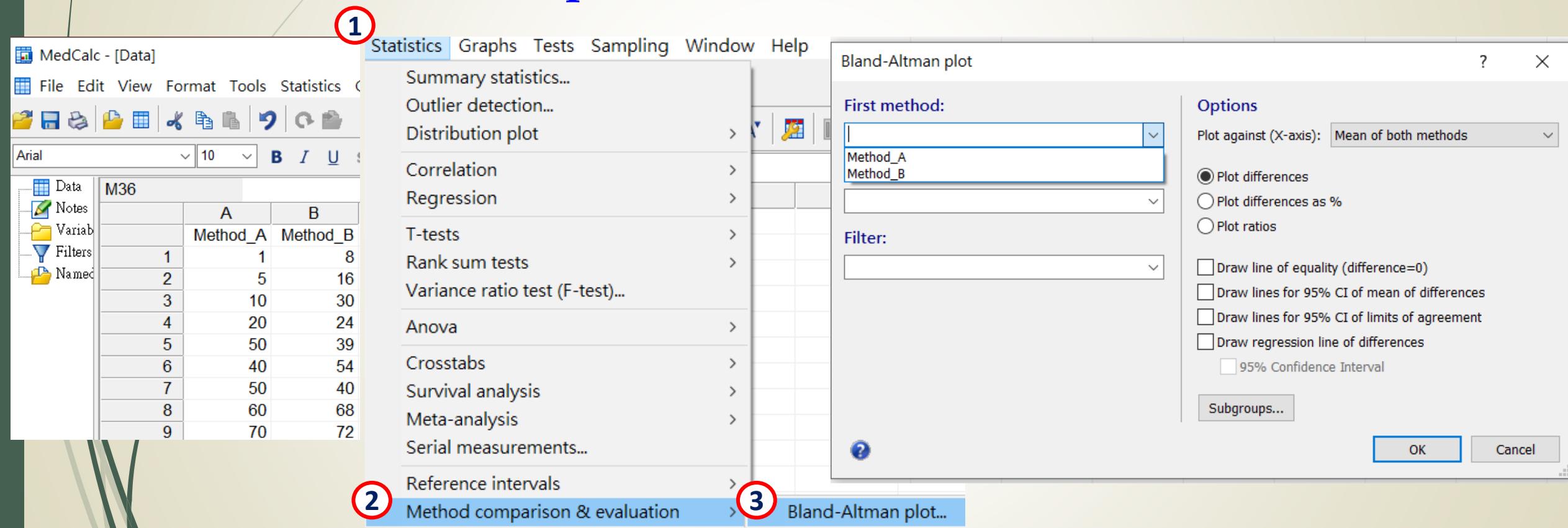
	N	Mean	Std. Deviation	Std. Error Mean
(A - B)	30	-27.17	34.806	6.355

One-Sample Test

	Test Value = 0				95% Confidence Interval of the Difference	
	t	df	Sig. (2-tailed)	Mean Difference	Lower	Upper
(A - B)	-4.275	29	.000	-27.167	-40.16	-14.17

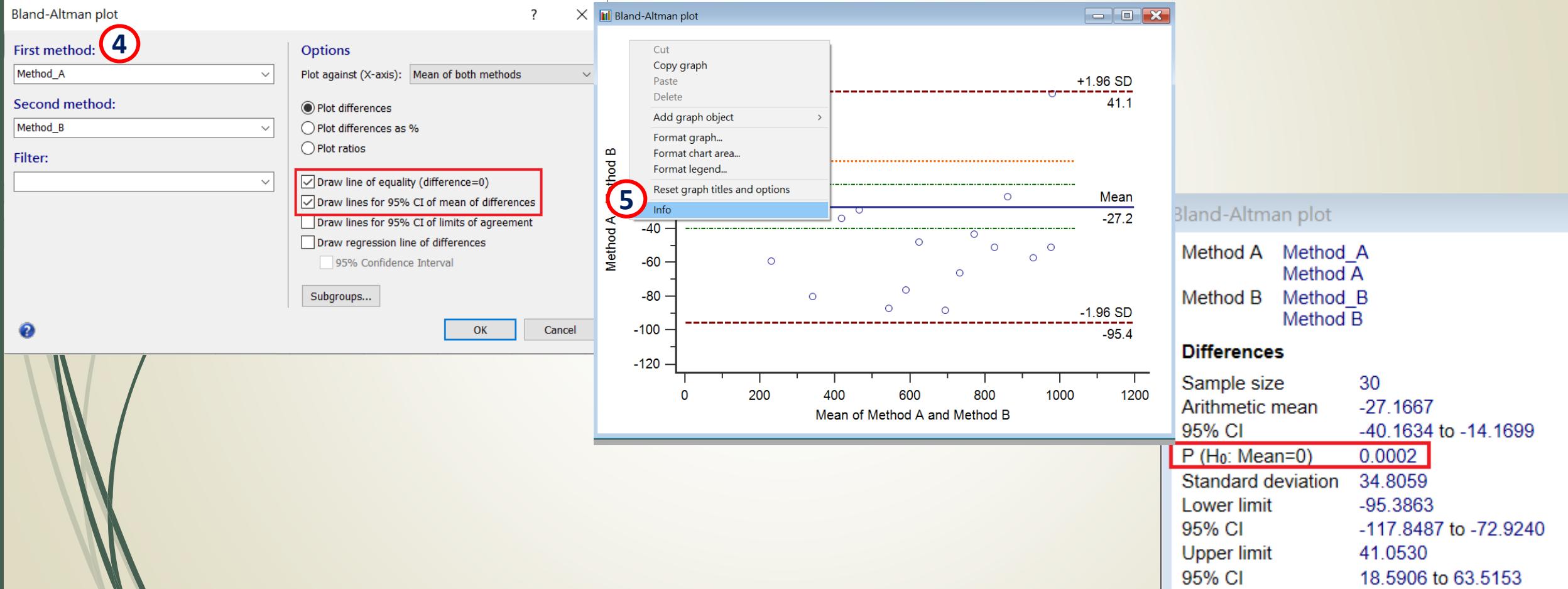
Bland–Altman plot (MedCalc)

► Statistics → Method comparison & evaluation →
Bland–Altman plot

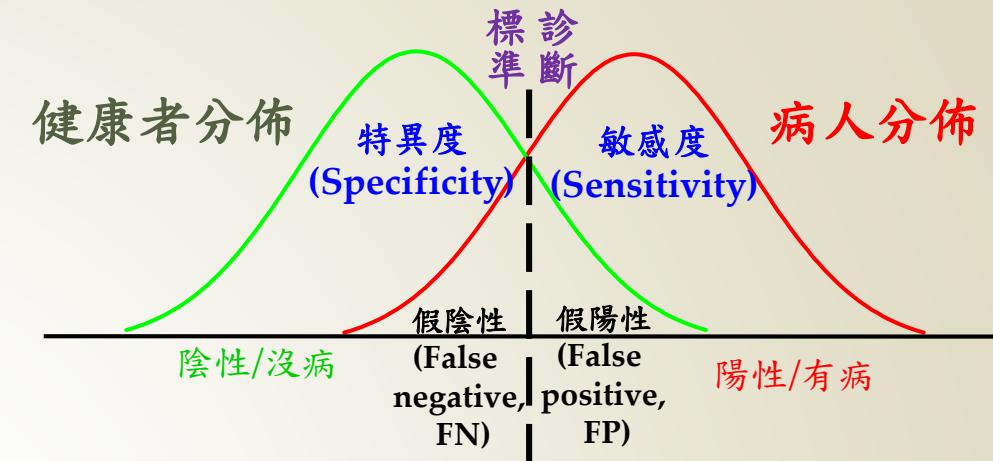
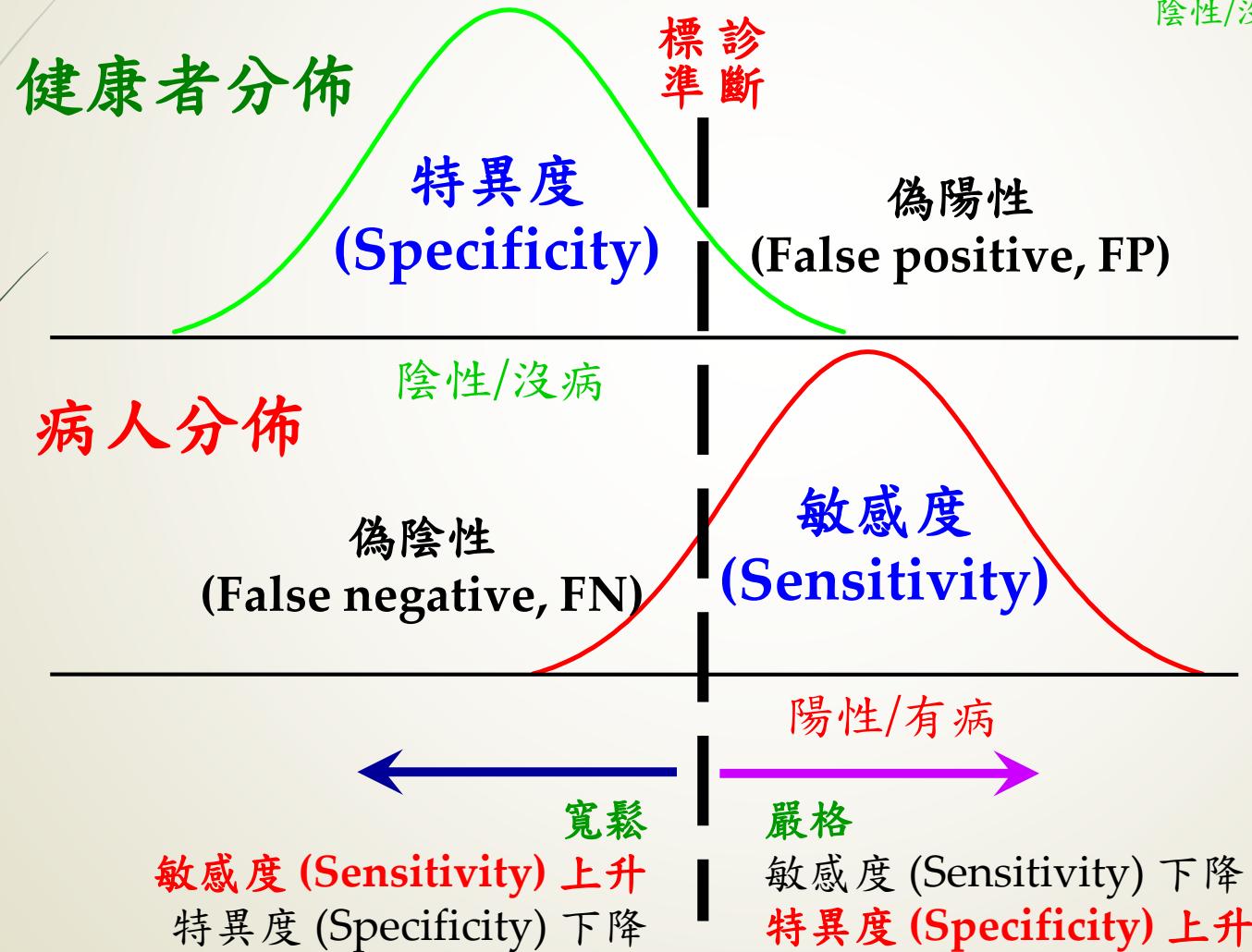


