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# Bayesian adjustment for exposure misclassification in case-control studies

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**Abstract**

**Summary:** Poor measurement of explanatory variables occurs frequently in observational studies. Error-prone observations may lead to biased estimation and loss of power in detecting the impact of explanatory variables on the response. We consider misclassified binary exposure in the context of case-control studies, assuming the availability of validation data to inform the magnitude of the misclassification. A Bayesian adjustment to correct for the misclassification is investigated. Simulation studies show that the Bayesian method can have advantages over non-Bayesian counterparts, particularly in the face of a rare exposure, small validation sample-sizes, and uncertainty about whether exposure misclassification is differential or non-differential. The method

is illustrated via application to several real studies.

**Keywords:** Bayesian methods; case-control study; exposure misclassification; simulation-extrapolation.

# 1 Introduction

In biomedical studies, the misclassification problem arises when a categorical exposure variable $T$ is not precisely recorded. Instead of $T$, an approximate measurement or a *surrogate*, $X$ is obtained. Replacing $T$ with $X$ in data analysis without accounting for the misclassification does not generally lead to valid inference about the association between $T$ and a health-related response $Y$. Hence, the goal of adjustment for mismeasurement is to achieve valid inference about the $(T, Y)$ relationship from $(X, Y)$ data. In this paper, we restrict ourself to misclassification problems on a binary exposure variable ($T$ =0, 1) in case-control studies ($Y = 0$, 1 for controls, cases) and no other covariates at play. We consider the setting whereby a "validation subsample" is available, i.e, for the majority of subjects only $(X, Y)$ data are obtained, but for a (randomly-selected) minority $(T, X, Y)$ are obtained. Such a design can arise when $X$ is inexpensive and/or quick to measure whereas $T$ is expensive and/or time-consuming to measure. Table 1 described the data structure. While each cell $a_{ij}$ in the validation data is fully specified ($i = 0, 1, j = 1, 2, 3, 4$), only margins $a_{05}, a_{06}, a_{15}, a_{16}$ in the main data are recorded.

It is sometimes sensible to assume the conditional distribution of $X$ given $T$ and $Y$ does not depend on $Y$, which is known as *nondifferential* misclassification. In other circumstances, the sampling scheme of case-control studies (explanatory variables are retrieved after the diagnosis) may well lead to the so called *differential* measurement error, i.e. the conditional distribution of the surrogate $X$ given the unobservable exposure $T$ also depends on the response $Y$. When information about covariates is collected through some "self-report" mechanism, subjects with target clinical outcomes may tend to erroneously "blame" a set

of risk factors for their conditions, or "ignore" previous exposure to avoid any connection between behaviour and disease.

There is a large literature on correcting for exposure mismeasurement, for example Barron [1], Marshall [2], Lyles [3], Carroll et al. [4]. Most work approaches the problem from a frequentist perspective, assuming complete knowledge of whether the misclassification is nondifferential or differential. A quality indices method without explicit assumption of nondifferential misclassification was proposed to estimate bias to the observed odds ratio on whole sample, when validation subsample is available [5, 6]. The simulation extrapolation method and latent class logistic regression model were also developed to tackle the problem [7, 8]. On the other hand, the dramatic improvement of computational capability and the development of indirect simulation techniques such as Markov chain Monte Carlo (MCMC) make it possible to explore misclassification problems from a Bayesian perspective [9, 10, 11, 12]. In fact, partial prior knowledge of misclassification probabilities is often accessible to medical researchers, which makes Bayesian analysis an appealing approach.

Therefore in this paper, we primarily introduce a series of Bayesian methods suitable for different misclassification assumptions. Their performance will be closely compared to those of the maximum likelihood estimates (MLEs), quality indices (QI) method and simulation extrapolation (SIMEX) method, using simulation studies and real datasets. Section 2 presents detailed methodology for the proposed Bayesian methods. Section 3 discusses the comparative behaviours of the four methods based on simulation studies. Sections 4 and 5 present the performances of Bayesian and other methods via case-control studies with misclassified exposure variables and validation sub-samples. Section 6 provides some concluding remarks.

# 2 Bayesian adjustment for misclassification

Let us denote the true exposure prevalences amongst controls and cases by $r_i = P(T = 1|Y = i), i = 0, 1$. The retrospective odds ratio describing the correlation between the response and

explanatory variable is defined as

$$OR_T = \frac{r_1/(1-r_1)}{r_0/(1-r_0)}.$$

Sensitivity ($SN$) and specificity ($SP$) jointly measure the magnitude of exposure misclassification. In the scenarios subject to *differential* misclassification, the conditional distribution of the surrogate $X$ given $T$ can change with $Y$. The sensitivities and specificities among cases and controls can be formulated as, $SN_i = P(X = 1|T = 1, Y = i), SP_i = P(X = 0|T = 0, Y = i)$, $i = 0, 1$. Prevalences of the *apparent* exposure for diseased and non-diseased individuals are denoted by $r_i^* = P(X = 1|Y = i) = r_i SN_i + (1 - r_i)(1 - SP_i)$, $i = 0, 1$. The degree of misclassification can also be expressed by the positive predictive value (PPV) and negative predictive value (NPV), where

$$PPV_i = P(T = 1|X = 1, Y = i) = \frac{SN_i r_i}{SN_i r_i + (1 - SP_i)(1 - r_i)} \quad (1)$$

$$NPV_i = P(T = 0|X = 0, Y = i) = \frac{SP_i(1 - r_i)}{SP_i(1 - r_i) + (1 - SN_i)r_i} \quad (2)$$

It is easy to justify that, in the main study the actual number of subjects of positive exposure status ($b_{i1}$) amongst those who are apparently exposed in either case or control group ($a_{i5}$) follows a Binomial distribution, i.e. $b_{i1} \sim Binomial(a_{i5}, PPV_i)$. Similarly, conditioning on the number of cases or controls with negative apparent exposure status ($a_{i6}$), the number of truly unexposed subjects ($b_{i4}$) follows $Binomial(a_{i6}, NPV_i)$, for $i = 0, 1$.

When the nondifferential misclassification condition is fulfilled, meaning the conditional distribution of $X|T, Y$ does not depend on $Y$, it follows immediately that $SN_0 = SN_1 = SN$, $SP_0 = SP_1 = SP$. However it is worth pointing out that, nondifferential misclassification does not imply equality of cases and controls regarding the predictive values ($PPV_i$, $NPV_i$).

## 2.1 Prior distributions

The exposure prevalances $r_0$, $r_1$, sensitivities $SN_0$, $SN_1$, and specificities $SP_0$, $SP_1$ are the parameters of interest. By converting into a logit scale, $logit(x) = \log\{x/(1 - x)\}$, the prior

information concerning these parameters can be modeled using bivariate normal distributions [13]. The actual exposure prevalences ($r_i$), sensitivities($SN_i$) and specificities ($SP_i$) of $X$ as a surrogate for $T$ are assumed to be uncorrelated of one another, with,

$$\begin{pmatrix} logit(r_0) \\ logit(r_1) \end{pmatrix} \sim N\left(\begin{pmatrix} \mu_1 \\ \mu_2 \end{pmatrix}, \begin{pmatrix} \sigma_1^2 & \rho_1\sigma_1\sigma_2 \\ \rho_1\sigma_1\sigma_2 & \sigma_2^2 \end{pmatrix}\right),$$

$$\begin{pmatrix} logit(SN_0) \\ logit(SN_1) \end{pmatrix} \sim N\left(\begin{pmatrix} \nu_1 \\ \nu_2 \end{pmatrix}, \begin{pmatrix} \tau_1^2 & \rho_2\tau_1\tau_2 \\ \rho_2\tau_1\tau_2 & \tau_2^2 \end{pmatrix}\right),$$

$$\begin{pmatrix} logit(SP_0) \\ logit(SP_1) \end{pmatrix} \sim N\left(\begin{pmatrix} \gamma_1 \\ \gamma_2 \end{pmatrix}, \begin{pmatrix} \delta_1^2 & \rho_3\delta_1\delta_2 \\ \rho_3\delta_1\delta_2 & \delta_2^2 \end{pmatrix}\right).$$

It follows immediately that,

$$logit(SN_0) - logit(SN_1) \sim N(\nu_1 - \nu_2, \tau_1^2 + \tau_2^2 - 2\rho_2\tau_1\tau_2) \tag{3}$$

$$logit(SP_0) - logit(SP_1) \sim N(\gamma_1 - \gamma_2, \delta_1^2 + \delta_2^2 - 2\rho_3\delta_1\delta_2) \tag{4}$$

Our prior beliefs can be reflected through the *hyperparameters*, $\mu_i$, $\sigma_i$, $\nu_i$, $\tau_i$, $\gamma_i$, $\delta_i$ and $\rho_j$. For instance, we proceed to set the prior distributions on the misclassification parameters as follows. We set $\nu_1 = \nu_2$, $\gamma_1 = \gamma_2$, $\tau_1^2 = \tau_2^2$, $\delta_1^2 = \delta_2^2$ to reflect an absence of knowledge about the "direction" of possible differentiality in the exposure assessment, with the assigned values to these quantities then reflecting prior belief about the extent of exposure misclassification. Put another way, we are expressing *exchangeable* prior beliefs about the misclassification of controls versus the misclassification of cases.

As a result, setting $\rho_2 = \rho_3 = 1$ implies that $SN_0 = SN_1$ and $SP_0 = SP_1$, which corresponds to nondifferential misclassification. Conversely, setting $\rho_2 = \rho_3 = 0$ implies independence of $SN_0$ and $SN_1$, and independence of $SP_0$ and $SP_1$. This intuitively reflects the notion that sensitivities or specificities are free to vary by themselves, and can be interpreted as "fully differential" misclassification. We will describe situations in between ($0 < \rho_j < 1$, $j = 2, 3$) as corresponding to "nearly nondifferential" misclassification, particularly when

each $\rho_j$ is close to one. This setting is useful when investigators postulate that the nondifferential assumption might hold, and that should it be violated, the extent of violation is not likely to be severe.

Similarly, we set $\mu_1 = \mu_2$ and $\sigma_1 = \sigma_2$ to be "unbiased", a *priori* concerning the direction of any exposure-disease association. The particular choice of values is dictated by belief about plausible values for exposure prevalence. We can then choose $\rho_1$ to obtain plausible prior for the effect size.

## 2.2 Posterior simulation

As is common in problems with "latent structure", we can implement Bayesian inference via simulation from the distribution of parameters and unobservables given observables. In the fully-differential and nearly-nondifferential cases, this amounts to sampling from the distribution of parameter $\theta = (r_0, r_1, SN_0, SN_1, SP_0, SP_1)$ and latent variables $b_{ij}$ given observed data $a_{ij}$. It is easy to verify that in the related problem where the prior on $\theta$ is comprised of independent uniform distributions (or more generally independent beta distributions) for each parameter, that Gibbs sampling is possible. That is, in the related problem each component of $\theta$ has a standard "full conditional" distribution. Gibbs sampling has the nice features that (i) no tuning constants are involved, and (ii) proposed moves are always accepted. Therefore we adapt this approach to the actual problem at hand by implementing a Metropolis-Hastings algorithm, *using the full-conditionals for the related problem to generate proposals.* Thus tuning is still not needed. Moreover, the acceptance probability for each proposal will depend only on the ratio of prior densities, i.e., the specified prior based on bivariate normal distributions versus the uniform prior in the related problem. Thus we find high acceptance rates, and in general this algorithm performs well. Note also that the same computational strategy can be adopted in the nondifferential case, via the smaller parameter vector $\theta = (r_0, r_1, SN, SP)$. The Bayesian method is implemented in R and downloadable from `http://www.stat.ubc.ca/People/Home/index.php?person=gustaf`.

# 3 Simulation Studies

## 3.1 Data Simulation

In order to demonstrate the comparative performance of Bayesian adjustment against other statistical approaches, we conduct a simulation study for three choices of odds ratio (1.25, 1.8 and 2.5) and two choices of exposure prevalence in the control group ($r_0 = 0.25$ and 0.04). At each combination, four misclassification scenarios concerning different levels of differentiality are built. Data in scenario 1 are simulated under nondifferential misclassification, with increasing degree of differentiality in scenarios 2, 3, and 4. To mimic the occurrence of erroneously "blaming" or "ignoring" a risk factor, we let the misclassification arise across scenarios, as follows.

- *Scenario 1*: $(SN_0, SN_1)$=(0.80, 0.80), $(SP_0, SP_1)$=(0.90, 0.90)
- *Scenario 2*: $(SN_0, SN_1)$=(0.80, 0.75), $(SP_0, SP_1)$=(0.90, 0.85)
- *Scenario 3*: $(SN_0, SN_1)$=(0.80, 0.70), $(SP_0, SP_1)$=(0.90, 0.80)
- *Scenario 4*: $(SN_0, SN_1)$=(0.80, 0.65), $(SP_0, SP_1)$=(0.90, 0.75)

For each scenario, 2000 datasets are generated to assure that simulation standard error for a true 95% interval is 0.005. Three sample sizes (500, 960, and 1760) are considered in data generation: (a) $\sum_{j=1}^{4} a_{ij} = 50$, $a_{i5} + a_{i6} = 200$; (b) $\sum_{j=1}^{4} a_{ij} = 80$, $a_{i5} + a_{i6} = 400$; and (c) $\sum_{j=1}^{4} a_{ij} = 80$, $a_{i5} + a_{i6} = 800$.

Three Bayesian methods, adopting nondifferential, nearly nondifferential and differential prior distributions respectively, are applied to each dataset, to adjust for possible misclassifications and assess the association between the true exposure and outcome. In this study, data generation and analysis of simulated and real examples are all implemented in **R**.

