On Combining Data From Genome-Wide Association Studies to Discover Disease-Associated SNPs

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Abstract. Combining data from several case-control genome-wide association (GWA) studies can yield greater efficiency for detecting associations of disease with single nucleotide polymorphisms (SNPs) than separate analyses of the component studies. We compared several procedures to combine GWA study data both in terms of the power to detect a disease-associated SNP while controlling the genome-wide significance level, and in terms of the detection probability (DP). The DP is the probability that a particular disease-associated SNP will be among the T most promising SNPs selected on the basis of low p-values. We studied both fixed effects and random effects models in which associations varied across studies. In settings of practical relevance, meta-analytic approaches that focus on a single degree of freedom had higher power and DP than global tests such as summing chi-square test-statistics across studies, Fisher’s combination of p-values, and forming a combined list of the best SNPs from within each study.

Key words and phrases: Whole genome scans, hypothesis testing, random effects, Wald test, multiple comparison.

1. INTRODUCTION

Case-control genome-wide association (GWA) studies are used to detect associations of disease with genetic markers (alleles of single nucleotide polymorphisms or SNPs) across the genome by comparing individuals with disease (cases) to disease-free individuals (controls). A widely accepted approach for identifying and confirming an association is to conduct an initial discovery study to detect promising SNPs and then to validate the associations in data from independent studies, as, for example, in Easton et al. (2007).

Both power calculations (e.g., Skol et al., 2007) and calculations of the probability of detecting disease-associated SNPs (Gail et al., 2008a) indicate that large numbers of cases and controls are needed for a successful discovery study if one is interested in common alleles with small odds ratios (e.g., odds ratio per allele = 1.2), such as have been found in GWA studies for breast (Easton et al., 2007) and prostate (Yeager et al., 2007) cancer. A recent study of diabetes (Zeggini et al., 2008) illustrated that combining data from several studies could improve discovery efforts, compared to the separate analyses of the component studies. In some diseases, such as thyroid cancer or amyotrophic lateral sclerosis (ALS), it is not possible to accrue large numbers of cases and controls in a single region or study center; in this context, data will need to be combined for successful discovery. In this paper we compare several approaches to using data from several smaller GWA studies to discover promising disease-associated SNPs that require further validation studies.

We compare procedures to combine data from genome-wide association studies both in terms of the
power to detect a disease-associated SNP while controlling the experiment-wide (including genome-wide) significance level, and in terms of the detection probability. The detection probability is the probability that a particular disease-associated SNP will be among the $T$ most promising SNPs selected on the basis of low $p$-values (or high chi-square tests).

In Section 2 we describe models for disease association, including a fixed effects model that assigns the same log-odds ratio to each disease SNP and a random effects model that allows this log-odds ratio to vary across studies. In Section 3 we review the concept of detection probability for a single GWA study and extend the concept for several procedures for combining data from $S$ case-control studies. We also define and compute power for these procedures, while controlling the experiment-wide significance level (Section 4). Section 5 contains numerical results to compare procedures with respect to detection probability and power. Some conclusions are given in Section 6.

2. DATA AND MODELS

We assume that genotypes for $N$ SNPs from the same genotyping platform are available for case-control studies $s = 1, \ldots, S$. In this paper we let $N = 500,000$. Study $s$ includes $n_s$ cases and $n_s$ controls. Let $X_i = 0, 1$ or 2 be the number of minor alleles at locus $i$ for $i = 1, \ldots, N$, and let $Y = 1$ for diseased and 0 for nondiseased subjects. Suppose SNPs $1, \ldots, M$ are associated with disease, while SNPs $M + 1, \ldots, N$ are not, resulting in the model for disease

$$\text{logit}(P_s(Y = 1|X_1, \ldots, X_N)) = \mu_s + \sum_{i=1}^{M} \beta_i^s X_i.$$  

Thus, we assume that the log-odds ratios for the nondisease-associated SNPs are equal to zero. In numerical studies in Section 5, we assume that all disease-associated SNPs have the same log-odds ratio within a study, $\beta_i^s = \beta^s$ for $i = 1, \ldots, M$ and for $s = 1, \ldots, S$. We model variation of $\beta^s$ among studies in two ways. In the fixed effects model we set $\beta^s = \beta$ for $s = 1, \ldots, S$, as might happen if the cases and controls for the $S$ studies were sampled from the same homogeneous population. Under a random effects model, the log-odds ratios for the disease related SNPs are independent normal variables, $\beta^s \sim N(\beta, \tau^2)$, $s = 1, \ldots, S$. As tagging SNPs are typically only markers in linkage disequilibrium (LD) with the true causal disease SNPs, this model captures the impact of variation in LD patterns on $\beta^s$ across study populations.

We have assumed that log-odds ratios are strictly zero for the $N - M$ nondisease-associated SNPs. This “strong null hypothesis” is plausible because, if there is no nearby disease SNP, then no amount of LD among nearby SNPs can induce an association between a marker SNP and disease.

3. METHODS TO COMPUTE DETECTION PROBABILITY FROM COMBINED STUDIES

3.1 Review of Detection Probability for a Single Case-Control GWA Study

In a single GWA study, if disease is rare and the SNP scores $X_i$ are independent in the source population,

$$\text{logit}(P(Y = 1|X_i)) = \mu^* + \beta_i X_i,$$

in the case-control population (Gail et al., 2008a). In the case-control population (Gail et al., 2008a). In

$$\mu^* = \mu + \log\{E(\exp(\sum_{k \neq i} \beta_k X_k))\} + \log(\pi_1/\pi_0),$$

where $\pi_1$ is the proportion of cases in the source population that are in the case-control study, and $\pi_0$ is the analogous proportion for controls. $E$ is the expectation operator. The null hypothesis of no association for the $i$th SNP, $H_0: \beta_i = 0$, can be tested using the Wald statistic for a trend in risk with the number of minor alleles, $W_i = \hat{\beta}_i^2/\text{var}(\hat{\beta}_i)$, where $\hat{\beta}_i$ denotes the maximum likelihood estimate for model (2) and its variance $\text{var}(\hat{\beta}_i)$ is computed under the retrospective sampling (Gail et al., 2008a). Alternatively, one could use the score test for trend (Armitage, 1955). Under the null hypotheses of no association, both the Wald and the score test have one degree of freedom chi-square ($\chi^2$) distributions. These tests correspond to additive (or codominant) genotype scores (Sasieni, 1997) and yield the same value whether the major or minor allele is positively associated with disease (Devlin and Roeder, 1999; Pfeiffer and Gail, 2003). Moreover, under the rare disease assumption, the $W_i$ are independent, which facilitates the calculation of detection probability (Gail et al., 2008a).

