The *Stata Journal* publishes reviewed papers together with shorter notes or comments, regular columns, book reviews, and other material of interest to Stata users. Examples of the types of papers include 1) expository papers that link the use of Stata commands or programs to associated principles, such as those that will serve as tutorials for users first encountering a new field of statistics or a major new technique; 2) papers that go “beyond the Stata manual” in explaining key features or uses of Stata that are of interest to intermediate or advanced users of Stata; 3) papers that discuss new commands or Stata programs of interest either to a wide spectrum of users (e.g., in data management or graphics) or to some large segment of Stata users (e.g., in survey statistics, survival analysis, panel analysis, or limited dependent variable modeling); 4) papers analyzing the statistical properties of new or existing estimators and tests in Stata; 5) papers that could be of interest or usefulness to researchers, especially in fields that are of practical importance but are not often included in texts or other journals, such as the use of Stata in managing datasets, especially large datasets, with advice from hard-won experience; and 6) papers of interest to those who teach, including Stata with topics such as extended examples of techniques and interpretation of results, simulations of statistical concepts, and overviews of subject areas.

For more information on the *Stata Journal*, including information for authors, see the web page

http://www.stata-journal.com

The *Stata Journal* is indexed and abstracted in the following:

- Science Citation Index Expanded (also known as SciSearch®)
- CompuMath Citation Index®

**Copyright Statement:** The *Stata Journal* and the contents of the supporting files (programs, datasets, and help files) are copyright © by StataCorp LP. The contents of the supporting files (programs, datasets, and help files) may be copied or reproduced by any means whatsoever, in whole or in part, as long as any copy or reproduction includes attribution to both (1) the author and (2) the *Stata Journal*.

The articles appearing in the *Stata Journal* may be copied or reproduced as printed copies, in whole or in part, as long as any copy or reproduction includes attribution to both (1) the author and (2) the *Stata Journal*.

Written permission must be obtained from StataCorp if you wish to make electronic copies of the insertions. This precludes placing electronic copies of the *Stata Journal*, in whole or in part, on publicly accessible web sites, file servers, or other locations where the copy may be accessed by anyone other than the subscriber.

Users of any of the software, ideas, data, or other materials published in the *Stata Journal* or the supporting files understand that such use is made without warranty of any kind, by either the *Stata Journal*, the author, or StataCorp. In particular, there is no warranty of fitness of purpose or merchantability, nor for special, incidental, or consequential damages such as loss of profits. The purpose of the *Stata Journal* is to promote free communication among Stata users.

The *Stata Journal*, electronic version (ISSN 1536-8734) is a publication of Stata Press. Stata and Mata are registered trademarks of StataCorp LP.
Contour-enhanced funnel plots for meta-analysis

Tom M. Palmer
Department of Health Sciences
University of Leicester, UK
tmp8@le.ac.uk

Jaime L. Peters
School of Mathematical Sciences
Queensland University of Technology
Brisbane, Australia

Alex J. Sutton
Department of Health Sciences
University of Leicester, UK

Santiago G. Moreno
Department of Health Sciences
University of Leicester, UK

Abstract. Funnel plots are commonly used to investigate publication and related biases in meta-analysis. Although asymmetry in the appearance of a funnel plot is often interpreted as being caused by publication bias, in reality the asymmetry could be due to other factors that cause systematic differences in the results of large and small studies, for example, confounding factors such as differential study quality. Funnel plots can be enhanced by adding contours of statistical significance to aid in interpreting the funnel plot. If studies appear to be missing in areas of low statistical significance, then it is possible that the asymmetry is due to publication bias. If studies appear to be missing in areas of high statistical significance, then publication bias is a less likely cause of the funnel asymmetry. It is proposed that this enhancement to funnel plots should be used routinely for meta-analyses where it is possible that results could be suppressed on the basis of their statistical significance.

Keywords: gr0033, confunnel, funnel plots, meta-analysis, publication bias, small-study effects

1 Introduction

Publication bias is the phenomenon where studies with uninteresting or unfavorable results are less likely to be published than those with more favorable results (Rothstein, Sutton, and Borenstein 2005). If publication bias exists, then the published literature is a biased sample of all studies, and any meta-analysis based on it will be similarly biased.

