```
##############################################################################
# R code to find confidence intervals for a 2xc table for the measure
#  P(Y1 > Y2) + (1/2)P(Y1 = Y2)    #

#  These methods are discussed in the article

# : Modeling and inference for an ordinal effect size measure                 #
# : Authors: Euijung Ryu and Alan Agresti                                     #
# : Statistics in Medicine (2008)                                             #
##############################################################################


########################################
#### Data: Shoulder-tip pain scores #####

y1<-c(19,2,1,0,0)
y2<-c( 7,3,4,3,2)


# number of columns
c<-length(y1)

# matrix A (will be used to find confidence intervals)
zero<-c(rep(0,c))
one<-c(rep(1,c))
J<-one%*%t(one)
J

DD<-diag(c)
A<-J-(0.5)*DD

for(i in 1:c) {
   for(j in 1:c) {
      if(j>i) A[i,j]<-0
   }
}
A


# for 95% confidence intervals
alpha<-0.05
```

```
#########################################################
#### Confidence Intervals for the measure theta #####



########### Halperin et al. confidence interval #####

Halperin.CI<-function(y1, y2){
            critic.Norm<-qnorm(1-alpha/2)
    x1<-y1
    x2<-y2
            n1<-sum(x1)
            n2<-sum(x2)

            pi.hat<-x1/n1
            lambda.hat<-x2/n2
            theta.hat<-c(lambda.hat)%*%A%*%pi.hat

    A11<-t(lambda.hat)%*%A%*%diag(pi.hat)%*%t(A)%*%lambda.hat
    B11<-t(pi.hat)%*%t(A)%*%diag(lambda.hat)%*%A%*%pi.hat
    A12<-A13<-c(rep(0,c-1))

    for(i in 1:(c-1)){
A12[i]<-pi.hat[i]*(   (1-lambda.hat[i]) * sum(lambda.hat[(i+1):c])  - (sum(lambda.hat[(i+1):
A13[i]<-pi.hat[i]*lambda.hat[i]*(1-lambda.hat[i])
    }
            A1<-A11-(1/(n2-1))*sum(A12)-(1/(4*(n2-1)))*(sum(A13)+pi.hat[c]*lambda.hat[c]*(1-

            B12<-B13<-c(rep(0,c-1))

    for(j in 2:c){
B12[j-1]<-lambda.hat[j]*(  (1-pi.hat[j])*sum(pi.hat[1:(j-1)]) - (sum(pi.hat[1:(j-1)]))^2 )
B13[j-1]<-lambda.hat[j]*pi.hat[j]*(1-pi.hat[j])
```

```
    }

    B1<-B11-(1/(n1-1))*sum(B12)-(1/(4*(n1-1)))*(sum(B13)+ lambda.hat[1]*pi.hat[1]*(1-pi.hat[

    theta.fn<-( (n1*n2-n1-n2+2)*theta.hat-n1*n2*theta.hat^2  )/((n1-1)*(n2-1)  )+A1/(n1-1)+B

      epsilon.hat<-0
           if( (abs(A1)>1e-10 ) | (abs(B1)>1e-10 ) | abs(theta.hat)>1e-10){
if((abs(A1-1)>1e-10) |(abs(B1-1)>1e-10 ) | abs(theta.hat-1)>1e-10 ){
     epsilon.hat<- ( (n1+n2-2)*theta.hat-(n2-1)*A1-(n1-1)*B1  )/((n1+n2-2)*theta.fn)
        a.hat<-epsilon.hat
      if(epsilon.hat<0) a.hat<-0
           if(epsilon.hat>1) a.hat<-1
           epsilon.hat<-a.hat
}
     }

    gam<-(n1+n2-1)-(n1+n2-2)*epsilon.hat
    CCC<-gam*critic.Norm^2/(n1*n2)

    L.H<-(CCC+2*theta.hat-sqrt(CCC^2+4*CCC*theta.hat*(1-theta.hat)))/(2*(CCC+1))
    U.H<-(CCC+2*theta.hat+sqrt(CCC^2+4*CCC*theta.hat*(1-theta.hat)))/(2*(CCC+1))
    H.CI<-c(1,1)*c(L.H, U.H)
    list(theta.hat=theta.hat, Halperin.CI=H.CI)
}

Halperin.CI(y1,y2)







########## Newcombe's pseudo-score confidence interval ################

