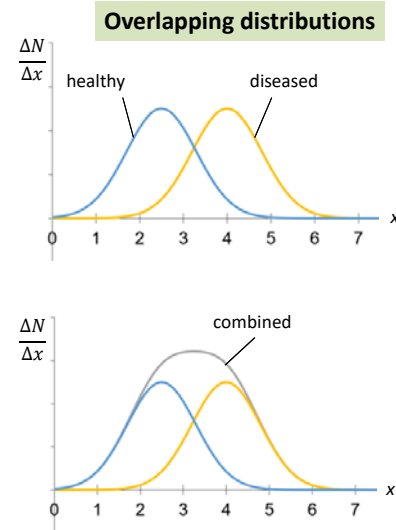


KAD 2022.11.11



everything has a **distribution** (eye color, height, cholesterol level,...)

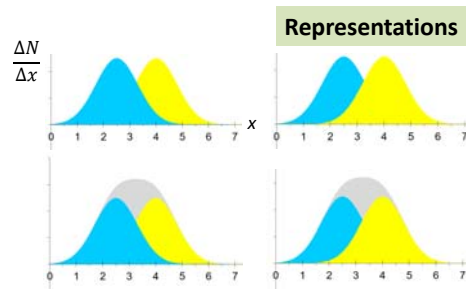
consider a continuous variable with a different distribution in the diseased population than in the healthy one

suppose that the measurable parameter is typically **larger** in the **diseased** population than in the healthy one (if smaller, the reciprocal of the original parameter can be used)

the figure shows two such density functions; the area under the curve corresponds to the number of individuals

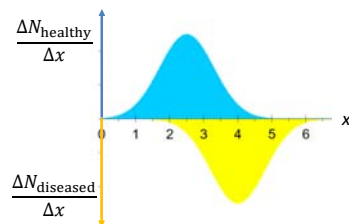
in the present example the number of healthy and diseased is the same (the standard deviation of the parameter is the same)

2



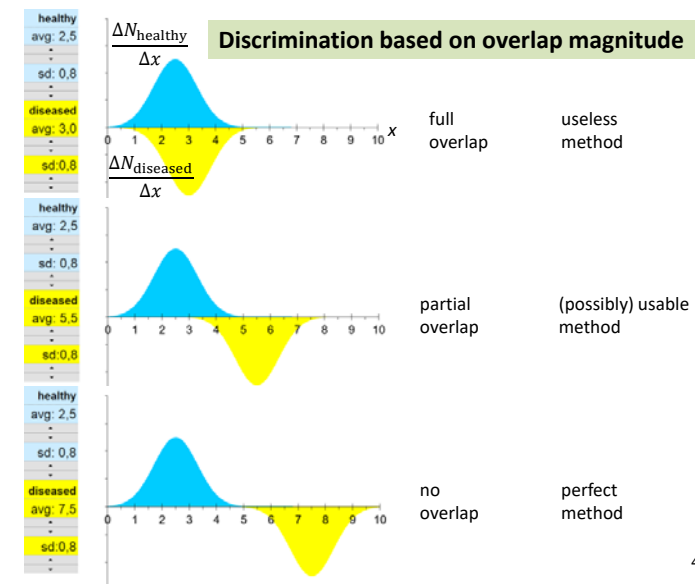
due to the great importance of the areas under the curve, we prefer an image that colors the areas instead of a line drawing

due to the overlaps, correct coloring is difficult (or impossible) in the usual representation



proposed new representation: instead of the negative axis, another positive axis, for the diseased