## 3.2 Choice of Hyperparameters

According to Section 2, under the assumptions that $\mu_1 = \mu_2 = \mu$, $\sigma_1 = \sigma_2 = \sigma$, $\nu_1 = \nu_2$, $\gamma_1 = \gamma_2 = \gamma$, $\tau_1 = \tau_2 = \tau$ and $\delta_1 = \delta_2 = \delta$, we assign $\mu = -1.946$, $\sigma = 0.993$ to model the prior information that the logit true exposures are normally distributed with central 95%

probability between logit(0.02) and logit(0.5). Mild correlation between $r_0$ and $r_1$ ($\rho_1 = 0.3$) is selected to allow a relatively large prior standard deviation of 1.175 for $logOR$ around mean 0. Similarly, we set $\nu = \gamma = 1.675$, $\tau = \delta = 0.648$ to represent the prior knowledge that the logit sensitivity and logit specificity are normally distributed within logit(0.6) and logit(0.95) with 95% probability. As discussed in Section 2, we set $\rho_2 = \rho_3 = 1$ to reflect nondifferential misclassification; $\rho_2 = \rho_3 = 0$ to express prior belief in differential misclassification.

The choice of $\rho_2$, $\rho_3$ for nearly nondifferential misclassification requires extra work. We note that by setting $\rho_2 = \rho_3 = 0.95$ we attain:

$$P\{|logit(SN_1) - logit(SN_0)| < 0.1\} = P\{|logit(SP_1) - logit(SP_0)| < 0.1\} = 0.3746,$$

and (by simulation)

$$P\{|SN_1 - SN_0| < 0.01\} = P\{|SP_1 - SP_0| < 0.01\} = 0.32252.$$

This seems reasonable as an encapsulation of the notion that deviations from nondifferentiality are not likely severe.

## 3.3 Model comparison

Bayesian statistical inferences are conducted based on samples drawn from 10000 MCMC iterations, after we discard the first 1000 simulations to diminish the effect of initial distributions.

The performance of Bayesian methods is constrasted with maximum likelihood (ML), quality indices and SIMEX methods. MLEs for model parameters under differential misclassification are calculated using closed-form expressions given by Lyles Lyles [3]. A numerical optimizer (function "optim()" in **R**) is adopted to maximize the log likelihood under nondifferential misclassification. The asymptotic variance of the log odds-ratio estimator is attainable by the multivariate Delta method in these cases.

The quality indices (QI) method was developed to assess misclassification in case-control

studies [5]. It provides a simple formula for calcualting the actual odds ratio $OR_T$, taking advantage of the relationship between the true exposure $T$ and surrogate $X$ observed in the validation subsample: $OR_T = OR_X \times \frac{OR'_T}{OR'_X}$, where $OR'_T$ and $OR'_X$ are odds ratios for $T$ and $X$ in the validation data. The asymptotic variance of $\log OR_T$ is calculated via Delta method.

The simulation extrapolation (SIMEX) method originates in continuous measurement error settings [14]. The method introduces artificial extra measurement error to the data in question, in order to infer a relationship between the magnitude of measurement error and the estimate of the exposure-disease relationship. This relationship is then extrapolated back to the point of zero measurement error, to give an estimate which is adjusted for this error. Recently, Küchenhoff et al. extended the SIMEX procedure to the case of misclassified categorial data [7]. In brief, extra misclassification is introduced by raising the misclassification matrix to a power $\lambda > 1$, for multiple values of $\lambda$. The relationship between the point estimate of interest and $\lambda$ is then extrapolated back to the $\lambda = 0$ setting of no misclassification (i.e., misclassification matrix equal to the identity matrix). The corresponding software package [15] allows different choices of extrapolation function and different methods for the calculation of standard errors. We therefore reports multiple sets of results for SIMEX. Note also that the SIMEX procedure is operationalized by "plugging in" estimates of sensitivity and specificity obtained from the validation data. Thus by pooling or not-pooling the validation data across controls and cases, one can implement SIMEX under the nondifferential or differential misclassification assumptions respectively.

Results for all inferential schemes (3 sample sizes by 3 true $OR$s by 2 levels of exposure prevalence) are reported in terms of mean-squared error, bias and sample variance of point estimators, and coverage and average width of nominal 95% interval estimators. Results for two particular schemes are provided in Table 2 and 3.

Results under the higher setting of exposure prevalence are explained through an example in Table 2, where $r_0 = 0.25$, $OR$=1.25, $\sum_{j=1}^{4} a_{ij} = 80$ and $a_{i5} + a_{i6} = 800$. Within MLE,

Bayes and SIMEX approaches, the nondifferential estimates of $logOR$ have smaller MSE and sample variance, when the data truly are nondifferentially misclassified (scenario 1). Differential methods are not as efficient under truly nondifferential misclassification, because sensitivity and specificity are estimated separately, and therefore via less data, for controls and cases. On the other hand, coverage of nondifferential methods deteriorates rapidly as the true misclassification mechanism becomes more differential. The performance of Bayes and ML methods is somehow comparable, with the former having slightly smaller overall error rate and sample variance, yet often bigger bias when differential misclassification is correctly assumed.

The performance of QI method is adequate when level of misclassification between case and control group is substantial, for QI is advantageous in controlling bias to a minimal level. Nevertheless, simulation results suggest QI point estimator tends to have larger sample variance and MSE, followed by the ML-DF estimator then Bayes-DF estimator, when differential misclassification is correctly (or incorrectly) specified. When misclassification is nondifferential and the MLE-NDF or Bayes-NDF procedure is applied, the QI estimate has a 50 to 100 per cent larger sample variance compared to the alternatives, although the property of small bias remains in this case. In general, the QI method produces accurate but less precise estimator regardless of misclassification assumption between groups.

Note also that in comparing SIMEX to other methods in Table 2, even the empirically better choice of extrapolation function and variance estimation (quadratic form with asymptotic variance) in SIMEX gives much larger bias and sample variance, shorter confidence interval (CI) and lower coverage proportion than the corresponding Bayes or ML procedure, for the differential misclassification scenarios. For nondifferential misclassification, SIMEX has point estimates similar to Bayes and ML methods, yet shorter CI and smaller coverage. This is not necessarily surprising. While the SIMEX approach is intuitively appealing, it does not carry the large-sample efficiency guarantees that come with likelihood-based procedures.

Results for ML and Bayes procedures in the lower exposure prevalence setting are illus-

trated via Table 3 where $r_0 = 0.04$, $OR$=1.25, $\sum_{j=1}^{4} a_{ij} = 80$ and $a_{i5} + a_{i6} = 800$. The combination of rare exposure, relatively high sensitivity, and relatively small validation sample size implies that for some generated datasets no subject is truly exposed to the risk factor in the case or control group, i.e. $a_{i1} = 0$ and $a_{i2} = 0$. For differential misclassification, this leads to $\widehat{PPV_i} = 0$ , $\widehat{NPV_i} = 1$, hence $\hat{r}_i = 0$ and undefined $\widehat{logOR}$ in the ML-DF model. ML-DF results in Table 3 are based on datasets without such empty cells in the validation data. Empty cells also result in nonsensical ML estimate of $logOR$ using numerical optimizer in the nondifferential case. After examining results, we decide to remove such simulations from calculating ML-NDF results when $logOR$ is inestimable in numeric optimization or the boundary of 95% confidence interval of $logOR$ is beyond positive or negative 100. In general, the problem of nearly or exactly empty cells does limit the utility of ML procedures, particularly given that rare exposures and small validation sample-sizes are common in epidemiological settings. In contrast, the performance of the Bayesian procedures evidenced in Table 3 based on 2000 simulations seems quite reasonable, with dramatic MSE reductions for the Bayes-DF inferences compared to ML-DF. The smoothing which results from combining prior distributions on sensitivity and specificity with empty or near-empty validation-data cells appears to yield much more satisfactory inferences. Results for SIMEX estimators in the low exposure setting are not shown, but again the overall performance is worse than Bayes and ML procedures, and the use of "plugged-in" sensitivity and specificity estimates leads to the "empty-cell" concerns as with ML methods in calculating the observed misclassification matrix when $\lambda = 1$, and its exponential of a negative size when $\lambda < 1$.

Results for the nearly nondifferential Bayesian (Bayes-NNDF) analysis, in both low and high exposure prevalence settings, appear in Table 4. For the sake of comparison, results are also given here for a two-stage non-Bayesian procedure that we refer to as *test-then-estimate* (TTE). The first TTE step applied a likelihood ratio test to the validation data, with the null hypothesis that the binary exposure is nondifferentially misclassified. Then as the second step ML-DF or ML-NDF point and interval estimates are reported, depending

on whether the null is rejected or not in the first step. For some datasets one or more empty validation cell $a_{ij}$ results in zero- or one-valued estimate for sensitivity, specificity or exposure prevalence hence yields nonsensical likelihood ratios, so that TTE estimates and inferential results are reported for only a subset of the simulated datasets. The number of discarded datasets is higher in Table 4 than in Tables 2 and 3, for more simulated datasets have one or more empty cell than those having empty ($a_{i1}$, $a_{i2}$) pair(s) simultaneously. Again empty pair ($a_{i1}$, $a_{i2}$) causes undefined $\widehat{logOR}$ in QI method and results for a subset are presented. As before, the Bayes-NNDF results are reported for all 2000 datasets.

In terms of both point and interval estimator performance, Bayes-NNDF is seen to be moderately better than TTE (in terms of MSE, sample variance and coverage) in the high exposure prevalence setting, and very substantially better than TTE in the low prevalence setting. Comparing Table 4 to previous tables, Bayes-NNDF is seen to offer satisfactory average performance across scenarios, particularly in relation to either Bayes-NDF or Bayes-DF applied in a "wrong" scenario, although we notice that, point estimate of $logOR$ from Bayes-NNDF is more biased and leads to increase of MSE when misclassification is much differential.

# 4 Example: Maternal use of antibiotics during pregnancy and sudden infant death syndrome

We consider a case-control study on sudden infant death syndrome (SIDS) [16] to further illustrate how Bayes, ML and SIMEX adjustments for misclassification work in practice. During investigation of a potential impact of maternal use of antibiotics during pregnancy on the occurrence of SIDS, surrogate exposure $X$ was obtained from an interview question (yes=1, no=0). Information on antibiotic use from medical records, taken to be the actual exposure status $T$, was extracted for a subset of study participants. The data are shown in Table 5. Ignoring misclassification, the $X-Y$ log odds ratio is estimated as 0.352 with 95%

confidence interval (0.101, 0.603).

The same prior distributions used in the simulation studies of Section 3 are employed here for drawing Bayesian inferences, except that a noninformative prior for $logit(r_i)$ is used ($\mu = -1.946$, $\sigma = 100$). Study results after the various adjustments for misclassification are presented in Table 6. Estimated X-Y and T-Y $logOR$s from validation data are also included for model comparison. Point and interval estimates of $logOR$ via Bayes and ML methods are similar. Parameters are estimated with slightly more certainty under the nondifferential assumption than under the differential assumption, which is consistent with simulation findings. Compared with Bayesian and ML estimates, the quality indices (QI) point estimate is smaller and has a larger SE, which is again consistent with the simulation results. Its confidence interval covering zero suggests no evidence of T-Y association, in concordance with the Bayes and ML methods under differential misclassification. Given moderate size of the validation data, a 47% increase of X-Y log odds ratio from the actual T-Y $logOR$ on validation data suggests deviation from completely nondifferential misclassification, and the unadjusted $\widehat{logOR}$ on whole data could be falsely large. The DF, nearly NDF and QI methods demonstrate capability to correct for such bias.

Note that a considerably stronger exposure-disease association is estimated under the nondifferential misclassification assumption than under the differential misclassification assumption, with 'significance' (i.e., interval estimate excluding zero) in the former case but not the latter. Moreover, the validation data evidence concerning differentiality is equivocal (likelihood ratio test P-value of 0.096 for the null hypothesis of nondifferential misclassication). Therefore, the Bayes-NNDF analysis may be viewed as an appropriate compromise between the nondifferential and differential analyses, with a tempered point estimate (relative to NDF) but still significant interval estimate.

As simulation results suggest a quadratic extrapolation function together with asymptotic variance estimator performs better than alternatives, we report this SIMEX estimate in the table. In line with the Bayes and ML results, adding further misclassification pushes

estimates toward the null in the nondifferential case but away from the null in the differential case. In the nondifferential case, both choices of extrapolation function appear to fit the simulated data well. Extrapolating back to the no misclassification setting, however, produces adjusted estimates which are much more extreme than those obtained by either Bayes or ML method.

# 5 Example: HSV-2 and invasive cervical cancer

The second example describes a case-control study consisting of 732 subjects of cervical cancer and 1312 community or hospital controls with negative cervical cancer diagnosis [17]. Researchers were interested in assessing the impact of herpes simplex virus type 2 (HSV-2, a binary variable) in the development of invasive cervical cancer. The exposure status was detected by the western blot assay, which produced error-prone measurements. A refined, more accurate procedure was performed on a randomly selected sample of study subjects (selected without regard to their disease status), in order to assess the misclassification rates. The data are displayed in Table 7. It is noticeable from the validation and main data that the exposure prevalence of HSV-2 is high in both cases and controls. Carroll et al. observed from the validation sample that the misclassification differs between cases and controls (Fisher's exact two-sided test implied a greater sensitivity for the cases, $p$=0.049), and proposed a pseudo-likelihood model to adjust for the differential measurement error [18].

Ignoring measurement error arising from the inaccurate western blot procedure, the naive log odds ratio is estimated as 0.453 (standard error = 0.093), with 95% confidence interval (0.271, 0.635), indicating HSV-2 is positively correlated with the occurrence of invasive cervical cancer. We conduct Bayesian adjustment under three misclassification situations (NDF, NNDF and DF), again using the prior distributions for *logit* transformed sensitivities and specificities described in Section 3. For $logit(r_i)$, a flat prior with large variance is used here to generate posterior inference ($\mu$=-1.946, $\sigma$=100). Similar results are observed when

same hyperparameters for $logit(r_i)$ stated in Section 3 are used ($\mu$=-1.946, $\sigma$=0.993).

