# Challenges in design, analysis and reporting of prognostic and predictive marker research from single studies to an EBM based assessment 

Satellite workshop to the Cochrane Colloquium
Organisers:
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## Program

| 9.00 | Welcome |
| :--- | :--- |
| $9.05-10.35$ | Introduction |

9.05-10.35 Introduction

Doug Altman (Oxford) From single studies to an EBM based assessment - some central issues

## Analysis of individual studies

Karel Moons (Utrecht)
Patrick Royston (London)
11.00-12.30 Quality of the literature Jill Hayden (Toronto)

Panayiotis Kyzas (Ionnina)

## Validation

Marc Buyse (Brussels)

Design, analysis and impact of single prognostic studies
Multivariable modelling of continuous markers, with extension to interactions with treatment

Evaluation of the quality of prognosis studies in systematic reviews Selective reporting, quality of reporting and statistical significance chasing in prognostic marker studies

On the need for external validation in biomarker research

Ewout Steyerberg (Rotterdam) Assessment of performance and decision curve analysis

## High-dimensional data

Ulrich Mansmann (Munich)
Elia Biganzoli (Milan)
15.30-17.00 Meta-Analysis

Simon Thompson (Cambridge)
Richard Riley (Liverpool)

## Summing up

Martin Schumacher (Freiburg) Summary of main challenges and future directions

# From single studies to an EBM based assessment some central issues 

Doug Altman,<br>Centre for Statistics in Medicine, Oxford

Prognostic markers can help to identify patients at different degrees of risk for specific outcomes, facilitate treatment choice, and aid patient counselling. Numerous studies are carried out to investigate factors that could help to explain the large variation in patient prognosis. The principles of good study design and analysis are less well appreciated for prognostic factor studies than therapeutic studies, ${ }^{1,2}$ so that the literature is full of conflicting results from studies of varying (and often poor) quality and inadequate size. Few recently proposed tumour markers have been shown to be clinically useful.
Among the difficulties are retrospective sampling, variety of ways of grouping continuous variables (some of which lead to bias), use of different assays, varying and often inadequately described patient cohorts, incomplete data, and adjustment for different other variables (often using data-dependent selection methods). In addition, poor reporting ${ }^{3}$ and publication bias ${ }^{4}$ are a major concern for such studies.
It is usually difficult to ascertain the benefit of a marker from single studies and a clear view is only likely to emerge from looking across multiple studies. ${ }^{5}$ Current systematic reviews and meta-analyses often fail to provide clear answers, and rather only draw attention to the paucity of good-quality evidence.
Large protocol-driven, prospective studies are the ideal, with clear, unbiased reporting of the methods used and the results obtained. ${ }^{5}$ Unfortunately, there are few such prognostic studies. Also, prospectively planned pooled analyses of high-quality studies, along with general availability of individual patient data and adherence to reporting guidelines, would help alleviate many of the problems. ${ }^{5}$
There is also concern about studies to develop prognostic models, reflecting many of the same issues of design and analysis, and also the paucity of good validation studies. ${ }^{6}$ Studies of high dimensional data bring even more difficulties. ${ }^{7}$

Improvement in the coming years requires more careful attention to the design and analysis and reporting of prognostic studies. ${ }^{8,9}$

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# Design and analysis of single prognostic studies 

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In the medical literature, etiologic, therapeutic and laboratory (e.g. genetic and molecular) traditionally gained much more appreciation than prognostic studies, even though Hippocrates already recognised that setting a prognosis forms the basis of medical care. Setting a prognosis is estimating the probability or risk of developing a particular outcome in the (near) future. Practicing physicians estimate this probability in their patients to tailor subsequent management. Since the introduction of evidence based medicine there seems a paradigm shift from eminence and experience based medicine with largely implicit estimation of a patient's prognosis, to explicit estimations using properly developed and validated prognostic tools. The latter include notably multivariable prognostic models (or prediction rules or risk scores), presented in varying formats.
Studies to develop multivariable prognostic models are often incorrectly designed or analysed yielding invalid results with limited relevance to clinical practice This includes improper sampling of patients (e.g. a case control approach) that does not match the goals of prognosis, improper methods for developing a model (e.g. selection of too many predictors given the available data), problems of overfitting a model, and the simple deletion of records with missing values. Properly dealing with missing values - e.g. using multiple imputation - is obviously an issue for any type of medical research but I will focus on its merits for prediction research. I will briefly overview the desired designs and analysis to develop a prognostic model. Finally, I touch upon the phases to be conducted after model development, including model validation, updating and implementation.

