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Working Paper

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Discussion Paper, No. 476

Provided in Cooperation with:

Collaborative Research Center (SFB) 386: Statistical Analysis of discrete structures - Applications in Biometrics and Econometrics, University of Munich (LMU)

Suggested Citation: Boulesteix, Anne-Laure; Strobl, Carolin (2006) : Maximally selected chi-square statistics and umbrella orderings, Discussion Paper, No. 476, Ludwig-Maximilians-Universität München, Sonderforschungsbereich 386 - Statistische Analyse diskreter Strukturen, München,
<https://doi.org/10.5282/ubm/epub.1844>

This Version is available at:

<https://hdl.handle.net/10419/30998>

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Maximally selected chi-square statistics and umbrella orderings

October 6, 2006

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Abstract

Binary outcomes that depend on an ordinal predictor in a non-monotonic way are common in medical data analysis. Such patterns can be addressed in terms of cutpoints: for example, one looks for two cutpoints that define an interval in the range of the ordinal predictor for which the probability of a positive outcome is particularly high (or low). A chi-square test may then be performed to compare the proportions of positive outcomes in and outside this interval. However, if the two cutpoints are chosen to maximize the chi-square statistic, referring the obtained chi-square statistic to the standard chi-square

distribution is an inappropriate approach. It is then necessary to correct the p-value for multiple comparisons by considering the distribution of the maximally selected chi-square statistic instead of the nominal chi-square distribution. Here, we derive the exact distribution of the chi-square statistic obtained by the optimal two cutpoints. We suggest a combinatorial computation method and illustrate our approach by a simulation study and an application to varicella data.

Keywords: Chi-square test, classification, cutpoint, non-monotonic, changepoint, threshold.

1 Introduction

Suppose we have a binary outcome Y ($Y = 0, 1$) and an at least ordinally scaled predictor variable X that is suspected to be associated with Y . In medical applications, there is often interest in testing independence of X and Y against an ordered alternative e.g. in dosis-response problems. Some widely used methods for testing for trends in $2 \times K$ ordered tables are, e.g., the Cochran-Armitage test, the Cochran-Mantel-Haenszel test, rank tests such as the Jonckheere-Terpstra test and the Wilcoxon rank sum test, or approaches based on isotonic regression (Robertson et al., 1988; Salanti and Ulm, 2003). In machine learning, such associations are often examined based on binary splits of the form $\{X \leq a\}$. Patterns of the form $a < X \leq b$ are also conceivable, for example if the probability $P(Y = 1|X = x)$ is higher for $x \in]a, b]$ than for $x \in]-\infty, a] \cup]b, +\infty[$.

Such dependence structures are related to 'umbrella orderings' if the conditional probability $P(Y = 1|x)$ is larger for intermediate x values than for small and large x values and to 'U-shapes' if vice-versa. Umbrella orderings or U-shapes may be observed in medical research when X is a predictor such as the age (in a broad sense) and Y denotes e.g. the occurrence of complications. For instance, many diseases are known to be more severe for both infants and elder patients than for young adults. Another interesting example is varicella. This disease is not equally serious for all age categories: it rather shows a non-monotonic pattern. Similarly, perinatal morbidity and

mortality are higher for both premature and post-term babies than for babies born at term. Another typical example of umbrella ordering in medical research is the effect of different doses of chemicals on the occurrence of tumors: some chemicals show evidence of an increasing monotonic trend with a downturn for high doses due to the inhibition of the tumor development by the toxic effect (Hans and Dunson, 2005).

There have been various proposals to assess such downturns or upturns. This problem is also commonly denoted as change-point detection. A recent reference including a brief review of various methods for monotonic responses is Hans and Dunson (2005). They suggest a bayesian inference method that addresses explicitly the problem of downturns with applications to a carcinogenesis study. In the framework of maximally selected statistics, Lausen et al. (2002) generalize the asymptotic results of Lausen and Schumacher (1992) on maximally selected rank statistics to ordinal predictors and examine, e.g., umbrella alternatives.

Both approaches focus on the downturn, but do not give any information on the cutpoints defining the high-risk and low-risk intervals. Moreover, they might not be applicable to small sample sizes. In the last few years, cutpoint-based strategies have been sometimes criticized for ignoring a large part of the information contained in the data. Moreover, setting an artificial cutpoint when there is no cutpoint but rather a smooth transition is critical. While dichotomizing continuous predictors may be controversial depending on the considered problem (Royston et al., 2006), cutpoints might be useful in the case of ordinal predictors with few distinct values, or to support medical decisions and diagnostics. Moreover, cutpoint selection is a crucial issue in classification tree algorithms such as CART by Breiman et al. (1984) and, more generally, in all the machine learning methods based on recursive partitioning.