Table 8 presents results of the various analyses. For all three methods (Bayes, ML and SIMEX under the more appropriate quadratic extrapolation), moving from the nondifferential assumption to the differential assumption moves the point estimate of the exposure-disease association toward the null, and causes the left endpoint of the interval estimate to move from positive to negative, i.e., "significance" is lost. The QI method posts no assumption on misclassification between two groups, with odds ratios estimated separately from cases and controls, hence can be treated as an inherent differential adjustment. The QI estimate is closest to zero association compared with other DF methods. It is interesting to observe that only $\widehat{logOR}$s from QI and SIMEX models are smaller than the unadjusted X-T log odds ratio of on the whole data assuming differential misclassification. An interesting point about this example is that with a small validation sample the Bayes and ML diffferential analysis can yield an adjustment in a different direction than the QI analysis. That is, the validation data are such that the T-Y and X-Y marginals suggest, albeit with much uncertainty, that differential misclassification is inducing a stronger association between X and Y than between T and Y. However, looking at the three-way T-X-Y relations in the validation data (i.e., estimating case-specific and control-specific sensitivity and specificity) suggests, also with considerable uncertainty, that misclassification has the attenuating effect of yielding a weaker association between X and Y than between T and Y. While this observation is curious, it should be tempered by the fact that the Bayes and ML interval estimates are quite compatible with the QI interval estimate.

As Carroll, Gail, and Lubin [18] pointed out, there is moderate evidence to show measurement error is differential across cases and controls. Sensitivities estimated from validation data alone are 0.78 for cases and 0.5 for controls. Nevertheless, if both the complete and incomplete data are considered, a likelihood ratio test for the nondifferentiality of misclassification with 2 degrees of freedom, generates a p-value at 0.073, indicating lack of evidence to reject the null at 5% significance level. The same test based merely on the validation data re-

ports a consistent result (p-value= 0.084). Hence, it seems more appropriate to interpret the differentiality of measurement as borderline. One advantage of Bayesian adjustment emerges in this context, as it can incorporate the "in-between" scenario of nearly nondifferential misclassification via an appropriate prior distribution. As expected, the NNDF analyis yields a posterior mean and SD falling in between those arising from the NDF and DF assumptions. The resulting interval estimate is wholly positive, providing evidence for a positive exposure-disease association without concern about imposing an overly-strong assumption of nondifferential misclassification.

As a final point, we note that the Bayesian parameter estimates are consistent with the results given by Skrondal and Rabe-Hesketh [8] for these data, using generalized latent variable modeling techniques.

# 6 Discussion

Mismeasurement of exposure is an issue of broad concern in epidemiological studies, and there is a substantial literature on adjusting inferences on exposure-disease relationships in light of such mismeasurement. Bayesian methods, likelihood methods, and SIMEX methods are three general tools for implementing such adjustments. At least in the context of misclassified binary exposure, this paper has illustrated several positive attributes of the Bayesian approach. First, Bayesian methods can provide more reasonable and stable inferences when the resulting data are sparse, which is of particular relevance to small validation datasets in rare exposure contexts. Second, the infusion of prior information offered by the Bayesian approach can be used to good effect. Rather than committing to nondifferential or 'fully' differential assumptions concerning the exposure misclassification, a prior can be constructed to represent a 'nearly nondifferential' assumption. That is, the analyst can assert that substantial deviations from nondifferentiality are unlikely. This would seem to be a particularly useful device when the data themselves do not clearly support or refute nondifferentiality,

as occured in both our real-data examples.

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Table 1: Validation data and main data

| | *Validation Data* | | | | *Main Data* | | | |
|---|---|---|---|---|---|---|---|---|
| | Y=1 | | Y=0 | | Y=1 | | Y=0 | |
| T | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 |
| T=1 | $a_{11}$ | $a_{12}$ | $a_{01}$ | $a_{02}$ | $b_{11}$ | $b_{12}$ | $b_{01}$ | $b_{02}$ |
| T=0 | $a_{13}$ | $a_{14}$ | $a_{03}$ | $a_{04}$ | $b_{13}$ | $b_{14}$ | $b_{03}$ | $b_{04}$ |
| $N$ | $a_{11}+a_{13}$ | $a_{12}+a_{14}$ | $a_{01}+a_{03}$ | $a_{02}+a_{04}$ | $a_{15}$ | $a_{16}$ | $a_{05}$ | $a_{06}$ |

Table 2: Comparative performance models on simulated datasets of size 1760 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.25$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.023 | 0.073 | 0.024 | 0.052 | 0.082 | 0.023 | 0.023 | 0.024 | 0.024 | 0.108 | 0.108 | 0.213 | 0.213 |
| | Bias | 0.007 | 0.009 | 0.013 | 0.005 | 0.008 | -0.005 | -0.005 | 0.004 | 0.004 | -0.007 | -0.007 | 0.084 | 0.084 |
| | Variance | 0.023 | 0.073 | 0.024 | 0.052 | 0.082 | 0.023 | 0.023 | 0.024 | 0.024 | 0.108 | 0.108 | 0.206 | 0.206 |
| | Coverage | 0.957 | 0.961 | 0.952 | 0.979 | 0.962 | 0.895 | 0.871 | 0.856 | 0.86 | 0.539 | 0.509 | 0.599 | 0.744 |
| | Width | 0.598 | 1.06 | 0.62 | 1.007 | 1.138 | 0.497 | 0.463 | 0.498 | 0.463 | 0.498 | 0.463 | 0.471 | 0.463 |
| Scenario 2 | MSE | 0.05 | 0.087 | 0.051 | 0.065 | 0.1 | 0.049 | 0.049 | 0.059 | 0.059 | 0.134 | 0.134 | 0.164 | 0.164 |
| | Bias | 0.147 | 0 | 0.15 | 0.011 | 0.003 | 0.151 | 0.151 | 0.171 | 0.171 | 0.022 | 0.022 | 0.158 | 0.158 |
| | Variance | 0.029 | 0.088 | 0.028 | 0.065 | 0.1 | 0.027 | 0.027 | 0.03 | 0.03 | 0.133 | 0.133 | 0.139 | 0.139 |
| | Coverage | 0.872 | 0.945 | 0.853 | 0.96 | 0.945 | 0.758 | 0.693 | 0.717 | 0.648 | 0.533 | 0.488 | 0.65 | 0.726 |
| | Width | 0.651 | 1.118 | 0.664 | 1.05 | 1.215 | 0.525 | 0.478 | 0.544 | 0.478 | 0.524 | 0.475 | 0.423 | 0.475 |
| Scenario 3 | MSE | 0.124 | 0.099 | 0.119 | 0.076 | 0.117 | 0.133 | 0.133 | 0.174 | 0.174 | 0.159 | 0.159 | 0.424 | 0.424 |
| | Bias | 0.302 | 0.012 | 0.297 | 0.028 | 0.011 | 0.32 | 0.32 | 0.366 | 0.366 | 0.066 | 0.066 | 0.259 | 0.259 |
| | Variance | 0.033 | 0.099 | 0.031 | 0.075 | 0.117 | 0.031 | 0.031 | 0.04 | 0.04 | 0.155 | 0.155 | 0.357 | 0.357 |
| | Coverage | 0.638 | 0.939 | 0.615 | 0.948 | 0.944 | 0.419 | 0.35 | 0.378 | 0.277 | 0.517 | 0.463 | 0.608 | 0.664 |
| | Width | 0.711 | 1.163 | 0.711 | 1.087 | 1.282 | 0.557 | 0.494 | 0.599 | 0.494 | 0.555 | 0.487 | 0.472 | 0.487 |
| Scenario 4 | MSE | 0.245 | 0.098 | 0.231 | 0.076 | 0.122 | 0.295 | 0.295 | 0.418 | 0.418 | 0.194 | 0.194 | 0.298 | 0.298 |
| | Bias | 0.456 | -0.004 | 0.443 | 0.019 | -0.004 | 0.508 | 0.508 | 0.599 | 0.599 | 0.124 | 0.124 | 0.336 | 0.336 |
| | Variance | 0.038 | 0.098 | 0.035 | 0.076 | 0.122 | 0.037 | 0.037 | 0.059 | 0.059 | 0.179 | 0.179 | 0.185 | 0.185 |
| | Coverage | 0.329 | 0.944 | 0.316 | 0.953 | 0.944 | 0.121 | 0.084 | 0.095 | 0.052 | 0.48 | 0.423 | 0.387 | 0.526 |
| | Width | 0.761 | 1.195 | 0.75 | 1.116 | 1.34 | 0.587 | 0.506 | 0.661 | 0.506 | 0.586 | 0.495 | 0.442 | 0.495 |

Table 3: Comparative performance of ML, QI ($N'_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 1760, given low exposure prevalences and $OR = 1.25$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N'_{rep}$ | DF | $N'_{rep}$ | NDF | DF | QI | $N'_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.276 | 1898 | 0.574 | 1889 | 0.152 | 0.205 | 0.59 | 1889 | | | | | | | | |
| | Bias | 0.008 | | -0.039 | | -0.036 | -0.081 | -0.032 | | | | | | | | | |
| | Variance | 0.276 | | 0.572 | | 0.151 | 0.198 | 0.589 | | | | | | | | | |
| | Coverage | 0.984 | | 0.983 | | 0.962 | 0.984 | 0.979 | | | | | | | | | |
| | Width | 2.154 | | 3.092 | | 1.74 | 2.252 | 3.165 | | | | | | | | | |
| Scenario 2 | MSE | 1.145 | 1901 | 0.565 | 1884 | 0.621 | 0.208 | 0.576 | 1884 | | | | | | | | |
| | Bias | 0.93 | | -0.029 | | 0.696 | -0.011 | -0.033 | | | | | | | | | |
| | Variance | 0.279 | | 0.564 | | 0.137 | 0.208 | 0.575 | | | | | | | | | |
| | Coverage | 0.651 | | 0.987 | | 0.597 | 0.986 | 0.982 | | | | | | | | | |
| | Width | 2.242 | | 3.124 | | 1.722 | 2.282 | 3.202 | | | | | | | | | |
| Scenario 3 | MSE | 2.916 | 1908 | 0.599 | 1874 | 1.735 | 0.221 | 0.619 | 1874 | | | | | | | | |
| | Bias | 1.617 | | -0.017 | | 1.269 | 0.011 | -0.028 | | | | | | | | | |
| | Variance | 0.302 | | 0.599 | | 0.125 | 0.221 | 0.619 | | | | | | | | | |
| | Coverage | 0.057 | | 0.984 | | 0.076 | 0.984 | 0.982 | | | | | | | | | |
| | Width | 2.272 | | 3.176 | | 1.651 | 2.314 | 3.258 | | | | | | | | | |
| Scenario 4 | MSE | 4.815 | 1928 | 0.617 | 1897 | 3.073 | 0.22 | 0.643 | 1897 | | | | | | | | |
| | Bias | 2.129 | | -0.023 | | 1.725 | 0.026 | -0.021 | | | | | | | | | |
| | Variance | 0.282 | | 0.616 | | 0.099 | 0.22 | 0.643 | | | | | | | | | |
| | Coverage | 0.001 | | 0.984 | | 0.001 | 0.989 | 0.981 | | | | | | | | | |
| | Width | 2.278 | | 3.177 | | 1.591 | 2.323 | 3.27 | | | | | | | | | |

Table 4: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 1760, $OR = 1.25$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.025 | 0.027 | 1943 | 0.148 | 0.19 | 481 |
| | Bias | 0.01 | 0.01 | | -0.056 | -0.011 | |
| | Variance | 0.025 | 0.027 | | 0.145 | 0.19 | |
| | Coverage | 0.977 | 0.954 | | 0.988 | 0.985 | |
| | Width | 0.728 | 0.617 | | 1.971 | 1.877 | |
| Scenario 2 | MSE | 0.042 | 0.059 | 1960 | 0.286 | 0.841 | 526 |
| | Bias | 0.108 | 0.116 | | 0.364 | 0.723 | |
| | Variance | 0.031 | 0.045 | | 0.154 | 0.319 | |
| | Coverage | 0.942 | 0.872 | | 0.933 | 0.656 | |
| | Width | 0.787 | 0.705 | | 2.038 | 2.013 | |
| Scenario 3 | MSE | 0.077 | 0.117 | 1955 | 0.602 | 1.636 | 563 |
| | Bias | 0.205 | 0.178 | | 0.654 | 0.892 | |
| | Variance | 0.035 | 0.085 | | 0.175 | 0.841 | |
| | Coverage | 0.875 | 0.732 | | 0.788 | 0.334 | |
| | Width | 0.849 | 0.851 | | 2.104 | 2.184 | |
| Scenario 4 | MSE | 0.121 | 0.16 | 1971 | 0.93 | 2.001 | 589 |
| | Bias | 0.284 | 0.166 | | 0.864 | 0.799 | |
| | Variance | 0.041 | 0.132 | | 0.184 | 1.365 | |
| | Coverage | 0.784 | 0.67 | | 0.652 | 0.52 | |
| | Width | 0.904 | 0.999 | | 2.162 | 2.378 | |

Table 5: Validation study and main study of SIDS

| | *Validation Data* | | | | *Main Data* | | | |
|---|---|---|---|---|---|---|---|---|
| | Y=1 | | Y=0 | | Y=1 | | Y=0 | |
| T | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 |
| T=1 | 29 | 17 | 21 | 16 | $b_{11}$ | $b_{12}$ | $b_{01}$ | $b_{02}$ |
| T=0 | 22 | 143 | 12 | 168 | $b_{13}$ | $b_{14}$ | $b_{03}$ | $b_{04}$ |
| $N$ | 51 | 160 | 33 | 184 | 122 | 442 | 101 | 479 |

