
Contents

Preface xi

About the Authors xvii

Acknowledgments xvii

Chapter 1 Introduction	1
1.1 The Multiplicity Problem.....	2
1.2 Examples of Multiplicity in Practice	5
1.3 When Are Multiple Comparisons/Multiple Testing Methods Needed?	10
1.4 Selecting an MCP Using This Book.....	10
1.5 Controversial Aspects of MCPs.....	15
1.6 Chapter 1 Problems	18
1.7 Solutions to Chapter 1 Problems	19
 Chapter 2 Concepts and Basic Methods for Multiple Comparisons and Tests	 25
2.1 Introduction.....	26
2.2 Families of Hypotheses or Inferences	33
2.3 Error Rates	34
2.4 Bonferroni and Šidák Methods.....	42
2.5 <i>Graphical Presentation of Multiple Testing Results</i>	51
2.6 Adaptive Methods	54
2.7 Concluding Remarks	56
2.8 Chapter 2 Problems	56
2.9 Solutions to Chapter 2 Problems	59
 Chapter 3 Overview of Simultaneous Confidence Interval and Testing Methods in Linear Models	 69
3.1 Introduction.....	70
3.2 Some Typical Families of Inferences	78
3.3 The MaxT Method for a General Set of Linear Functions.....	82
3.4 Calculating the Critical Value.....	86
3.5 The Simple Monte Carlo Solution for Estimating C_α	87
3.6 Large Sample and Approximate Methods.....	90
3.7 Chapter 3 Problems	91
3.8 Solutions to Chapter 3 Problems	93

Chapter 4 Multiple Comparisons among Treatment Means in the One-Way Balanced ANOVA.....	97
4.1 Introduction.....	98
4.2 Modeling Assumptions and Basic Analysis	99
4.3 All Pairwise Comparisons	105
4.4 Pairwise Comparisons with a Control	116
4.5 Multiple Inferences for Independent Estimates.....	127
4.6 Concluding Remarks	132
4.7 Chapter 4 Problems	132
4.8 Solutions to Chapter 4 Problems	134
 Chapter 5 Multiple Comparisons among Treatment Means in the One-Way Unbalanced ANOVA.....	 141
5.1 Introduction.....	141
5.2 All Pairwise Comparisons	144
5.3 Pairwise Comparisons with Control.....	158
5.4 Comparisons with the Average Mean–Analysis of Means (ANOM)	163
5.5 Concluding Remarks	165
5.6 Chapter 5 Problems	166
5.7 Solutions to Chapter 5 Problems.	168
 Chapter 6 Multiple Comparisons in One-Way ANCOVA Models	 175
6.1 Introduction.....	175
6.2 LS-Means	176
6.3 Pairwise Comparisons in ANCOVA Models	178
6.4 Comparisons in ANCOVA Models with Interaction	182
6.5 Concluding Remarks	188
6.6 Chapter 6 Problems	188
6.7 Solutions to Chapter 6 Problems.	190
 Chapter 7 Using the ESTIMATE Statement for Tailor-Made Multiple Comparisons.....	 195
7.1 Introduction.....	195
7.2 Multiple Comparisons Using the ESTIMATE Statement.....	197
7.3 Dose Response Comparisons in an ANCOVA Model.....	199
7.4 Analysis of Means (ANOM).....	203
7.5 Concluding Remarks	206
7.6 Chapter 7 Problems	207
7.7 Solutions to Chapter 7 Problems	208