In this paper, we address the assessment of cutpoints defining low or high-risk intervals, based on the principle of maximally selected statistics. Our approach considers a special case of umbrella orderings that is known as the 'epidemic wave model' (Siegmund, 1986). From now on, we consider a variable X with $K > 2$ ordered categories which are denoted as $1, \dots, K$. Sup-

pose one selects the pair of cutpoints (k_1, k_2) that maximizes the chi-square statistic obtained from Table 1. This resulting p -value must be interpreted with caution. Claiming that the cutpoints k_1 and k_2 are relevant because the p -value is low is incorrect. Indeed, the distribution of the maximally selected chi-square statistic is different from the nominal chi-square distribution with one degree of freedom on which the chi-square test is based. Maximally selected statistics and minimally selected p -values have been the subject of numerous articles in the case of one cutpoint. Miller and Siegmund (1982) show that the maximally selected chi-square statistic converges to a normalized Brownian bridge under the null-hypothesis of no association between X and Y . The distribution of the maximally selected chi-square statistic in the small sample case is examined by Halpern (1982) in a simulation study, while Koziol (1991) derives the exact distribution of maximally selected chi-square statistics using a combinatorial approach. Betensky (2001) discusses optimally selected chi-square statistics in the framework of equivalence testing, whereas the distribution of maximally selected chi-square statistics in $k \times 2$ contingency tables is derived in Betensky and Rabinowitz (1999). Maximally selected rank statistics are investigated in Lausen and Schumacher (1992, 1996) and Hothorn and Lausen (2003). Holländer et al. (2004) address confidence intervals for the effect of prognostic factors after optimal cutpoint selection. The distributions of other maximally selected statistics or minimally selected p -values such as the p -value of Fisher's exact test (Halpern, 1999) or McNemar's statistic (Rabinowitz and Betensky, 2000) have also been studied recently. The exact distribution of the maximally selected chi-square statistic in the context of a binary Y and an at least ordinal scaled X with ties is derived in Boulesteix (2006b). An exact approach to handle the case of optimally selected splits of a nominal variable is given in Boulesteix (2006a). The underlying idea of these papers is that the p -value obtained from the optimal cutpoint or split has to be adjusted to account for the multiple testing effect. Applications of the theory of maximally selected statistics to recursive partitioning algorithms are discussed by, e.g., Shih (2004) and Lausen et al. (2004). All these articles address the case of one optimally selected cutpoint.

Matters become much more complicated when several cutpoints are cho-

sen optimally and simultaneously, e.g. for recombination detection in DNA sequences. Assessing the distribution of maximally selected statistics in this situation is a very difficult and often impossible task. Hence, existing approaches are often based on simulations (Halpern, 2000). Another related method is Kuiper’s goodness-of-fit test (Kuiper, 1960). In the two-sample case, it tests the equality of two continuous distribution functions (corresponding to $Y = 0$ and $Y = 1$, respectively) based on empirical distributions. In the two-cutpoints framework described in the present article, Kuiper’s test is expected to have higher power than the more usual Kolmogorov-Smirnov test. However, it is not as easy to interpret as maximally selected statistics. Practitioners expect simple conclusions such as “the risk is significantly higher if $a < X \leq b$ than if $X \leq a$ or $X > b$ ” as supported by the (adjusted) p-value of the chi-square test. Another inconvenience of Kuiper’s test is that it does not account for ties. In the case of ordinal variables or if several subjects are assigned the same value of an underlying continuous variable due to measurement imprecision, ties can not be ignored. In the present article, we suggest an approach that overcomes these two problems.

We propose a new combinatorial approach to derive the exact distribution of the maximally selected chi-square statistic in the two-cutpoints framework. Our novel procedure is distribution-free and can be applied in the case of a binary Y and an at least ordinally scaled X . It is especially appropriate to analyze samples with moderate or small sizes with predictors taking only a few values (e.g. $X \in \{1, 2, 3, 4, 5, 6\}$). Moreover, it is easily generalizable to other association statistics for 2×2 contingency tables.

The rest of the paper is organized as follows. Our approach to derive the exact distribution of the maximally selected chi-square statistic in the two-cutpoints framework is presented in Section 2, including a discussion of computational aspects. In Section 3, the new approach is compared via simulations to the comparable method for maximally selected chi-square statistics with one cutpoint by Boulesteix (2006b). Section 4 gives an illustration through an application to varicella data.

2 Derivation of the exact distribution

2.1 Notations

Let $(x_i, y_i)_{i=1, \dots, N}$ denote N independent observations of X and Y . N_0 and N_1 denote the numbers of observations with $y_i = 0$ and $y_i = 1$, respectively, and m_k ($k = 1, \dots, K$) the number of observations with $x_i = k$, whereas m_{ck} ($c = 0, 1, k = 1, \dots, K$) is the number of observations with $y_i = c$ and $x_i = k$. The association between X and Y may be visualized by plotting the graph $\frac{m_{1k}}{m_k}$, $k = 1, \dots, K$. Extreme examples are depicted in Figure 5 for $N_0 = N_1 = 30$ and $m_1 = m_2 = m_3 = m_4 = m_5 = m_6 = 10$. An approximately horizontal graph of type a) indicates poor association between X and Y . Types b) and c) correspond to strong monotonic associations, whereas d) and e) display non-monotonic association patterns with two underlying cutpoints.