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# Multivariable modelling of continuous markers, with extension to interactions with treatment 

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The usual approach to modelling continuous predictors in regression settings assumes linear covariate effects, but the linearity assumption may be violated. Alternatively, cut-points are often used, inappropriately implying that the dose-risk relationship is a step function. Use of cut-points has major disadvantages and often the fit can be much improved by explicit estimation of the functional form.

Approaches based on splines (e.g. in generalized additive models; Hastie \& Tibshirani 1990) or fractional polynomials (FP) (Royston \& Altman 1994) have also been used. Splines are considered to be more flexible because they model functional relationships locally (nevertheless often controlled by a global smoothing parameter) whereas FPs model relationships globally.

The multivariable fractional polynomial (MFP) procedure (Sauerbrei \& Royston 1999; Royston \& Sauerbrei 2008) combines backward elimination of weakly influential variables with a systematic search for well-fitting FP functions of continuous covariates. By illustrating the analysis of medical data in the framework of a regression model, several issues of multivariable model building with continuous data will be discussed. The emphasis will be on MFP.

An important issue in clinical trials and in clinical research generally is the possibility of interaction between a randomized treatment and a continuous covariate. We also present and discuss a primarily graphical approach to detecting and modelling a treatment-covariate interaction knows as STEPP (Bonetti \& Gelber 2000, 2004), and an extension of MFP known as MFPI (Royston \& Sauerbrei 2004), which detects and models such interactions while retaining the continuous scale of the covariate and also models non-linearity if present. A randomized trial in advanced renal cancer is used to exemplify the methods.

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# Exploration of Methods of Prognosis Studies and Reviews 

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Prognosis is the probable course and outcome of a health condition over time. Researchers gather information regarding prognosis from observational and experimental designs. Clinicians commonly use prognostic information to educate their patients, identify target groups for treatment, or to target specific factors to modify through intervention ${ }^{1}$. However, the published literature is not always easy to interpret and apply. Systematic reviews of prognosis have been increasingly published ${ }^{2}$ and often highlight inconsistent and sometimes contradicting conclusions from prognosis studies of similar conditions. In this presentation I will discuss three recent projects that explore the methods of prognosis studies and reviews, and make recommendations that we hope will advance this literature.
First, I will present the results of a 'review of systematic reviews' on low back pain prognosis ${ }^{3}$. We observed important differences in the methods of 17 prognosis systematic reviews. A quarter of reviews did not clearly report their search strategies. The number of potential citations identified ranged from 15 to 4458 , and the number of included prognosis studies ranged from 3 to 32 (of 162 distinct citations included across reviews). $70 \%$ of reviews assessed quality of included studies, but assessed only a median of 4 of 6 potential biases. All reviews reported associations based on statistical significance only; they used various strategies for syntheses. We found discrepancies in results across reviews: differences in some selection criteria influenced studies included, and various approaches to data interpretation influenced review conclusions about evidence for specific prognostic factors.
Second, I will discuss a proposed framework for prognosis research ${ }^{4}$ that we adapted from earlier work ${ }^{5}$. We identify two main approaches to study prognosis, which influence the strength of evidence and interpretation of results: 1. explanatory analyses, and 2. outcome prediction. Explanatory studies focus on the causal association between prognostic factors and an outcome, while outcome prediction studies focus on variables taken together in order to identify the combination of factors that is most strongly associated with outcome and can be used to stratify patients on an outcome, often to triage them into treatment programs ${ }^{6,7}$. We propose three phases of investigation that define the level of prognostic evidence for explanatory prognosis studies (Figure).
Third, I will discuss quality assessment of prognosis studies ${ }^{2}$. We found that quality assessment in systematic reviews of prognosis studies was often incomplete and that there is wide variation in current practice. We propose four distinct elements necessary to adequately assess the quality of prognosis studies: 1. operationalization of items to address potential opportunities for bias (including biases related to study participation, study attrition, measurement of prognostic factors, measurement of and controlling for
confounding variables, measurement of outcomes, and analysis approaches), 2. assessment of biases including judgments about risk, 3. synthesizing the evidence, and 4. reporting results.
We will discuss potential impacts of prognosis study methods for each project reported, and make recommendations for future prognosis research.