Newcombe.CI<-function(y1, y2){
           critic.Norm<-qnorm(1-alpha/2)
    x1<-y1
    x2<-y2
           n1<-sum(x1)
           n2<-sum(x2)
```

```
            pi.hat<-x1/n1
            lambda.hat<-x2/n2
            theta.hat<-c(lambda.hat)%*%A%*%pi.hat

    aa<-(n1+n2)/2-1
    bb<-(critic.Norm^2)/(n1*n2)
    cc<-theta.hat

    c1<- -(1+bb)-2*aa*bb
    c2<-(1+2*bb+2*cc)+4*aa*bb
    c3<-2+2*bb-(bb+2*cc)-cc^2-aa*bb
    c4<-cc^2-2*bb-4*cc-aa*bb
    c5<-2*cc^2

    iter<-0
            diff<-1
    reltol=1e-6
    maxiter=200
    theta0<-0.01

            while((diff>reltol) & (iter<-iter+1)<=maxiter) {
theta1<-theta0
f<-c1*theta1^4+c2*theta1^3+c3*theta1^2+c4*theta1+c5
der.f<-4*c1*theta1^3+3*c2*theta1^2+2*c3*theta1+c4
theta2<-theta1-(1/der.f)*f
diff<-(theta2-theta1)^2
theta0<-theta2
theta0
diff
   }
     left<-theta0

    iter<-0

            diff<-1
    reltol<-1e-6
    maxiter<-200
    theta0<-.99

            while((diff>reltol) & (iter<=maxiter)) {
theta1<-theta0
```

```
f<-c1*theta1^4+c2*theta1^3+c3*theta1^2+c4*theta1+c5
der.f<-4*c1*theta1^3+3*c2*theta1^2+2*c3*theta1+c4
theta2<-theta1-(1/der.f)*f
diff<-(theta2-theta1)^2
theta0<-theta2
theta0
diff
iter<-iter+1
  }
    right<-theta0

    CI<-c(1,1)*c(left, right)
  list(Newcombe.CI=CI)
}
Newcombe.CI(y1,y2)
```

```
############ Unrestricted Wald-type confidence intervals ##########

Wald.CIs<-function(y1, y2){
            critic.Norm<-qnorm(1-alpha/2)
    x1<-y1
    x2<-y2
            n1<-sum(x1)
            n2<-sum(x2)

            pi.hat<-x1/n1
            lambda.hat<-x2/n2
            theta.hat<-c(lambda.hat)%*%A%*%pi.hat

    CC<-t(lambda.hat)%*%A%*%diag(pi.hat)%*%t(A)%*%lambda.hat
    DD<-t(pi.hat)%*%t(A)%*%diag(lambda.hat)%*%A%*%pi.hat

    V.1<-((n2-1)*(CC-theta.hat^2)+(n1-1)*(DD-theta.hat^2)+theta.hat*(1-theta.hat)-.25*t(pi.h
```

```
    V.1<-abs(V.1)
    W.1<-theta.hat+c(-1,1)*critic.Norm*sqrt(V.1)

    Logit.1<-Logit.2<-c(0,1)
    if( abs(theta.hat)>1e-8 & abs(theta.hat-1)>1e-8  ){
             logit<-log(theta.hat/(1-theta.hat))

             L.1<-logit-critic.Norm*sqrt(V.1)/(theta.hat*(1-theta.hat))
             U.1<-logit+critic.Norm*sqrt(V.1)/(theta.hat*(1-theta.hat))

             L.theta.W.Logit.1<-exp(L.1)/(1+exp(L.1))
             U.theta.W.Logit.1<-exp(U.1)/(1+exp(U.1))

       Logit.1<-c(L.theta.W.Logit.1, U.theta.W.Logit.1)
    }

            list(MLE.theta=theta.hat, Wald.CI=W.1, Logit.Wald.CI=Logit.1)
}

Wald.CIs(y1,y2)




########## Unrestricted LRT, Score, and Pseudo-score confidence intervals ##################

## To use the following function, we need to get "mph.fit" function
## from Dr. Joseph Lang (joseph-lang@uiowa.edu)
## It takes some time to find these confidence intervals
## We can change "starting.boundaries" inside the following function if you want


LRT.Score.Pseudo.Score.CIs<-function(y1, y2){
starting.boundaries<-Newcombe.CI(y1, y2)$Newcombe.CI
theta.set<-seq(starting.boundaries[1]-0.02, starting.boundaries[2]+0.02, length=1000)

x1<-y1
x2<-y2
```

```
        n1<-sum(x1)
        n2<-sum(x2)