A particular SNP, for example, SNP $k$, is $T$-selected or simply selected if its associated Wald statistic (or $p$-value) is among the top $T$ test statistic values (or $T$ lowest $p$-values), that is, $\text{rank}(W_k) > N - T$. The probability that a particular disease-associated SNP, for example, SNP $i$, is $T$-selected is the detection probability ($DP$), that is, $DP = P(\text{rank}(W_i) > N - T)$. The proportion positive ($PP$) is the fraction of selected SNPs that are true disease-associated SNPs.
3.2 Combined List of SNPs

Here, each of the $S$ studies is analyzed separately. The Wald test statistics $W_i^s$, $j = 1, \ldots, N$, based on model (2) are ranked within study $s$, for $s = 1, \ldots, S$, and in each study the top $T/S$ SNPs are selected. We then create a “combined list” of the union of the sets of $T/S$ SNPs selected from each study. Let $T^c$ be the number of distinct SNPs that are $T/S$ in at least one of the $S$ studies. $T^c$ is not a fixed number, but a random variable, with $T/S \leq T^c \leq T$, depending on the amount of overlap among the top $T/S$ SNPs from the $S$ studies.

As the $S$ studies are independent, the probability that disease SNP $i$ is $T/S$ selected in $k$ out of $S$ studies is given by

$$P(\text{SNP } i \text{ is } T/S \text{-selected in } k \text{ studies}) = \sum_{A_k} \prod_{l \in A_k} DP_i^l \prod_{l \notin A_k} (1 - DP_i^l),$$

where $DP_i^l$ denotes the detection probability for the $i$th disease SNP in study $s$, that is, $DP_i^l = P(\text{rank}(W_i^s) > N - T/S)$, and the sum is over all $S! / k! (S - k)!$ ways of selecting the set of $k$ indices, $A_k$, from the set $\{1, \ldots, S\}$. $DP_i^l$ is computed either under a fixed effects or random effects model for the log-odds ratios of the disease-associated SNPs. If the studies are exchangeable and $DP_i^l = DP_i$ for all $s$, $P(\text{SNP } i \text{ is } T/S \text{-selected in } k \text{ studies})$ simplifies to a binomial probability and the expected number of studies that $T/S$-select the $i$th disease SNP is $S(DP_i)$.

The combined detection probability, namely, the probability that the $i$th disease SNP is $T/S$ selected in at least one of the $S$ studies, is

$$DP_i = 1 - \sum_{s=1}^{S} (1 - DP_i^s).$$

For special settings, analytic expressions for $DP_i^s$ given in Gail et al. (2008a) can be used in (3) to approximate $DP_i$. When all the studies have the same sample size and when there is only a single disease-associated SNP, $M = 1$, that has the same fixed log-odds ratio $\beta$ in (2) for each individual study,

$$DP \approx 1 - (F_{H_i}^{}(\chi^2_{1,1-T/SN})^S).$$

In expression (4) $\chi^2_{1,1-T/SN}$ denotes the $1 - T/SN$ quantile of a central $\chi^2_1$ distribution, and $F_{H_i}$ denotes a noncentral chi-square distribution $\chi^2_1(\delta)$ with noncentrality $\delta = \beta^2 / \sigma^2_i$, where $\sigma^2_i$ is given in equation (21) in the Appendix.

The expected proportion of positive findings out of the $T^c$ SNPs is approximately

$$PP = E\left(\frac{\sum_{i=1}^{M} DP_i}{T^c}\right) \approx \frac{\sum_{i=1}^{M} DP_i}{T},$$

because, as demonstrated in simulations (Section 5.1), there is very little overlap among selected SNPs across studies and, therefore, $T^c$ is usually close to $T$.

3.3 Pooled Individual Level Data

We show in Section 3.4 that a meta-analytic approach has equivalent efficiency to pooling individual level data. Therefore, in numerical studies below we only use the meta-analytic approach. Nonetheless, it is instructive to outline an analysis of individual level data from $S$ studies with the following fixed effects model.

We assume that the log-odds parameter, $\beta_i$, for disease SNP $i$ is the same in all studies, leading to

$$\logit(p_{si}) = \logit(P_s(Y = 1|X_i)) = \mu_s^* + \beta_i X_i, \quad s = 1, \ldots, S,$$

where $\mu_s^*$ denotes the study-specific intercept that accommodates differences in disease prevalence and differences in sampling fractions among the different studies. The Wald statistic for the $i$th SNP is computed by first finding the estimate $\hat{\beta}_i$ that maximizes the likelihood

$$L(\beta_i, \mu_1^*, \ldots, \mu_S^*) = \prod_{s} \prod_{j} p_{sj}^{Y_{sj}} (1 - p_{sj})^{1-Y_{sj}}.$$

The information matrix to compute the variance of $\hat{\beta}_i$ depends on the study specific intercepts $\mu_s$. An expression for var($\hat{\beta}_i$) = $\sigma_{Si}^2$ is provided in equation (20) in the Appendix. The corresponding Wald test statistic $W_i = \hat{\beta}_i^2 / \sigma_{Si}^2$ has a central $\chi^2_1$ distribution if $\beta_i = 0$ and a noncentral $\chi^2_1(\delta)$ distribution with $\delta = \beta_i^2 / \sigma_{Si}^2$ otherwise.

Selection of the top $T$ SNPs is based on ranking the Wald statistics $W_i$, $i = 1, \ldots, N$, computed from model (5). If $M = 1, n_s = n$, and $\beta_s^* = \beta_i$ for $s = 1, \ldots, S$, then, following Gail et al. (2008a),

$$DP \approx 1 - F_{H_i}^{}(\chi^2_{1,1-T/N}),$$

where $F_{H_i}$ is a noncentral $\chi^2_1(\delta)$ distribution with noncentrality parameter $\delta = \beta_i^2 / \sigma_{Si}^2$. 
3.4 Meta-Analytic Approaches

We first estimate study-specific log-odds ratios \( \hat{\beta}_i \) for the \( i \)th SNP, \( i = 1, \ldots, N \), by fitting model (2) separately to each SNP for each study and then combine study specific maximum likelihood estimates \( \hat{\beta}_i \) to obtain an overall estimate of disease association for the \( i \)th SNP. This can be done using a fixed effects model (Mantel and Haenszel, 1959; Yusuf et al., 1985) or a random effects model (DerSimonian and Laird, 1986) for disease SNPs.