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Figure: Graphical representations of the phases of explanatory prognosis studies. The prognostic factor of interest is indicated by ' PF '; ' O ' represents the outcome of interest; ' A ' to ' D ' represent potential confounders. In Phase 3 studies ' $\mathrm{PF}^{*}$ ' may represent a prognostic factor construct. The graphic illustrates one example. From Hayden et al. (2008) ${ }^{4}$.
A. Phase 1: Identifying associations

B. Phase 2: Testing independent associations

C. Phase 3: Understanding prognostic pathways


# Selective reporting, quality of reporting and statistical significance chasing in prognostic marker studies 

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## Background

Several methodological problems have been implicated for prognostic marker studies. We aimed to investigate three domains that may introduce biases in this literature. The first domain refers to non-reported and selectively reported information, the second deals with issues of reported study quality, and the third examines the extent of the pursuit for statistically significant results.

## Methods - Results

We probed selective reporting bias in a meta-analysis of a prognostic factor for head and neck squamous cell cancer mortality that has drawn wide attention - the status of the tumor suppressor protein TP531. We compared results of meta-analyses that included published data plus unpublished data retrieved from investigators; published data; and only published data indexed with "survival" or "mortality" in MEDLINE/ EMBASE, with or without standardized definitions. For studies that included published and indexed data, we obtained a highly statistically significant association between TP53 status and mortality. When we used the definitions preferred by each publication, the association was stronger $([\mathrm{RR}]=1.38,95 \%[\mathrm{CI}]=1.13$ to $1.67 ; \mathrm{P}=.001)$ than when we standardized definitions $(\mathrm{RR}=1.27,95 \% \mathrm{CI}=1.06$ to $1.53 ; \mathrm{P}=.011)$. The addition of studies that included published but not indexed data reduced the observed association $(\mathrm{RR}=1.23$, $95 \% \mathrm{CI}=1.03$ to $1.47 ;$ P = .02). Finally, when we obtained data from investigators and analyzed it with all other data, statistical significance was lost ( $\mathrm{RR}=1.16,95 \% \mathrm{CI}=0.99$ to $1.35 ; \mathrm{P}=.06$ ).
To address reported study quality, we evaluated eight quality measures pertaining to study design and assay methods of the REMARK consensus (i.e., blinding, prospective versus retrospective design, power calculations, outcomes' definitions, time of enrollment, reporting of variables, assay description, and assay reference) in cancer prognostic marker studies included in meta-analyses2. We estimated the ratios of relative risks, which compared the overall prognostic effects (summary relative risks) between poor-quality and good-quality studies for each quality item. Only three ( $0.9 \%$ ) of the studies presented power calculations, 129 (39.0\%) studies stated that analyses were blinded, and 73 (21.5\%) stated that they were prospective. Time of enrollment was defined in 232 (70.0\%), 234 (70.7\%) gave lists of candidate variables, and 254 (76.7\%) defined outcomes. The assay used was described in 317 (95.8\%), but only 177 (53.5\%)
provided the assay reference. Summary ratios of relative risks of poor- versus goodquality studies for the seven quality measures ranged from 0.95 to but 1.26 , but none was statistically significantly.
Finally, we aimed to understand the extent of the pursuit for statistically significant results in the prognostic literature of cancer3. We evaluated 340 articles included in prognostic marker meta-analyses (Database 1) and 1575 articles on cancer prognostic markers published in 2005 (Database 2). For each article, we examined whether the abstract reported any statistically significant prognostic effect for any marker and any outcome ('positive' articles). 'Negative' articles were further examined for statements made by the investigators to overcome the absence of prognostic statistical significance. 'Positive' prognostic articles comprised $90.6 \%$ and $95.8 \%$ in Databases 1 and 2, respectively. Most of the 'negative' prognostic articles claimed significance for other analyses, expanded on non-significant trends or offered apologies that were occasionally remote from the original study aims. Only five articles in Database 1 (1.5\%) and 21 in Database 2 (1.3\%) were fully 'negative' for all presented results in the abstract and without efforts to expand on non-significant trends or to defend the importance of the marker with other arguments.