Funnel plots are commonly used to investigate publication and related biases in meta-analysis (Sterne, Becker, and Egger 2005). They consist of a simple scatterplot of each study’s estimate of effect against some measure of its variability, commonly plotted on the $x$ and $y$ axes, respectively (although this goes against the usual convention of plotting the response variable on the $y$ axis). In this way, the studies with the least variable effect sizes appear at the top of the funnel, and the smaller, less precise studies appear at the bottom. In the absence of publication bias, the studies will fan out in
a symmetrical funnel shape around the pooled estimate, as variability due to sampling error increases down the y axis. If publication bias is present, then the funnel will appear asymmetric because of the systematic suppression of studies.

A complication in interpreting funnel plots is that funnel asymmetry could be due to factors other than publication bias, such as systematic differences in the results of large and small studies caused by confounding factors such as differential study quality; these differences are sometimes called small-study effects (Sterne and Egger 2001). The aim of the contour-enhanced funnel plot is to aid in disentangling these different causes of funnel asymmetry (Peters et al. 2008).

Funnel plots in Stata were previously described by Sterne and Harbord (2004), and there are several commands available in Stata for drawing funnel plots including metafunnel, funnel (available with metan), and metabias. These commands are described in more detail in a frequently asked question about the Stata commands available for meta-analysis; the frequently asked question can be found on Stata’s web site at http://www.stata.com/support/faqs/stat/meta.html. In Stata 10, typing *help meta* displays a help file with information about the user-written commands for meta-analysis and tells which are the latest versions.

This article introduces another command for meta-analysis called confunnel, which produces contour-enhanced funnel plots. The concept of the contour-enhanced funnel plot is explained in the next section, followed by a description of the command syntax and options. The use of confunnel is demonstrated on a well-known meta-analysis example, and the use of the command is also explained in conjunction with some of the other user-written meta-analysis commands.

2 Contour-enhanced funnel plots

There is evidence that, generally, the primary driver for the suppression of studies is the level of statistical significance of study results, with studies that do not attain perceived milestones of statistical significance (i.e., $p < 0.05$ or 0.01) being less likely to be published (Easterbrook et al. 1991; Dickersin 1997; Ioannidis 1998). Despite this, no method has been previously considered to identify the areas of the funnel plot that correspond to different levels of statistical significance, to assess whether any observed asymmetry is likely caused by publication bias.

On a contour-enhanced funnel plot, contours of statistical significance are overlaid on the funnel plot (Peters et al. 2008). Adding contours of statistical significance in this way facilitates the assessment of whether the areas where studies exist are areas of statistical significance and whether the areas where studies are potentially missing correspond to areas of low statistical significance. If studies appear to be missing in areas of low statistical significance, then it is possible that the asymmetry is due to publication bias. Conversely, if the area where studies are perceived to be missing are areas of high statistical significance, then publication bias is a less likely cause of the funnel asymmetry.
Contour-enhanced funnel plots for meta-analysis

There has been discussion as to which is the most informative scale for funnel plots of binary outcome meta-analyses. The consensus is that using the standard error, the variance, or their inverses is most sensible over using an alternative such as sample size (Sterne and Egger 2001; Sterne, Becker, and Egger 2005). Using the standard error on the y axis is easiest to interpret because, in this instance, the contours of statistical significance are linear, which is because they are derived from the Wald statistic for each study’s effect estimate. The confunnel command has an option to use standard error, inverse standard error, variance, or inverse variance on the y axis.

A meta-analysis of trials investigating magnesium therapy following myocardial infarction is a well-known example in the literature where the presence of publication bias is suspected (Teo et al. 1991; ISIS-4 Collaborative Group 1995; Sterne, Bradburn, and Egger 2001). An initial meta-analysis found that magnesium therapy reduced the risk of mortality; however, a number of larger trials were subsequently published that found no evidence that magnesium therapy reduced the risk of mortality. A standard funnel plot is given for this meta-analysis in figure 1, which was generated by using the metafunnel command as shown in the following syntax:

```
use magnesium
gen logES = logor
gen selogES = selogor
metafunnel logES selogES
```

![Funnel plot with pseudo 95% confidence limits](image)

Figure 1. metafunnel funnel plot

When the standard error is used on the y axis of a funnel plot, it is conventional to reverse the axis so that the most precise studies are displayed at the top of the plot.