We consider splits of X involving two cutpoints k_1 and k_2 of the form $\{k_1 < X \leq k_2\}$ vs $\{X \leq k_1 \cup X > k_2\}$. The set \mathcal{K} of the possible pairs of cutpoints is denoted as

$$\mathcal{K} = \{(k_1, k_2) \mid 1 \leq k_1 \leq K-1 \ ; \ k_1 + 1 \leq k_2 \leq K\}.$$

Note that the splits involving only one cutpoint of the type $\{X \leq k_1\}$ vs $\{X > k_1\}$ are a special case corresponding to $k_2 = K$. The usual chi-square statistic for 2×2 contingency tables computed from Table 1 is denoted as χ_{k_1, k_2}^2 . It can be written as

$$\chi_{k_1, k_2}^2 = \frac{N(n_1 n_4 - n_2 n_3)^2}{(n_1 + n_2)(n_3 + n_4)(n_1 + n_3)(n_2 + n_4)}. \quad (2.1)$$

In this paper, we consider the chi-square statistic obtained by selecting the pair of cutpoints $(k_1, k_2) \in \mathcal{K}$ maximizing χ_{k_1, k_2}^2 :

$$\chi_{max}^2 = \max_{(k_1, k_2) \in \mathcal{K}} \chi_{k_1, k_2}^2. \quad (2.2)$$

The rest of Section 2 deals with the computation of the exact distribution of χ_{max}^2 under the null-hypothesis of no association between X and Y , given

$N_0, N_1, m_1, \dots, m_K$. Note that N_0, N_1 , and m_1, \dots, m_K can be seen as fixed distribution parameters. For simplification, we use the notation $F(d) = P_{H_0}(\chi_{max}^2 \leq d)$ throughout the paper.

2.2 The naive exact approach

Let us consider the $\binom{N}{N_1}$ ways to draw N_1 out of N observations, which are denoted as “configurations” in the rest of this section. Let $\mathcal{C}(d)$ denote the set of the configurations yielding $\chi_{max}^2 > d$ and $c(d)$ its cardinal number. The probability $F(d) = P_{H_0}(\chi_{max}^2 \leq d)$ is obtained as

$$F(d) = P_{H_0}(\chi_{max}^2 \leq d) = 1 - \frac{c(d)}{\binom{N}{N_1}},$$

since all the configurations are equally likely under the null-hypothesis. The naive exact approach to compute $c(d)$ consists of enumerating all the $\binom{N}{N_1}$ configurations and computing χ_{max}^2 for each of them. Since χ_{max}^2 depends only on m_{11}, \dots, m_{1K} and not on the arrangement of the observations with $Y = 1$ within each category, the computational complexity may be reduced by enumerating the possible vectors (m_{11}, \dots, m_{1K}) instead of all $\binom{N}{N_1}$ configurations. By possible vectors, we mean vectors of positive integers summing to N_1 , such that $m_{1k} \leq m_k$, for $k = 1, \dots, K$. For a fixed vector (m_{11}, \dots, m_{1K}) , the number of configurations is given as $\prod_{k=1}^K \binom{m_k}{m_{1k}}$. Enumerating all the possible vectors (m_{11}, \dots, m_{1K}) and computing the value of χ_{max}^2 and the number of configurations for each of them is computationally prohibitive, even for moderate N and K . Storage requirements turn out to exceed the capacity of modern computers, since a huge integer has to be stored for each of the possible vectors (m_{11}, \dots, m_{1K}) , whose number grows with N^K .

In the next section, a faster algorithm for computing $c(d)$ is presented.

2.3 A novel fast algorithm

The novel algorithm is based on two ideas: (i) the reformulation of the inequality $\chi^2 > d$ in terms of boundary functions (see Section 2.3.1), (ii) the conversion of the two-cutpoints problem into several one-cutpoint problems (see Section 2.3.2).

2.3.1 Boundary functions

Suppose we split the available sample of size N into two complementary sets A and \bar{A} of size N_A and $N - N_A$, respectively. Let m_{1A} denote the number of observations from A with $Y = 1$. The chi-square statistic yielded by this split is given as

$$\chi^2 = \frac{N(m_{1A}(N_0 - N_A + m_{1A}) - (N_A - m_{1A})(N_1 - m_{1A}))^2}{N_0 N_1 N_A (N - N_A)}.$$