Table 6: $log\widehat{OR}$, SE and 95% intervals for $logOR$ in SIDS study based on a flat prior

| | $log(\widehat{OR})$ | SE | 95% intervals |
|---|---|---|---|
| Unadjusted-whole data | 0.352 | 0.128 | (0.101, 0.603) |
| Unadjusted-validation data | 0.575 | 0.248 | (0.089, 1.020) |
| Adjusted-validation data | 0.305 | 0.246 | (-0.177, 0.786) |
| Bayes-NDF | 0.396 | 0.193 | (0.016, 0.770) |
| Bayes-NNDF | 0.329 | 0.200 | (-0.060, 0.723) |
| Bayes-DF | 0.208 | 0.219 | (-0.227, 0.637) |
| ML-NDF | 0.398 | 0.191 | (0.024, 0.772) |
| ML-DF | 0.193 | 0.221 | (-0.241, 0.626) |
| QI | 0.082 | 0.246 | (-0.400, 0.563) |
| SIMEX-NDF *quadratic, asymptotic* | 0.663 | 0.227 | (0.219, 1.108) |
| SIMEX-DF *quadratic, asymptotic* | -0.010 | 0.221 | (-0.443, 0.424) |

Table 7: Validation data and main data for cervical cancer study

| | *Validation Data* | | | | *Main Data* | | | |
|---|---|---|---|---|---|---|---|---|
| | Y=1 | | Y=0 | | Y=1 | | Y=0 | |
| T | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 | X=1 | X=0 |
| T=1 | 18 | 5 | 16 | 16 | $b_{11}$ | $b_{12}$ | $b_{01}$ | $b_{02}$ |
| T=0 | 3 | 13 | 11 | 33 | $b_{13}$ | $b_{14}$ | $b_{03}$ | $b_{04}$ |
| $N$ | 21 | 18 | 27 | 49 | 375 | 318 | 525 | 701 |

Table 8: $log\widehat{OR}$, SE and 95% intervals for $logOR$ in cervical cancer study based on a flat prior for logit$(r_i)$

| | $log(\widehat{OR})$ | SE | 95% interval |
|---|---|---|---|
| Unadjusted-whole data | 0.453 | 0.093 | (0.271, 0.635) |
| Unadjusted-validation data | 0.750 | 0.401 | (-0.035, 1.536) |
| Adjusted-validation data | 0.681 | 0.400 | (-0.103, 1.465) |
| Bayes-NDF | 0.921 | 0.223 | ( 0.520, 1.404) |
| Bayes- NNDF | 0.809 | 0.266 | (0.320, 1.356) |
| Bayes-DF | 0.583 | 0.324 | (-0.033, 1.262) |
| ML-NDF | 0.958 | 0.237 | (0.494, 1.422) |
| ML-DF | 0.608 | 0.350 | (-0.079, 1.295) |
| QI | 0.384 | 0.411 | (-0.421, 1.189) |
| SIMEX-NDF *quadratic, asymptotic* | 0.903 | 0.184 | (0.542, 1.264) |
| SIMEX-DF *quadratic, asymptotic* | 0.146 | 0.172 | (-0.191, 0.482) |

Table 9: Comparative performance models on simulated datasets of size 1760 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.8$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.023 | 0.07 | 0.023 | 0.05 | 0.081 | 0.023 | 0.023 | 0.024 | 0.024 | 0.111 | 0.111 | 1.768 | 1.768 |
| | Bias | 0.005 | 0.007 | 0.017 | -0.001 | 0.002 | -0.022 | -0.022 | -0.005 | -0.005 | -0.031 | -0.031 | 0.16 | 0.16 |
| | Variance | 0.023 | 0.07 | 0.023 | 0.05 | 0.081 | 0.022 | 0.022 | 0.024 | 0.024 | 0.111 | 0.111 | 1.743 | 1.743 |
| | Coverage | 0.955 | 0.95 | 0.954 | 0.97 | 0.945 | 0.883 | 0.858 | 0.881 | 0.85 | 0.551 | 0.523 | 0.488 | 0.532 |
| | Width | 0.603 | 1.027 | 0.618 | 0.97 | 1.105 | 0.484 | 0.453 | 0.494 | 0.453 | 0.485 | 0.451 | 0.59 | 0.451 |
| Scenario 2 | MSE | 0.041 | 0.074 | 0.041 | 0.054 | 0.089 | 0.035 | 0.035 | 0.048 | 0.048 | 0.125 | 0.125 | 1.151 | 1.151 |
| | Bias | 0.118 | 0.009 | 0.122 | 0.008 | 0.011 | 0.099 | 0.099 | 0.133 | 0.133 | -0.005 | -0.005 | 0.159 | 0.159 |
| | Variance | 0.027 | 0.073 | 0.026 | 0.054 | 0.089 | 0.026 | 0.026 | 0.031 | 0.031 | 0.125 | 0.125 | 1.126 | 1.126 |
| | Coverage | 0.927 | 0.954 | 0.896 | 0.968 | 0.951 | 0.835 | 0.79 | 0.787 | 0.723 | 0.536 | 0.498 | 0.534 | 0.598 |
| | Width | 0.657 | 1.074 | 0.661 | 1.006 | 1.169 | 0.513 | 0.469 | 0.535 | 0.469 | 0.51 | 0.465 | 0.514 | 0.465 |
| Scenario 3 | MSE | 0.088 | 0.082 | 0.083 | 0.062 | 0.1 | 0.086 | 0.086 | 0.135 | 0.135 | 0.146 | 0.146 | 1.698 | 1.698 |
| | Bias | 0.236 | 0 | 0.229 | 0.004 | -0.006 | 0.231 | 0.231 | 0.298 | 0.298 | -0.015 | -0.015 | 0.165 | 0.165 |
| | Variance | 0.033 | 0.082 | 0.03 | 0.062 | 0.1 | 0.032 | 0.032 | 0.046 | 0.046 | 0.146 | 0.146 | 1.671 | 1.671 |
| | Coverage | 0.783 | 0.951 | 0.747 | 0.962 | 0.945 | 0.597 | 0.538 | 0.514 | 0.42 | 0.544 | 0.49 | 0.617 | 0.692 |
| | Width | 0.717 | 1.116 | 0.707 | 1.041 | 1.236 | 0.548 | 0.486 | 0.591 | 0.486 | 0.543 | 0.48 | 0.525 | 0.48 |
| Scenario 4 | MSE | 0.159 | 0.088 | 0.143 | 0.068 | 0.11 | 0.168 | 0.168 | 0.293 | 0.293 | 0.166 | 0.166 | 1.398 | 1.398 |
| | Bias | 0.349 | -0.008 | 0.331 | -0.001 | -0.013 | 0.361 | 0.361 | 0.477 | 0.477 | 0.009 | 0.009 | 0.227 | 0.227 |
| | Variance | 0.037 | 0.088 | 0.034 | 0.068 | 0.11 | 0.037 | 0.037 | 0.065 | 0.065 | 0.166 | 0.166 | 1.347 | 1.347 |
| | Coverage | 0.603 | 0.949 | 0.571 | 0.956 | 0.951 | 0.364 | 0.302 | 0.255 | 0.178 | 0.519 | 0.45 | 0.628 | 0.69 |
| | Width | 0.769 | 1.147 | 0.748 | 1.07 | 1.292 | 0.578 | 0.498 | 0.648 | 0.498 | 0.574 | 0.488 | 0.551 | 0.488 |

Table 10: Comparative performance models on simulated datasets of size 1760 ($N_{rep}$=2000) given high exposure prevalences and $OR = 2.5$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.028 | 0.072 | 0.027 | 0.052 | 0.081 | 0.026 | 0.026 | 0.028 | 0.028 | 0.107 | 0.107 | 3.205 | 3.205 |
| | Bias | 0.01 | 0.013 | 0.025 | -0.001 | 0.008 | -0.026 | -0.026 | -0.001 | -0.001 | -0.035 | -0.035 | 0.27 | 0.27 |
| | Variance | 0.028 | 0.072 | 0.026 | 0.052 | 0.081 | 0.025 | 0.025 | 0.028 | 0.028 | 0.106 | 0.106 | 3.134 | 3.134 |
| | Coverage | 0.949 | 0.94 | 0.946 | 0.96 | 0.948 | 0.86 | 0.821 | 0.853 | 0.807 | 0.518 | 0.486 | 0.365 | 0.369 |
| | Width | 0.627 | 1.012 | 0.633 | 0.953 | 1.086 | 0.476 | 0.443 | 0.485 | 0.443 | 0.477 | 0.444 | 0.575 | 0.444 |
| Scenario 2 | MSE | 0.041 | 0.076 | 0.038 | 0.055 | 0.088 | 0.032 | 0.032 | 0.049 | 0.049 | 0.12 | 0.12 | 1.927 | 1.927 |
| | Bias | 0.098 | 0.009 | 0.1 | -0.002 | 0.007 | 0.064 | 0.064 | 0.112 | 0.112 | -0.037 | -0.037 | 0.19 | 0.19 |
| | Variance | 0.031 | 0.076 | 0.028 | 0.055 | 0.088 | 0.028 | 0.028 | 0.036 | 0.036 | 0.119 | 0.119 | 1.892 | 1.892 |
| | Coverage | 0.943 | 0.944 | 0.921 | 0.953 | 0.946 | 0.858 | 0.808 | 0.789 | 0.724 | 0.539 | 0.501 | 0.448 | 0.458 |
| | Width | 0.685 | 1.059 | 0.678 | 0.989 | 1.153 | 0.507 | 0.465 | 0.528 | 0.465 | 0.503 | 0.46 | 0.545 | 0.46 |
| Scenario 3 | MSE | 0.066 | 0.08 | 0.058 | 0.06 | 0.097 | 0.055 | 0.055 | 0.101 | 0.101 | 0.146 | 0.146 | 2.768 | 2.768 |
| | Bias | 0.178 | -0.001 | 0.165 | -0.011 | -0.003 | 0.149 | 0.149 | 0.231 | 0.231 | -0.054 | -0.054 | 0.2 | 0.2 |
| | Variance | 0.035 | 0.08 | 0.031 | 0.059 | 0.097 | 0.033 | 0.033 | 0.048 | 0.048 | 0.143 | 0.143 | 2.729 | 2.729 |
| | Coverage | 0.895 | 0.958 | 0.871 | 0.965 | 0.952 | 0.753 | 0.683 | 0.627 | 0.527 | 0.524 | 0.478 | 0.446 | 0.474 |
| | Width | 0.741 | 1.097 | 0.721 | 1.02 | 1.215 | 0.54 | 0.481 | 0.581 | 0.481 | 0.535 | 0.473 | 0.591 | 0.473 |
| Scenario 4 | MSE | 0.117 | 0.082 | 0.097 | 0.062 | 0.105 | 0.1 | 0.1 | 0.224 | 0.224 | 0.165 | 0.165 | 2.081 | 2.081 |
| | Bias | 0.279 | 0.016 | 0.253 | 0.004 | 0.01 | 0.253 | 0.253 | 0.394 | 0.394 | -0.054 | -0.054 | 0.168 | 0.168 |
| | Variance | 0.038 | 0.081 | 0.033 | 0.062 | 0.105 | 0.037 | 0.037 | 0.069 | 0.069 | 0.163 | 0.163 | 2.054 | 2.054 |
| | Coverage | 0.779 | 0.947 | 0.756 | 0.957 | 0.939 | 0.587 | 0.505 | 0.407 | 0.299 | 0.511 | 0.441 | 0.477 | 0.512 |
| | Width | 0.799 | 1.127 | 0.766 | 1.049 | 1.272 | 0.574 | 0.496 | 0.643 | 0.496 | 0.569 | 0.484 | 0.577 | 0.484 |

Table 11: Comparative performance of ML, QI ($N'_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 1760, given low exposure prevalences and $OR = 1.8$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N'_{rep}$ | DF | $N'_{rep}$ | NDF | DF | QI | $N'_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.231 | 1931 | 0.498 | 1921 | 0.136 | 0.224 | 0.51 | 1921 | | | | | | | | |
| | Bias | 0.024 | | -0.018 | | -0.084 | -0.178 | -0.027 | | | | | | | | | |
| | Variance | 0.23 | | 0.498 | | 0.129 | 0.192 | 0.509 | | | | | | | | | |
| | Coverage | 0.961 | | 0.974 | | 0.956 | 0.97 | 0.97 | | | | | | | | | |
| | Width | 1.957 | | 2.802 | | 1.602 | 2.116 | 2.874 | | | | | | | | | |
| Scenario 2 | MSE | 0.945 | 1912 | 0.541 | 1910 | 0.444 | 0.207 | 0.544 | 1910 | | | | | | | | |
| | Bias | 0.826 | | 0.032 | | 0.569 | -0.082 | 0.02 | | | | | | | | | |
| | Variance | 0.263 | | 0.541 | | 0.119 | 0.2 | 0.544 | | | | | | | | | |
| | Coverage | 0.81 | | 0.974 | | 0.699 | 0.982 | 0.968 | | | | | | | | | |
| | Width | 2.176 | | 2.883 | | 1.629 | 2.16 | 2.966 | | | | | | | | | |
| Scenario 3 | MSE | 2.173 | 1925 | 0.53 | 1921 | 1.206 | 0.216 | 0.554 | 1921 | | | | | | | | |
| | Bias | 1.381 | | -0.021 | | 1.049 | -0.087 | -0.022 | | | | | | | | | |
| | Variance | 0.267 | | 0.53 | | 0.105 | 0.209 | 0.553 | | | | | | | | | |
| | Coverage | 0.14 | | 0.982 | | 0.123 | 0.986 | 0.977 | | | | | | | | | |
| | Width | 2.206 | | 2.885 | | 1.584 | 2.173 | 2.972 | | | | | | | | | |
| Scenario 4 | MSE | 3.756 | 1921 | 0.488 | 1912 | 2.236 | 0.209 | 0.519 | 1912 | | | | | | | | |
| | Bias | 1.864 | | -0.001 | | 1.463 | -0.072 | -0.009 | | | | | | | | | |
| | Variance | 0.282 | | 0.488 | | 0.096 | 0.204 | 0.519 | | | | | | | | | |
| | Coverage | 0.004 | | 0.984 | | 0.004 | 0.986 | 0.977 | | | | | | | | | |
| | Width | 2.275 | | 2.921 | | 1.572 | 2.202 | 3.019 | | | | | | | | | |