3



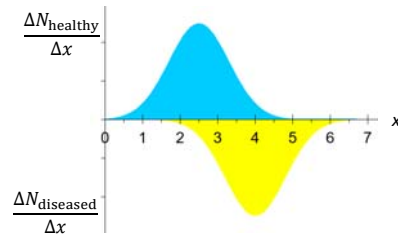
4

Prevalence

frequency of diseased in examined population

measure of how common the disease is

= probability prior to test
= a-priori-probability

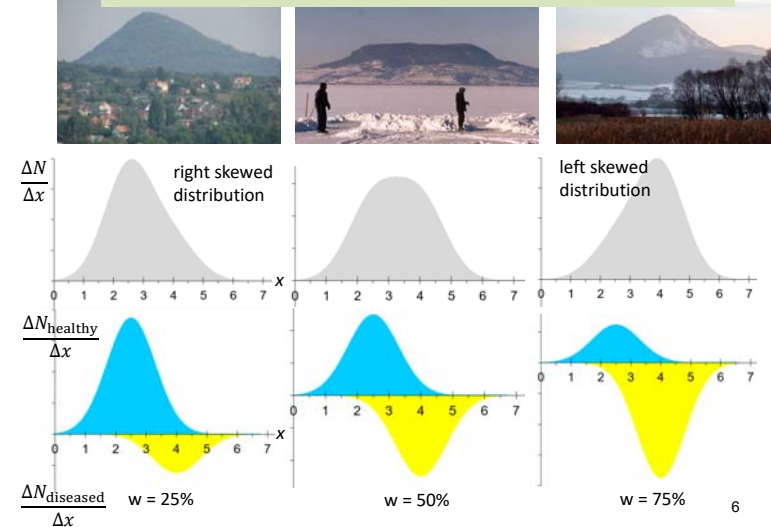


$$w = \frac{\text{diseased}}{\text{total}} = \frac{\text{diseased}}{\text{diseased} + \text{healthy}} = \frac{\text{de} - \text{sp}}{\text{se} - \text{sp}}$$

cf: incidence = the number of new cases in a given period and in a given number of population, e.g. 29 per year, per 10 000 people

5

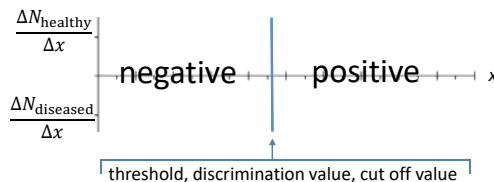
Effect of prevalence on combined distributions



6

A negative test result below the threshold and a positive test result above it

among the possible measurement parameter values, by designating a **threshold** value, we decide which will be the positive values and which are the negative ones according to the test method



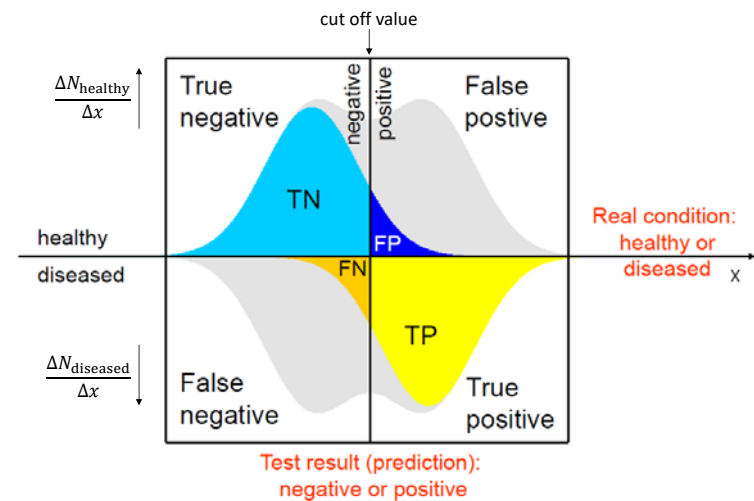
the wish/desire/request that the diseased and the positive, respectively healthy and negative match each other as much as possible

however, the **classification** is almost never perfect:

- there will be diseased who are positive: true positive, TP ✓
- there will be diseased who are negative: false negative, FN ✗
- there will be healthy who are negative: true negative, TN ✓
- there will be healthy who are positive: false positive, FP ✗

7

Confusion matrix



8

Parameters of diagnostic „goodness”

based on one (or more) measured parameters diagnostic tests divide the examined into (test) **positive** and (test) **negative** groups

the “goodness” of grouping **cannot** be characterized by a single number

(a) how well does it catch those **to be caught**?

e.g. the probability of a COVID infected stating/determining to be positive

(b) how well does it leave those **to be left alone**?

e.g. the probability of claiming to be negative for a person not infected with a COVID

(c) how reliable is a **positive test result**?

in the case of a positive test result, how certain the patient is diseased

e.g. in the case of a positive COVID test, how certain it is that the person is infected with COVID

(d) how reliable the **negative test result** is?

in the case of a negative test result, how certain the person is healthy

e.g. in the case of a negative COVID test, how certain it is that the person is not infected with COVID

9

The goodness of a test can be described in terms of the following diagnostic parameters

Sensitivity

Specificity

only 3 independent!

PPV, relevance

NPV, segregation

Every method must be compared with a reference-method: **gold standard** method known to always work (sometimes only the result of an autopsy)



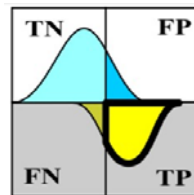
10

Diagnostic sensitivity

= positive within diseased

= true positive rate

= recall rate



probability that the test finds the diseased positive

$$\frac{\text{TP}}{\text{TP} + \text{FN}} = \text{se} = \frac{\text{true positive}}{\text{diseased}} = \frac{\text{TP}}{\text{TP} + \text{FN}} = p(\text{positive}|\text{diseased})$$

discr. threshold ↓ sens. ↑

Large-sensitivity tests are required:

In early diagnosis (screening) so that few patients remain unrecognized.