## Conclusion

Selective reporting may spuriously inflate the importance of postulated prognostic factors for various malignancies. Among cancer prognostic marker studies, reported quality of design and assay information often appears suboptimal. Furthermore, almost all articles on cancer prognostic marker studies highlight some statistically significant results. All these biases indicate that this literature may be largely unreliable and that under these circumstances, statistical significance loses its discriminating ability for the importance of prognostic markers.

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# External validation in biomarker research: examples from gene profiling in early breast cancer 

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Despite 20 years of advances in molecular biology, few biomarkers have so far been shown to be clinically useful in predicting patient outcomes (prognostic biomarkers), let alone therapeutic response (predictive biomarkers) [1]. The present talk will illustrate some of the difficulties involved in identifying and validating clinically useful gene signatures $[2,3]$. Over the last few years, several signatures have been shown to have independent prognostic impact for patients with early breast cancer [4-7]. The prospective validation of these signatures on independent datasets [ 8,9 ] has shed light on several outstanding questions: Is the predictive accuracy of the signatures acceptable [10]? Is there a better signature, given that they involve different sets of genes [7]? Do they predict early and late events equally well $[8,9]$ ? Do they add to the clinicopathological factors that are routinely used for cancer prognosis [11]? Trials are currently on-going to confirm the usefulness of these signatures in clinical practice.

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# Assessment of performance and decision curve analysis 

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From a research perspective, diagnosis and prognosis constitute a similar challenge: the clinician has some information and wants to know how this relates to the true patient state, whether this can be known currently (diagnosis) or only at some point in the future (prognosis). This information can take various forms, including a diagnostic test, a marker value, or a statistical model including several predictor variables. In all cases, the information can be expressed as probabilistic predictions for the outcome of interest. Predictions are hence absolute risks, which go beyond assessments of relative risks, such as regression coefficients, odds ratios or hazard ratios.
There are various ways to assess the performance of a marker, diagnostic test, or statistical model. ${ }^{1}$ The traditional statistical approach to performance is to quantify how close our predictions are to actual outcome, using measures such as explained variation $\left(\mathrm{R}^{2}\right)$ and the Brier score. Performance can further be quantified in terms of calibration (do close to $x$ of 100 patients with a risk prediction of $x \%$ have the outcome?) and discrimination (do patients who have the outcome have higher risk predictions than those who do not?), using "goodness-of-fit" statistics and measures such as sensitivity, specificity, and the area under the receiver operating characteristic curve (AUC, or c statistic).
The problem with these measures is that they are uninformative as to clinical usefulness: how accurate is accurate enough to justify the clinical use of a test, marker or model? Evaluation in terms of clinical consequences is the remit of "decision analysis". A problem with such an evaluation is that it requires additional information, for example, on the benefits, harms and costs of treatment, or on patient preferences for different health states. Decision curve analysis is however a recent decision analytic method that can be implemented without the need for substantive additional data. ${ }^{2,3}$ The method starts from the observation that clinical decisions require a cutoff for the predicted probability (the 'probability threshold', or 'classification cutoff'): patients with predictions above the cutoff are classified as positive; those below the cutoff as negative. Decision theory states that the odds at this threshold give the relative cost of a false positive compared to a false negative. For example, a patient who would accept treatment only if he had at least a $10 \%$ probability of disease, believes that not being treated when he needs it (false negative) is 9 times worse than being treated unnecessarily (false positive).
We can use this relationship to define the net benefit:
Net benefit $=\frac{\text { True } \text { Positives }}{n}-\frac{\text { False positives }}{n}\left(\frac{p_{t}}{1-p_{t}}\right)$
where $n$ is the total number of patients in the study and $p_{t}$ is the threshold probability. We can then compare the net benefits of various strategies - treat everyone, treat non-one,
treat according to a statistical model - and select the model with the highest new benefit. We create a decision curve by varying the threshold probability (e.g. $0-100 \%$ ). Decision curves hence combine the mathematical simplicity of accuracy measures, such as sensitivity and specificity, with the clinical applicability of decision analytic approaches. We will illustrate the use of various performance measures using case studies of patients with cancer.