Table 12: Comparative performance of ML, QI ($N^{'}_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 1760, given low exposure prevalences and $OR = 2.5$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N^{'}_{rep}$ | DF | $N^{'}_{rep}$ | NDF | DF | QI | $N^{'}_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.226 | 1925 | 0.438 | 1921 | 0.123 | 0.209 | 0.452 | 1921 | | | | | | | | |
| | Bias | 0.045 | | 0.037 | | -0.088 | -0.188 | 0.045 | | | | | | | | | |
| | Variance | 0.224 | | 0.437 | | 0.115 | 0.174 | 0.45 | | | | | | | | | |
| | Coverage | 0.949 | | 0.971 | | 0.958 | 0.971 | 0.965 | | | | | | | | | |
| | Width | 1.929 | | 2.628 | | 1.52 | 2.006 | 2.699 | | | | | | | | | |
| Scenario 2 | MSE | 0.733 | 1905 | 0.428 | 1904 | 0.305 | 0.207 | 0.449 | 1904 | | | | | | | | |
| | Bias | 0.7 | | 0.012 | | 0.448 | -0.161 | 0.001 | | | | | | | | | |
| | Variance | 0.242 | | 0.428 | | 0.105 | 0.181 | 0.449 | | | | | | | | | |
| | Coverage | 0.917 | | 0.965 | | 0.833 | 0.969 | 0.962 | | | | | | | | | |
| | Width | 2.12 | | 2.687 | | 1.562 | 2.049 | 2.765 | | | | | | | | | |
| Scenario 3 | MSE | 1.729 | 1940 | 0.466 | 1939 | 0.853 | 0.215 | 0.494 | 1939 | | | | | | | | |
| | Bias | 1.218 | | 0.01 | | 0.875 | -0.15 | 0 | | | | | | | | | |
| | Variance | 0.246 | | 0.466 | | 0.089 | 0.193 | 0.495 | | | | | | | | | |
| | Coverage | 0.319 | | 0.965 | | 0.247 | 0.966 | 0.953 | | | | | | | | | |
| | Width | 2.211 | | 2.719 | | 1.555 | 2.069 | 2.808 | | | | | | | | | |
| Scenario 4 | MMSE | 3.002 | 1934 | 0.467 | 1931 | 1.622 | 0.211 | 0.491 | 1931 | | | | | | | | |
| | Bias | 1.652 | | 0.029 | | 1.239 | -0.131 | 0.023 | | | | | | | | | |
| | Variance | 0.273 | | 0.466 | | 0.086 | 0.194 | 0.491 | | | | | | | | | |
| | Coverage | 0.015 | | 0.974 | | 0.015 | 0.977 | 0.97 | | | | | | | | | |
| | Width | 2.295 | | 2.774 | | 1.56 | 2.099 | 2.876 | | | | | | | | | |

Table 13: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 1760, $OR = 1.8$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.025 | 0.028 | 1950 | 0.147 | 0.16 | 599 |
| | Bias | 0.011 | 0.002 | | -0.126 | -0.036 | |
| | Variance | 0.024 | 0.028 | | 0.131 | 0.159 | |
| | Coverage | 0.979 | 0.949 | | 0.974 | 0.955 | |
| | Width | 0.71 | 0.623 | | 1.824 | 1.762 | |
| Scenario 2 | MSE | 0.035 | 0.048 | 1969 | 0.217 | 0.62 | 653 |
| | Bias | 0.089 | 0.089 | | 0.285 | 0.579 | |
| | Variance | 0.027 | 0.04 | | 0.136 | 0.286 | |
| | Coverage | 0.962 | 0.923 | | 0.957 | 0.828 | |
| | Width | 0.76 | 0.702 | | 1.897 | 1.968 | |
| Scenario 3 | MSE | 0.057 | 0.09 | 1966 | 0.435 | 1.232 | 734 |
| | Bias | 0.157 | 0.142 | | 0.538 | 0.741 | |
| | Variance | 0.032 | 0.07 | | 0.146 | 0.684 | |
| | Coverage | 0.915 | 0.83 | | 0.827 | 0.38 | |
| | Width | 0.816 | 0.83 | | 1.938 | 2.056 | |
| Scenario 4 | MSE | 0.083 | 0.119 | 1959 | 0.724 | 1.537 | 741 |
| | Bias | 0.216 | 0.116 | | 0.753 | 0.59 | |
| | Variance | 0.037 | 0.106 | | 0.158 | 1.19 | |
| | Coverage | 0.867 | 0.801 | | 0.68 | 0.529 | |
| | Width | 0.865 | 0.972 | | 2.002 | 2.309 | |

Table 14: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 1760, $OR = 2.5$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.028 | 0.032 | 1941 | 0.134 | 0.16 | 703 |
| | Bias | 0.017 | 0.005 | | -0.132 | -0.046 | |
| | Variance | 0.027 | 0.032 | | 0.117 | 0.158 | |
| | Coverage | 0.969 | 0.943 | | 0.97 | 0.943 | |
| | Width | 0.71 | 0.646 | | 1.715 | 1.7 | |
| Scenario 2 | MSE | 0.035 | 0.046 | 1959 | 0.157 | 0.446 | 753 |
| | Bias | 0.072 | 0.076 | | 0.201 | 0.433 | |
| | Variance | 0.029 | 0.041 | | 0.116 | 0.259 | |
| | Coverage | 0.968 | 0.939 | | 0.979 | 0.935 | |
| | Width | 0.76 | 0.723 | | 1.778 | 1.878 | |
| Scenario 3 | MSE | 0.044 | 0.07 | 1959 | 0.325 | 1.035 | 800 |
| | Bias | 0.112 | 0.108 | | 0.451 | 0.628 | |
| | Variance | 0.032 | 0.058 | | 0.122 | 0.642 | |
| | Coverage | 0.955 | 0.914 | | 0.882 | 0.493 | |
| | Width | 0.808 | 0.835 | | 1.82 | 2.06 | |
| Scenario 4 | MSE | 0.064 | 0.095 | 1960 | 0.563 | 1.2 | 771 |
| | Bias | 0.171 | 0.103 | | 0.655 | 0.481 | |
| | Variance | 0.034 | 0.084 | | 0.134 | 0.97 | |
| | Coverage | 0.918 | 0.869 | | 0.722 | 0.503 | |
| | Width | 0.858 | 0.976 | | 1.878 | 2.219 | |

Table 15: Comparative performance models on simulated datasets of size 960 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.8$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.038 | 0.075 | 0.038 | 0.057 | 0.083 | 0.041 | 0.041 | 0.043 | 0.043 | | | | |
| | Bias | 0.01 | 0.011 | 0.015 | 0.001 | 0.008 | -0.015 | -0.015 | 0.002 | 0.002 | | | | |
| | Variance | 0.038 | 0.075 | 0.038 | 0.057 | 0.083 | 0.041 | 0.041 | 0.043 | 0.043 | | | | |
| | Coverage | 0.952 | 0.951 | 0.95 | 0.965 | 0.952 | 0.9 | 0.878 | 0.892 | 0.863 | | | | |
| | Width | 0.765 | 1.061 | 0.777 | 1.015 | 1.13 | 0.655 | 0.611 | 0.668 | 0.611 | | | | |
| Scenario 2 | MSE | 0.055 | 0.084 | 0.052 | 0.065 | 0.095 | 0.058 | 0.058 | 0.076 | 0.076 | | | | |
| | Bias | 0.099 | 0.004 | 0.095 | 0.001 | -0.002 | 0.098 | 0.098 | 0.136 | 0.136 | | | | |
| | Variance | 0.045 | 0.084 | 0.043 | 0.065 | 0.095 | 0.049 | 0.049 | 0.058 | 0.058 | | | | |
| | Coverage | 0.927 | 0.951 | 0.92 | 0.963 | 0.952 | 0.854 | 0.824 | 0.83 | 0.77 | | | | |
| | Width | 0.813 | 1.1 | 0.813 | 1.043 | 1.185 | 0.694 | 0.635 | 0.723 | 0.635 | | | | |
| Scenario 3 | MSE | 0.087 | 0.088 | 0.078 | 0.069 | 0.101 | 0.109 | 0.109 | 0.162 | 0.162 | | | | |
| | Bias | 0.197 | 0.004 | 0.182 | 0.006 | 0.006 | 0.23 | 0.23 | 0.299 | 0.299 | | | | |
| | Variance | 0.048 | 0.088 | 0.045 | 0.069 | 0.101 | 0.056 | 0.056 | 0.073 | 0.073 | | | | |
| | Coverage | 0.891 | 0.948 | 0.884 | 0.958 | 0.951 | 0.728 | 0.654 | 0.653 | 0.543 | | | | |
| | Width | 0.868 | 1.142 | 0.856 | 1.077 | 1.249 | 0.742 | 0.659 | 0.798 | 0.659 | | | | |
| Scenario 4 | MSE | 0.137 | 0.092 | 0.119 | 0.074 | 0.113 | 0.198 | 0.198 | 0.344 | 0.344 | | | | |
| | Bias | 0.285 | 0.002 | 0.26 | 0.003 | 0 | 0.366 | 0.366 | 0.489 | 0.489 | | | | |
| | Variance | 0.056 | 0.092 | 0.051 | 0.074 | 0.113 | 0.064 | 0.064 | 0.104 | 0.104 | | | | |
| | Coverage | 0.796 | 0.952 | 0.795 | 0.96 | 0.953 | 0.553 | 0.468 | 0.458 | 0.323 | | | | |
| | Width | 0.917 | 1.169 | 0.895 | 1.101 | 1.303 | 0.788 | 0.677 | 0.887 | 0.677 | | | | |

Table 16: Comparative performance models on simulated datasets of size 960 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.25$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.04 | 0.078 | 0.041 | 0.06 | 0.087 | 0.044 | 0.044 | 0.045 | 0.045 | 0.11 | 0.11 | 0.126 | 0.126 |
| | Bias | 0.006 | 0 | 0.008 | -0.002 | -0.001 | -0.005 | -0.005 | 0.008 | 0.008 | -0.014 | -0.014 | 0.073 | 0.073 |
| | Variance | 0.04 | 0.078 | 0.041 | 0.06 | 0.087 | 0.044 | 0.044 | 0.045 | 0.045 | 0.11 | 0.11 | 0.121 | 0.121 |
| | Coverage | 0.954 | 0.958 | 0.951 | 0.969 | 0.955 | 0.893 | 0.867 | 0.86 | 0.862 | 0.7 | 0.666 | 0.72 | 0.807 |
| | Width | 0.776 | 1.094 | 0.795 | 1.051 | 1.163 | 0.673 | 0.626 | 0.665 | 0.626 | 0.674 | 0.626 | 0.578 | 0.626 |
| Scenario 2 | MSE | 0.059 | 0.09 | 0.058 | 0.071 | 0.104 | 0.07 | 0.07 | 0.083 | 0.083 | 0.134 | 0.134 | 0.322 | 0.322 |
| | Bias | 0.12 | -0.009 | 0.118 | 0.001 | -0.01 | 0.151 | 0.151 | 0.174 | 0.174 | 0.007 | 0.007 | 0.158 | 0.158 |
| | Variance | 0.045 | 0.09 | 0.044 | 0.071 | 0.104 | 0.047 | 0.047 | 0.053 | 0.053 | 0.134 | 0.134 | 0.298 | 0.298 |
| | Coverage | 0.93 | 0.951 | 0.924 | 0.965 | 0.946 | 0.813 | 0.762 | 0.789 | 0.737 | 0.667 | 0.632 | 0.752 | 0.805 |
| | Width | 0.829 | 1.148 | 0.837 | 1.09 | 1.234 | 0.713 | 0.649 | 0.731 | 0.649 | 0.711 | 0.646 | 0.646 | 0.646 |
| Scenario 3 | MSE | 0.111 | 0.095 | 0.104 | 0.076 | 0.11 | 0.158 | 0.158 | 0.208 | 0.208 | 0.155 | 0.155 | 0.306 | 0.306 |
| | Bias | 0.237 | -0.003 | 0.228 | 0.011 | -0.002 | 0.313 | 0.313 | 0.365 | 0.365 | 0.061 | 0.061 | 0.232 | 0.232 |
| | Variance | 0.055 | 0.095 | 0.052 | 0.076 | 0.11 | 0.06 | 0.06 | 0.075 | 0.075 | 0.152 | 0.152 | 0.252 | 0.252 |
| | Coverage | 0.826 | 0.949 | 0.821 | 0.961 | 0.952 | 0.608 | 0.541 | 0.576 | 0.476 | 0.66 | 0.609 | 0.706 | 0.761 |
| | Width | 0.881 | 1.186 | 0.877 | 1.12 | 1.293 | 0.754 | 0.669 | 0.818 | 0.669 | 0.752 | 0.66 | 0.598 | 0.66 |
| Scenario 4 | MSE | 0.195 | 0.097 | 0.179 | 0.079 | 0.119 | 0.323 | 0.323 | 0.463 | 0.463 | 0.186 | 0.186 | 0.315 | 0.315 |
| | Bias | 0.375 | 0.014 | 0.358 | 0.033 | 0.017 | 0.511 | 0.511 | 0.608 | 0.608 | 0.144 | 0.144 | 0.339 | 0.339 |
| | Variance | 0.055 | 0.097 | 0.051 | 0.078 | 0.119 | 0.063 | 0.063 | 0.094 | 0.094 | 0.166 | 0.166 | 0.2 | 0.2 |
| | Coverage | 0.655 | 0.952 | 0.659 | 0.955 | 0.955 | 0.313 | 0.248 | 0.282 | 0.181 | 0.645 | 0.564 | 0.538 | 0.64 |
| | Width | 0.93 | 1.214 | 0.915 | 1.144 | 1.345 | 0.795 | 0.686 | 0.891 | 0.686 | 0.794 | 0.668 | 0.614 | 0.668 |