        pi.hat<-x1/n1
        lambda.hat<-x2/n2
        theta.hat<-c(lambda.hat)%*%A%*%pi.hat

        L.cal1<-c(rep(0,c))
        L.cal2<-c(rep(0,c))
        for(j in 1:c){
                if(x1[j]>0) L.cal1[j]<-x1[j]*log(pi.hat[j])
                if(x2[j]>0) L.cal2[j]<-x2[j]*log(lambda.hat[j])
        }

        L.HA<-sum(L.cal1)+sum(L.cal2)

yy<-matrix(c(y1,y2), 2*c,1)
Z<-ZF<-kronecker(diag(2), matrix(1,c,1))


critic.Chisq<-qchisq(1-alpha,1)
store.LRT<-store.Score<-store.Pseudo.Score<-c(rep(0,length=length(theta.set)))
LRT.interval<-Score.interval<-Pseudo.Score.interval<-c(rep(1e+5, length=length(theta.set)))


for(k in 1:length(theta.set)){
theta.null<-theta.set[k]
cat("index=", k, "theta.value=", theta.null, "\n")

   h.fct<-function(m){
p<-diag(c(1/(Z%*%t(Z)%*%m)))%*%m
t(p[(c+1):(2*c)])%*%A%*%p[1:c]-theta.null
}

if(  (1-theta.hat)> .1 & ( theta.hat > .1)) {
        a<-mph.fit(yy,Z,ZF,h.fct=h.fct, norm.diff.conv=10,  maxiter=200, norm.score.conv=1e-
}

if(  (1-theta.hat)> .1 & ( theta.hat <= .1)) {
        a<-mph.fit(yy,Z,ZF,h.fct=h.fct, norm.diff.conv=10,  maxiter=200, norm.score.conv=1e-
}
```

```
if(  (1-theta.hat)<= .1 & ( theta.hat > .1)) {
       a<-mph.fit(yy,Z,ZF,h.fct=h.fct, norm.diff.conv=10,  maxiter=200, norm.score.conv=1e-5
}

if(  (1-theta.hat)<= .1 & ( theta.hat <= .1) ){
        a<-mph.fit(yy,Z,ZF,h.fct=h.fct, norm.diff.conv=10,  maxiter=200, norm.score.conv=1e-
}

lang<-a$p
pi.final<-lang[1:c]
lambda.final<-lang[(c+1):(2*c)]
theta.final<-t(lambda.final)%*%A%*%pi.final

lrt<-score<-pseudo.score<-1e10

if(abs(theta.final - theta.null) <1e-5){
          L.cal10<-c(rep(0,c))
          L.cal20<-c(rep(0,c))
          for(j in 1:c){
                 if(x1[j]>0) L.cal10[j]<-x1[j]*log(pi.final[j])
                 if(x2[j]>0) L.cal20[j]<-x2[j]*log(lambda.final[j])
           }

           L.H0<-sum(L.cal10)+sum(L.cal20)
lrt<- -2*(L.H0-L.HA)
score<-a$Xsq

         CC<-t(lambda.final)%*%A%*%diag(pi.final)%*%t(A)%*%lambda.final
         DD<-t(pi.final)%*%t(A)%*%diag(lambda.final)%*%A%*%pi.final

            var.theta.final<-((n2-1)*(CC-theta.null^2)+(n1-1)*(DD-theta.null^2)+theta.null*(
         pseudo.score<-(theta.hat-theta.null)^2/var.theta.final
  }

cat("LRT.stat=", lrt, "Score.stat=", score, "Pseudo.Score.stat=", pseudo.score, "\n")

         store.LRT[k]<-lrt
store.Score[k]<-score
store.Pseudo.Score[k]<-pseudo.score

        if(lrt<critic.Chisq) {LRT.interval[k]<-theta.null}
        if(score<critic.Chisq) {Score.interval[k]<-theta.null}
```

```
        if(pseudo.score<critic.Chisq) {Pseudo.Score.interval[k]<-theta.null}
}

LRT.set<-LRT.interval[LRT.interval<1e+5]
LRT.CI<-cbind(min(LRT.set), max(LRT.set))

Score.set<-Score.interval[Score.interval<1e+5]
Score.CI<-cbind(min(Score.set), max(Score.set))

Pseudo.Score.set<-Pseudo.Score.interval[Pseudo.Score.interval<1e+5]
Pseudo.Score.CI<-cbind(min(Pseudo.Score.set), max(Pseudo.Score.set))

list(LRT.CI=LRT.CI, Score.CI=Score.CI, Pseudo.Score.CI=Pseudo.Score.CI)
}



LRT.Score.Pseudo.Score.CIs(y1, y2)
```