Via expensive but simple computations (Boulesteix, 2006b), it can be shown that

$$\chi^2 > d \Leftrightarrow \begin{cases} m_{1A} > f_+(N_A) \\ \text{or} \\ m_{1A} < f_-(N_A), \end{cases} \quad (2.3)$$

where f_+ and f_- are functions that depend on N_0 , N_1 and d :

$$\begin{aligned} f_{\chi^+}(t) &= \frac{N_1 t}{N} + \frac{N_0 N_1 \sqrt{d}}{N} \sqrt{\frac{i}{N} \left(1 - \frac{i}{N}\right) \left(\frac{1}{N_0} + \frac{1}{N_1}\right)}, \\ f_{\chi^-}(t) &= \frac{N_1 t}{N} - \frac{N_0 N_1 \sqrt{d}}{N} \sqrt{\frac{i}{N} \left(1 - \frac{i}{N}\right) \left(\frac{1}{N_0} + \frac{1}{N_1}\right)}. \end{aligned}$$

Note that the generalization of our method to other maximally selected criteria (or minimally selected p-values) is done by replacing f_{χ^+} and f_{χ^-} by appropriate functions f_+ and f_- derived from the definition of the considered association statistic. For instance, f_+ and f_- are derived by Strobl et al. (2006) for the Gini gain criterion (Breiman et al., 1984) used for split selection in many recursive partitioning algorithms.

The next section presents an efficient algorithm to compute $c(d)$ based on Eq. (2.3).

2.3.2 Converting the two-cutpoints problem into a one-cutpoint problem

The principle underlying our algorithm consists of decomposing $\mathcal{C}(d)$ into disjoint sets by recoding X into pseudo-variables $X^{(1)}, \dots, X^{(K-1)}$, as illustrated below for the case $K = 6$. Recoding is performed such that the smallest and the largest values of X are coded using consecutive numbers. For $k = 1, \dots, K - 1$, let $X^{(k)}$ denote the variable taking the value

$$X^{(k)} = \sigma^{(k)}(X),$$

where $\sigma^{(k)}$ is the permutation defined by

$$\begin{aligned} \sigma^{(k)}(i) &= i && \text{if } i \leq k, \\ &= K - i + k + 1 && \text{if } i > k. \end{aligned}$$

Note that we have $X = X^{(K-1)}$. As an example, for $K = 6$, the six categories 1, 2, 3, 4, 5, 6 are recoded successively as 1, 6, 5, 4, 3, 2 ($X^{(1)}$), 1, 2, 6, 5, 4, 3 ($X^{(2)}$), 1, 2, 3, 6, 5, 4 ($X^{(3)}$) and 1, 2, 3, 4, 6, 5 ($X^{(4)}$). The double inequation $a < X \leq b$ is then equivalent to $X^{(a)} > a + (K - b)$, for all $a = 1, \dots, K - 1$ and $b = a + 1, \dots, K$. Using the pseudo-variables $X^{(1)}, \dots, X^{(K-1)}$, we have thus transformed our two-cutpoints problem into $K - 1$ one-cutpoint problems.

$\mathcal{C}(d)$ can be decomposed as $K - 1$ disjoint subsets

$$\mathcal{C}(d) = \cup_{k=1}^{K-1} \mathcal{C}_k(d), \quad (2.4)$$

where $\mathcal{C}_k(d)$ ($k = 1, \dots, K$) denotes the subset of configurations fulfilling the following conditions.

A1. There exists a split of the variable $X^{(k)}$ yielding $\chi^2 > d$.

For example, if $K = 6$ and $k = 2$, at least one of the splits $\{1\}\{2, 6, 5, 4, 3\}$, $\{1, 2\}\{6, 5, 4, 3\}$, $\{1, 2, 6\}\{5, 4, 3\}$, $\{1, 2, 6, 5\}\{4, 3\}$, $\{1, 2, 6, 5, 4\}\{3\}$ has to yield $\chi^2 > d$.

A2. For all $k' < k$, the splits of the variable $X^{(k')}$ yield $\chi^2 \leq d$ (hence, $\mathcal{C}_1(d), \dots, \mathcal{C}_K(d)$ are disjoint).

For example, if $K = 6$ and $k = 2$, the splits $\{1\}\{6, 5, 4, 3, 2\}$, $\{1, 6\}\{5, 4, 3, 2\}$, $\{1, 6, 5\}\{4, 3, 2\}$, $\{1, 6, 5, 4\}\{3, 2\}$ and $\{1, 6, 5, 4, 3\}\{2\}$ (corresponding to splits of $X^{(1)}$) have to yield $\chi^2 \leq d$.

Since $\mathcal{C}_1(d), \dots, \mathcal{C}_K(d)$ are disjoint, we have

$$c(d) = \sum_{k=1}^{K-1} c_k(d),$$

where $c_k(d)$ is defined as $c_k(d) = |\mathcal{C}_k(d)|$. For $k = 1$, A2 is not relevant and $c_k(d)$ is the number of configurations satisfying A1. It can be efficiently computed based on the method for maximally selected chi-square statistics for ordinal variables proposed by Boulesteix (2006b), since $X^{(1)}$ is an ordinal variable. We refer to Boulesteix (2006b) for a description of the algorithm.