For the fixed effects model, the combined SNP specific estimate is

\[
\hat{\beta}^F_i = \sum_{s=1}^{S} \hat{\beta}^S_i \hat{w}^S_i,
\]

where \( \hat{w}^S_i = (1/\hat{\sigma}^2_{is})(\sum_{k=1}^{S} 1/\hat{\sigma}^2_{ik})^{-1} \). Under the null hypothesis of no association, \( \hat{\beta}^F_i \) has an asymptotic normal distribution with mean zero and variance \( \text{var}(\hat{\beta}^F_i) = (\sum_{k=1}^{S} 1/\hat{\sigma}^2_{ik})^{-1} \). As shown in the Appendix, \( \text{var}(\hat{\beta}^F_i) = \sigma^2_{Si} \), the variance of the maximum-likelihood estimate based on model (5). Thus, the two approaches are equally efficient under the fixed effects model and in Section 5 we only study the meta-analytic approach.

Under a random effects model (DerSimonian and Laird, 1986), estimates \( \hat{\beta}^R_i \) are assumed to follow a linear model, \( \hat{\beta}^R_i = \beta^R_i + \epsilon^R_i \), where \( \beta^R_i \) is a normal variate with mean \( \beta_i \) and variance \( \tau^2_i \), the \( \epsilon^R_i \) are normally distributed with mean zero and variance \( \sigma^2_{\epsilon_R} \), and \( \beta^R_i \) and \( \epsilon^R_i \) are independent. Thus, under the random effects model \( \text{var}(\hat{\beta}^R_i) = \sigma^2_{\epsilon_R} + \tau^2_i \). Note that this model is equivalent to the random effects model for disease SNPs in Section 2 and that \( E(\hat{\beta}^R_i)^2 = \beta^2 + \sigma^2_{\epsilon_R} + \tau^2_i \), which can be large even when \( \beta = 0 \). The strong null hypothesis for nondisease-associated SNPs, however, corresponds to a fixed effects model with \( \beta^R_i = 0 \) or, equivalently, to a degenerate random effects model with \( \beta^R_i = 0 \) and \( \tau^2_i = 0 \). Replacing the \( \sigma^2_{\epsilon_R} \) by their estimates reported in the individual studies, we have (DerSimonian and Laird, 1986)

\[
\hat{\tau}^2_i = \max\left\{ 0, \frac{\sum_{s} u_{is}(\hat{\beta}^R_i - \hat{\beta}^F_i)^2 - (S-1)}{\sum_{s} u_{is} - \sum_{s} u^2_{is}/\sum_{s} u_{is}} \right\},
\]

where \( u_{is} = 1/\sigma^2_{is} \) and \( \hat{\beta}^R_i \) is given by (8). The random effects meta-analytic estimate of the association of the \( i \)th SNP with disease is then given by

\[
\hat{\beta}^R_i = \sum_{s=1}^{S} \hat{\beta}^S_i \hat{v}_{is},
\]

where \( \hat{v}_{is} = (\hat{\tau}^2_i + \hat{\sigma}^2_{is})^{-1}/(\sum_{k=1}^{S} (\hat{\tau}^2_i + \hat{\sigma}^2_{ik}))^{-1} \). The variance of \( \hat{\beta}^R_i \) is therefore approximated by \( \text{var}(\hat{\beta}^R_i) = 1/(\sum_{k=1}^{S} (\hat{\tau}^2_i + \hat{\sigma}^2_{ik}))^{-1} \).

In order for the between study variance \( \tau^2_i \) to be reliably estimated, the number of studies \( S \) cannot be too small. For the fixed effects model, \( \hat{\beta}^F_i \) becomes asymptotically normal as \( n_S \) increase. For the random effects model, \( \hat{\beta}^R_i \) becomes asymptotically normal as \( S \) increases.

The detection probabilities are computed by ranking the Wald statistics \( W^F_i = (\hat{\beta}^F_i)^2/\sigma^2_{Si} \), for the fixed effects meta-analytic approach, or \( W^R_i = (\hat{\beta}^R_i)^2/\text{var}(\hat{\beta}^R_i) \) for the random effects meta-analytic approach.

3.5 Sums of Test Statistics and Fisher Combination of p-Values

Let \( W^s_i \) denote the Wald test statistics for SNP \( i \) in study \( s \) obtained from fitting (2) to the study-specific data. The combined test statistic is

\[
W_i = \sum_{s=1}^{S} W^s_i,
\]

which, for the nondisease-associated SNPs, has a central \( \chi^2_S \) distribution. For the disease-associated SNPs, and conditional on \( \beta^R_i \), \( W_i \) has a noncentral \( \chi^2_S(\delta) \) distribution with noncentrality parameter \( \delta = \sum_{s=1}^{S} (\beta^S_i)^2/\sigma^2_{Si} \). For \( M = 1 \) and \( \beta^R_i = \beta \), the detection probability is well approximated by (7). For this special case \( \delta = \beta^2 S/\sigma^2_i \), where \( \sigma^2_i \) is specified in the Appendix formula (21).

Instead of combining the Wald statistics, one can combine \( p \)-values \( p^s_i \) across studies, through \( p^F_i = \prod_{s=1}^{S} p^s_i \) (Fisher, 1932), and rank SNP s based on \( p^F_i \). Under the null hypothesis, \( -2 \log p^F_i = -2 \sum_{i=1}^{S} \log p^s_i \) has a central \( \chi^2_{2S} \) distribution. Numerous other combinations of \( p \)-values have been proposed and studied (Loughin, 2004). We therefore also assessed the performance of the Liptak–Stouffer combination of \( p \)-values, given by \( LS = \sum_{s=1} S \Phi^{-1}(1 - p^s_i)/\sqrt{S} \), that has a normal distribution with mean zero and variance one under the null hypothesis (Liptak, 1958).

4. POWER OF VARIOUS APPROACHES TO COMBINING GWA STUDIES

Except for the Fisher and Liptak–Stouffer methods of combining \( p \)-values, we computed the statistical power of the approaches to combining data presented in Sections 3.2–3.5 analytically based on asymptotic theory, and also tested analytical results in simulations.
The power is the probability that the test statistic for a given SNP will fall into the predetermined critical region that is chosen to control the significance level for multiple testing of the N genotypes and S studies. In contrast to the ranking procedures for detection probabilities, the power for any particular SNP does not depend on the test statistic for any other SNP. We therefore usually omit the SNP index in what follows. The rejection region is chosen based on the strong null hypothesis that the log-odds ratios for the nondisease-associated SNPs are always equal to zero, regardless of the model that gives rise to the effects for the disease-associated SNPs.