Figure 1 is compared with the equivalent funnel plot produced by confunnel, shown in figure 2. The addition of the contours of statistical significance makes it easier to
assess the proportion of studies published in the meta-analysis at and around statistical significance. The syntax for the default `confunnel` plot, with the `sj` scheme, is

```
   . confunnel logES selogES
```

![Confunnel plot using default options](image)

**Figure 2.** `confunnel` funnel plot using default options

In both figures 1 and 2, there is a strong suggestion of asymmetry in the funnel, suggesting that studies are missing on the right-hand side of the plot, but figure 2 makes it easier to assess the statistical significance of the hypothetical missing studies. The area where missing studies are perceived includes regions of both low and high statistical significance (i.e., the area crosses over the contours), suggesting studies that showed magnesium to be nonsignificantly and significantly less effective to be missing. Therefore, publication bias cannot be accepted as the only cause of funnel asymmetry if it is believed studies are being suppressed because of a mechanism based on two-sided p-values.

It is important to emphasize the differences between the pseudo 95% confidence limits produced by `metafunnel` on figure 1 and the contours of statistical significance produced by `confunnel` on figure 2 (Peters et al. 2008). The pseudo 95% confidence limits illustrate the expected 95% confidence interval about the pooled fixed-effects estimate for the meta-analysis. The pseudo-confidence limits therefore help to assess the extent of between-study heterogeneity in the meta-analysis and the asymmetry on the funnel plot. Unlike the pseudo-confidence limits, the contours of statistical significance are independent of the pooled estimate; therefore, if the pooled estimate is subject to bias, then the contours of significance will not be affected. Also, when the pooled estimate is at the null, the pseudo 95% confidence limits coincide with the two-sided 5% significance contours.
3 The confunnel command

The `confunnel` command plots contour-enhanced funnel plots for study outcome measures in a meta-analysis. Contours of statistical significance from one- or two-sided Wald tests can be plotted using shaded or dashed contour lines. Contours can be plotted along any number of chosen levels of statistical significance; by default, 1%, 5%, and 10% significance contours are plotted. As previously mentioned, `confunnel` has the choice of four y axes. The command also has been designed to be flexible, allowing the user to add extra features to the funnel plot.

3.1 Syntax

```
confunnel varname1 varname2 [if] [in] [, aspectratio(string) 
contours(numlist) contcolor(color) extraplot(plots) 
functionlowopts(options) functionuppopts(options) legendlabels(labels) 
legendopts(options) metric(se|invse|var|invvar) onesided(lower|upper) 
scatteropts(options) shadedcontours solidcontours twowayopts(options)]
```

The first variable, `varname1` is the variable corresponding to the effect estimates, often log odds ratios, and the second variable, `varname2`, is the variable corresponding to the standard errors of the effect estimates.

3.2 Options

`aspectratio(string)` specifies the aspect ratio for the plot; the default is 1.

`contours(numlist)` specifies the significance levels of the contours to be plotted; the default is set to 1%, 5%, and 10% significance levels.

`contcolor(color)` specifies the color of the contour lines if `shadedcontours` is not specified.

`extraplot(plots)` specifies one or multiple additional plots to be overlaid on the funnel plot.

`functionlowopts(options)` and `functionuppopts(options)` pass options to the `twoway function` commands used to draw the significance contours; for example, the line widths can be changed.

`legendlabels(labels)` specifies labels to appear in the legend for extra elements added to the funnel plot.

`legendopts(options)` passes options to the plot legend.

`metric(se|invse|var|invvar)` specifies the metric of the y axis of the plot. `se`, `invse`, `var`, and `invvar` stand for standard error, inverse standard error, variance, and inverse variance, respectively; the default is `se`. 
onesided(lower|upper) can be lower or upper, for lower-tailed or upper-tailed levels of statistical significance, respectively. If unspecified, two-sided significance levels are used to plot the contours.

scatteropts(options) specifies any of the options documented in [G] graph twoway scatter.

shadedcontours specifies shaded, instead of black, contour lines.

solidcontours specifies solid, instead of dashed, contour lines.

twowayopts(options) specifies options passed to the twoway plotting function.

4 Use of confunnel

The following subsections use the meta-analysis of magnesium therapy following myocardial infarction.

