

Neyman-Pearson testing. Signal detection

6.011, Spring 2018

Lec 23

Likelihood ratio test (LRT) implementation of MAP rule

$$p_1 \cdot f_{R|H}(r|H_1) \begin{matrix} > \\ < \end{matrix} p_0 \cdot f_{R|H}(r|H_0)$$

‘ H_1 ’
‘ H_0 ’



$$\Lambda(r) = \frac{f_{R|H}(r|H_1)}{f_{R|H}(r|H_0)} \begin{matrix} > \\ < \end{matrix} \frac{p_0}{p_1} = \eta$$

‘ H_1 ’
‘ H_0 ’

Terminology

- prevalence (p_1)
- (conditional) probability of detection, sensitivity, true positive rate, recall
- specificity, true negative rate
- (conditional) probability of false alarm, false positive rate (= 1 – specificity)
- (conditional) probability of a miss, false negative rate (= 1 – sensitivity)
- positive predictive value, precision
- negative predictive value

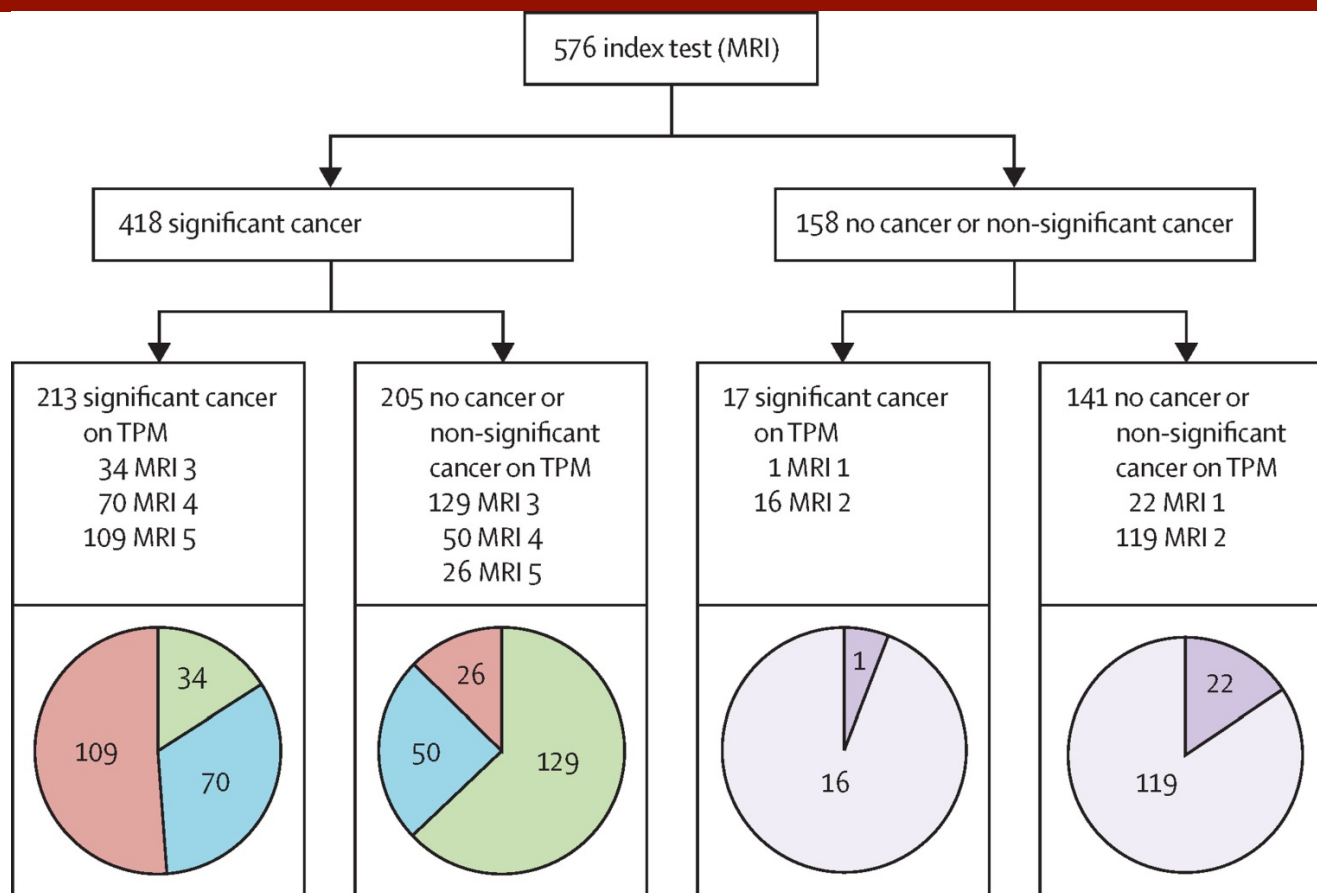
Testing for diabetes

Table 4. Performance of Serial Combination Screening for Undiagnosed Diabetes in the Australian AusDiab study populations¹¹³

	<i>Risk assessment alone</i>	<i>Plus FPG 5.5-6.9 mmol l⁻¹</i>	<i>Plus HbA_{1c}³ 5.3%</i>
<i>Sensitivity (%)</i>	87	78	68
<i>Specificity (%)</i>	48	75	93
<i>PPV + (%)</i>	7	13	31
<i>PPV - (%)</i>	99	99	98
<i>% population requiring OGTT</i>	53	25	8

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Testing for prostate cancer



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For clinically significant cancer, MP-MRI was **more sensitive (93%)** than TRUS-biopsy (48%) and **less specific (41%)** for MP-MRI vs 96% for TRUS-biopsy. 5.9% of 740 patients reported serious adverse events, including 8 cases of sepsis.

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