We set $\alpha = 0.05/N = 10^{-7}$ to account for multiple testing. Further control of multiplicity for $S$ is described below.

4.1 Combine Lists of Significant SNPs from Each Study

As in Section 3.2, we compute study-specific Wald statistics $W_j^s$, $j = 1, \ldots, N$, $s = 1, \ldots, S$, based on model (2). We determine significance based on whether $W_j^s$ exceeds the significance threshold $\chi^2_{1,1-\alpha}$, the 1 $- \alpha$ quantile of a $\chi^2_1$ distribution. As we are combining results from $S$ studies, we replace $\alpha$ by $\alpha/S$ to control the experimentwise error at 0.05. An exact calculation replaces $\alpha$ by $\alpha^* = 1 - (1 - \alpha)^{1/S}$, but for small $\alpha$ this $\alpha^*$ is very nearly $\alpha/S$.

The power of the combined list approach under an alternative $H_1$ is thus

$$P_{H_1}(W_i^s > \chi^2_{1,1-\alpha}/S \text{ in at least one study})$$

$$= 1 - \prod_s P_{H_1}(W_i^s \leq \chi^2_{1,1-\alpha}/S).$$

When all the disease-associated SNPs for the different studies have the same fixed effect, $\beta^s = \beta$, $P_{H_1}$ is generated by a $\chi^2_1(\delta)$ distribution with $\delta = \beta^2/\sigma_{1s}^2$, where $\sigma_{1s}^2$ is given in equation (21) in the Appendix. When all the studies have the same sample size, then (11) reduces to $1 - [F_{H_1}(\chi^2_{1,1-\alpha}/S)]^S$, which is equivalent to (4) with $T = \alpha N$.

To obtain the power when the log-odds ratios of the disease-associated SNPs arise from the random effects model, $\beta^s \sim N(\beta, \tau^2)$, $s = 1, \ldots, S$, we integrate (11) over the distribution of the independent study specific $\beta^s$ parameters to obtain

$$P_{H_1}(W_i^s > \chi^2_{1,1-\alpha}/S \text{ in at least one study})$$

$$= 1 - \int_{\beta} \prod_s P_{H_1}(W_i^s \leq \chi^2_{1,1-\alpha}/S; \beta^s) dF(\beta^s),$$

where $F$ denotes the normal distribution with mean $\beta$ and variance $\tau^2$.

4.2 Meta-Analytic Approaches

**Fixed effects meta-analytic approach.** Based on asymptotic normal theory, the power for the test statistic $W^F = (\hat{\beta}^F)^2 / \text{var}(\beta^F)$ is

$$P_{H_1}(W^F > \chi^2_{1,1-\alpha}).$$

Under the fixed effects model for the disease-associated SNPs, $P_{H_1}$ is generated by a $\chi^2_1(\delta)$ distribution with $\delta = (\beta^F)^2/\sigma^2_S$, where $\beta^F = \sum S_i = 1 \beta^s w^s$, $w^s = (1/\sigma^2_s)(\sum S_k = 1/\sigma^2_k)^{-1}$ and $\sigma^2_S$ is given in the Appendix equation (20). The power under the random effects model for disease-associated SNPs is obtained by integrating equation (12) over the distribution of $\beta^s$, namely, $P_{H_1}(W^F > \chi^2_{1,1-\alpha} = \int_{\beta^1} \cdots \int_{\beta^S} P_{H_1}(W^F > \chi^2_{1,1-\alpha}; \beta^1, \ldots, \beta^S) dF(\beta^1) \cdots dF(\beta^S)$.

**Random effects meta-analytic approach.** The use of asymptotic normal theory for the random effects meta-analytic approach when there are few studies is problematic, as the type I error rate can be substantially inflated (Follmann and Proschan, 1999). Follmann and Proschan therefore suggest using a $t_{S-1}$ reference distribution rather than a standard normal distribution. Using the $t$-approximation, the power of the random effects meta-analytic approach is

$$P_{H_1}(W^R > F_{1,S-1,1-\alpha}),$$

where $P_{H_1}$ is generated by a noncentral $F_{1,S-1}$ distribution, with noncentrality parameter $\delta = (\beta^R)^2/\sigma^2$, and $F_{1,S-1,1-\alpha}$ is the $1 - \alpha$ quantile of a central $F_{1,S-1}$ distribution. However, under the strong null hypothesis that the log-odds ratio parameters for the nondisease-associated SNPs are strictly zero and do not vary across studies, one can replace the $F_{1,S-1,1-\alpha}$ cutoff value in (13) by $\chi^2_{1,1-\alpha}$ as for the fixed effects meta-analytic approach. In simulations we study the power for the random effects meta-analytic approach using both cutoff values for the test statistic.

The power under the random effects model is obtained by integrating equation (13) or $P_{H_1}(W^R > \chi^2_{1,1-\alpha})$, over the random effects distribution of the $\beta^s$, similar to the fixed effects meta-analytic approach given above.

4.3 Power of the Sum of Test Statistics

The power for the test statistic $W = \sum S_i = 1 W_i^s$ is given by

$$P_{H_1}(W > \chi^2_{S,1-\alpha}),$$

where $P_{H_1}$ is generated by a $\chi^2_S(\delta)$ distribution with $\delta = \sum S_i = 1 (\beta^s)^2/\sigma^2_S$.\n
We do not compute the power for Fisher’s $-2\sum_{s=1}^{S} \log p^s$ or the Liptak–Stouffer combination of $p$-values analytically, because the distribution of the $S$ $p$-values $p_1, \ldots, p_S$ cannot be obtained in a manageable form under the alternative.

5. SIMULATIONS

5.1 Simulation Methods to Estimate the Detection Probability, DP

We used the methods in Gail et al. (2008a) for a single study to simulate data separately from each of the case-control studies, $s = 1, \ldots, S$. At each SNP $i = 1, 2, \ldots, N$, we randomly and independently selected a minor allele frequency, $\eta_i$, from the distribution of minor allele frequencies in CGEMS (https://caintegrator.nci.nih.gov/cgems/), as described in Gail et al. (2008a). In each replicate of the simulations described below, minor allele frequencies were re-assigned to each SNP in this way. We assumed that the $N$ genotypes were statistically independent in the source population, the disease is rare and the Hardy–Weinberg equilibrium holds at each locus. Given $\beta_i$, we sampled $\hat{\beta}_i$ from $N(\beta_i, \sigma^2(\beta_i))$ independently for each $i = 1, \ldots, N$ to generate realizations of the Wald statistics rapidly in GAUSS (Aptec Systems, 2005). The Wald statistics were computed as $W_i = \hat{\beta}_i^2 / \tilde{\sigma}_i^2(\beta_i)$, which has the same asymptotic distribution as $\beta_i^2 / \tilde{\sigma}_i^2(\beta_i)$.