Table 17: Comparative performance models on simulated datasets of size 960 ($N_{rep}$=2000) given high exposure prevalences and $OR = 2.5$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.039 | 0.075 | 0.037 | 0.057 | 0.084 | 0.04 | 0.04 | 0.044 | 0.044 | | | | |
| | Bias | 0.008 | 0.01 | 0.013 | -0.008 | 0.006 | -0.028 | -0.028 | 0 | 0 | | | | |
| | Variance | 0.039 | 0.075 | 0.037 | 0.057 | 0.084 | 0.04 | 0.04 | 0.044 | 0.044 | | | | |
| | Coverage | 0.956 | 0.947 | 0.957 | 0.961 | 0.943 | 0.885 | 0.866 | 0.887 | 0.85 | | | | |
| | Width | 0.773 | 1.047 | 0.778 | 0.998 | 1.114 | 0.645 | 0.603 | 0.658 | 0.603 | | | | |
| Scenario 2 | MSE | 0.053 | 0.084 | 0.049 | 0.065 | 0.097 | 0.051 | 0.051 | 0.068 | 0.068 | | | | |
| | Bias | 0.079 | 0.012 | 0.07 | -0.004 | 0.011 | 0.053 | 0.053 | 0.104 | 0.104 | | | | |
| | Variance | 0.047 | 0.084 | 0.044 | 0.065 | 0.097 | 0.048 | 0.048 | 0.057 | 0.057 | | | | |
| | Coverage | 0.943 | 0.945 | 0.94 | 0.959 | 0.945 | 0.888 | 0.847 | 0.853 | 0.792 | | | | |
| | Width | 0.826 | 1.088 | 0.818 | 1.028 | 1.174 | 0.689 | 0.631 | 0.719 | 0.631 | | | | |
| Scenario 3 | MSE | 0.07 | 0.084 | 0.06 | 0.066 | 0.099 | 0.075 | 0.075 | 0.128 | 0.128 | | | | |
| | Bias | 0.147 | 0.004 | 0.126 | -0.01 | 0.003 | 0.145 | 0.145 | 0.23 | 0.23 | | | | |
| | Variance | 0.049 | 0.084 | 0.044 | 0.066 | 0.099 | 0.054 | 0.054 | 0.075 | 0.075 | | | | |
| | Coverage | 0.926 | 0.95 | 0.921 | 0.963 | 0.951 | 0.825 | 0.773 | 0.747 | 0.647 | | | | |
| | Width | 0.876 | 1.121 | 0.856 | 1.055 | 1.228 | 0.732 | 0.653 | 0.788 | 0.653 | | | | |
| Scenario 4 | MSE | 0.11 | 0.091 | 0.089 | 0.072 | 0.111 | 0.131 | 0.131 | 0.268 | 0.268 | | | | |
| | Bias | 0.23 | 0.009 | 0.196 | -0.004 | 0.008 | 0.255 | 0.255 | 0.402 | 0.402 | | | | |
| | Variance | 0.057 | 0.091 | 0.05 | 0.072 | 0.111 | 0.066 | 0.066 | 0.107 | 0.107 | | | | |
| | Coverage | 0.862 | 0.95 | 0.866 | 0.957 | 0.95 | 0.717 | 0.637 | 0.579 | 0.446 | | | | |
| | Width | 0.925 | 1.149 | 0.894 | 1.08 | 1.281 | 0.778 | 0.674 | 0.871 | 0.674 | | | | |

Table 18: Comparative performance of ML, QI ($N'_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 960, given low exposure prevalences and $OR = 1.8$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N'_{rep}$ | DF | $N'_{rep}$ | NDF | DF | QI | $N'_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.317 | 1917 | 0.51 | 1916 | 0.181 | 0.233 | 0.527 | 1916 | | | | | | | | |
| | Bias | 0.02 | | -0.009 | | -0.108 | -0.164 | -0.01 | | | | | | | | | |
| | Variance | 0.317 | | 0.51 | | 0.17 | 0.206 | 0.527 | | | | | | | | | |
| | Coverage | 0.977 | | 0.974 | | 0.964 | 0.971 | 0.97 | | | | | | | | | |
| | Width | 2.292 | | 2.842 | | 1.854 | 2.152 | 2.906 | | | | | | | | | |
| Scenario 2 | MSE | 0.712 | 1910 | 0.489 | 1911 | 0.28 | 0.203 | 0.5 | 1911 | | | | | | | | |
| | Bias | 0.623 | | 0.037 | | 0.353 | -0.091 | 0.033 | | | | | | | | | |
| | Variance | 0.325 | | 0.488 | | 0.156 | 0.195 | 0.5 | | | | | | | | | |
| | Coverage | 0.936 | | 0.982 | | 0.915 | 0.984 | 0.98 | | | | | | | | | |
| | Width | 2.46 | | 2.897 | | 1.873 | 2.187 | 2.968 | | | | | | | | | |
| Scenario 3 | MSE | 1.489 | 1921 | 0.546 | 1918 | 0.663 | 0.228 | 0.565 | 1918 | | | | | | | | |
| | Bias | 1.073 | | -0.025 | | 0.715 | -0.104 | -0.032 | | | | | | | | | |
| | Variance | 0.338 | | 0.546 | | 0.151 | 0.217 | 0.564 | | | | | | | | | |
| | Coverage | 0.603 | | 0.971 | | 0.64 | 0.98 | 0.969 | | | | | | | | | |
| | Width | 2.429 | | 2.917 | | 1.845 | 2.205 | 2.998 | | | | | | | | | |
| Scenario 4 | MSE | 2.582 | 1918 | 0.561 | 1917 | 1.28 | 0.23 | 0.582 | 1917 | | | | | | | | |
| | Bias | 1.492 | | -0.017 | | 1.066 | -0.085 | -0.026 | | | | | | | | | |
| | Variance | 0.357 | | 0.561 | | 0.145 | 0.223 | 0.581 | | | | | | | | | |
| | Coverage | 0.203 | | 0.973 | | 0.283 | 0.974 | 0.97 | | | | | | | | | |
| | Width | 2.424 | | 2.931 | | 1.805 | 2.215 | 3.021 | | | | | | | | | |

Table 19: Comparative performance of ML, QI ($N^{'}_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 960, given low exposure prevalences and $OR = 1.25$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N^{'}_{rep}$ | DF | $N^{'}_{rep}$ | NDF | DF | QI | $N^{'}_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.363 | 1883 | 0.558 | 1881 | 0.182 | 0.212 | 0.577 | 1881 | | | | | | | | |
| | Bias | -0.006 | | -0.023 | | -0.054 | -0.083 | -0.022 | | | | | | | | | |
| | Variance | 0.363 | | 0.558 | | 0.18 | 0.206 | 0.577 | | | | | | | | | |
| | Coverage | 0.984 | | 0.98 | | 0.976 | 0.985 | 0.979 | | | | | | | | | |
| | Width | 2.5 | | 3.087 | | 1.983 | 2.278 | 3.153 | | | | | | | | | |
| Scenario 2 | MSE | 0.841 | 1893 | 0.579 | 1887 | 0.376 | 0.212 | 0.596 | 1887 | | | | | | | | |
| | Bias | 0.68 | | 0.022 | | 0.447 | -0.005 | 0.025 | | | | | | | | | |
| | Variance | 0.379 | | 0.579 | | 0.176 | 0.212 | 0.596 | | | | | | | | | |
| | Coverage | 0.881 | | 0.986 | | 0.883 | 0.987 | 0.986 | | | | | | | | | |
| | Width | 2.609 | | 3.144 | | 1.997 | 2.306 | 3.213 | | | | | | | | | |
| Scenario 3 | MSE | 1.896 | 1911 | 0.625 | 1900 | 0.939 | 0.227 | 0.63 | 1900 | | | | | | | | |
| | Bias | 1.215 | | -0.052 | | 0.87 | -0.011 | -0.06 | | | | | | | | | |
| | Variance | 0.42 | | 0.622 | | 0.182 | 0.227 | 0.626 | | | | | | | | | |
| | Coverage | 0.48 | | 0.984 | | 0.558 | 0.984 | 0.983 | | | | | | | | | |
| | Width | 2.596 | | 3.189 | | 1.966 | 2.325 | 3.269 | | | | | | | | | |
| Scenario 4 | MSE | 3.262 | 1900 | 0.622 | 1877 | 1.744 | 0.228 | 0.638 | 1877 | | | | | | | | |
| | Bias | 1.692 | | -0.006 | | 1.258 | 0.028 | -0.007 | | | | | | | | | |
| | Variance | 0.398 | | 0.622 | | 0.162 | 0.227 | 0.638 | | | | | | | | | |
| | Coverage | 0.131 | | 0.986 | | 0.226 | 0.984 | 0.984 | | | | | | | | | |
| | Width | 2.533 | | 3.199 | | 1.915 | 2.345 | 3.284 | | | | | | | | | |

Table 20: Comparative performance of ML, QI ($N^{'}_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 960, given low exposure prevalences and $OR = 2.5$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N^{'}_{rep}$ | DF | $N^{'}_{rep}$ | NDF | DF | QI | $N^{'}_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.297 | 1926 | 0.443 | 1926 | 0.164 | 0.213 | 0.449 | 1926 | | | | | | | | |
| | Bias | 0.07 | | 0.058 | | -0.113 | -0.187 | 0.06 | | | | | | | | | |
| | Variance | 0.292 | | 0.44 | | 0.151 | 0.178 | 0.446 | | | | | | | | | |
| | Coverage | 0.966 | | 0.971 | | 0.962 | 0.97 | 0.966 | | | | | | | | | |
| | Width | 2.206 | | 2.694 | | 1.752 | 2.049 | 2.761 | | | | | | | | | |
| Scenario 2 | MSE | 0.606 | 1933 | 0.453 | 1933 | 0.206 | 0.219 | 0.48 | 1933 | | | | | | | | |
| | Bias | 0.544 | | 0.026 | | 0.254 | -0.172 | 0.022 | | | | | | | | | |
| | Variance | 0.311 | | 0.453 | | 0.142 | 0.189 | 0.479 | | | | | | | | | |
| | Coverage | 0.962 | | 0.963 | | 0.949 | 0.967 | 0.966 | | | | | | | | | |
| | Width | 2.315 | | 2.704 | | 1.765 | 2.07 | 2.775 | | | | | | | | | |
| Scenario 3 | MSE | 1.295 | 1920 | 0.481 | 1920 | 0.509 | 0.217 | 0.506 | 1920 | | | | | | | | |
| | Bias | 0.982 | | 0.056 | | 0.607 | -0.127 | 0.048 | | | | | | | | | |
| | Variance | 0.33 | | 0.478 | | 0.141 | 0.201 | 0.504 | | | | | | | | | |
| | Coverage | 0.735 | | 0.974 | | 0.741 | 0.972 | 0.97 | | | | | | | | | |
| | Width | 2.388 | | 2.754 | | 1.763 | 2.093 | 2.841 | | | | | | | | | |
| Scenario 4 | MSE | 1.944 | 1930 | 0.46 | 1929 | 0.879 | 0.232 | 0.49 | 1929 | | | | | | | | |
| | Bias | 1.277 | | -0.041 | | 0.865 | -0.173 | -0.036 | | | | | | | | | |
| | Variance | 0.313 | | 0.458 | | 0.131 | 0.202 | 0.489 | | | | | | | | | |
| | Coverage | 0.367 | | 0.967 | | 0.431 | 0.969 | 0.967 | | | | | | | | | |
| | Width | 2.359 | | 2.733 | | 1.736 | 2.105 | 2.822 | | | | | | | | | |

Table 21: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 960, $OR = 1.8$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.039 | 0.043 | 1963 | 0.184 | 0.231 | 599 |
| | Bias | 0.011 | 0.008 | | -0.13 | -0.084 | |
| | Variance | 0.038 | 0.043 | | 0.168 | 0.224 | |
| | Coverage | 0.964 | 0.946 | | 0.973 | 0.977 | |
| | Width | 0.831 | 0.779 | | 1.96 | 2.071 | |
| Scenario 2 | MSE | 0.048 | 0.06 | 1960 | 0.194 | 0.439 | 641 |
| | Bias | 0.07 | 0.076 | | 0.181 | 0.384 | |
| | Variance | 0.044 | 0.054 | | 0.161 | 0.292 | |
| | Coverage | 0.949 | 0.924 | | 0.975 | 0.947 | |
| | Width | 0.872 | 0.843 | | 2.013 | 2.176 | |
| Scenario 3 | MSE | 0.063 | 0.087 | 1961 | 0.313 | 0.807 | 702 |
| | Bias | 0.129 | 0.112 | | 0.368 | 0.493 | |
| | Variance | 0.046 | 0.074 | | 0.178 | 0.565 | |
| | Coverage | 0.942 | 0.905 | | 0.928 | 0.738 | |
| | Width | 0.921 | 0.944 | | 2.054 | 2.283 | |
| Scenario 4 | MSE | 0.083 | 0.11 | 1960 | 0.482 | 0.997 | 758 |
| | Bias | 0.175 | 0.106 | | 0.537 | 0.366 | |
| | Variance | 0.053 | 0.098 | | 0.193 | 0.864 | |
| | Coverage | 0.911 | 0.877 | | 0.859 | 0.656 | |
| | Width | 0.967 | 1.048 | | 2.096 | 2.401 | |