If the risk of disease is higher than the risk of treatment.

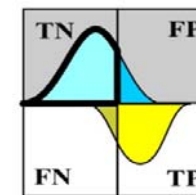
11

Diagnostic specificity

= negative among healthy

= true negative rate

= true negative rate



probability that the test finds a healthy negative

$$\frac{\text{TN}}{\text{TN} + \text{FP}} = \text{sp} = \frac{\text{true negative}}{\text{healthy}} = \frac{\text{TN}}{\text{TN} + \text{FP}} = p(\text{negative}|\text{healthy})$$

discr. threshold ↑ spec. ↑

High-specificity tests are important:

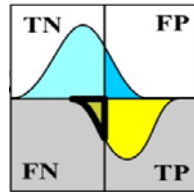
When the false positive values have severe consequences (e.g. surgery).

When the risk of treatment is higher than the risk of disease.

12

Diagnostic False Negative Rate

Type-II error



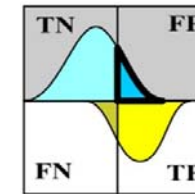
the probability that the test will find a diseased negative
negative among diseased

$$\frac{\text{FN}}{\text{FN} + \text{TP}} = 1 - \text{se} = \frac{\text{FN}}{\text{diseased}} = \frac{\text{FN}}{\text{FN} + \text{TP}} = p(\text{negative}|\text{diseased})$$

13

Diagnostic False Positive Rate

Type-I error



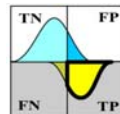
the probability that the test will find a healthy positive
positive among the healthy

$$\frac{\text{FP}}{\text{TN} + \text{FP}} = 1 - \text{sp} = \frac{\text{FP}}{\text{healthy}} = \frac{\text{FP}}{\text{TN} + \text{FP}} = p(\text{positive}|\text{healthy})$$

14

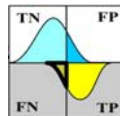
Horizontal rates are independent of prevalence

sensitivity
(se)



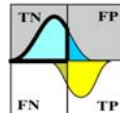
$$\text{se} = \frac{\text{TP}}{\text{TP} + \text{FN}}$$

false negative rate
(1-se)



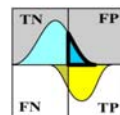
$$1 - \text{se} = \frac{\text{FN}}{\text{FN} + \text{TP}}$$

specificity
(sp)



$$\text{sp} = \frac{\text{TN}}{\text{TN} + \text{FP}}$$

false positive rate
(1-sp)



$$1 - \text{sp} = \frac{\text{FP}}{\text{TN} + \text{FP}}$$

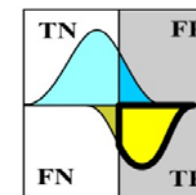
15

Predictive values (vertical rates)

a-posteriori-probabilities; they depend strongly on prevalence

Positive predictive value

= PPV
= predictive value positive
= PVP
= diagnostic relevance



probability of disease if test is positive
diseased among positives

$$\frac{\text{TP}}{\text{TP} + \text{FP}} = \text{PPV} = \frac{\text{TP}}{\text{positive}} = \frac{\text{TP}}{\text{TP} + \text{FP}} = \frac{\text{se} \cdot w}{\text{se} \cdot w + (1 - \text{sp}) \cdot (1 - w)} = p(\text{diseased}|\text{positive})$$

16

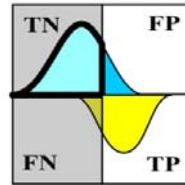
Negative predictive value

= NPV

= predictive value negative

= PVN

= diagnostic **segregation**



probability of health
if test is negative

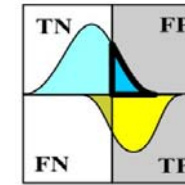
healthy among
negatives

$$\frac{\text{blue area}}{\text{total area}} = \text{NPV} = \frac{\text{TN}}{\text{negative}} = \frac{\text{TN}}{\text{TN} + \text{FN}} = \frac{\text{sp} \cdot (1 - w)}{\text{sp} \cdot (1 - w) + (1 - \text{se}) \cdot w} = p(\text{healthy}|\text{negative})$$