For each disease model and parameter setting we generated $NSIM = 1000$ independent simulations. Under either the fixed or random effects disease model, and conditional on $\eta_i$ and $\beta^s$, we computed $\sigma^2_s = \text{var}(\beta^s)$ and then drew $\hat{\beta}^s$ from $N(\beta^s, \sigma^2_s)$. The study-specific estimates were then used in the procedures in Sections 3.2, 3.4 and 3.5 to compute DP.

Define $I(m, ISIM, T) = 1$ if the rank of the corresponding test statistic falls into the top $T$ ranks of the $N$ ranked values of the test statistics in simulation ISIM, and 0 otherwise. The detection probability for each approach is then estimated by

$$\hat{PP} = \frac{NSIM^{-1} \sum_{ISIM} \sum_{m=1}^{M} I(m, ISIM, T)}{M/T}.$$  

$PP$ was estimated from $\hat{PP} = (\hat{DP})M/T$. For the combining lists approach, we modified these formulas to take into account variation in $T^c$. Letting $I(m, ISIM, T/S) = 1$ if the disease SNP is $T/S$-selected in any study in simulation ISIM and 0 otherwise, we estimated $DP$ as above with $I(m, ISIM, T)$ in place of $I(m, ISIM, T)$, and we estimated $PP$ from $\hat{PP} = NSIM^{-1} \sum_{ISIM} \sum_{m=1}^{M} I(m, ISIM, T/S) / T^c(ISIM)$, where $T^c(ISIM)$ is the cardinality of the union of the $S T/S$-selected sets of SNPs.

5.2 Simulations to Estimate Power

We estimated power by simulations for each of the procedures in Section 4. We fixed the allele frequency for the disease-associated SNP at $\eta = 0.2673$, the mean allele frequency used in the DP calculations. Estimates $\hat{\beta}$ were otherwise obtained as in Section 5.1, but for a single locus.

We used $NSIM = 100,000$ replicates of outcome data and for each replicate, each of the test statistics was calculated, and the true power estimated as the proportion of replicates which were significant at the experimentwise level $\alpha = 10^{-7}$.

5.3 Simulation Results for Detection Probability

We evaluated the $DP$ for $T = 20, 100, 1000, 10,000$ and 25,000, which, when divided by $N_s$, corresponds to respective selection fractions 0.00004, 0.0001, 0.0005, 0.02 and 0.05. We studied $M = 1$ and $M = 10$ disease SNPs, and let $S = 5$ with $n_s = 400$ cases and controls and $S = 10$ with $n_s = 200$ cases and controls for both the fixed and the random effects models for $\beta$, and we focused on $\hat{\beta} = \log(1.3)$. To assess the impact of varying study sizes, with $S = 5$, we let $n_1 = 1000$ and $n_s = 250$, $s = 2, \ldots, 5$.

For the fixed effects model (Table 1), the two meta-analytic approaches had the highest $DP$ for all study designs, followed by Fisher’s combination of $p$-values and then the sum of the Wald statistics. The “combined list approach” had the lowest $DP$ of all approaches. For example, for $T = 20$, $DP$ for the list was only 7.2% for five studies with $n_s = 400$ cases and 400 controls each, and a single true disease-associated SNP, $M = 1$, while $DP$ was 53.9% and 58.4% for the sum of Wald tests and the Fisher $p$-value combination respectively, and 74.2% for both meta-analytic approaches. In the same setting, for $T = 25,000$, $DP$ for the combined list approach was 85.3%, while it was 94% or higher for all other approaches (Table 1). For $S = 10$ and $n_s = 200$, the combined list approach had even smaller $DP$ values, because each of the component studies had a very small $DP$. Similar patterns were observed for $M = 10$. The number of disease-associated SNPs, $M$, did not strongly impact $DP$ for any of the methods under the fixed effects model. For $S = 5$ and varying study sizes, $n_1 = 1000$ and $n_s = 250$, $s = 2, \ldots, 5$, for $M = 1$, the performance of the combined list approach was slightly
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TABLE 1
Detection Probability (DP) and Proportion Positive (PP) in percent for five methods of combining data from S studies with \( n_s \) cases and \( n_s \) controls for fixed effects models with \( \beta = \log(1.3) \), \( N = 500,000 \) SNPs, and random allele frequency \( \eta \)

| Method          | \( T = 20 \) |          | \( T = 100 \) |          | \( T = 1000 \) |          | \( T = 10,000 \) |          | \( T = 25,000 \) |          |
|-----------------|-------------|----------|-------------|----------|-------------|----------|-------------|----------|-------------|----------|
|                 | DP | PP | DP | PP | DP | PP | DP | PP | DP | PP |
| Comb list       | 7.20 | 0.36 | 15.70 | 0.16 | 38.10 | 0.04 | 73.80 | 0.01 | 85.30 | 0.03 |
| \( M = 1 \)     | \( s = 5, n_s = 400 \) |          | \( s = 10, n_s = 200 \) |          | \( s = 10, n_s = 200 \) |          | \( s = 5, n_s = 1000 \) |          | \( s = 5, n_s = 1000 \) |          |
| \( \sum x W_s \) | 53.90 | 2.70 | 64.70 | 0.65 | 79.20 | 0.08 | 90.30 | 0.01 | 93.90 | 0.04 |
| \( -2 \sum \ln(p_s) \) | 58.40 | 2.92 | 66.90 | 0.67 | 80.20 | 0.08 | 90.80 | 0.01 | 94.50 | 0.04 |
| Meta fixed      | 74.20 | 3.71 | 81.50 | 0.82 | 91.00 | 0.09 | 96.80 | 0.01 | 98.20 | 0.03 |
| Meta random     | 74.20 | 3.71 | 81.50 | 0.82 | 91.00 | 0.09 | 96.80 | 0.01 | 98.20 | 0.03 |

better, with \( DP = 22.0\% \) for \( T = 20 \), because study \( s = 1 \) had a larger size and higher \( DP \).