Table 22: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 960, $OR = 2.5$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.041 | 0.044 | 1937 | 0.178 | 0.232 | 473 |
| | Bias | 0.006 | 0.004 | | -0.065 | -0.044 | |
| | Variance | 0.041 | 0.044 | | 0.174 | 0.231 | |
| | Coverage | 0.967 | 0.948 | | 0.984 | 0.994 | |
| | Width | 0.856 | 0.791 | | 2.089 | 2.238 | |
| Scenario 2 | MSE | 0.053 | 0.069 | 1963 | 0.248 | 0.57 | 538 |
| | Bias | 0.085 | 0.087 | | 0.263 | 0.517 | |
| | Variance | 0.046 | 0.061 | | 0.179 | 0.303 | |
| | Coverage | 0.957 | 0.925 | | 0.959 | 0.862 | |
| | Width | 0.908 | 0.869 | | 2.143 | 2.325 | |
| Scenario 3 | MSE | 0.079 | 0.104 | 1962 | 0.423 | 1.049 | 583 |
| | Bias | 0.16 | 0.133 | | 0.471 | 0.645 | |
| | Variance | 0.054 | 0.087 | | 0.201 | 0.634 | |
| | Coverage | 0.912 | 0.866 | | 0.9 | 0.643 | |
| | Width | 0.956 | 0.971 | | 2.197 | 2.441 | |
| Scenario 4 | MSE | 0.114 | 0.135 | 1966 | 0.626 | 1.295 | 594 |
| | Bias | 0.245 | 0.135 | | 0.647 | 0.528 | |
| | Variance | 0.054 | 0.117 | | 0.207 | 1.019 | |
| | Coverage | 0.858 | 0.825 | | 0.819 | 0.603 | |
| | Width | 1.003 | 1.086 | | 2.253 | 2.511 | |

Table 23: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 960, $OR = 1.25$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.038 | 0.043 | 1950 | 0.167 | 0.2 | 677 |
| | Bias | 0.007 | 0.003 | | -0.139 | -0.089 | |
| | Variance | 0.038 | 0.043 | | 0.148 | 0.192 | |
| | Coverage | 0.966 | 0.949 | | 0.97 | 0.96 | |
| | Width | 0.825 | 0.786 | | 1.853 | 1.954 | |
| Scenario 2 | MSE | 0.047 | 0.058 | 1955 | 0.158 | 0.34 | 736 |
| | Bias | 0.05 | 0.061 | | 0.097 | 0.261 | |
| | Variance | 0.045 | 0.054 | 1953 | 0.149 | 0.273 | |
| | Coverage | 0.958 | 0.939 | | 0.983 | 0.963 | |
| | Width | 0.868 | 0.851 | | 1.889 | 2.063 | |
| Scenario 3 | MSE | 0.053 | 0.073 | | 0.262 | 0.648 | 807 |
| | Bias | 0.087 | 0.081 | | 0.317 | 0.429 | |
| | Variance | 0.045 | 0.067 | | 0.162 | 0.465 | ’ |
| | Coverage | 0.953 | 0.935 | | 0.942 | 0.84 | |
| | Width | 0.91 | 0.94 | | 1.932 | 2.155 | |
| Scenario 4 | MSE | 0.07 | 0.095 | 1968 | 0.347 | 0.8 | 839 |
| | Bias | 0.135 | 0.086 | | 0.423 | 0.254 | |
| | Variance | 0.052 | 0.088 | | 0.168 | 0.737 | |
| | Coverage | 0.932 | 0.91 | | 0.904 | 0.731 | |
| | Width | 0.953 | 1.036 | | 1.97 | 2.284 | |

Table 24: Comparative performance models on simulated datasets of size 500 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.8$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.072 | 0.125 | 0.07 | 0.089 | 0.14 | 0.078 | 0.078 | 0.083 | 0.083 | | | | |
| | Bias | 0.009 | 0.014 | 0.011 | -0.003 | 0.006 | -0.024 | -0.024 | -0.004 | -0.004 | | | | |
| | Variance | 0.071 | 0.125 | 0.07 | 0.089 | 0.14 | 0.078 | 0.078 | 0.083 | 0.083 | | | | |
| | Coverage | 0.954 | 0.951 | 0.952 | 0.973 | 0.954 | 0.898 | 0.87 | 0.89 | 0.864 | | | | |
| | Width | 1.044 | 1.363 | 1.062 | 1.295 | 1.451 | 0.908 | 0.847 | 0.921 | 0.847 | | | | |
| Scenario 2 | MSE | 0.095 | 0.141 | 0.087 | 0.101 | 0.158 | 0.102 | 0.102 | 0.131 | 0.131 | | | | |
| | Bias | 0.103 | 0.014 | 0.091 | 0.003 | 0.01 | 0.101 | 0.101 | 0.146 | 0.146 | | | | |
| | Variance | 0.085 | 0.141 | 0.078 | 0.101 | 0.158 | 0.092 | 0.092 | 0.11 | 0.11 | | | | |
| | Coverage | 0.949 | 0.942 | 0.941 | 0.964 | 0.947 | 0.884 | 0.841 | 0.856 | 0.795 | | | | |
| | Width | 1.115 | 1.423 | 1.11 | 1.33 | 1.533 | 0.969 | 0.883 | 1.006 | 0.883 | | | | |
| Scenario 3 | MSE | 0.124 | 0.148 | 0.104 | 0.107 | 0.167 | 0.157 | 0.157 | 0.24 | 0.24 | | | | |
| | Bias | 0.185 | 0.006 | 0.158 | 0.001 | 0.003 | 0.233 | 0.233 | 0.313 | 0.313 | | | | |
| | Variance | 0.089 | 0.148 | 0.079 | 0.107 | 0.167 | 0.102 | 0.102 | 0.143 | 0.143 | | | | |
| | Coverage | 0.931 | 0.948 | 0.928 | 0.963 | 0.951 | 0.828 | 0.766 | 0.786 | 0.67 | | | | |
| | Width | 1.174 | 1.46 | 1.147 | 1.355 | 1.592 | 1.03 | 0.911 | 1.115 | 0.911 | | | | |
| Scenario 4 | MSE | 0.174 | 0.157 | 0.14 | 0.115 | 0.184 | 0.251 | 0.251 | 0.453 | 0.453 | | | | |
| | Bias | 0.266 | 0.005 | 0.225 | 0.002 | 0.002 | 0.362 | 0.362 | 0.499 | 0.499 | | | | |
| | Variance | 0.103 | 0.157 | 0.089 | 0.115 | 0.184 | 0.12 | 0.12 | 0.204 | 0.204 | | | | |
| | Coverage | 0.892 | 0.942 | 0.896 | 0.957 | 0.949 | 0.711 | 0.628 | 0.63 | 0.51 | | | | |
| | Width | 1.233 | 1.495 | 1.189 | 1.384 | 1.66 | 1.09 | 0.937 | 1.228 | 0.937 | | | | |

Table 25: Comparative performance models on simulated datasets of size 500 ($N_{rep}$=2000) given high exposure prevalences and $OR = 1.25$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.073 | 0.138 | 0.074 | 0.099 | 0.152 | | | | | | | | |
| | Bias | 0.006 | 0.009 | 0.007 | 0.001 | 0.001 | | | | | | | | |
| | Variance | 0.073 | 0.138 | 0.074 | 0.099 | 0.152 | | | | | | | | |
| | Coverage | 0.956 | 0.949 | 0.954 | 0.972 | 0.945 | | | | | | | | |
| | Width | 1.067 | 1.41 | 1.099 | 1.345 | 1.501 | | | | | | | | |
| Scenario 2 | MSE | 0.102 | 0.145 | 0.097 | 0.106 | 0.163 | | | | | | | | |
| | Bias | 0.123 | 0.009 | 0.116 | 0.018 | 0.005 | | | | | | | | |
| | Variance | 0.087 | 0.145 | 0.083 | 0.106 | 0.163 | | | | | | | | |
| | Coverage | 0.94 | 0.958 | 0.932 | 0.968 | 0.959 | | | | | | | | |
| | Width | 1.139 | 1.479 | 1.146 | 1.386 | 1.588 | | | | | | | | |
| Scenario 3 | MSE | 0.146 | 0.16 | 0.131 | 0.116 | 0.185 | | | | | | | | |
| | Bias | 0.231 | -0.003 | 0.214 | 0.02 | -0.005 | | | | | | | | |
| | Variance | 0.093 | 0.16 | 0.085 | 0.116 | 0.185 | | | | | | | | |
| | Coverage | 0.899 | 0.949 | 0.893 | 0.96 | 0.947 | | | | | | | | |
| | Width | 1.196 | 1.518 | 1.182 | 1.41 | 1.652 | | | | | | | | |
| Scenario 4 | MSE | 0.217 | 0.169 | 0.186 | 0.126 | 0.197 | | | | | | | | |
| | Bias | 0.329 | -0.008 | 0.302 | 0.02 | -0.015 | | | | | | | | |
| | Variance | 0.109 | 0.169 | 0.094 | 0.126 | 0.197 | | | | | | | | |
| | Coverage | 0.824 | 0.956 | 0.826 | 0.959 | 0.956 | | | | | | | | |
| | Width | 1.257 | 1.551 | 1.222 | 1.438 | 1.715 | | | | | | | | |

Table 26: Comparative performance models on simulated datasets of size 500 ($N_{rep}$=2000) given high exposure prevalences and $OR = 2.5$

| | | ML NDF | ML DF | Bayes NDF | Bayes DF | QI | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.077 | 0.131 | 0.072 | 0.092 | 0.145 | | | | | | | | |
| | Bias | 0.021 | 0.017 | 0.019 | -0.012 | 0.016 | | | | | | | | |
| | Variance | 0.077 | 0.13 | 0.071 | 0.092 | 0.145 | | | | | | | | |
| | Coverage | 0.95 | 0.943 | 0.949 | 0.962 | 0.941 | | | | | | | | |
| | Width | 1.052 | 1.344 | 1.055 | 1.268 | 1.43 | | | | | | | | |
| Scenario 2 | MSE | 0.087 | 0.136 | 0.075 | 0.095 | 0.151 | | | | | | | | |
| | Bias | 0.084 | 0.016 | 0.065 | -0.011 | 0.015 | | | | | | | | |
| | Variance | 0.08 | 0.136 | 0.071 | 0.095 | 0.151 | | | | | | | | |
| | Coverage | 0.956 | 0.95 | 0.952 | 0.964 | 0.945 | | | | | | | | |
| | Width | 1.112 | 1.392 | 1.095 | 1.297 | 1.495 | | | | | | | | |
| Scenario 3 | MSE | 0.118 | 0.148 | 0.095 | 0.106 | 0.174 | | | | | | | | |
| | Bias | 0.152 | 0.015 | 0.113 | -0.014 | 0.005 | | | | | | | | |
| | Variance | 0.095 | 0.147 | 0.082 | 0.106 | 0.174 | | | | | | | | |
| | Coverage | 0.94 | 0.945 | 0.943 | 0.959 | 0.942 | | | | | | | | |
| | Width | 1.182 | 1.44 | 1.142 | 1.33 | 1.573 | | | | | | | | |
| Scenario 4 | MSE | 0.152 | 0.154 | 0.113 | 0.111 | 0.19 | | | | | | | | |
| | Bias | 0.222 | 0.019 | 0.165 | -0.011 | 0.012 | | | | | | | | |
| | Variance | 0.103 | 0.154 | 0.085 | 0.111 | 0.19 | | | | | | | | |
| | Coverage | 0.919 | 0.943 | 0.923 | 0.957 | 0.938 | | | | | | | | |
| | Width | 1.24 | 1.471 | 1.18 | 1.355 | 1.635 | | | | | | | | |

Table 27: Comparative performance of ML, QI ($N'_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 500, given low exposure prevalences and $OR = 1.8$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N'_{rep}$ | DF | $N'_{rep}$ | NDF | DF | QI | $N'_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.429 | 1695 | 0.631 | 1679 | 0.257 | 0.277 | 0.666 | 1679 | | | | | | | | |
| | Bias | -0.07 | | -0.071 | | -0.191 | -0.226 | -0.071 | | | | | | | | | |
| | Variance | 0.424 | | 0.626 | | 0.22 | 0.226 | 0.661 | | | | | | | | | |
| | Coverage | 0.975 | | 0.978 | | 0.971 | 0.983 | 0.979 | | | | | | | | | |
| | Width | 2.978 | | 3.47 | | 2.268 | 2.5 | 3.582 | | | | | | | | | |
| Scenario 2 | MSE | 0.588 | 1726 | 0.645 | 1719 | 0.222 | 0.255 | 0.699 | 1719 | | | | | | | | |
| | Bias | 0.406 | | -0.124 | | 0.151 | -0.176 | -0.137 | | | | | | | | | |
| | Variance | 0.424 | | 0.63 | | 0.2 | 0.224 | 0.68 | | | | | | | | | |
| | Coverage | 0.987 | | 0.977 | | 0.981 | 0.985 | 0.977 | | | | | | | | | |
| | Width | 3.108 | | 3.549 | | 2.275 | 2.521 | 3.666 | | | | | | | | | |
| Scenario 3 | MSE | 1.136 | 1705 | 0.628 | 1690 | 0.418 | 0.255 | 0.671 | 1690 | | | | | | | | |
| | Bias | 0.846 | | -0.131 | | 0.464 | -0.14 | -0.137 | | | | | | | | | |
| | Variance | 0.421 | | 0.612 | | 0.203 | 0.235 | 0.652 | | | | | | | | | |
| | Coverage | 0.918 | | 0.978 | | 0.91 | 0.986 | 0.978 | | | | | | | | | |
| | Width | 3.105 | | 3.554 | | 2.269 | 2.545 | 3.683 | | | | | | | | | |
| Scenario 4 | MSE | 1.87 | 1751 | 0.646 | 1724 | 0.706 | 0.246 | 0.68 | 1724 | | | | | | | | |
| | Bias | 1.201 | | -0.115 | | 0.721 | -0.134 | -0.128 | | | | | | | | | |
| | Variance | 0.427 | | 0.633 | | 0.187 | 0.228 | 0.664 | | | | | | | | | |
| | Coverage | 0.726 | | 0.987 | | 0.776 | 0.988 | 0.982 | | | | | | | | | |
| | Width | 3.117 | | 3.594 | | 2.244 | 2.56 | 3.731 | | | | | | | | | |