Bland–Altman plot (MedCalc)

► Statistics → Method comparison & evaluation →
Bland–Altman plot



Diagnostic test



Diagnostic test

Screen Test
(Hypothesized Class)

Positive (Yes)
Negative (No)

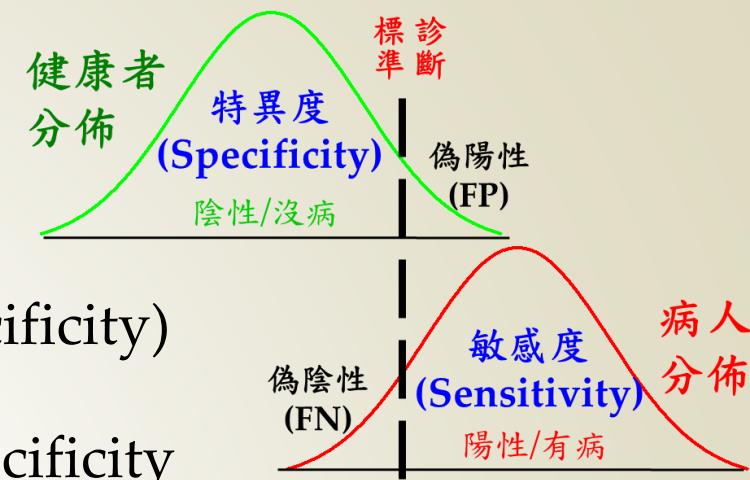
		Gold Standard Test (True class)	
		Disease (Positive)	Non-disease (Negative)
Screen Test (Hypothesized Class)	Positive (Yes)	a (True Positive)	b (False Positive)
	Negative (No)	c (False Negative)	d (True Negative)
		a + c	b + d

$a + b$
 $c + d$
 $a + b + c + d$

- Sensitivity (敏感度) = $a / (a + c)$
- Specificity (特異度) = $d / (b + d)$
- Positive predictive value, PPV = $a / (a + b)$
- Negative predictive value, NPV = $d / (c + d)$
- Accuracy (精確度) = $(a + d) / (a + b + c + d)$
- False positive, FP (偽陽性) = $b / (a + b)$
- False negative, FN (偽陰性) = $c / (c + d)$

Diagnostic test

- Likelihood ratio positive, $LR+ = \text{Sensitivity} / (1 - \text{Specificity})$
- Likelihood ratio negative, $LR- = (1 - \text{Sensitivity}) / \text{Specificity}$



臨床意義

LR	Interpretation	
>10	Strong evidence	
5-10	Moderate evidence	to rule in disease
2-5	Weak evidence	
0.5-2.0	No signification change in the likelihood of disease	
0.2-0.5	Weak evidence	
0.1-0.2	Moderate evidence	to rule out disease
< 0.1	Strong evidence	

Diagnostic test

		Gold Standard Test	
		Disease	Non-disease
Screen Test	+	a	b
	-	c	d
		$a + c$	$b + d$
		$a + b$	$c + d$
		$a + b + c + d$	

- Positive predictive value, PPV = $a / (a + b)$
- Negative predictive value, NPV = $d / (c + d)$

$$NPV = \frac{\text{true negative}}{\text{all negative}} = \frac{\text{true negative}}{\text{true negative} + \text{false negative}}$$

$$PPV = \frac{\text{true positive}}{\text{all positive}} = \frac{\text{true positive}}{\text{true positive} + \text{false positive}}$$

True positive = **all cases (a + c)** * sensitivity

False positive = **all health (b + d)** * (1 - specificity)

All cases = total $(a + b + c + d)$ * prevalence

All health = total $(a + b + c + d)$ * $(1 - \text{prevalence})$

$$PPV = \frac{(\text{total} * \text{prevalence}) * \text{sensitivity}}{(\text{total} * \text{prevalence}) * \text{sensitivity} + (\text{total} * (1 - \text{prevalence})) * (1 - \text{specificity})}$$

$$= \frac{\text{prevalence} * \text{sensitivity}}{(\text{prevalence} * \text{sensitivity}) + (1 - \text{prevalence}) * (1 - \text{specificity})}$$

$$NPV = \frac{(1 - \text{prevalence}) * \text{specificity}}{(1 - \text{prevalence}) * \text{specificity} + \text{prevalence} * (1 - \text{sensitivity})}$$

- Prevalence ↑
 - PPV ↑ NPV ↓
- Prevalence ↓
 - PPV ↓ NPV ↑

ROC Curve Analysis

► 使用時機

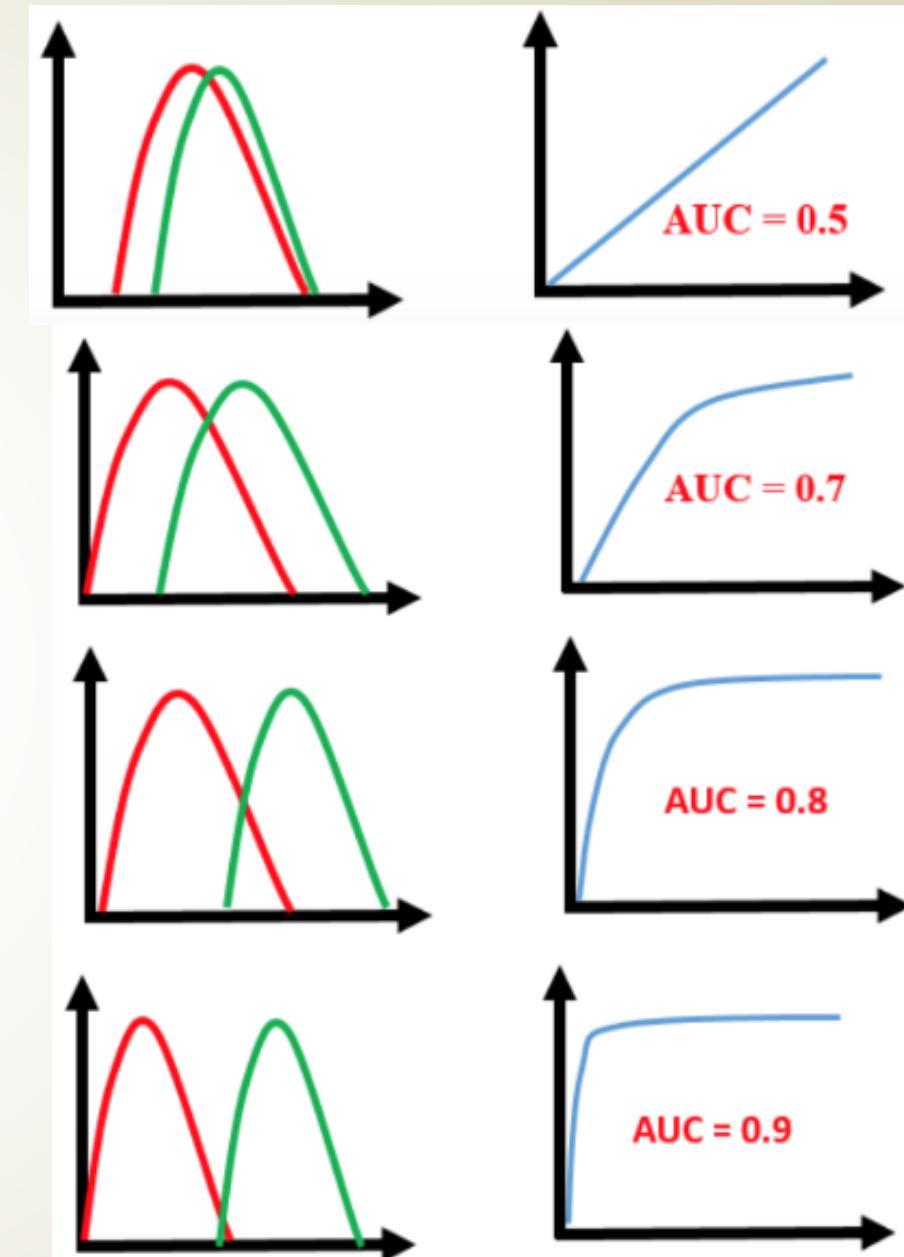
- 當開發新的檢驗方法，無法決定臨界值 (Cut-off value)
- 利用連續數值預測結果 (二元分類)