Chapter 8 Multiple Comparisons in Two-Way and Higher-Way ANOVA and ANCOVA	213
8.1 Introduction.....	214
8.2 Two-Way ANOVA.....	216
8.3 Examples.....	233
8.4 Concluding Remarks	240
8.5 Chapter 8 Problems	240
8.6 Solutions to Chapter 8 Problems	241
Chapter 9 Multiple Inferences for Infinite Sets of Parameters; Confidence Bands for Regression Functions	247
9.1 Introduction.....	247
9.2 ANOVA Tests.....	248
9.3 Confidence Bands for Regression and ANCOVA Applications.....	258
9.4 Concluding Remarks	270
9.5 Chapter 9 Problems	270
9.6 Solutions to Chapter 9 Problems	270
Chapter 10 Approximate Multiple Comparisons Under Heteroscedasticity	273
10.1 Introduction.....	273
10.2 Results from Homoscedastic Analysis of Heteroscedastic Data.....	274
10.3 The Heteroscedasticity Problem and the Satterthwaite Approximation	277
10.4 The MaxT Method for Multiple Comparisons under Heteroscedasticity.....	282
10.5 The MinP Method for Multiple Comparisons under Heteroscedasticity	285
10.6 Other Approximate Solutions for Heteroscedasticity	288
10.7 The Sandwich Estimate of the Covariance Matrix	291
10.8 Concluding Remarks	291
10.9 Chapter 10 Problems	292
10.10 Solutions to Chapter 10 Problems	294
Chapter 11 Multiple Comparisons in Normally Distributed Models with Non-Independent Observations	301
11.1 Introduction.....	301
11.2 Repeated Measures Design and Analysis	307
11.3 Multivariate Analysis	313
11.4 Multiple Comparisons of Simple Effects in Repeated Measures	318
11.5 Spatial, Multilevel, and Other Covariance Structures	319
11.6 Concluding Remarks	319
11.7 Chapter 11 Problems	320
11.8 Solutions to Chapter 11 Problems	320

Chapter 12 Approximate (Large-Sample) Multiple Comparisons in Parametric Non-Normally Distributed Models with Independent or Dependent Observations	325
12.1 Introduction.....	325
12.2 Binary Response Data	326
12.3 Count Data	330
12.4 Time-to-Event Data with Censored Observations.....	332
12.5 MCPs with Both Non-Normal and Non-Independent Data	335
12.6 Concluding Remarks	337
12.7 Chapter 12 Problems	337
12.8 Solutions to Chapter 12 Problems	339
Chapter 13 Closed and Stepwise Testing Methods	344
13.1 Introduction.....	344
13.2 The Closure Method.....	344
13.3 Closed Testing Procedures That Admit Shortcuts I: Bonferroni-Holm and Šidák-Holm	347
13.4 Closed Testing Procedures That Admit Shortcuts II: The Closed Fisher Combination and Simes-Hommel Methods	352
13.5 Fixed Sequence and Gatekeeper Methods	358
13.6 Concluding Remarks	361
13.7 Chapter 13 Problems	362
13.8 Solutions to Chapter 13 Problems	362
Chapter 14 Closed Testing of Pairwise Comparisons and General Contrasts	367
14.1 Introduction.....	367
14.2 The Closed Family for All Pairwise Comparisons.....	368
14.3 Incorporating Logical Constraints in the Multiple Comparisons.....	369
14.4 Step-Down Dunnett Tests.....	382
14.5 Testing General Contrasts Using Logical Constraints and Correlations	385
14.6 Classical Methods: REGWQ, SNK, Duncan, and Fisher's Protected LSD	387
14.7 Concluding Remarks	389
14.8 Chapter 14 Problems	390
14.9 Solutions to Chapter 14 Problems	391

Chapter 15 Applying Multiple Comparisons Procedures Using PROC PLM	395
15.1 Introduction.....	395
15.2 Example: Multiple Comparisons Using Spatial Data.....	397
15.3 Example: Multiple Comparisons Following Stratified, Clustered, and Unequally Weighted Cox Proportional Hazards Survival Analysis.....	399
15.4 Reanalysis of Effect of Protein in Diet on Weight Gain in Pigs: Three-Way ANOVA with a Covariate, Using Logically Constrained Tests.....	400
15.5 Reanalysis of Sub-Group and Whole-Group Analysis of a Respiratory Therapy Drug: Three-Way ANOVA with Weighted Contrasts and Logically Constrained Tests	401
15.6 Concluding Remarks	403
15.7 Chapter 15 Problems	403
15.8 Solutions to Chapter 15 Problems	403
 Chapter 16 Bootstrap and Permutation-Based Multiple Comparisons in Univariate and Multivariate Models Using PROC MULTTEST	 405
16.1 Introduction.....	406
16.2 Univariate Means Tests Using PROC MULTTEST	407
16.3 Permutation Resampling	411
16.4 Bootstrap and Permutation Resampling-Based Closed Testing Procedures and Shortcuts	414
16.5 Testing Means from Multivariate ANOVA Data Using PROC MULTTEST.....	421
16.6 Inferences for Multiple Contrasts and Multiple Variables Simultaneously in the MANOVA.....	425
16.7 Concluding Remarks	426
16.8 Chapter 16 Problems	426
16.9 Solutions to Chapter 16 Problems	427
 Chapter 17 Multiple Comparisons with Binary Data Using PROC MULTTEST	 431
17.1 Introduction.....	432
17.2 Multivariate Two-Sample Binary Outcomes	433
17.3 Multiple Pairwise Comparisons with Binary Data	439
17.4 Multiple Linear Contrast Tests	449
17.5 Multiple Animal Carcinogenicity Tests	451
17.6 Miscellaneous PROC MULTTEST Applications	455
17.7 Concluding Remarks	459
17.8 Chapter 17 Problems	460
17.9 Solutions to Chapter 17 Problems	462