Table 28: Comparative performance of ML, QI ($N^{'}_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 500, given low exposure prevalences and $OR = 1.25$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N^{'}_{rep}$ | DF | $N^{'}_{rep}$ | NDF | DF | QI | $N^{'}_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.47 | 1616 | 0.646 | 1597 | 0.23 | 0.23 | 0.676 | 1597 | | | | | | | | |
| | Bias | -0.032 | | -0.032 | | -0.091 | -0.1 | -0.019 | | | | | | | | | |
| | Variance | 0.47 | | 0.645 | | 0.221 | 0.22 | 0.676 | | | | | | | | | |
| | Coverage | 0.991 | | 0.989 | | 0.983 | 0.989 | 0.986 | | | | | | | | | |
| | Width | 3.256 | | 3.732 | | 2.388 | 2.608 | 3.854 | | | | | | | | | |
| Scenario 2 | MSE | 0.732 | 1603 | 0.641 | 1585 | 0.306 | 0.227 | 0.681 | 1585 | | | | | | | | |
| | Bias | 0.514 | | -0.061 | | 0.302 | -0.026 | -0.065 | | | | | | | | | |
| | Variance | 0.469 | | 0.638 | | 0.215 | 0.227 | 0.677 | | | | | | | | | |
| | Coverage | 0.971 | | 0.988 | | 0.96 | 0.993 | 0.987 | | | | | | | | | |
| | Width | 3.373 | | 3.802 | | 2.405 | 2.637 | 3.92 | | | | | | | | | |
| Scenario 3 | MSE | 1.44 | 1653 | 0.685 | 1616 | 0.595 | 0.238 | 0.742 | 1616 | | | | | | | | |
| | Bias | 0.965 | | -0.091 | | 0.61 | -0.013 | -0.1 | | | | | | | | | |
| | Variance | 0.51 | | 0.677 | | 0.223 | 0.238 | 0.733 | | | | | | | | | |
| | Coverage | 0.843 | | 0.99 | | 0.857 | 0.991 | 0.986 | | | | | | | | | |
| | Width | 3.364 | | 3.839 | | 2.397 | 2.658 | 3.963 | | | | | | | | | |
| Scenario 4 | MSE | 2.371 | 1668 | 0.621 | 1608 | 1.038 | 0.227 | 0.674 | 1608 | | | | | | | | |
| | Bias | 1.364 | | -0.099 | | 0.905 | 0.006 | -0.105 | | | | | | | | | |
| | Variance | 0.511 | | 0.612 | | 0.219 | 0.227 | 0.663 | | | | | | | | | |
| | Coverage | 0.576 | | 0.993 | | 0.679 | 0.995 | 0.99 | | | | | | | | | |
| | Width | 3.248 | | 3.835 | | 2.374 | 2.675 | 3.971 | | | | | | | | | |

Table 29: Comparative performance of ML, QI ($N^{'}_{rep}$ <2000) and Bayes, SIMEX ($N_{rep}$=2000) models on simulated datasets of size 500, given low exposure prevalences and $OR = 2.5$

| | | ML | | ML | | Bayes | | | | SIMEX-NDF | | | | SIMEX-DF | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | NDF | $N^{'}_{rep}$ | DF | $N^{'}_{rep}$ | NDF | DF | QI | $N^{'}_{rep}$ | Quadratic | | Loglinear | | Quadratic | | Loglinear | |
| | | | | | | | | | | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. | ASY. | JCK. |
| Scenario 1 | MSE | 0.388 | 1768 | 0.566 | 1752 | 0.253 | 0.301 | 0.589 | 1752 | 0.023 | 0.023 | 0.024 | 0.024 | | | | |
| | Bias | -0.045 | | -0.076 | | -0.237 | -0.301 | -0.087 | | -0.005 | -0.005 | 0.004 | 0.004 | | | | |
| | Variance | 0.387 | | 0.561 | | 0.197 | 0.211 | 0.582 | | 0.023 | 0.023 | 0.024 | 0.024 | | | | |
| | Coverage | 0.961 | | 0.969 | | 0.958 | 0.962 | 0.968 | | 0.895 | 0.871 | 0.856 | 0.86 | | | | |
| | Width | 2.901 | | 3.275 | | 2.145 | 2.386 | 3.381 | | 0.497 | 0.463 | 0.498 | 0.463 | | | | |
| Scenario 2 | MSE | 0.538 | 1732 | 0.586 | 1729 | 0.2 | 0.287 | 0.631 | 1729 | 0.049 | 0.049 | 0.059 | 0.059 | | | | |
| | Bias | 0.391 | | -0.104 | | 0.081 | -0.248 | -0.105 | | 0.151 | 0.151 | 0.171 | 0.171 | | | | |
| | Variance | 0.385 | | 0.575 | | 0.193 | 0.225 | 0.62 | | 0.027 | 0.027 | 0.03 | 0.03 | | | | |
| | Coverage | 0.99 | | 0.965 | | 0.979 | 0.972 | 0.966 | | 0.758 | 0.693 | 0.717 | 0.648 | | | | |
| | Width | 2.977 | | 3.34 | | 2.167 | 2.423 | 3.456 | | 0.525 | 0.478 | 0.544 | 0.478 | | | | |
| Scenario 3 | MSE | 0.99 | 1727 | 0.612 | 1723 | 0.324 | 0.285 | 0.65 | 1723 | 0.133 | 0.133 | 0.174 | 0.174 | | | | |
| | Bias | 0.763 | | -0.102 | | 0.358 | -0.22 | -0.113 | | 0.32 | 0.32 | 0.366 | 0.366 | | | | |
| | Variance | 0.407 | | 0.602 | | 0.196 | 0.237 | 0.638 | | 0.031 | 0.031 | 0.04 | 0.04 | | | | |
| | Coverage | 0.951 | | 0.97 | | 0.943 | 0.972 | 0.973 | | 0.419 | 0.35 | 0.378 | 0.277 | | | | |
| | Width | 2.986 | | 3.375 | | 2.159 | 2.447 | 3.505 | | 0.557 | 0.494 | 0.599 | 0.494 | | | | |
| Scenario 4 | MSE | 1.512 | 1735 | 0.61 | 1735 | 0.523 | 0.275 | 0.654 | 1735 | 0.295 | 0.295 | 0.418 | 0.418 | | | | |
| | Bias | 1.059 | | -0.114 | | 0.584 | -0.21 | -0.114 | | 0.508 | 0.508 | 0.599 | 0.599 | | | | |
| | Variance | 0.391 | | 0.597 | | 0.182 | 0.231 | 0.641 | | 0.037 | 0.037 | 0.059 | 0.059 | | | | |
| | Coverage | 0.829 | | 0.973 | | 0.833 | 0.974 | 0.969 | | 0.121 | 0.084 | 0.095 | 0.052 | | | | |
| | Width | 2.982 | | 3.375 | | 2.14 | 2.456 | 3.513 | | 0.587 | 0.506 | 0.661 | 0.506 | | | | |

Table 30: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 500, $OR = 1.8$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.07 | 0.075 | 1696 | 0.252 | 0.318 | 252 |
| | Bias | 0.008 | 0.008 | -0.201 | -0.203 | | |
| | Variance | 0.07 | 0.074 | 0.212 | 0.278 | | |
| | Coverage | 0.963 | 0.95 | 0.977 | 0.964 | | |
| | Width | 1.102 | 1.062 | 2.328 | 2.518 | | |
| Scenario 2 | MSE | 0.084 | 0.101 | 1785 | 0.2 | 0.308 | 291 |
| | Bias | 0.073 | 0.084 | 0.057 | 0.195 | | |
| | Variance | 0.079 | 0.094 | 0.197 | 0.271 | | |
| | Coverage | 0.952 | 0.947 | 0.99 | 0.986 | | |
| | Width | 1.153 | 1.139 | 2.357 | 2.617 | | |
| Scenario 3 | MSE | 0.095 | 0.125 | 1799 | 0.285 | 0.62 | 320 |
| | Bias | 0.123 | 0.129 | 0.273 | 0.463 | | |
| | Variance | 0.08 | 0.108 | 0.211 | 0.406 | | |
| | Coverage | 0.946 | 0.932 | 0.971 | 0.928 | | |
| | Width | 1.193 | 1.219 | 2.393 | 2.694 | | |
| Scenario 4 | MSE | 0.12 | 0.161 | 1776 | 0.382 | 0.829 | 332 |
| | Bias | 0.172 | 0.137 | 0.42 | 0.443 | | |
| | Variance | 0.09 | 0.142 | 0.205 | 0.634 | | |
| | Coverage | 0.933 | 0.913 | 0.942 | 0.849 | | |
| | Width | 1.24 | 1.316 | 2.426 | 2.688 | | |

Table 31: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 500, $OR = 2.5$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.074 | 0.074 | 1664 | 0.219 | 0.284 | 186 |
| | Bias | 0.005 | 0.011 | | -0.093 | -0.156 | |
| | Variance | 0.074 | 0.074 | | 0.211 | 0.261 | |
| | Coverage | 0.962 | 0.96 | | 0.988 | 0.978 | |
| | Width | 1.143 | 1.087 | | 2.446 | 2.647 | |
| Scenario 2 | MSE | 0.092 | 0.105 | 1770 | 0.25 | 0.401 | 201 |
| | Bias | 0.095 | 0.101 | | 0.204 | 0.341 | |
| | Variance | 0.083 | 0.095 | | 0.208 | 0.286 | |
| | Coverage | 0.952 | 0.941 | | 0.985 | 0.965 | |
| | Width | 1.197 | 1.166 | | 2.486 | 2.708 | |
| Scenario 3 | MSE | 0.116 | 0.145 | 1785 | 0.386 | 0.864 | 246 |
| | Bias | 0.169 | 0.161 | | 0.403 | 0.601 | |
| | Variance | 0.087 | 0.119 | | 0.224 | 0.505 | |
| | Coverage | 0.93 | 0.909 | | 0.948 | 0.858 | |
| | Width | 1.238 | 1.245 | | 2.521 | 2.743 | |
| Scenario 4 | MSE | 0.151 | 0.198 | 1777 | 0.552 | 1.16 | 255 |
| | Bias | 0.231 | 0.165 | | 0.572 | 0.648 | |
| | Variance | 0.098 | 0.171 | | 0.225 | 0.743 | |
| | Coverage | 0.9 | 0.876 | | 0.898 | 0.718 | |
| | Width | 1.284 | 1.357 | | 2.565 | 2.898 | |

Table 32: Comparative performance of ML-TTE ($N'_{rep}$<2000) and Bayes-NNDF ($N_{rep}$=2000) on simulated datasets of size 500, $OR = 1.25$

| | | High prevalences | | | Low prevalences | | |
|---|---|---|---|---|---|---|---|
| | | Bayes-NNDF | ML-TTE | $N'_{rep}$ | Bayes-NNDF | ML-TTE | $N'_{rep}$ |
| Scenario 1 | MSE | 0.072 | 0.079 | 1673 | 0.256 | 0.285 | 302 |
| | Bias | 0.013 | 0.01 | | -0.254 | -0.185 | |
| | Variance | 0.072 | 0.079 | | 0.192 | 0.252 | |
| | Coverage | 0.957 | 0.95 | | 0.959 | 0.947 | |
| | Width | 1.09 | 1.067 | | 2.204 | 2.409 | |
| Scenario 2 | MSE | 0.074 | 0.09 | 1754 | 0.195 | 0.279 | 356 |
| | Bias | 0.05 | 0.069 | | -0.01 | 0.105 | |
| | Variance | 0.072 | 0.085 | | 0.195 | 0.269 | |
| | Coverage | 0.959 | 0.956 | | 0.987 | 0.992 | |
| | Width | 1.131 | 1.13 | | 2.248 | 2.444 | |
| Scenario 3 | MSE | 0.09 | 0.127 | 1810 | 0.241 | 0.495 | 411 |
| | Bias | 0.086 | 0.101 | | 0.186 | 0.368 | |
| | Variance | 0.083 | 0.117 | | 0.207 | 0.36 | |
| | Coverage | 0.958 | 0.936 | | 0.973 | 0.966 | |
| | Width | 1.18 | 1.221 | | 2.275 | 2.53 | |
| Scenario 4 | MSE | 0.102 | 0.148 | 1797 | 0.308 | 0.69 | 407 |
| | Bias | 0.125 | 0.115 | | 0.325 | 0.29 | |
| | Variance | 0.086 | 0.135 | | 0.203 | 0.607 | |
| | Coverage | 0.946 | 0.926 | | 0.96 | 0.921 | |
| | Width | 1.222 | 1.312 | | 2.3 | 2.609 | |