► 目的

- 將連續數值決定臨界值
- 用來比較不同工具的好壞

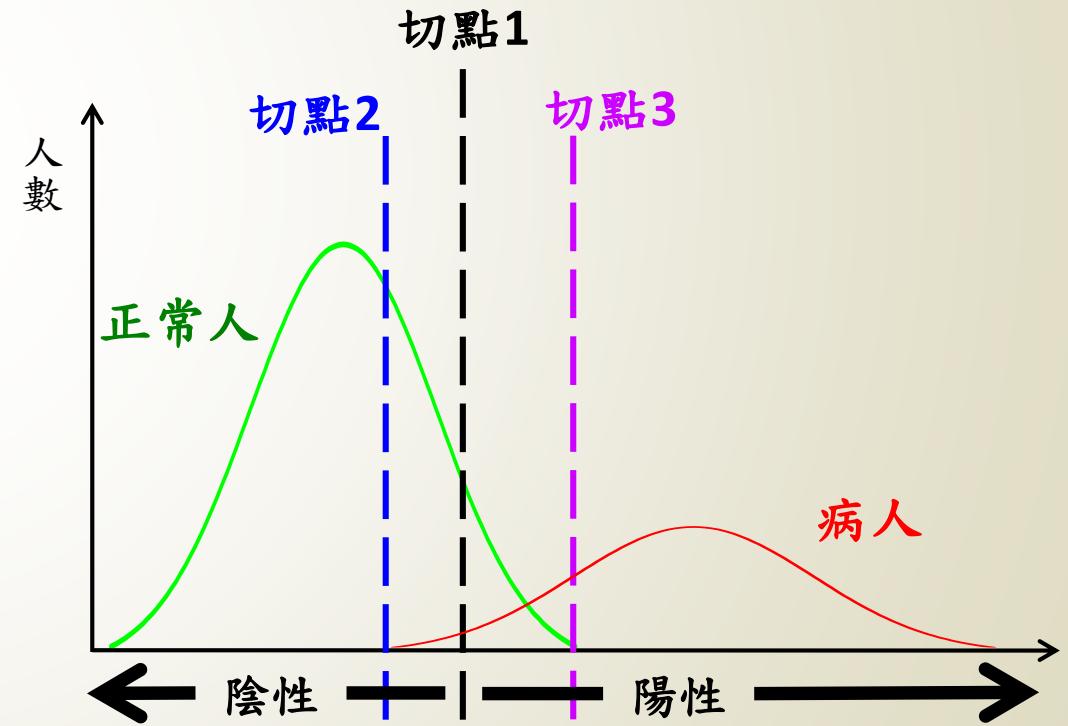
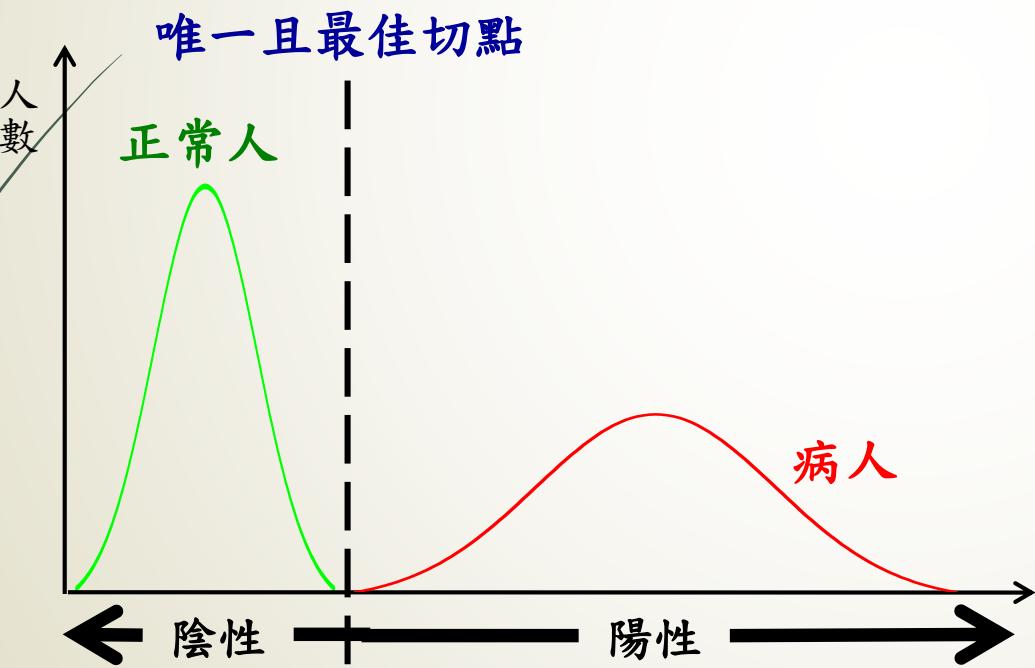
ROC Curve Analysis

AUC	Discrimination
0.5	No discrimination
0.7-0.8	Acceptable discrimination
0.8-0.9	Excellent discrimination
0.9-1.0	Outstanding discrimination



ROC Curve Analysis

Cut-point



ROC Curve Analysis

► Youden's index

- 反映在有疾病和沒有疾病的陽性結果可能機率
- 公式
 - Sensitivity + Specificity - 1
 - Sensitivity - False positive
- Range 0-1
- 不受盛行率影響
- Maximum
 - Cut-point

ROC Curve Analysis

► 樣本量-分析結果推論的精確度

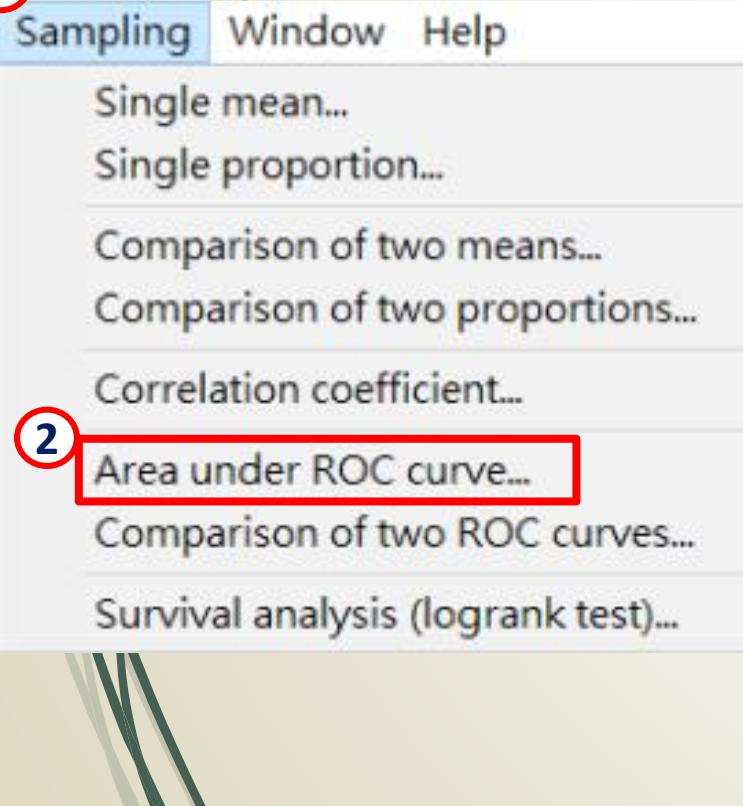
- 假設 : AUC = 0.8 、 $\alpha = 0.05$ 、 $\beta = 0.2$
- Medcalc 計算樣本數
 - **Sampling → Area under ROC curve**
 - Type I error (Alpha, Significance) = 0.05
 - Type II error (Beta, 1-Power) = 0.20
 - Area under ROC curve = 0.80
 - Ratio of sample sizes in negative/positive groups = 1

ROC Curve Analysis

► MedCalc 計算樣本數

- Sample size → Area under ROC curve

1



2

Sampling Window Help

Type I error (Alpha, Significance):

0.05
0.20
0.10
0.05
0.025
0.01
0.005
0.001
0.0005
0.0001

Type II error (Beta, 1-Power):