The rest of this section presents a new algorithm to compute $c_k(d)$ for $k > 1$ for $d \geq 0$. For a fixed $k = 1, \dots, K-1$, $\mathcal{C}_k(d)$ may also be decomposed into $K - k$ disjoint subsets $\mathcal{C}_{kk}(d), \dots, \mathcal{C}_{k,K-1}(d)$:

$$\mathcal{C}_k(d) = \cup_{i=k}^{K-1} \mathcal{C}_{ki}(d), \quad (2.5)$$

where $\mathcal{C}_{ki}(d)$ denotes the subset of configurations out of $\mathcal{C}_k(d)$ for which the two following conditions are fulfilled.

B1. The split $X^{(k)} \leq i$ yields $\chi^2 > d$.

For example, if $K = 6$, $k = 2$ and $i = 4$, the split $\{1, 2, 6, 5\}\{4, 3\}$ has to yield $\chi^2 > d$.

B2. For all $i' < i$, the split $X^{(k)} \leq i'$ yields $\chi^2 \leq d$.

For example, if $K = 6$, $k = 2$ and $i = 4$, the splits $\{1\}\{2, 6, 5, 4, 3\}$, $\{1, 2\}\{6, 5, 4, 3\}$ and $\{1, 2, 6\}\{5, 4, 3\}$ have to yield $\chi^2 \leq d$.

In Eq. (2.5), the index covers $k, \dots, K-1$. It can be explained as follows. If $X^{(k)} \leq i$ ($i < k$) yields $\chi^2 > d$, then $X^{(i)} \leq i$ also yields $\chi^2 > d$ and the considered configurations are not in $\mathcal{C}_k(d)$ but in $\mathcal{C}_i(d)$. Note that this is a consequence of the definition of the permuted variables $X^{(1)}, \dots, X^{(K-1)}$.

For fixed i and $k > 1$, $c_{ki}(d)$ is computed as follows.

$$c_{ki}(d) = \sum_{i_1 \in I_{ki}(d)} \binom{m_{\sigma^{(k)}(1)}}{i_1} \cdot \left(\sum_{i_2 \in I_{ki}(d, i_1)} \binom{m_{\sigma^{(k)}(2)}}{i_2} \cdots \left(\sum_{i_K \in I_{ki}(d, i_1, \dots, i_{K-1})} \binom{m_{\sigma^{(k)}(K)}}{i_K} \right) \cdots \right), \quad (2.6)$$

where the integers i_1, \dots, i_K correspond to the numbers of observations with $Y = 1$ in the categories $\sigma^{(k)}(1), \dots, \sigma^{(k)}(K)$, respectively, and $I_{ki}(d, i_1, \dots, i_j)$ defines the allowed interval for i_{j+1} , given the numbers i_1, \dots, i_j of observations with $Y = 1$ within the categories $X = \sigma^{(k)}(1), \dots, \sigma^{(k)}(j)$.

The intervals $I_{ki}(d), \dots, I_{ki}(d, i_1, \dots, i_{K-1})$ are defined such that

- C1. the split $X^{(k)} \leq i$ yields $\chi^2 > d$, such that B1 is fulfilled,
- C2. the splits $X^{(k')} \leq i$, for $k' < k$ and $i = 1, \dots, K - 1$ yield $\chi^2 \leq d$, such that A2 is fulfilled,
- C3. the splits $X^{(k)} \leq i'$, for $i' < i$, yield $\chi^2 \leq d$, such that B2 is fulfilled.

The intervals $I_{ki}(d, i_1, \dots, i_j)$ are derived using the functions f_+ and f_- defined in Section 2.3.1. Let us explain the principle based on the example of $I_{2,4}(d, i_1, i_2, i_3)$. For $K = 6$ and $k = 2$, we have $\sigma^{(2)}(1) = 1$, $\sigma^{(2)}(2) = 2$, $\sigma^{(2)}(3) = 6$, $\sigma^{(2)}(4) = 5$, $\sigma^{(2)}(5) = 4$, $\sigma^{(2)}(6) = 3$. $I_{2,4}(d, i_1, i_2, i_3)$ is the allowed interval for the number of observations with $Y = 1$ in category $X = \sigma^{(2)}(4) = 5$, given the numbers i_1, i_2, i_3 of observations with $Y = 1$ in categories 1, 2, 6. For C1 to hold, the split $X^{(2)} \leq 4$ must yield $\chi^2 > d$. Out of the $m_1 + m_2 + m_6 + m_5$ observations with $X^{(2)} \leq 4$, $i_1 + i_2 + i_3 + i_4$ observations have $Y = 1$. For C1 to hold, we must then have

$$i_4 > f_+(m_1 + m_2 + m_6 + m_5) - (i_1 + i_2 + i_3)$$

or

$$i_4 < f_-(m_1 + m_2 + m_6 + m_5) - (i_1 + i_2 + i_3).$$

These inequations give the values of i_4 for which C1 holds. Similarly, for given i_1, i_2, i_3 , C2 and C3 can be simply reformulated in terms of i_4 , thus

yielding the interval $I_{2,4}(d, i_1, i_2, i_3)$. The other intervals $I_{ki}(d, i_1, \dots, i_j)$ are derived based on the same principle.