The proportions positive \( (PP) \) were largest for small \( T \) and larger \( M \). As \( T \) increased, \( DP \) increased but \( PP \) declined (Table 1). If the purpose of the study is to serve as an initial screen designed to capture disease SNPs but tolerate a large number of false positive results (i.e., very small \( PP \)), \( T = 25,000 \) might be of interest. If the purpose is to select a small number of promising SNPs for further study, data for \( T = 20 \) commend the meta-analytic approaches. For the settings we studied, the Liptak–Stouffer combination of \( p \)-values had a lower \( DP \) than Fisher’s combination of \( p \)-values. For example, for \( S = 10 \) and \( n_s = 400 \), with \( M = 1 \) true disease-associated SNP, the values of \( DP \) were 55.5\%, 64.8\%, 76.2\%, 86.9\% and 91.2\% for the Liptak–Stouffer combination for \( T = 20, 100, 1000, 10,000 \) and 25,000, while the corresponding \( DP \) values of the Fisher combination were 58.4\%, 66.9\%, 80.2\%, 90.8\% and 94.5\%. Therefore, we did not tabulate results for the Liptak–Stouffer combination of \( p \)-values.
and the sum of the Wald statistics had much better DP τ effects model with a very large standard deviation, or Fisher p better effects model. Again, the meta-analytic approaches had SNPs, the DP results were very similar to the fixed ef-
fectively small between study standard deviation, τ 554 R. M. PFEIFFER, M. H. GAIL AND D. PEE

\[ \sum \beta_s W_s - 2 \sum \ln(p_s) \]

\[ \text{Comb list}\]
\[ \text{Ave } T^c \]
\[ \text{Meta fixed}\]
\[ \text{Meta random}\]
\[ \sum \beta_s W_s \]
\[ -2 \sum \ln(p_s) \]

\[ S = 5, n_s = 400, M = 1 \text{ true disease SNP} \]
\[ S = 5, n_s = 400, M = 10 \text{ true disease SNPs} \]
\[ S = 10, n_s = 200, M = 1 \text{ true disease SNP} \]
\[ S = 10, n_s = 200, M = 10 \text{ true disease SNPs} \]
\[ S = 5, n_s = 1000, n_s = 250, s = 2, \ldots, 5, M = 1 \text{ true disease SNP} \]
\[ S = 5, n_s = 1000, n_s = 250, s = 2, \ldots, 5, M = 1 \text{ true disease SNP} \]

For the random effects model (Table 2) with a relatively small between study standard deviation, τ = 0.05, and with \( \beta = \log(1.3) \) for the disease-associated SNPs, the DP results were very similar to the fixed effects model. Again, the meta-analytic approaches had better DP than the meta-analytic approaches, as the large variation among the \( \hat{\beta}^s \) for the disease-associated SNPs caused some of them to be negative, reducing the meta-analytic estimate of the overall effect (Table 3). For τ = 0.5 the combined list approach also had higher DP than the two meta-analytic approaches. Even for \( T = 25,000 \), for \( S = 5 \) studies with 400 cases and 400 controls each, and a single true disease-associated SNP, \( M = 1 \), DP was 81.5% and 80.0% for the fixed and random effects meta-analytic approaches, compared to
98.3%, 98.7% and 98.8% for the combined list, the sum of Wald statistics and Fisher’s combination of \( p \)-values (Table 3). For \( T = 20 \), \( DP \) for the combined list approach was considerably lower when the number of disease-associated SNPs was \( M = 10 \), because in each study the 10 disease SNPs compete against each other for only \( T/S = 4 \) top positions. This competition is less pronounced in Tables 1 and 2 because the magnitude of log-odds ratios for disease-associated SNPs does not reach the large values that sometimes occur in simulations in Table 3 with \( \tau = 0.5 \). Similar to the fixed effects setting, the Liptak–Stouffer combination of \( p \)-values had a lower \( DP \) than Fisher’s combination of \( p \)-values and the sum of Wald tests for the random effects models with \( \tau = 0.05 \) and \( \tau = 0.5 \) and, therefore, we did not tabulate these results.

For fixed effects models (Table 1), studies with \( S = 5 \) and \( n_s = 400 \) resulted in higher \( DP \) than studies with the same total number of subjects but \( S = 10 \) and \( n_s = 200 \) for the combined list, the sum of Wald statistics and Fisher’s combination of \( p \)-values, for both \( M = 1 \) and \( M = 10 \) disease SNPs; no such difference