0.20
0.20
0.10
0.05
0.025
0.01
0.005
0.001
0.0005
0.0001

Sampling: area under ROC curve

Type I and II error

Type I error (Alpha, Significance): 0.05

Type II error (Beta, 1-Power): 0.20

Input

Area under ROC curve: 0.8

Null Hypothesis value: 0.5

Ratio of sample sizes in negative / positive groups: 1

Results

Number of positive cases required: 13

Number of negative cases required: 13

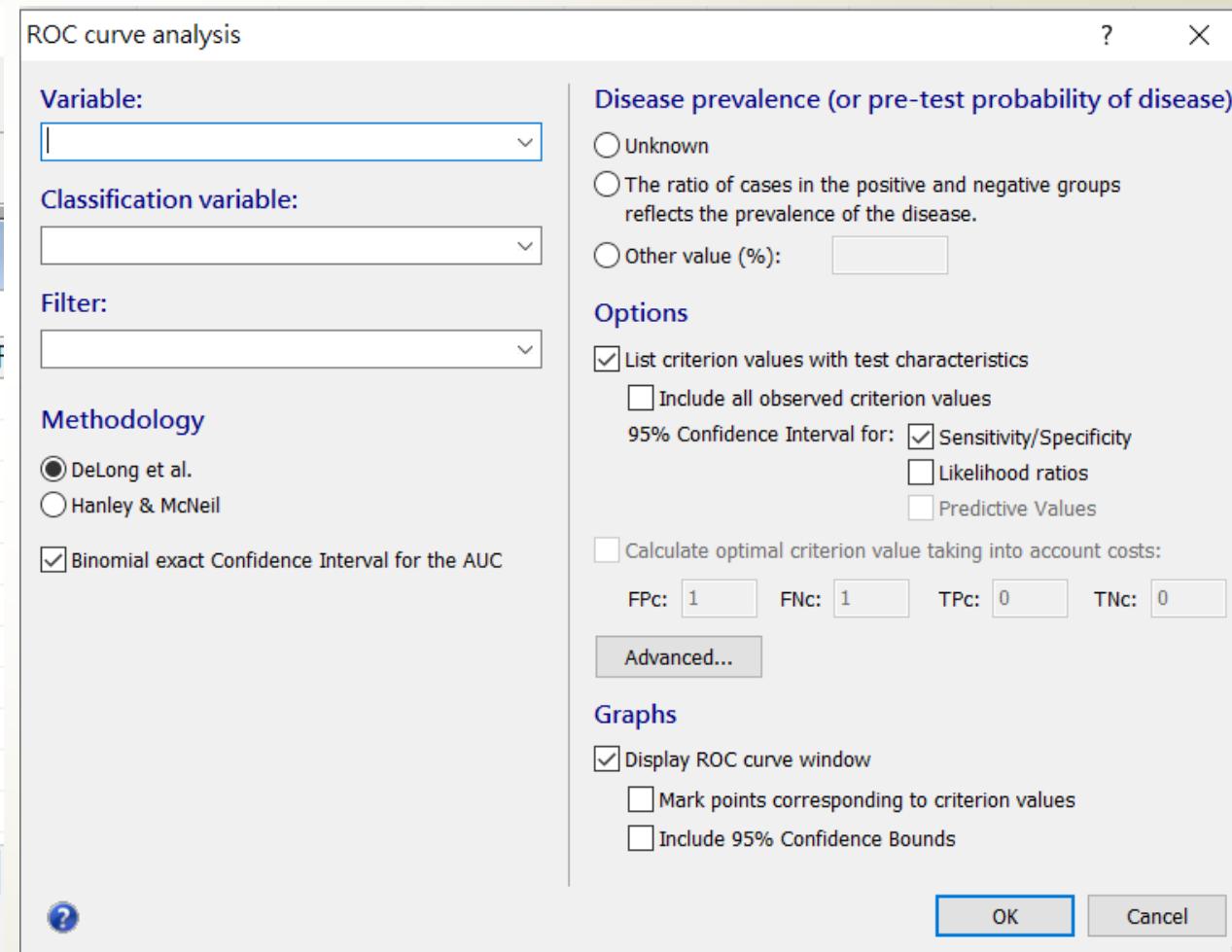
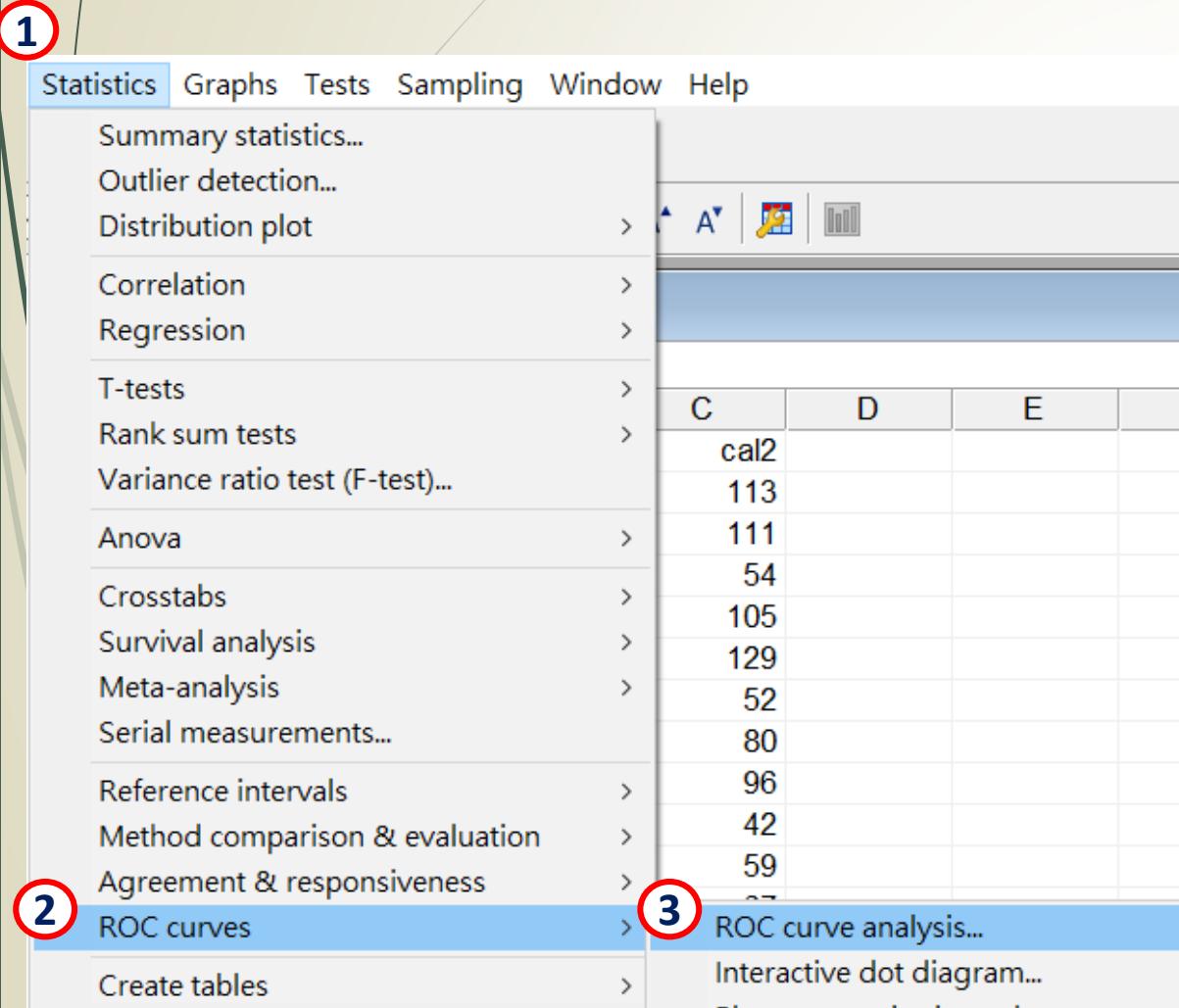
Total sample size (both groups together): 26

		Type I Error - Alpha			
		0.20	0.10	0.05	0.01
Type II Error	0.20	7 + 7	10 + 10	13 + 13	20 + 20
	0.10	10 + 10	13 + 13	17 + 17	24 + 24
	0.05	12 + 12	16 + 16	20 + 20	28 + 28
	0.01	18 + 18	22 + 22	26 + 26	36 + 36

Calculate Exit

ROC Curve Analysis (MedCalc)

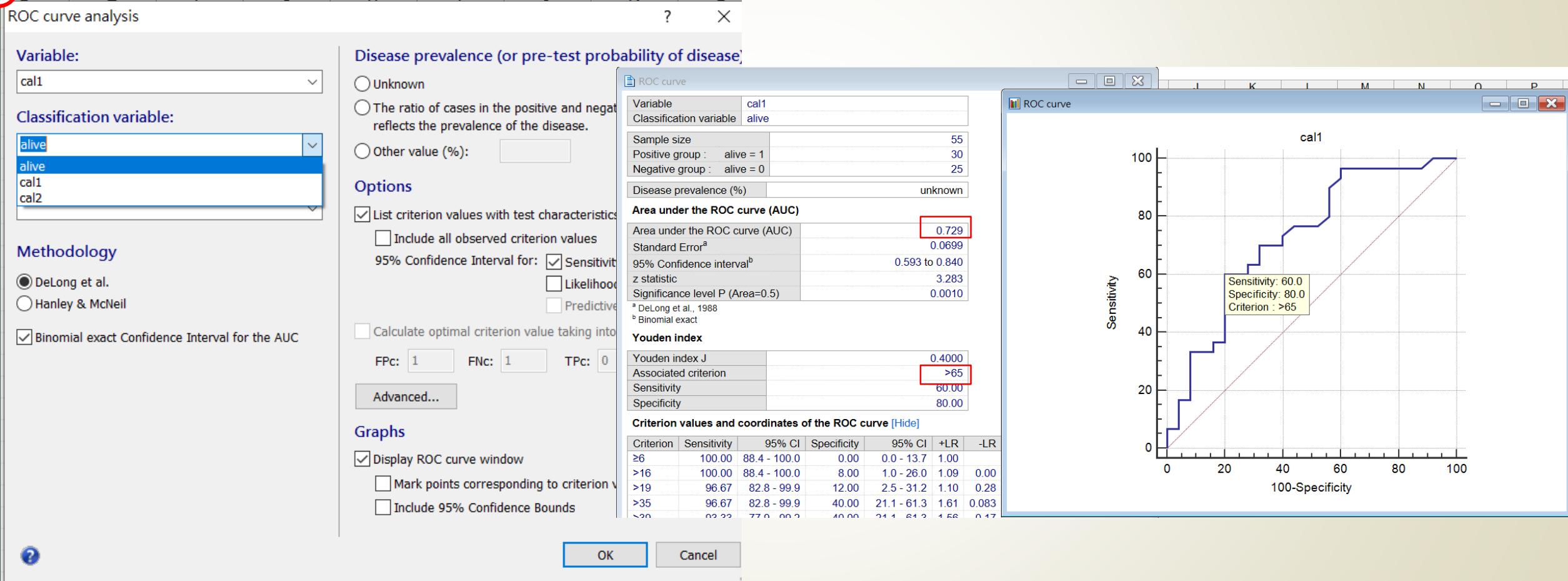
► Statistics → ROC curves → ROC Curve Analysis