Computation time can be spared by computing and storing $\binom{m_k}{j}$, for $k = 1, \dots, K$ and $j = 0, \dots, m_k$ before applying Eq. (2.6).

After computation of $c_{ki}(d)$, for $k = 1, \dots, K-1$ and $i = k, \dots, K-1$, $c(d)$ is obtained as their sum: since $\mathcal{C}_{kk}(d), \dots, \mathcal{C}_{k,K-1}(d)$ are disjoint, we have

$$c_k(d) = \sum_{i=k}^{K-1} c_{ki}(d),$$

and thus

$$c(d) = \sum_{k=1}^{K-1} \sum_{i=k}^{K-1} c_{ki}(d).$$

Finally, $F(d)$ is obtained as

$$F(d) = P_{H_0}(\chi_{max}^2 \leq d) = 1 - \frac{\sum_{k=1}^{K-1} \sum_{i=k}^{K-1} c_{ki}(d)}{\binom{N}{N_1}}.$$

Note that our method computes the distribution function $F(d)$ at a single value d . If the full distribution is needed, the algorithm should be run several times. In the case of a very small N and very small K , it might be faster to use the naive method, which directly yields the full distribution of the maximally selected chi-square statistic. However, as discussed in the next section, the naive method becomes unfeasible for increasing N and K . In the next section, we discuss the advantages of our novel algorithm over the naive exact method in terms of computational complexity and memory requirements.

2.4 Computation time

In this section, the computation time of our novel algorithm is compared to the naive approach for various parameter combinations. Table 5 gives the elapsed time (rounded to the nearest 1/100 second) as output by the R function `system.time` for both approaches.

- In contrast to the naive approach, the computation time for the new

algorithm increases with d . This can be explained as follows. For small values of d , the set $\mathcal{C}_1(d)$ is large. $\mathcal{C}_2(d), \dots, \mathcal{C}_{K-1}(d)$ are then small, because the sets $\mathcal{C}_k(d)$ are disjoint. Since the computation of $c_1(d)$ based on the method described in Boulesteix (2006b) is much faster than that of $c_k(d)$ ($k > 1$), the overall computation time is larger for large d values.

- With both approaches, the computation time is larger if the X categories have the same numbers of observations than in the unbalanced case.
- With both approach, the computation time is slightly larger if $N_0 = N_1$ than if $N_0 \neq N_1$.
- In all situations, the novel algorithm is much more efficient than the naive approach. The different between novel algorithm and naive approach increases with N and K .

For larger values of N and K , the naive approach rapidly becomes prohibitive. In contrast, the new exact algorithm can be easily applied to sample sizes larger than 100 and to X variables with up to 8 categories. It can roughly be explained as follows.

- The novel algorithm takes into account the ordinality of X by using the fast method for ordinal splits given in Boulesteix (2006b) in the computation of $c_1(d)$.
- Only the configurations yielding $P(\chi_{max}^2 > d)$ are enumerated and counted.
- Through the use of the boundary functions f_+ and f_- , χ_{max}^2 is not computed for each vector (m_{11}, \dots, m_{1K}) .

3 Simulation study

3.1 Correctness of the method and implementation

We implemented our method in the language R. Our implementation is included in the freely available R package `exactmaxsel` as a function `Ford2`. Before starting the power study addressed in the next section, we outline how the correctness of our novel combinatorial method can be assessed based on simulations. For fixed marginal conditions $N_0, N_1, m_1, \dots, m_k$, a large number of data sets, say, 10000 are generated under the null-hypothesis and the maximal chi-square statistic is derived for each of the 10000 data sets. This yields an estimate of the distribution function of the maximally selected chi-square statistic given $N_0, N_1, m_1, \dots, m_k$. For the same values of N_0, N_1 and m_1, \dots, m_K , the theoretical distribution function is computed via our novel combinatorial approach. For example, after installation of the `exactmaxsel` package, the value of the distribution function at $d = 1.5$, for $N_0 = N_1 = 30$ and $m_1 = \dots = m_5 = 12$ is obtained by

```
> library(exactmaxsel)
> Ford2(1.5,n0=30,n1=30,A=c(12,12,12,12,12),statistic="chi2")
```

Extensive simulations involving different values of $N_0, N_1, m_1, \dots, m_K$, were conducted. The obtained empirical distribution was always perfectly consistent with the theoretical distribution computed using our novel combinatorial procedure (due to space constraints the results are not shown but are easily replicable using the function call stated above).