17

False alarm rate

= 1 - PPV



the probability of the
absence of the disease
if the test is positive

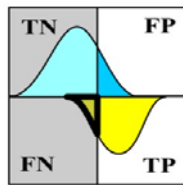
healthy among
positives

$$\frac{\text{blue area}}{\text{total area}} = 1 - \text{PPV} = \frac{\text{FP}}{\text{positive}} = \frac{\text{FP}}{\text{FP} + \text{TP}} = p(\text{healthy}|\text{positive})$$

18

False reassurance rate

= 1 - NPV



the probability of the
presence of the disease
if the test is negative

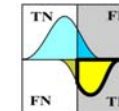
diseased among
negatives

$$\frac{\text{blue area}}{\text{total area}} = 1 - \text{NPV} = \frac{\text{FN}}{\text{negative}} = \frac{\text{FN}}{\text{FN} + \text{TN}} = p(\text{diseased}|\text{negative})$$

19

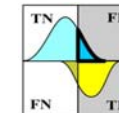
Vertical rates are dependent of prevalence

positive predictive
value
(PPV)



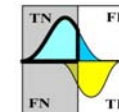
$$\text{PPV} = \frac{\text{TP}}{\text{FP} + \text{TP}}$$

false alarm rate
(1 - PPV)



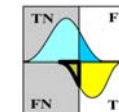
$$1 - \text{PPV} = \frac{\text{FP}}{\text{FP} + \text{TP}}$$

negative
predictive value
(NPV)



$$\text{NPV} = \frac{\text{TN}}{\text{TN} + \text{FN}}$$

false reassurance rate
(1 - NPV)



$$1 - \text{NPV} = \frac{\text{FN}}{\text{TN} + \text{FN}}$$

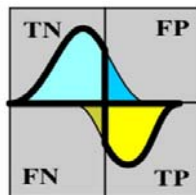
20

Diagnostic accuracy

= da=de

= efficacy/efficiency

= correct classification rate



probability of correct diagnosis

$$\frac{\text{TP} + \text{TN}}{\text{TP} + \text{TN} + \text{FN} + \text{FP}} = \text{de} = \frac{\text{TP} + \text{TN}}{\text{total}} = \frac{\text{TP} + \text{TN}}{\text{TN} + \text{FP} + \text{FN} + \text{TP}} = \frac{\text{se} \cdot w + \text{sp} \cdot (1 - w)}{1}$$

often: discrimination threshold is chosen so that accuracy is maximized

21

Effect of prevalence

case1: $w = 50\%$

NPV = 94.7%

sp = 90%

		Test	
		negative	positive
Gold-standard	healthy	90	10
	diseased	5	95

se = 95%

(de = 92.5%)

PPV = 90.5%

NPV = 99.4%

Case 2: $w = 10\%$

sp = 90%

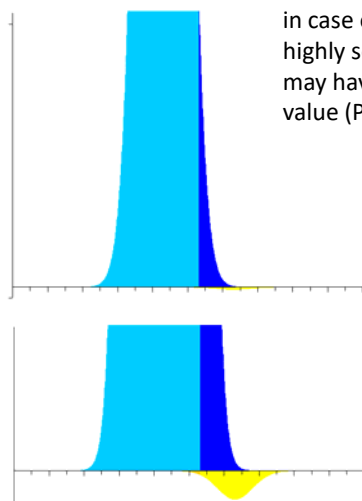
		Test	
		negative	positive
Gold-standard	healthy	810	90
	diseased	5	95

se = 95%

(de = 90.5%)

PPV = 51.4%

22



in case of very small prevalence a highly sensitive and specific test may have low positive predictive value (PPV)

prevalence = 0.1 %

sensitivity = 98 %

specificity = 98 %

PPV = 4 %

23

A patient comes to your office frantic over the results of a home HIV test. The test touts 99% sensitivity and 99% specificity. On questioning, you determine that this patient is at low risk for HIV; given your assessment of his risk factors, you believe he comes from a population group that has a baseline prevalence of HIV of 1 in 100,000. He now presents to you with a positive result on his home HIV test. Given his baseline risk and the positive home test, what are the chances that this patient is actually HIV positive?