ROC Curve Analysis (MedCalc)

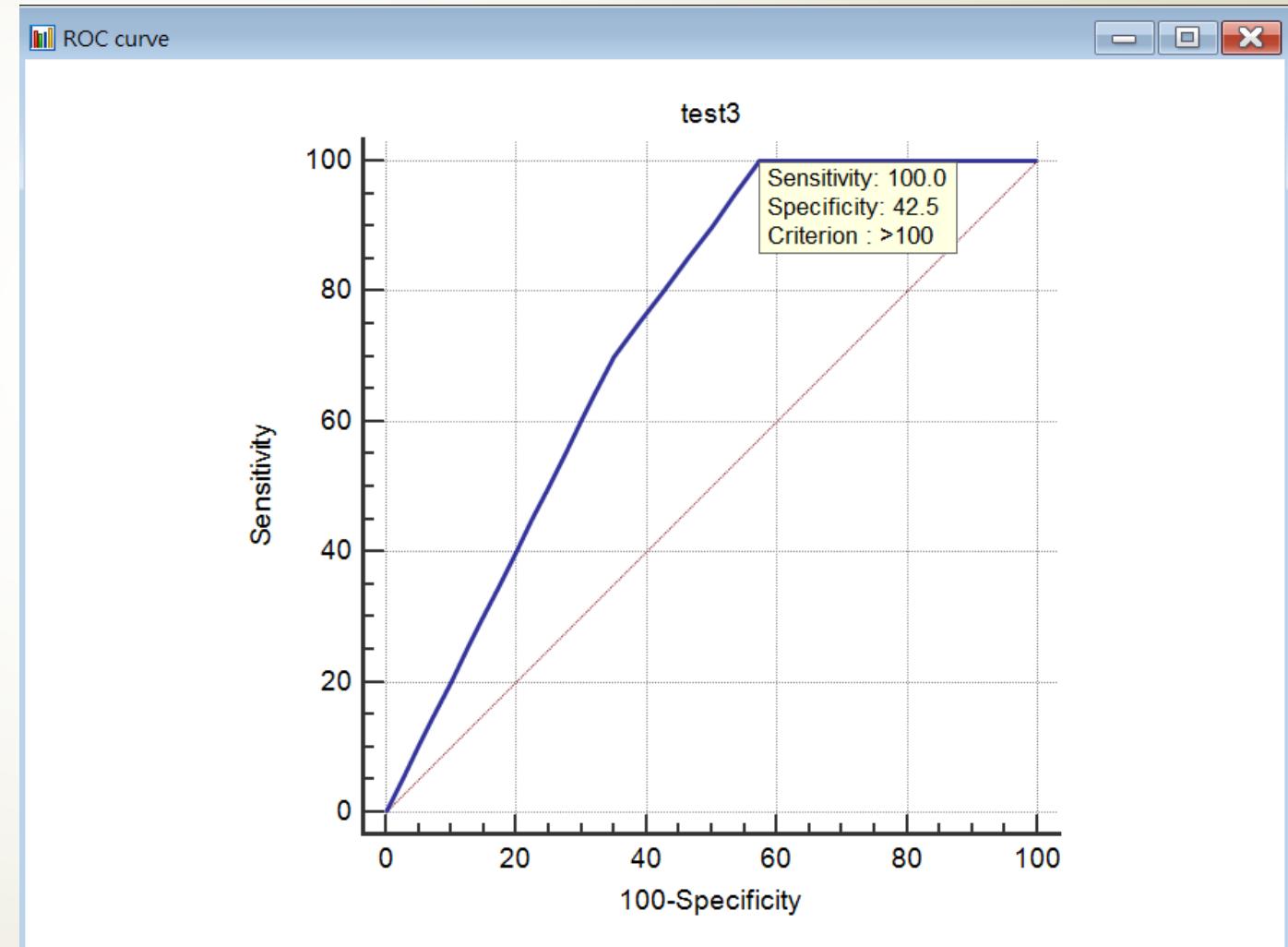
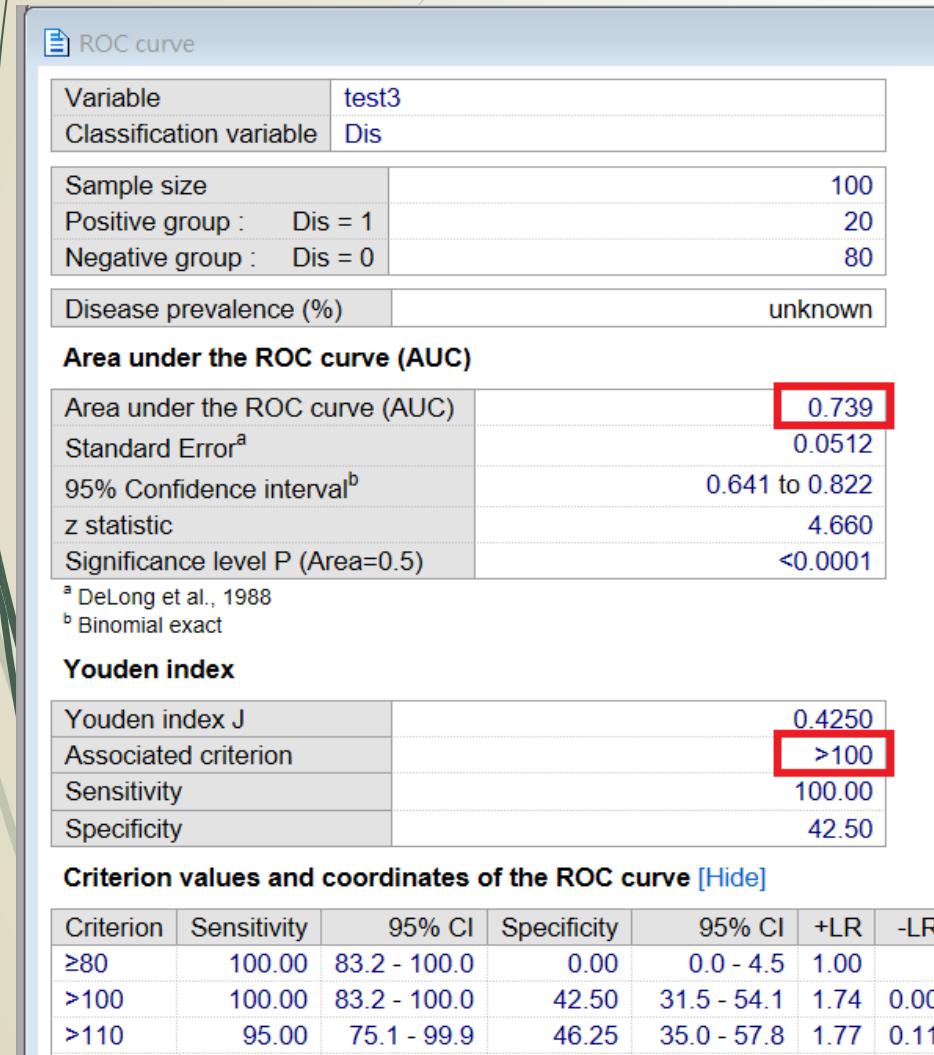
► Statistics → ROC curves → ROC Curve Analysis

4



ROC Curve Analysis (MedCalc)

► Statistics → ROC curves → ROC Curve Analysis



ROC Curve Analysis (MedCalc)

► Statistics → ROC curves → ROC Curve Analysis

ROC curve analysis

Variable: test3

Classification variable: Dis

Filter: []

Methodology

- DeLong et al.
- Hanley & McNeil
- Binomial exact Confidence Interval for the AUC

Disease prevalence (or pre-test probability of disease)

- Unknown
- The ratio of cases in the positive and negative groups reflects the prevalence of the disease.
- Other value (%):

Options

- List criterion values with test characteristics
 - Include all observed criterion values
 - 95% Confidence Interval for: Sensitivity/Specificity
 - Likelihood ratios
 - Predictive Values
- Calculate optimal criterion value taking into account costs:

FPC: FNC: TPC: TNC:

Graphs

- Display ROC curve window
 - Mark points corresponding to criterion values
 - Include 95% Confidence Bounds

OK **Cancel**

ROC curve	
Sample size	100
Positive group : Dis = 1	20
Negative group : Dis = 0	80
Disease prevalence (%)	
Area under the ROC curve (AUC)	
Area under the ROC curve (AUC)	0.739
Standard Error ^a	0.0512
95% Confidence interval ^b	0.641 to 0.822
z statistic	4.660
Significance level P (Area=0.5)	<0.0001
^a DeLong et al., 1988	
^b Binomial exact	
Youden index	
Youden index J	0.4250
Associated criterion	>100
Sensitivity	100.00
Specificity	42.50