4.1 Demonstration of some confunnel options

Figure 3 shows the use of the inverse standard error on the y axis; the syntax is as follows:

.. confunnel logES selogES, metric(invse)

![Figure 3. confunnel funnel plot using inverse standard error on the y axis](image)

If there is strong evidence that studies are suppressed based on a one-sided (rather than a two-sided) significance test, this can be investigated using the onesided() option, as shown in figure 4 and in the following syntax:
Figure 4. `confunnel` using lower tail one-sided significance regions

Unlike figure 2, in figure 4 (based on one-sided p-values) the area where studies are perceived missing is within the region of low statistical significance. Under this assumption, it is more reasonable to consider publication bias as the potential cause of the funnel asymmetry. In this context, the one-sided assumption implies that studies showing magnesium to be harmful are likely to be suppressed regardless of the significance of the results. Previous methods to address publication bias have made various assumptions about the sidedness of suppression; for example, the trim-and-fill method is one-sided, whereas Egger’s regression test is two-sided (Duval and Tweedie 2000; Egger et al. 1997).

Figure 5 shows using variance on the y axis, using the shaded and solid contours options, and labeling the x axis with odds ratios on the funnel plot. The syntax is shown here (`confunnel` was run prior to these commands in order to see where Stata placed the tick marks on the x axis):

```stata
. local t1 = round(exp(-4)*100)/100
. local t2 = round(exp(-2)*100)/100
. local t3 = exp(0)
. local t4 = round(exp(2)*100)/100
. local t5 = round(exp(4)*100)/100
. confunnel logES selogES, metric(var) shadedcontours solidcontours
   > twowayopts(xtitle("Odds ratios")
   >   "xlabel(-4 "`t1\" -2 "`t2\" 0 "`t3\" 2 "`t4\" 4 "`t5\")")
```
Figure 5. confunnel using variance on the y axis

4.2 Use of confunnel with metan, metabias, metamodbias, and metatrim

The metan command for meta-analysis (Bradburn, Deeks, and Altman 1998; Harris et al. 2008) can be used to generate the information to display the pooled fixed-effects estimate with its pseudo 95% confidence interval (or, indeed, the pooled random-effects estimate) on the confunnel plot; this is shown in figure 6. In this example, because the pooled log odds ratio was very close to 0, the pseudo 95% confidence interval (for the pooled fixed-effects estimate) almost coincided with the 5% significance contours, which are symmetric about the null hypothesis. The syntax for figure 6 is as follows:

```stata
. capture drop logES selogES
. metan alive0 dead0 alive1 dead1, or nograph fixed
(output omitted)
. local fixedlogES = log(r(ES))
. generate logES = log(_ES)
. rename _selogES selogES
. summarize selogES, meanonly
. local semax = r(max)
. confunnel logES selogES, extraplot(function `fixedlogES´, horizontal > lc(gs8) range(0 `semax´) || function `fixedlogES´ + x*invnormal(.025), > horizontal range(0 `semax´) lc(gs8) || function `fixedlogES´ + > x*invnormal(.975), horizontal range(0 `semax´) lc(gs8))
> legendlabels("8 "F.E. & 95% C.I."" contcolor(gs10)
```


Contour-enhanced funnel plots for meta-analysis

Figure 6. confunnel with metafunnel features using metan

Egger’s test investigating possible small-study reporting bias can be represented on the funnel plot by using the information from the metabias command (Egger et al. 1997; Steichen 1998); this is shown in figure 7 and in the following syntax:

```stata
. metabias logES selogES, graph(egger)
    (output omitted)
. matrix b = e(b)
. local bias = b[1,2]
. local slope = b[1,1]
. summarize selogES, meanonly
    . local semax = r(max)
. metamodbias alive0 dead0 alive1 dead1, graph
    (output omitted)
. matrix c = e(b)
. local modbias = c[1,2]
. local modslope = c[1,1]
. confunnel logES selogES, contours(5 10) extraplot(function (bias*x + slope),
    > horizontal range(0 `semax´) lc(gs8) || function (modbias*x + modslope),
    > horizontal range(0 `semax´) lc(gs4)) legendlabels(`"6 "Egger" 7 "Harbord"´)
```

Also shown on the figure is the modified Egger test using the metamodbias command (Harbord 2003) because Egger’s test has been shown to be biased for binary outcome meta-analyses (Harbord, Egger, and Sterne 2006). To download the metamodbias command from within Stata, type `net from http://www.epi.bris.ac.uk/user/rogerh/`.