**Table 3**

| Method          | \( T = 20 \) | \( T = 100 \) | \( T = 1000 \) | \( T = 10,000 \) | \( T = 25,000 \) |
|-----------------|-------------|-------------|--------------|---------------|---------------|
|                 | \( DP \)    | \( PP \)    | \( DP \)     | \( PP \)      | \( DP \)      |
| Comb list       | 86.10       | 4.54        | 89.50        | 0.91          | 94.40         |
| \( \frac{S}{5}, n_s = 400, M = 1 \)true disease SNP | | | 99.79 &plusmn; 0.09 | 99.18 &plusmn; 0.01 | 98.30 &plusmn; 0.04 |
| Ave \( T^c \)   | 19.1        | 99.0        | 70.20        | 0.07          | 77.70         |
| Meta fixed      | 57.90       | 2.90        | 62.50        | 0.63          | 66.20         |
| Meta random     | 55.90       | 2.80        | 60.20        | 0.60          | 67.74         |
| \( \sum_s W_s \) | 93.20       | 4.66        | 94.80        | 0.95          | 97.00         |
| \( -2 \sum_s \ln(p_s) \) | 93.40 | 4.67 | 94.70 | 0.95 | 97.20 |
| \( S = 5, n_s = 400, M = 10 \)true disease SNPs | | | 98.20 &plusmn; 0.10 | 98.20 &plusmn; 0.01 | 98.80 &plusmn; 0.04 |
| Comb list       | 56.74       | 36.62       | 89.29        | 10.12         | 94.53         |
| Ave \( T^c \)   | 16.6        | 89.9        | 70.85        | 0.71          | 78.73         |
| Meta fixed      | 58.35       | 29.18       | 63.70        | 6.37          | 73.00         |
| Meta random     | 55.17       | 27.59       | 60.33        | 6.03          | 67.74         |
| \( \sum_s W_s \) | 92.46       | 46.23       | 94.79        | 9.48          | 96.77         |
| \( -2 \sum_s \ln(p_s) \) | 92.36 | 46.18 | 94.68 | 9.47 | 96.73 |
| \( S = 5, n_s = 400, M = 10 \)true disease SNPs | | | 98.32 &plusmn; 0.10 | 98.36 &plusmn; 0.10 | 98.87 &plusmn; 0.04 |
| Comb list       | 84.70       | 4.52        | 89.30        | 0.91          | 94.70         |
| Ave \( T^c \)   | 19.0        | 98.7        | 78.80        | 0.08          | 85.60         |
| Meta fixed      | 67.30       | 3.37        | 72.00        | 0.72          | 83.00         |
| Meta random     | 60.60       | 3.03        | 66.30        | 0.66          | 73.00         |
| \( \sum_s W_s \) | 96.20       | 4.81        | 96.90        | 0.97          | 98.50         |
| \( -2 \sum_s \ln(p_s) \) | 96.30 | 4.82 | 97.10 | 0.97 | 98.40 |
| \( S = 5, n_s = 400, M = 10 \)true disease SNPs | | | 99.40 &plusmn; 0.10 | 99.30 &plusmn; 0.10 | 99.70 &plusmn; 0.04 |
| Comb list       | 45.52       | 26.12       | 86.79        | 10.12         | 94.60         |
| Ave \( T^c \)   | 17.9        | 87.7        | 77.86        | 0.78          | 84.85         |
| Meta fixed      | 65.10       | 32.55       | 70.74        | 7.07          | 80.93         |
| Meta random     | 59.61       | 29.81       | 65.21        | 6.52          | 73.13         |
| \( \sum_s W_s \) | 95.45       | 47.73       | 96.97        | 9.70          | 98.35         |
| \( -2 \sum_s \ln(p_s) \) | 95.24 | 47.62 | 96.82 | 9.68 | 98.34 |
| \( S = 5, n_s = 1000, n_t = 250, s = 2, \ldots, 5 \), \( M = 1 \)true disease SNP | | | 99.26 &plusmn; 0.10 | 99.55 &plusmn; 0.10 | 99.55 &plusmn; 0.04 |
| Comb list       | 83.80       | 4.37        | 87.60        | 0.88          | 92.80         |
| Ave \( T^c \)   | 19.3        | 99.2        | 69.00        | 0.07          | 76.40         |
| Meta fixed      | 60.10       | 3.01        | 64.00        | 0.64          | 62.20         |
| Meta random     | 50.80       | 2.54        | 55.70        | 0.56          | 62.90         |
| \( \sum_s W_s \) | 90.30       | 4.52        | 92.80        | 0.92          | 95.50         |
| \( -2 \sum_s \ln(p_s) \) | 90.20 | 4.51 | 92.30 | 0.92 | 95.60 |
| \( S = 5, n_s = 1000, n_t = 250, s = 2, \ldots, 5 \), \( M = 1 \)true disease SNP | | | 97.60 &plusmn; 0.10 | 97.60 &plusmn; 0.10 | 98.80 &plusmn; 0.04 |
was seen for the meta-analytic approaches. Under the random effects model with \( \tau = 0.05 \) (Table 2), DP was higher for the combined list, sum of Wald statistics and Fisher’s combination of \( p \)-values for \( S = 5 \) with \( n_s = 400 \) than for \( S = 10 \) with \( n_s = 200 \). In this case the meta-analytic procedures had comparable or slightly higher DP for \( S = 10, n_s = 200 \). Under the random effects model with \( \tau = 0.5 \) (Table 3), all procedures except the combined lists had higher DP with \( S = 10, n_s = 200 \).

5.4 Simulation Results for Power

Power estimates based on \( NSIM = 100,000 \) simulations are plotted against odds ratios (Figure 1) for \( S = 5 \) with \( n_s = 400 \) and for \( S = 10 \) with \( n_s = 200 \) under the fixed effects model. The odds ratio was assumed to be the same in all \( S \) studies. For all combinations of \( S \) and \( n_s \), the fixed effects meta-analytic approach had the largest power for all odds-ratios. It gave the exact same results as the random effects meta-analytic approach with the critical region defined by the \( \chi^2_{1,1-\alpha} \) quantile, leading to indistinguishable lines in Figure 1. Using the \( F_{1, S-1,1-\alpha} \) cutoff value for the random effects meta-analytic approach resulted in extremely low power. Additionally, for the meta-analytic approaches, \( S = 5 \) with \( n_s = 400 \) resulted in the exact same power as \( S = 10 \) with \( n_s = 200 \), as the total sample size was the same. The sum of Wald-test statistics and Fisher’s \( p \)-value combination gave very similar results with 80% power for odds ratios near 1.4 compared to 93% power for the meta-analytic approaches. The power of the combined list approach was noticeably lower, and reached 80% only for an odds ratio = 1.75. These empirical power estimates agreed well with the analytic power calculations (data not shown).

For the random effects model for the disease-associated SNPs, \( \beta^t \sim N(\beta, \tau^2) \), with a small random effects standard deviation, \( \tau = 0.05 \), the estimated power of these procedures was very similar to their power under the fixed effects model (Figure 2). If the random effects standard deviation was \( \tau = 0.5 \), there was enough heterogeneity in association effects across studies that the log odds were positive in some studies and negative in others, leading to a reduction in the meta-analytic summary estimate of association, and to substantial loss in power compared to all other procedures (Figure 3). For example, for \( S = 5 \) with \( n_s = 400 \) (Figure 3), an expected log-odds ratio of log(1.6) was required to attain 80% power for the meta-analytic approach. On the other hand, the sum of Wald tests or Fishers combination are invariant to sign changes of the effects, and had very high power. For example, even for mean log-odds ratio \( \beta = 0 \), the power of those two procedures was near 80% for \( S = 10 \) with \( n_s = 200 \) and \( S = 5 \) with \( n_s = 400 \). The combined list procedure also had much higher power than the meta-analytic approaches, for example, 82% for a mean log-odds ratio of log(1.4) for \( S = 5 \) with \( n_s = 400 \). Again, for the fixed effects meta-analysis and the random effects meta-analysis with the critical region defined by the \( \chi^2_{1,1-\alpha} \) quantile, the lines completely overlap and are indistinguishable in Figures 2 and 3.

The power of the Liptak–Stouffer combination of \( p \)-values for all settings studied for the figures was very close to the power of the Fisher statistic and therefore is not presented. For example, for the fixed effects model presented in Figure 1, for an \( OR = 1.5 \), with 200 cases and 200 controls for 10 studies, the power of the Fisher combination was 0.9581 and for the Liptak–Stouffer combination was 0.9535. For 400 cases and 400 controls and 5 studies, the power for an \( OR = 1.4 \) was 0.8057 for Fisher’s and 0.8167 for the Liptak–Stouffer combination of \( p \)-values.