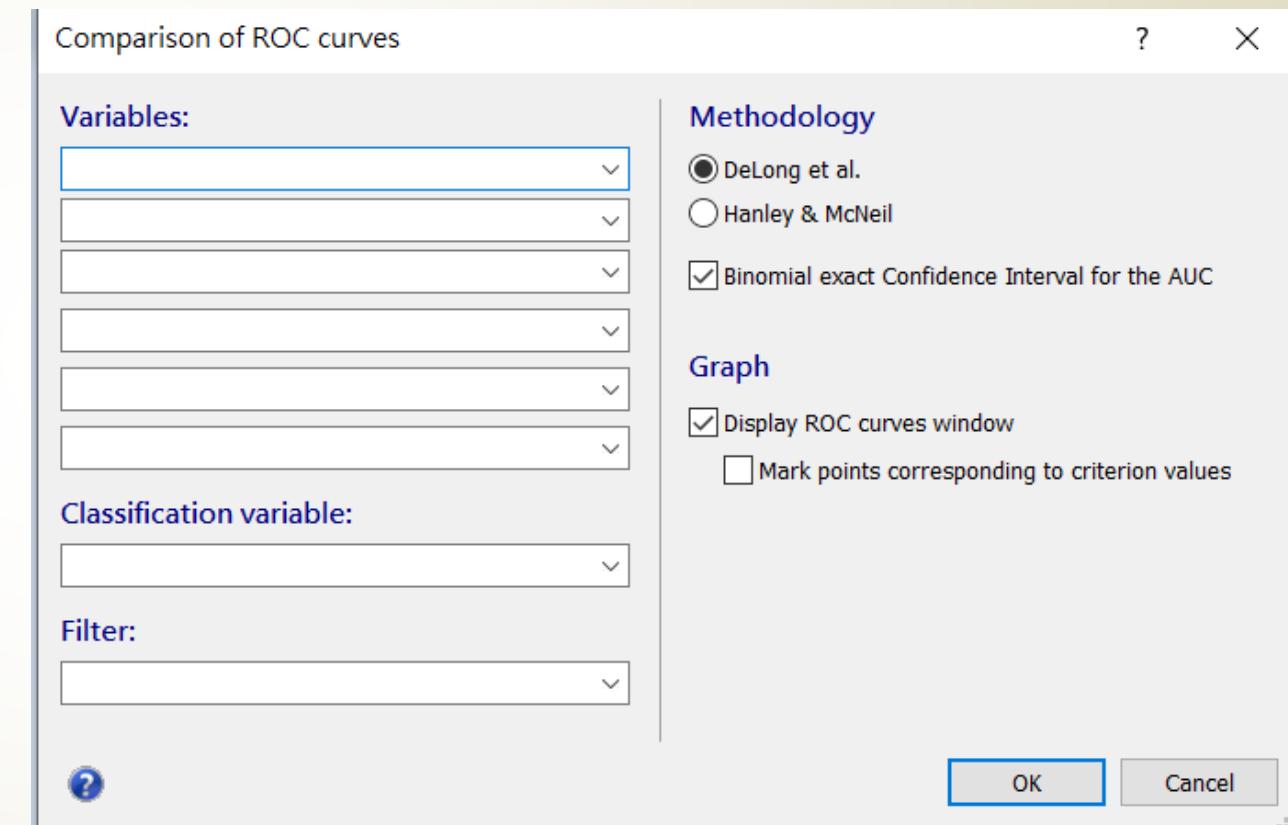
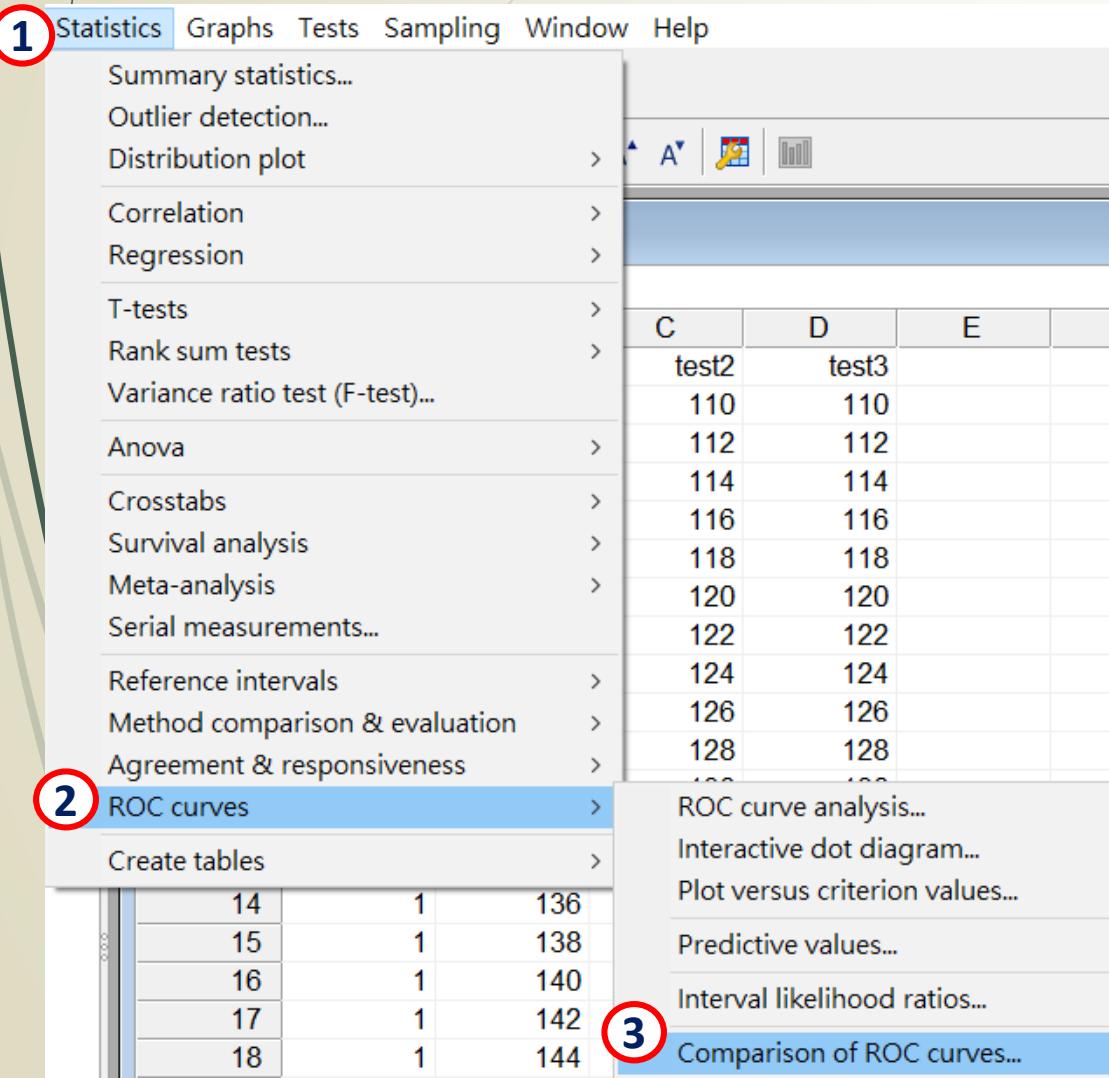
ROC Curve Analysis (MedCalc)

► Statistics → ROC curves → ROC Curve Analysis

Criterion values and coordinates of the ROC curve [Hide]												
Criterion	Sensitivity	95% CI	Specificity	95% CI	+LR	95% CI	-LR	95% CI	+PV	95% CI	-PV	95% CI
≥80	100.00	83.2 - 100.0	0.00	0.0 - 4.5	1.00	1.0 - 1.0			20.0	12.7 - 29.2		
>80	100.00	83.2 - 100.0	2.50	0.3 - 8.7	1.03	1.0 - 1.1	0.00		20.4	12.9 - 29.7	100.0	15.8 - 100.0
>82	100.00	83.2 - 100.0	5.00	1.4 - 12.3	1.05	1.0 - 1.1	0.00		20.8	13.2 - 30.3	100.0	39.8 - 100.0
>84	100.00	83.2 - 100.0	7.50	2.8 - 15.6	1.08	1.0 - 1.2	0.00		21.3	13.5 - 30.9	100.0	54.1 - 100.0
>86	100.00	83.2 - 100.0	10.00	4.4 - 18.8	1.11	1.0 - 1.2	0.00		21.7	13.8 - 31.6	100.0	63.1 - 100.0
>88	100.00	83.2 - 100.0	12.50	6.2 - 21.8	1.14	1.1 - 1.2	0.00		22.2	14.1 - 32.2	100.0	69.2 - 100.0
>90	100.00	83.2 - 100.0	17.50	9.9 - 27.6	1.21	1.1 - 1.3	0.00		23.3	14.8 - 33.6	100.0	76.8 - 100.0
>92	100.00	83.2 - 100.0	22.50	13.9 - 33.2	1.29	1.1 - 1.5	0.00		24.4	15.6 - 35.1	100.0	81.5 - 100.0
>94	100.00	83.2 - 100.0	27.50	18.1 - 38.6	1.38	1.2 - 1.6	0.00		25.6	16.4 - 36.8	100.0	84.6 - 100.0
>96	100.00	83.2 - 100.0	32.50	22.4 - 43.9	1.48	1.3 - 1.7	0.00		27.0	17.4 - 38.6	100.0	86.8 - 100.0
>98	100.00	83.2 - 100.0	37.50	26.9 - 49.0	1.60	1.4 - 1.9	0.00		28.6	18.4 - 40.6	100.0	88.4 - 100.0
>100	100.00	83.2 - 100.0	42.50	31.5 - 54.1	1.74	1.4 - 2.1	0.00		30.3	19.6 - 42.9	100.0	89.7 - 100.0
>110	95.00	75.1 - 99.9	46.25	35.0 - 57.8	1.77	1.4 - 2.2	0.11	0.02 - 0.7	30.6	19.6 - 43.7	97.4	86.2 - 99.9
>112	90.00	68.3 - 98.8	50.00	38.6 - 61.4	1.80	1.4 - 2.3	0.20	0.05 - 0.8	31.0	19.5 - 44.5	95.2	83.8 - 99.4