Chapter 18 Power and Sample Size in Simultaneous Inference.....	467
18.1 Introduction.....	468
18.2 Definitions of Power.....	470
18.3 Examples Using Individual Power	472
18.4 Examples Using Combined Power Definitions	478
18.5 Concluding Remarks	487
18.6 Chapter 18 Problems	487
18.7 Solutions to Chapter 18 Problems	488
 Chapter 19 False Discovery Rate Controlling Methods	 495
19.1 Introduction.....	495
19.2 The Benjamini-Hochberg Method	498
19.3 Understanding FDR: A Simulation Using the Cold Remedy Data.....	502
19.4 An Example Using FDR with Genomics Data.....	505
19.5 Adaptive FDR Control.....	508
19.6 Positive False Discovery Rate and q -Values.....	508
19.7 Concluding Remarks	510
19.8 Chapter 19 Problems	510
19.9 Solutions to Chapter 19 Problems	510
 Chapter 20 Bayesian and Decision Theoretic Methods	 513
20.1 Introduction.....	513
20.2 Bayesian Credible Intervals and Frequentist Confidence Intervals	515
20.3 Simultaneous Bayesian Credible Intervals.....	521
20.4 A Bayesian Analysis of Variance Components Models	522
20.5 Decision Theoretic Approaches	526
20.6 Probability of Meaningful Difference	531
20.7 Multiple Bayesian Tests of Point Nulls	532
20.8 Concluding Remarks	537
20.9 Chapter 20 Problems.....	537
20.10 Solutions to Chapter 20 Problems	538
 Chapter 21 JMP Software for Multiple Comparisons.....	 549
21.1 Introduction: Using JMP.....	549
21.2 Testing Assumptions	551
21.3 Graphical MCPs: Comparison Circles	552
21.4 Dunnett's Method.....	553
21.5 Unbalanced Data.....	554
21.6 ANCOVA Models.....	557
21.7 Higher-Way ANOVA Models.....	560
21.8 Summary	563

Chapter 22 Large-Scale Applications	565
22.1 Introduction.....	565
22.2 Genome-Wide Association Study.....	566
22.3 Enrichment Analysis	572
22.4 Gene Expression	574
22.5 Adverse Event Screening with Time Windows	576
22.6 Reproducibility of Large-Scale Results	578
22.7 Summary	580
22.8 Chapter 22 Problems	581
22.9 Solutions to Chapter 22 Problems	581
Chapter 23 Additional Topics	585
23.1 Introduction.....	585
23.2 MCPs Using Summary Statistics.....	585
23.3 Intersection-Union Tests.....	589
23.4 O'Brien Tests and the Lehman et al. Method for Multiple Endpoints.....	590
23.5 Multiple Comparisons with the Best.....	591
23.6 Infinitely Many Comparisons with Multivariate Data	594
23.7 Multiplicity and Model Selection	596
23.8 Interim Analysis and Repeated Significance Tests in Clinical Trials	598
23.9 Concluding Remarks	599
23.10 Chapter 23 Problems	600
23.11 Solutions to Chapter 23 Problems	601
References	605
Index	615