(PPV = $9.89 \times 10^{-4} \cong 0.001$)

Stuart Spitalnic: Test properties I: Sensitivity, specificity, and predictive values; Hospital Physician, September 2004, 27-31

24

Overview

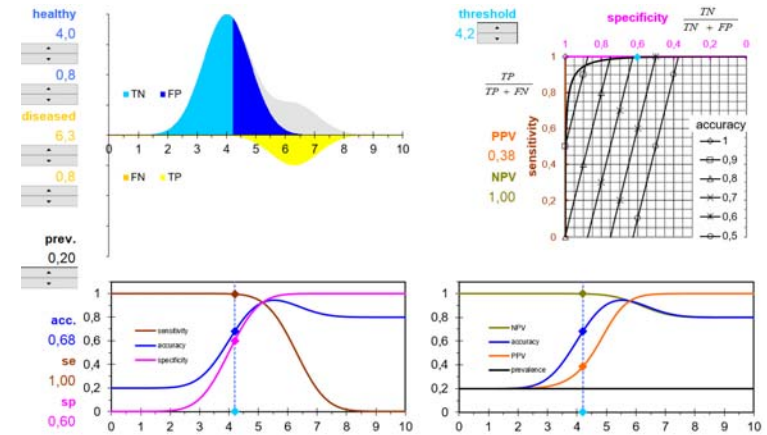
Sensitivity	se	$\frac{TP}{TP + FN}$	$p(P D)$	positive within diseased	True Positive Rate	prevalence-independent
Specificity	sp	$\frac{TN}{TN + FP}$	$p(N H)$	negative among healthy	True Negative Rate	
False Negative Rate	1-se	$\frac{FN}{TP + FN}$	$p(N D)$	negative among diseased		
False Positive Rate	1-sp	$\frac{FP}{TN + FP}$	$p(P H)$	positive among the healthy		
Positive Predictive Value	PPV	$\frac{TP}{TP + FP}$	$p(D P)$	diseased among positives	Relevance	prevalence-dependent
Negative Predictive Value	NPV	$\frac{TN}{TN + FN}$	$p(H N)$	healthy among negatives	Segregation	
False alarm rate	1-PPV	$\frac{FP}{TP + FP}$	$p(H P)$	healthy among positives		
False reassurance rate	1-NPV	$\frac{FN}{TN + FN}$	$p(D N)$	diseased among negatives		

conditional probability (Bayes)

25

how well does it catch those **to be caught**?

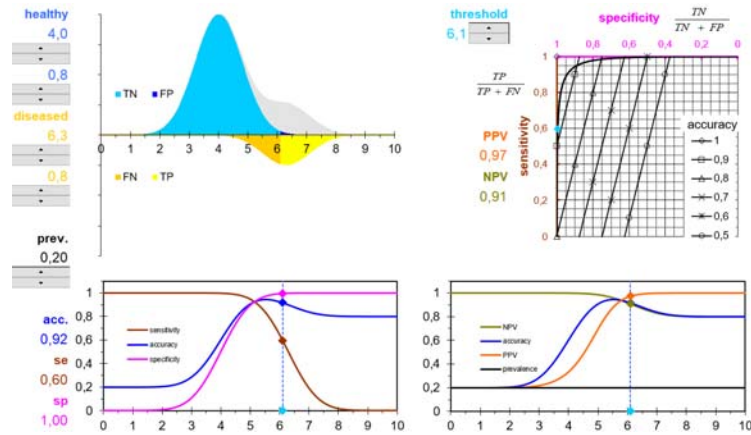
Maximize diagnostic sensitivity



26

how well does it leave those **to be left alone**?

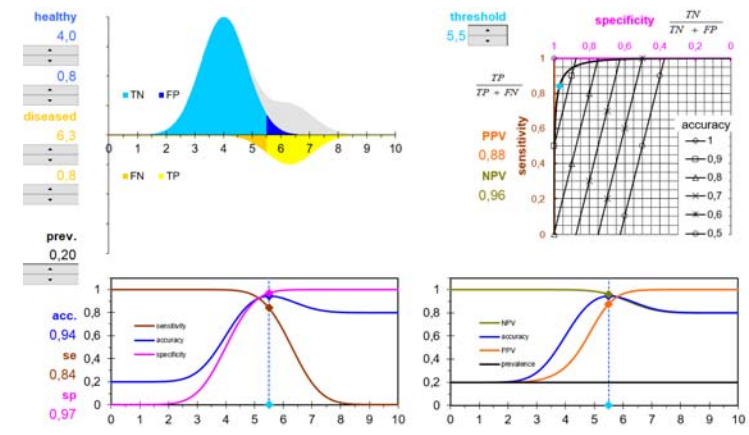
Maximize diagnostic specificity



27

it is equally important to catch those **to be caught** and to leave those **to be left alone**?

Maximize diagnostic accuracy



28

everything has a **distribution**; the distribution of sick and healthy values **overlap**

whether it is possible to decide which is more important :

to detect the disease in as many patients as possible in order to receive treatment
(**maximizing sensitivity**), or

to assume a false positive value (minimizing false-positive ratio or **maximizing specificity**)
in as few healthy people as possible so that they do not receive unnecessary therapy

if they cannot be decided, they are equally important: **maximizing accuracy**

Take-home message