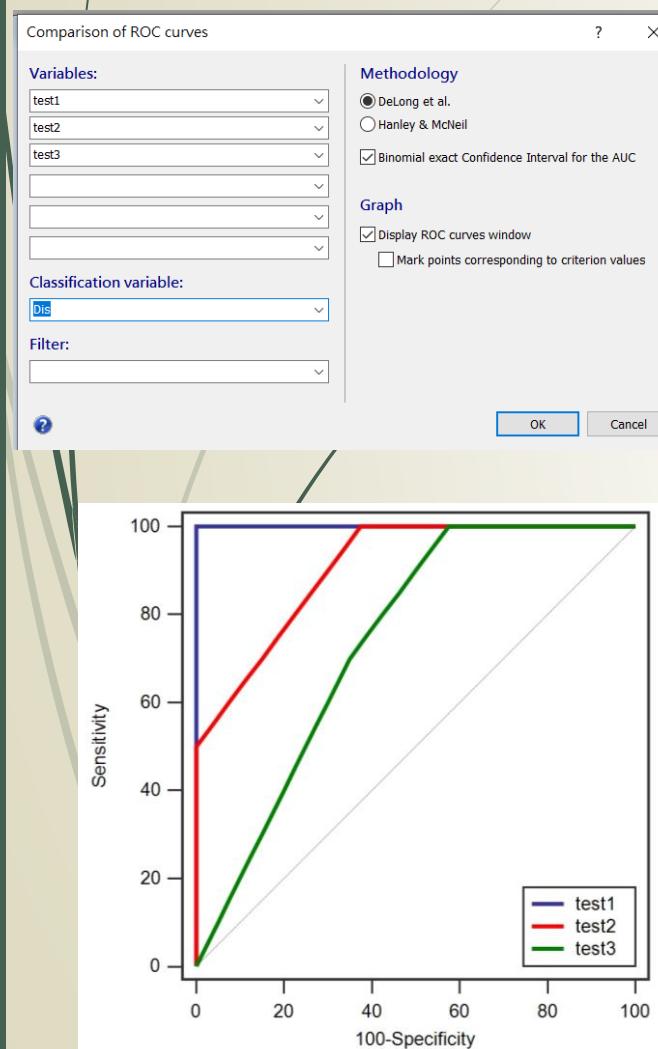
ROC Curve Analysis (MedCalc)

► Statistics → ROC curves → Comparison of ROC Curves



ROC Curve Analysis (MedCalc)

► Statistics → ROC curves → Comparison of ROC Curves



	AUC	SE ^a	95% CI ^b
test1	1.000	0.000	0.964 to 1.000
test2	0.906	0.0324	0.831 to 0.955
test3	0.739	0.0512	0.641 to 0.822

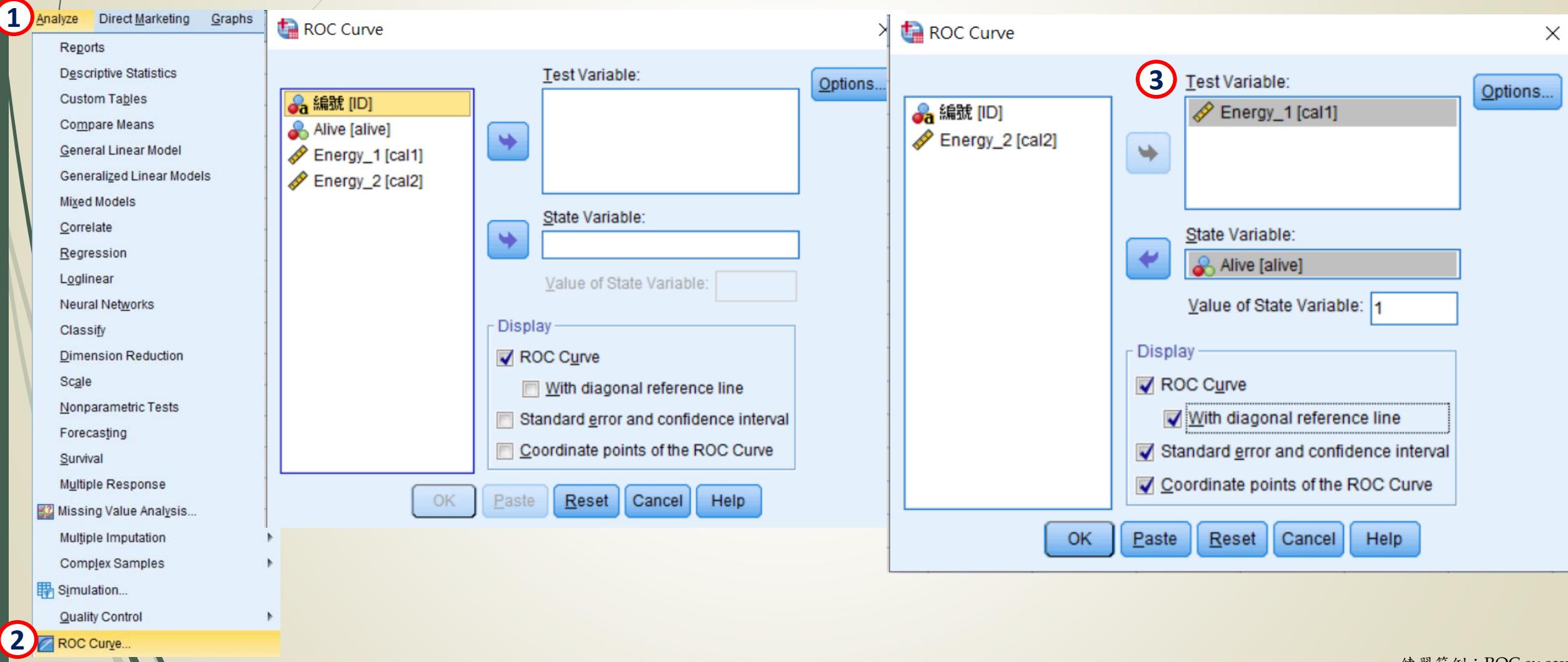
^a DeLong et al., 1988
^b Binomial exact

Pairwise comparison of ROC curves	
test1 ~ test2	
Difference between areas	0.0937
Standard Error ^c	0.0324
95% Confidence Interval	0.0302 to 0.157
z statistic	2.892
Significance level	P = 0.0038
test1 ~ test3	
Difference between areas	0.261
Standard Error ^c	0.0512
95% Confidence Interval	0.161 to 0.362
z statistic	5.099
Significance level	P < 0.0001
test2 ~ test3	
Difference between areas	0.168
Standard Error ^c	0.0349
95% Confidence Interval	0.0991 to 0.236
z statistic	4.797
Significance level	P < 0.0001

^c DeLong et al., 1988

ROC Curve Analysis (SPSS)

► Analyze → ROC curve



ROC Curve Analysis (SPSS)

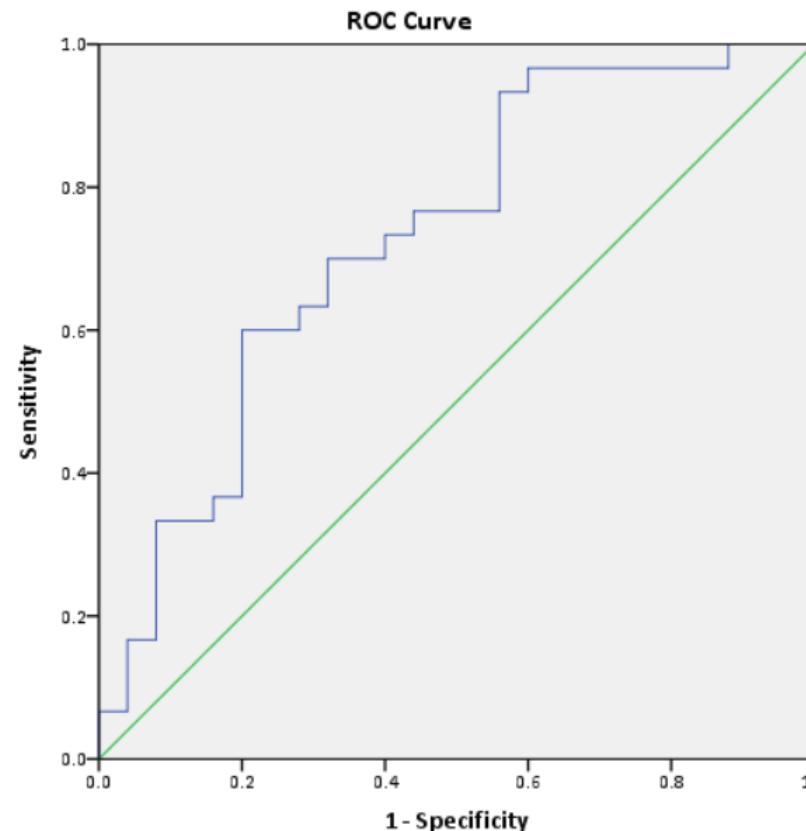
ROC Curve

Case Processing Summary

Alive	Valid N (listwise)
Positive ^a	30
Negative	25

Larger values of the test result variable(s) indicate stronger evidence for a positive actual state.

a. The positive actual state is Alive.



Area Under the Curve

Test Result Variable(s): Energy_1

Area	Std. Error ^a	Asymptotic Sig. ^b	Asymptotic 95% Confidence Interval	
			Lower Bound	Upper Bound
.729	.069	.004	.594	.865

a. Under the null hypothesis of no discrimination.

b. Null hypothesis significance test.