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# High-dimensional prognosis 

## Ulrich Mansmann

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Starting point of my talk is the paper of Leo Breiman Statistical Modeling: The Two Cultures (2001, Statistical Science, Vol. 16, No. 3, 199-231). This paper describes the paradigm under which a high-dimensional prognosis will be successful.

- I will discuss the way how practical computational diagnosis and prognosis in molecular medicine complies with Breiman's ideas and were problems are met.
- While classical prognosis can rely on two basic methodological tools (logistic regression and the proportional hazards model), it is not obvious which model class should be chosen when working in a high-dimensional setting.
- The talk discusses problems of transportability of prognostic signatures in time, between institutions, and technologies (Justice et al.; Ann Intern Med. 1999; 130:515-524).
- Because of the complexity of the task, many people make up their own superstition on how to proceed and on what to look when developing a gene signature for prognosis or diagnosis. I will present a few examples for superstition in the OMICS, especially rituals which are related to a functional interpretation of a developed signature.
- I will discuss the problem of reproducible statistical analysis with specific focus on the development of high-dimensional classifier.
- Part of our own work on a prognostic gene signature for AML patients will be presented as example.


# High dimensional data for supporting medical decision: are we meeting the challenge? 

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In biomedical research, expectations concerning tailoring of therapies on a biological basis have been dramatically increased following the introduction of high throughput omic techniques that can simultaneously evaluate the mutation/expression of large numbers of genes. However, clinical decision-making still largely relies on classical information like pathological staging, grading and a limited number of clinical features, without clear indications on how to integrate the results of emerging techniques bioanalytical techniques.
Despite the strong expectations that biological markers could help in tailoring systemic treatments, the proper application of their information remains to be defined. A possible reason could be related to the large number of contrasting results. Unfortunately the advent of omic studies has not yet solved this issue. A concerning aspect of these studies, is their tendency in proposing new criteria for tumour sub-typing and prognostic classification "from the scratch", without resorting to previous knowledge about the disease biology. This is potentially dangerous since their findings are actually based on a limited number of subjects with huge number of possibly inaccurate and/or imprecise measures. Moreover, few efforts have been done for the development of standardised criteria for the evaluation of the performances of diagnostic/prognostic classification criteria. Consequently, there seems to be an increasing gap between the resources employed for basic and translational research on biomarkers and actual patient benefits and overall social gain.
Until now, translational research focused on single biological markers which could putatively discriminate patients’ prognosis or treatment response. Now, the limited power of single genes seems to be generally acknowledged, whilst highlighting the need for a classification based on optimised, quantitative analysis of many genes. However, it could be argued that different conventional biomarkers could still be useful to determine individual outcome and treatment response . The question could be whether traditional markers, if reliably measured and jointly analysed with suitable statistical methodologies would better support clinical decision, waiting for improving the reliability and reducing the costs of new molecular techniques. This would provide a benchmark to assess the information gain coming from future techniques.
The need for integrating exploratory studies addressing relevant biological issues possibly related to disease dynamics (knowledge phase) with subsequent prospective clinical studies (decision phase) must be carefully considered to exploit biological knowledge in a clinical context. It is unlikely that the physician would apply a decision
criterion without clearly understanding its biological and clinical bases, but this is the underlying risk of developing blind "black-box" classifications based on multiple markers, by means of sophisticated statistical techniques.
The talk will consider issues in the design and analysis of studies on biomarkers either classical or omic in a comparative perspective, showing how complex high-dimensional problems and the need of accounting for emerges even when limited features are considered.
Examples related to identification of distinct cancer profiles from routine and omic markers and disease dynamics will be presented. In breast cancer, gene expression profiling studies "rediscovered" a separation between tumour subtypes with steroid receptor absent and those with low or high levels of receptors, more distinct tumour subtypes may be identified within different levels of ER and PgR.
Exploring the complexity in high dimensional data coming from omics is a careful task when that underlying the role of the few acknowledged ones is still missed. The design and analysis shortcuts applied in most cases could overcome the benefits coming from the putative information of high dimensional data sets.
A rapid increase in the number of studies on markers identified by means of high throughput techniques at considerable expense is likely. It would therefore be relevant to promote the application of suitable study designs and statistical methods for the reliable assessment of data collected on biomarkers, either genomic or traditional, and a faster translation of basic research to medical decision-making.