Fewer studies with larger sample size (\( S = 5, n_s = 400 \)) resulted in higher power than more studies with the same total number of subjects (\( S = 10 \) and \( n_s = 200 \)) for all procedures (with the exception of the meta-analytic approaches, for which the power was the same) under the fixed effects model and under the random effects model with \( \tau = 0.05 \) (Figures 1 and 2). When \( \tau = 0.5 \), however, the power of all approaches but the combined list was larger for \( S = 10 \) studies with \( n_s = 200 \) (Figure 3).

6. DISCUSSION

As is evident from the literature on detection probability (Gail et al., 2008a, 2008b) and power calculations (Skol et al., 2006, 2007), large sample sizes are needed to have a good chance to discover disease-associated SNPs with odds ratios commonly found in GWA studies. Because in many settings the available studies are too small, there is a need to combine information from several studies. Our results indicate that the fixed effects meta-analysis has higher DP than other methods. Only when there is severe heterogeneity in association effects across studies such that the log odds is positive in some studies and negative in others can methods such as sum of Wald tests or Fishers combination of \( p \)-values have larger DP than the fixed effects and random effects meta-analytic approaches.
Loughin (2004) found, in an extensive simulation study of the power of various quantile combinations methods for $p$-values, that Fisher’s method had very good power compared to other transformation functions (including normal and logistic) when a minority of the tests provided most of the evidence against the null hypothesis. When signal was distributed equally over all $p$-values, the normal transformation proved to be somewhat more powerful than Fisher’s approach. We therefore also assessed the performance of the Liptak–Stouffer combination of $p$-values. In our simulation studies, under both the fixed effects and the random effects model for the disease associated SNPs, Fisher’s combination of $p$-values had higher DP than the Liptak–Stouffer combination of $p$-values, but had very similar power.

Although differences in LD patterns across populations can result in associations in opposite directions, as illustrated by CDKN1AS31R, in the supplement to Zeggini et al. (2008), in most circumstances the heterogeneity will not be sufficient to render the meta-analytic approaches less powerful than other approaches. The method of combining lists of promising SNPs from each of the component studies has the lowest DP in most circumstances, and especially when there are many small studies of comparable size. Our results for power give a similar ranking of procedures to combine information as for DP, despite the fact that these two criteria are far from equivalent (Gail et al., 2008b).

We used the critical values from a one degree-of-freedom chi-square distribution in power calculations for the random effects meta-analytic procedure discussed by DerSimonian and Laird (1986). Under the strong null hypothesis that the log odds is strictly zero, we conducted simulations and verified that such critical values yielded proper size in simulations for $\alpha = 0.1$ and $\alpha = 0.01$. It is not certain that the size is nominal...
FIG. 2. Power of various approaches for comibing data from $S = 10$ GWAS studies with $n_s = 200$ cases and $n_s = 200$ controls each (blue lines) or $S = 5$ studies with $n_s = 400$ cases and $n_s = 400$ controls each (red lines) under the random effects model for disease-associated SNPs, $\beta^* \sim N(\beta, 0.05^2)$, with $\eta = 0.2673$.

for $\alpha = 10^{-7}$, however, and therefore the power from the random effects meta-analytic approach may not be strictly comparable to that of the fixed effects meta-analysis. If in fact null SNPs satisfy only a weak null hypothesis, namely, that their log odds have mean zero but vary about this mean, then a critical value based on an $F$ distribution might be more appropriate (Follmann and Proschan, 1999). Using such a critical value reduces power to almost zero, however, as shown in Figures 1, 2 and 3. In Section 2 we argue that a strong null hypothesis is plausible.

We assumed that the same platform was used to analyze the samples in each study and thus that data were available on the same set of SNPs in each study. Zeggini et al. (2008) used two algorithms that employed Hapmap data to impute missing SNPs in some studies. We also assumed that adequate quality control procedures had been followed in all the studies and that there was proper control for population stratification. Otherwise, the assumption of a strong null hypothesis for nondisease-associated SNPs would not hold.

APPENDIX

Variance Computation for Model (5)

For ease of exposition we omit the SNP specific subscript, and denote (5) by $p^s_t = 1 - q^s_t = P(Y = 1|X = x; \mu, \beta^*)$, for $s = 1, \ldots, S$. The maximum likelihood estimate $\hat{\beta}$ is found by solving the score equations corresponding to the likelihood (6),

$$\frac{\partial}{\partial \mu_s} \log L = \sum_j (Y_{sj} - p_{x_j}^s) = 0,$$

$$s = 1, \ldots, S,$$

$$\frac{\partial}{\partial \beta} \log L = \sum_s \sum_j x_{sj} (Y_{sj} - p_{x_j}^s) = 0,$$

where the index $j$ refers to the $j$th subject in study $s$. The first set of equations corresponds to the study spe-
Fig. 3. Power of various approaches for combing data from $S = 10$ GWAS studies with $n_s = 200$ cases and $n_s = 200$ controls each (blue lines) or $S = 5$ studies with $n_s = 400$ cases and $n_s = 400$ controls each (red lines) under the random effects model for disease-associated SNPs, $\beta \sim N(\beta, 0.5^2)$, with $\eta = 0.2673$.
For $S = 1$ (20) reduces to the standard case-control variance,

$$
\sigma^2_1 = (I_{22} - I_{21}(I_{11}^{-1}) I_{12})^{-1}.
$$

**Variance Computation for the Fixed Effects Meta-Analytic Approach**

Recall that $\hat{\beta}_F = \sum_{S=1}^S \hat{\beta}_s w_s$, where $w_s = 1/\sigma^2_s \cdot (\sum_{k=1}^S 1/\sigma^2_k)^{-1}$ and, thus, $\text{var}(\hat{\beta}_F) = (\sum_{s=1}^S 1/\sigma^2_s)^{-1}$. Using (17) for a single study,

$$
\sigma^2_s = \text{var}(\hat{\beta}_s) = (I_{22,s} - I_{21,s} I_{11,s}^{-1} I_{12,s})^{-1},
$$

where $I_s$ stands for the study specific Fisher information matrix. Therefore,

$$
\sum_{s=1}^S 1/\sigma^2_s = \sum_{s=1}^S (I_{22,s} - I_{21,s} I_{11,s}^{-1} I_{12,s})
$$

and, thus, $\text{var}(\hat{\beta}_F) = (\sum_{s=1}^S 1/\sigma^2_s)^{-1}$ equals equation (20).

**ACKNOWLEDGMENT**

We thank the reviewer for helpful suggestions.

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