3.2 Power study

A simulation study is conducted to evaluate the power of our novel method to detect non-monotonic association with a two-cutpoints pattern. The performance of our new method is compared to that of the method designed for one cutpoint by (Boulesteix, 2006b). For all simulations, we set the total sample size to $N = 20$ and generate the ordinal predictor X from a multinomial distribution with $K = 6$ categories and equal probabilities for each

category. Similar results can be obtained with other settings (different values for K and N). The conditional distribution of Y given X is varied across the simulation experiments. We examine two settings. In the first setting, predictors with one cutpoint (thus inducing a monotonic ordering) are simulated. In the second setting, predictors with two cutpoints (thus inducing a non-monotonic ordering) are simulated. The simulation designs are described in detail below.

1. **One-cutpoint design.** A single cutpoint is fixed on the range of X . On the left of this cutpoint, the response Y is sampled from a Bernoulli distribution with low probability of success $P(Y = 1) = p_l$. On the right of the cutpoint, Y is sampled from a Bernoulli distribution with a high probability of success $P(Y = 1) = p_r$. In the different experimental conditions, the cutpoint is set either at a marginal position (between the first and second category of X) or at a central position (between the third and fourth category of X). The difference between p_l and p_r is varied in the simulation experiments. The values of p_l and p_r are set to simulate a weak effect (0.2, 0.4), a medium effect (0.2, 0.6) or a strong effect (0.2, 0.8) of X .
2. **Two-cutpoints design.** Two cutpoints are fixed on the range of X , either both at marginal positions on the same side (between the first and second and between the second and third category of X), both at symmetric central positions (between the second and third and between the fourth and fifth category of X) or both at symmetric marginal positions (between the first and second and between the fifth and sixth category of X). The response Y is sampled from a Bernoulli distribution with low probabilities of success p_l and p_r on the left of the left cutpoint and on the right of the right cutpoint, respectively, and high probability of success p_m between the two cutpoints. The values of p_l , p_m and p_r are set to simulate a weak effect (0.2, 0.4, 0.2), a medium effect (0.2, 0.6, 0.2), a strong effect (0.2, 0.8, 0.2) or a mixed effect (0.2, 0.8, 0.6).

The percentage of simulation iterations (out of 100) in which association is detected at the standard significance level of 0.05 is displayed in Tables 2 (one-cutpoint design) and 3 (two-cutpoints design). This percentage may be seen as an indicator of the power of the considered method to discover the association patterns. It can be observed from Table 2 that our method can often successfully detect association in the two-cutpoints design. In the one-cutpoint design, it can be observed from Table 2 that our method sometimes detects association, but the power is of course lower than using the simpler method designed for one cutpoint by Boulesteix (2006b). Unsurprisingly, the power is higher for strong associations than for weak associations, and for central cutpoints than for marginal cutpoints. Table 3 shows that our novel method performs well to detect association in the two-cutpoints design. The power of our approach is higher than the power of the method for one cutpoint in all experimental designs, except for the case of mixed effects with both cutpoints set at marginal positions (which may be seen as intermediate between the one-cutpoint and the two-cutpoints setting). The power improvement is particularly striking (up to +150%) in the case of symmetric central cutpoints. In a word, our method may not be used to detect association patterns in general settings, since it results in a loss of power if there is only one true cutpoint. However, it is able to detect two-cutpoints patterns with high power, even for very small sample sizes, where methods assuming monotonic dependence fail.

4 The varicella study

Varicella (chickenpox) is a highly communicable disease caused by the varicella-zoster virus. Although it is commonly regarded as a mild childhood illness, serious complications can occur. The risk of serious consequences is believed to depend on the age of the patient (Banz et al., 2003). For analyzes using our new approach, we consider a data set including $N = 170$ children between 0 and 18 years who were diagnosed with varicella. $N_1 = 85$ of them had complications, whereas the remaining $N_0 = 85$ children are controls (no complications). This data set was sampled from a larger data set

presented by Wagenpfeil et al. (2004) in the context of a large retrospective epidemiological study. Table 4 gives the number of cases without and with complications in each age category.

The maximal chi-square statistic is obtained for the cutpoints $k_1 = 1$ and $k_2 = 3$ and the corresponding p-value is $p_{raw} = 1.0 \cdot 10^{-2}$. This approach overestimates the association between age and risk of complications, because the p-value is not corrected for optimal choice of cutpoints. Our novel method yields the corrected p-value $p = 3.8 \cdot 10^{-2}$. This result suggests that varicella is more serious for children between one and three years than for younger children (who may be protected by maternal antibodies) and elder children. Approaches that assume a monotonic trend (or one cutpoint) yield larger p-values: using the approach based on maximally selected chi-square statistics for ordinal predictors with one cutpoint by Boulesteix (2006b) gives a p-value of $p = 0.17$, whereas the classical chi-square test for trend in proportions (as implemented in the R function `prop.trend.test`) yields a p-value of 0.27, thus both failing to detect association. In a word, the distribution of maximally selected chi-square statistics in the context of two cutpoints may be used to correct a minimally selected p-value and has higher power than monotonic approaches to detect association in the case of a non-monotonic association with two underlying cutpoints.