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# Lessons from meta-analyses of observational studies in epidemiology 

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Collations of individual participant data from epidemiological studies are increasingly common. Such extensive data can yield precise estimates of risk associations, help to resolve controversy, and enable exploration of heterogeneity. However, a number of statistical issues arise. These will be discussed with reference to the Fibrinogen Studies Collaboration, an individual participant data meta-analysis of the relationship between fibrinogen and coronary heart disease risk, based on 150,000 people in 31 prospective studies.
Heterogeneity across studies - in the distribution of fibrinogen, in the risk relationship, and in confounder effects - is a principal consideration. We favoured a two-stage random effects meta-analysis method, based on a sex-stratified proportional hazards model. Such analyses can be used to investigate the shape of the exposure-disease relationship, assess the effect of adjusting for confounders, and investigate interactions. When some of the desired confounders are not recorded in some studies, fully adjusted estimates encompassing information from all studies can still be derived. For interactions, it is important to separately identify within-study and between-study information. In particular, the assumption of proportional hazards is equivalent to the absence of a time interaction within studies. Measurement error needs to be addressed if the underlying aetiological relationship is to be estimated, but not if the focus is on risk prediction.

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# The challenges of a systematic review and meta-analysis of prognosis studies 

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An evidence-based approach to prognostic markers is needed1, as it is often difficult to ascertain the benefit of a marker from a single published study. In oncology, for example, hundreds of prognostic marker studies are published each year, often with small sample sizes and inconsistent findings. In principle at least, a clearer view is more likely to emerge by looking across multiple studies and by synthesising their results. For this purpose, a systematic review and meta-analysis are potentially important2, as they allow a transparent framework for identifying, evaluating and summarising an evidence-base.
In this talk, I will discuss the challenges of performing a coherent and reliable evidence synthesis of prognostic marker studies. Using examples of published systematic reviews, I will show that they generally fail to provide clear evidence-based answers, and usually only highlight the paucity of good quality primary studies. Meta-analysis is also shown to be severely limited by heterogeneity and poor reporting across studies3, alongside the very real threats of publication bias4 and selective reporting5. The talk will conclude on a more positive note by describing how we, the prognostic research community, have made progress toward addressing some of the inherent problems. Reporting guidelines6, availability of individual patient data, and a newly registered Cochrane Prognosis Methods Group7 are just some of the encouraging steps being taken. Researchers are encouraged to continue such progress and work together, across multiple disciplines, to help realise the evidence-based use of markers in practice.

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# Summary of main challenges and future directions 

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Starting with the situation about fifteen years ago where explicit criteria for confirmatory prognostic factor studies have been formulated ${ }^{1}$ some methodological achievements will be highlighted. A prominent example is the problem of an "optimal" cutpoint ${ }^{2,3}$ that is theoretically fully understood, published widespread in an accessible manner but still remains an issue in prognostic and predictive marker research. Thus although state-of-the-art methodology including reporting guidelines ${ }^{4}$ is available the situation is still unsatisfactory, the medical literature is full of conflicting results and only few markers have proven to be clinically useful. In addition, it is often not fully appreciated that the predictive performance of prognostic models, when assessed in an unbiased way is at most moderate and predictions for individual patients are mostly poor ${ }^{5}$.

With the advent of high-dimensional genomic information in the last years we have seen a dramatic change of the old paradigm that the number of predictors investigated should be much smaller than the number of patients or events, respectively, in a study. High dimensionality and not only the insufficient or inadequate use of flexible statistical methods is now a major source of instability, overfitting and overoptimism of prognostic models. This leads to the requirements of stringent tools for their assessment ${ }^{6}$ as well as of efficient algorithms for fitting sparse models that simultaneously consider highdimensional genomic and "traditional" clinical information".
An evidence-based assessment of prognostic models by meta-analytic techniques of multiple studies is further hampered by severe publication and reporting bias alongside with poor quality regarding conduct, analysis and reporting of single studies. Thus at present, it is often not possible to get a clear view on the prognostic and/or predictive relevance even of a single marker ${ }^{8}$. Based on the presentations given at the workshop and current status of methodological development I will try to summarize main challenges and future directions that an evidence-based approach to prognostic and predictive markers would require.

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