The modified Egger’s test is performed on different scales from those of the axes of the funnel plot, but when all trials have a reasonable sample size with small effect estimates, it is not unreasonable to view it on a funnel plot.
Applying the trim-and-fill method to this meta-analysis by using the `metatrim` command (Steichen 2000) surprisingly resulted in no studies needing to be filled (Duval and Tweedie 2000). In order to demonstrate `confunnel` displaying filled studies, a meta-analysis of the risk of lung cancer from passive smoking is used (Hackshaw, Law, and Wald 1997; Rothstein, Sutton, and Borenstein 2005). Applying the trim-and-fill method, the passive smoking meta-analysis produces seven filled studies, shown in figure 8 and described with the following syntax:

```
. use passivesmoking, clear
. local n = _N
. metan logOR selogOR, nograph
  (output omitted)
. local ES = r(ES)
. summarize selogOR, meanonly
. local semax = r(max)
. metatrim logOR selogOR, save(metatrimdata, replace)
  (output omitted)
. use metatrimdata, clear
. local nfilled = _N - `n`
. metan filled fillse, nograph
  (output omitted)
. local filledES = r(ES)
. confunnel filled fillse if _n > `nfilled`, contours(6 10) contcolor(gs10)
>  extrapolat(scatter fillse filled if _n <= `nfilled`, m(T) mc(gs8) ||
>  function `ES’, horizontal lc(black) range(0 `semax’) || function `filledES’,
>  horizontal lc(gs8) range(0 `semax’))
>  legendlabels("6 "Filled" 7 "F.E." 8 "F.E. filled"")
```
Contour-enhanced funnel plots for meta-analysis

Figure 8. confunnel with filled studies from metatrim. The vertical dotted line shows the pooled log odds ratio on the original meta-analysis, while the vertical short dash–dotted line shows the pooled estimate including the filled studies.

It is possible to consider the studies filled by trim and fill as a guide to the likely location of missing studies. With the contours added to the funnel plot containing the filled studies, it is possible to assess the projected significance of the missing studies to determine if it is reasonable to assume such studies could be suppressed by publication bias based on a $p$-value selection mechanism. In figure 8, trim and fill estimates that seven studies are missing, all of which indicate those exposed to passive smoking are at a reduced risk of lung cancer and all of which are in the region of $p > 0.10$. Hence, it is plausible that publication bias is the cause of the observed asymmetry in this funnel plot.

5 Discussion

The use of the contour-enhanced funnel plot, implemented with the confunnel command, is recommended to investigate meta-analyses where it is possible that results could be suppressed on the basis of their statistical significance. In practice, it is suspected that this could include the majority of contexts in which meta-analysis is conducted, certainly in medicine and related disciplines. Exceptions do exist, for example, where noncomparative effect sizes are combined (e.g., in a surgical case series or for incidence or prevalence data); statistical significance will often have no meaning, and in such cases the contours would not be relevant.

An issue with the interpretation of the contour-enhanced funnel plot is that the significance contours can draw the analyst into thinking that the studies should be
symmetric about the null hypothesis of the Wald test, because this is the point at which the contours meet when standard error or variance is used on the y-axis. But this should be avoided because the studies should form a symmetric funnel shape centered around the true underlying effect size and not the null. Because of this, it can be helpful to plot the meta-analysis pooled estimate for the data on the funnel, although the analyst should be aware that this too may be biased if publication bias is present.

In conclusion, funnel plots are a useful tool in the assessment of systematic differences between the effects in smaller and larger studies in a meta-analysis, regardless of the underlying reason for the differences. Funnel plots can be enhanced by the inclusion of contours of statistical significance, which aid in the interpretation of whether such differences in study estimates in a meta-analysis are most likely to be due to publication bias or other factors.

6 References


Harbord, R. M. 2003. A modified test for bias in meta-analysis. Working paper, Department of Social Medicine, University of Bristol, UK.


Contour-enhanced funnel plots for meta-analysis


About the authors

Tom Palmer is studying for a PhD in genetic epidemiology. Jaime Peters is a research assistant with a research interest in meta-analysis. Alex Sutton is a reader in medical statistics with a research interest in meta-analysis; he teaches graduate-level medical statistics. Santiago Moreno is studying for a PhD in medical statistics.