5 Discussion

In this article, we propose a novel combinatorial method for computing the exact distribution of the maximally selected chi-square statistic in the context of a non-monotonic association with a binary response. The method can be used to adjust the p-value of the chi-square test for multiple comparisons when two cutpoints are selected from the range of X to maximize the chi-square statistic. As shown in the real data example, our approach provides an efficient tool to assess the statistical significance of a pair of cutpoints. It can detect association in the case of an umbrella ordering with two underlying cutpoints, where methods that assume monotonic dependence (one cutpoint) fail. Unsurprisingly, the simulations also show that our method results in a

loss of power if there is only one true cutpoint. Thus, it is not appropriate as a general test of independence.

From a practical point of view, our new method may be useful in two important situations. First, it avoids the biased reporting of low p -values, when the cutpoints are chosen optimally. Secondly, if the investigator suspects a dependence pattern between X and Y but can not assess it with classical monotonic approaches, our method may be helpful to confirm the (non-monotonic) association between X and Y . In practice, investigators sometimes notice two candidate cutpoints based on descriptive plots and want to know if this pattern is relevant or only due to chance. This problem may be addressed with our method. Note that, if one applies successively the one-cutpoint and the two-cutpoints method, adjustment for multiple testing is recommended. As a two-cutpoints method, it could also be applied to outcomes associated with points around a circle, e.g., in astronomy. Another potential application is recursive partitioning. In the last few years, procedures based on maximally selected statistics have been successively applied to regression and classification trees, for instance in Shih (2004); Lausen et al. (2004); Strobl et al. (2006), to avoid the variable selection bias outlined by e.g. Loh and Shih (1997). Our method could become a powerful exact tool to assess complex splits in p -value adjusted trees.

Acknowledgments

We are grateful for financial support from the Deutsche Forschungsgemeinschaft within the SFB 386. We thank Stefan Wagenpfeil and the varicella study team for providing us with the varicella data. We thank Regina Hampel for helpful comments.

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Table 1: Contingency table obtained by cutting X at k_1 and k_2 .

	$X \leq k_1$ or $X > k_2$	$k_1 < X \leq k_2$	Σ
$Y = 0$	n_1	n_2	N_0
$Y = 1$	n_3	n_4	N_1

Table 2: Performance of both methods for the one-cutpoint design.

effect	One-cutpoint method			Novel method		
	weak	med.	strong	weak	med.	strong
marginal	6	19	52	7	14	43
central	15	41	74	12	33	70

Table 3: Performance of both methods for the two-cutpoints design.

effect	One-cutpoint method				Novel method			
	weak	med.	strong	mixed	weak	med.	strong	mixed
both marginal	6	15	32	31	7	30	62	24
symmetric central	4	12	27	45	16	30	63	45
symmetric marginal	7	11	38	41	9	26	58	41

Table 4: Varicella complications

Age category (in years)	1 : 0 – 1	2 : 1 – 2	3 : 2 – 3	4 : > 3
No complications ($Y = 0$)	10	7	9	59
Complications ($Y = 1$)	6	19	12	48

Table 5: Elapsed time (rounded to the nearest 1/100 second) for the naive approach (left) and our new algorithm (right) to compute $F(d) = P_{H_0}(\chi_{max}^2 \leq d)$, given $N_0, N_1, m_1, \dots, m_K$.

m_1, \dots, m_K	N_0, N_1	d	Naive exact approach	Novel exact algorithm
10, 10, 10, 10	20, 20	0	5.5	0.10
		2	5.5	0.14
		10	5.5	0.19
4, 16, 4, 16	20, 20	0	3.0	0.03
		2	3.0	0.08
		10	3.0	0.13
10, 10, 10, 10	10, 30	0	2.6	0.01
		2	2.6	0.08
		10	2.6	0.08
20, 20, 20, 20	40, 40	0	40	0.08
		2	40	0.56
		10	40	1.2
8, 8, 8, 8, 8	20, 20	0	55	0.07
		2	55	0.8
		10	55	1.2
10, 10, 10, 10, 10	25, 25	0	90	0.08
		2	90	1.5
		10	90	3.0
8, 8, 8, 8, 8, 8	24, 24	0	810	0.11
		2	810	5.7
		10	810	14
10, 10, 10, 10, 10, 10	30, 30	0	1500	0.14
		2	1500	12
		10	1500	42

Figure 1: Proportion of observations with $Y = 1$ in each category of X : $\frac{m_{1k}}{m_k}$, $k = 1, \dots, K$. $N_0 = N_1 = 30$, $m_1 = m_2 = m_3 = m_4 = m_5 = m_6 = 10$.