Cooper et al., 2014

Test Result Variable(s):

Positive if Greater Than or Equal To ^a	Sensitivity	1 - Specificity
4.82	1.000	1.000
10.68	1.000	.960
17.07	1.000	.920
18.76	1.000	.880
21.61	.967	.880
24.43	.967	.840
25.66	.967	.800

$$\text{AUC} = 0.73 \\ (0.59-0.87)$$

Acceptable discrimination

ROC Curve Analysis (SPSS & Excel)

► Cut-point

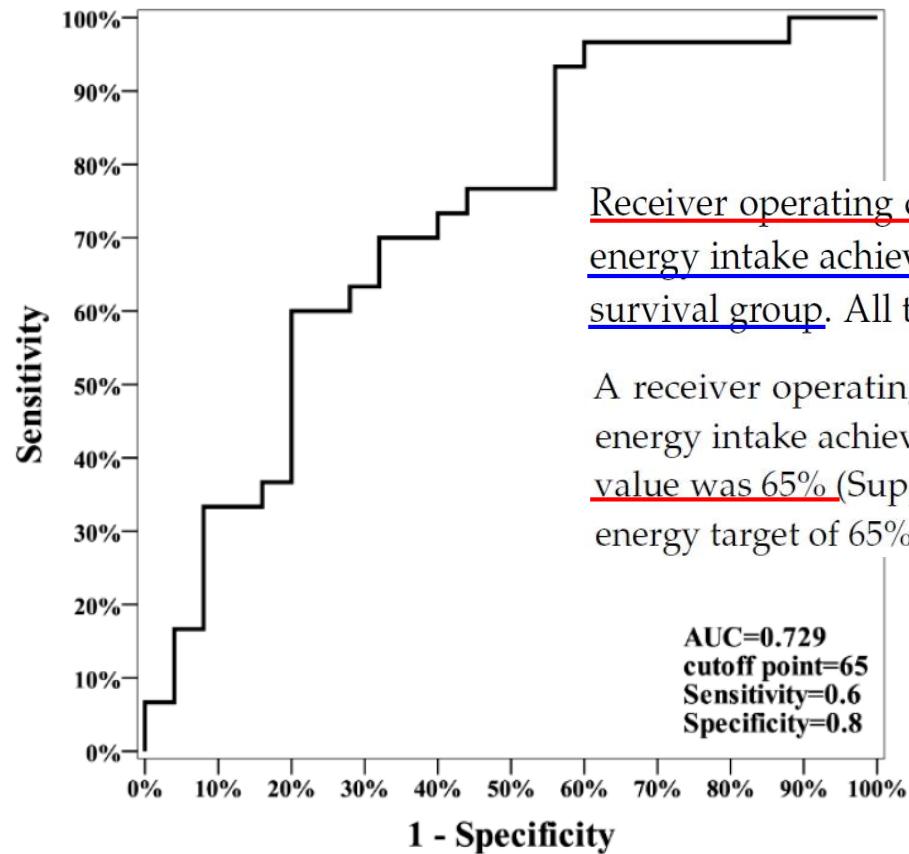
- Youden's index (Maximum)
 - Sensitivity + Specificity - 1

IF : X ✓ fx =B4+D4-1

	A	B	C	D	E
1	Coordinates of the Curve				
2	Test Result Variable(s):				
3	Positive if Greater Than or Equal To ^a	Sensitivity	1 - Specificity	Specificity	Youden's index
4	65.22	.600	.200	0.800	=B4+D4-1
5	54.90	.700	.320	0.680	0.380
6	40.99	.933	.560	0.440	0.373
7	36.66	.967	.600	0.400	0.367
8	66.28	.567	.200	0.800	0.367
9	64.15	.600	.240	0.760	0.360
10	60.46	.633	.280	0.720	0.353
11	55.91	.667	.320	0.680	0.347
12	41.64	.900	.560	0.440	0.340
13	53.00	.700	.360	0.640	0.340
14	39.65	.933	.600	0.400	0.333
15	66.95	.533	.200	0.800	0.333

Reference

Supplementary Materials



Receiver operating characteristic (ROC) curves were used to evaluate the discriminative ability of energy intake achievement rates on day 3 after the initiation of small bowel feeding to identify the survival group. All tests were two-sided, with $p < 0.05$ considered significant.

A receiver operating characteristic (ROC) curve was used to evaluate the discriminative ability of energy intake achievement rates 3 days after SBEN initiation to identify the survival group; the cutoff value was 65% (Supplement Figure S1). In the survival group, two-thirds of the patients achieved the energy target of 65%.

Figure 1. Receiver operating characteristic (ROC) curve to determine the cutoff point for the feeding target between surviving and non-surviving malnourished patients administered SBEN.

Reference

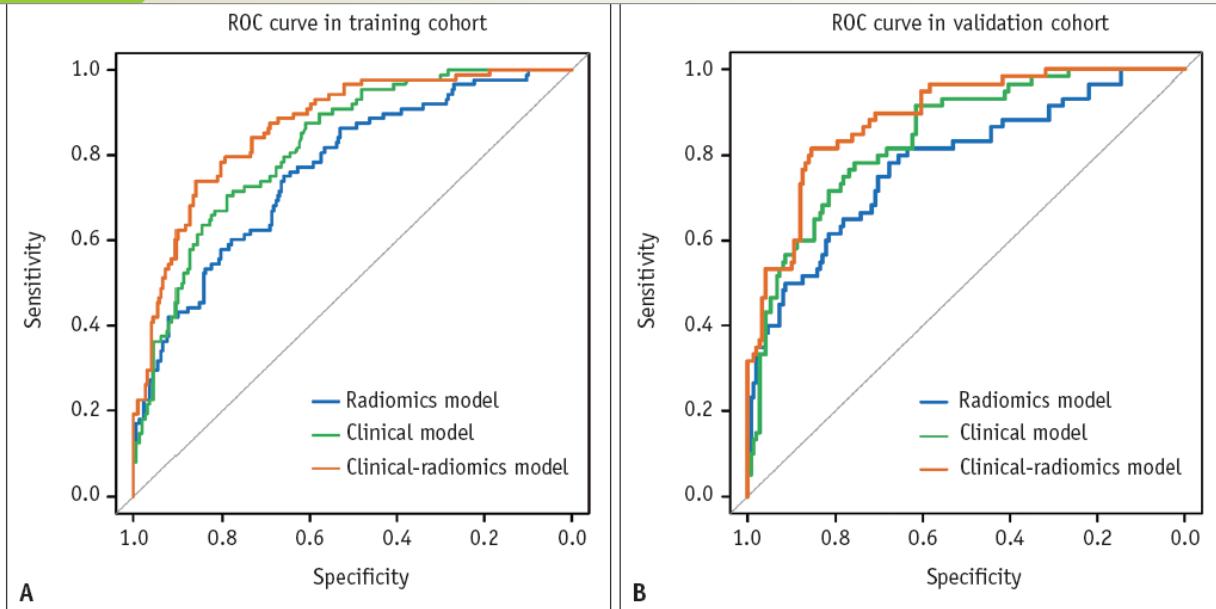


Fig. 2. ROC curves of the radiomics model, clinical model, and clinical-radiomics model in the training (A) and validation (B) cohorts. ROC = receiver operating characteristic

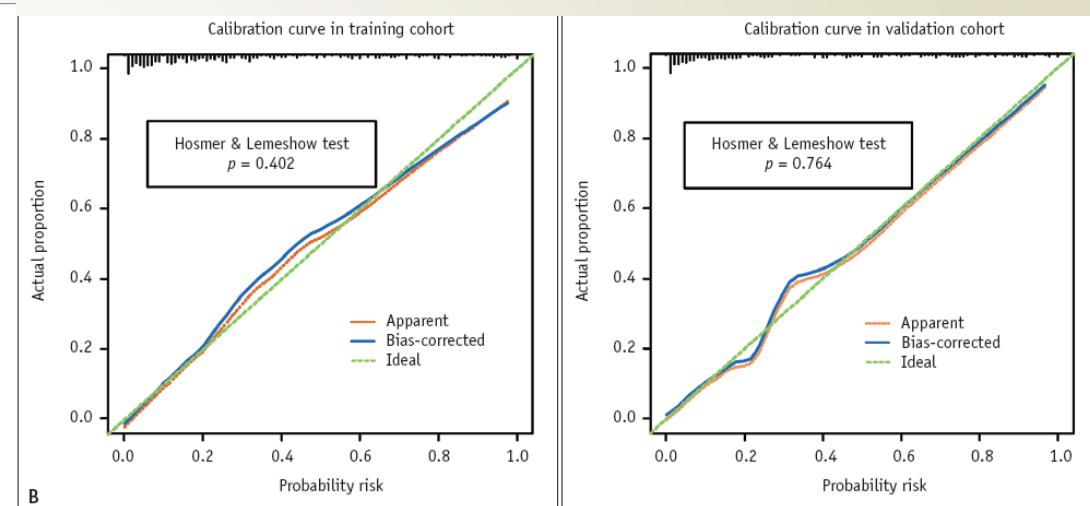


Fig. 3. The clinical-radiomics nomogram for predicting acute ischemic stroke outcomes.
A. The developed nomogram based on the clinical-radiomics prediction model to predict the risk of poor stroke outcome. Diabetes: 0, no diabetes; 1, diabetes. Sex: 0, female; 1, male. Stroke history: 0, no stroke history; 1, stroke history; mRS_{baseline}: 0, ≤ 2; 1, > 2. B. Calibration curves for the nomogram in the training and validation cohorts. The green dashed line represents the ideal prediction and the red dashed line represents the predictive ability of the nomogram. The closer the dashed red line fit to the dashed green line, the greater the prediction accuracy of the nomogram. C. Decision curve analysis for the nomogram. The black line represents the net benefit of assuming no stroke patients have

The predictive performance of the radiomics, clinical, and clinical-radiomics models was evaluated using **receiver operating characteristic (ROC) curves**. The area under the ROC curve (**AUC**) and balanced **sensitivity** and **specificity** at the cutoff yielding the largest **Youden index** value were calculated. The performance of the three models was tested in the training and validation cohorts. The Delong test was used to compare the AUC between the models. The calibration curve and **Hosmer–Lemeshow test** were used to assess the calibration performance of the clinicalradiomics nomogram.

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Thank you

問卷調查



For your attention!!