

Additional file 1 — R code for the adjusted Begg and Mazumdar test based on Kendall's tau

The R code provides the mid- p value for the adjusted Begg and Mazumdar test based on Kendall's tau. The code shows how the algorithm in the Methods section can be implemented.

```
adjustedBeggMazumdar <- function(t, v, n){

  # Returns the two-sided mid-p value for the adjusted
  # Begg and Mazumdar test based on Kendall's tau

  # Given a meta- analysis consisting of .k studies
  # t is a numeric vector of the effect estimates attained from the .k studies
  # v is a numeric vector of the variances attained from the .k studies
  # n gives the number of replications

  # Number of studies in the meta-analyses
  .k <- length(t)

  # -- Simulations following the proposed algorithm --

  # Step 1(a): Generate the standardized estimated effects
  .t.tilde <- matrix(rnorm(.k*n,0,sqrt(v)),.k,n)
  .t.tilde.bar <- apply(.t.tilde,2,function(x) sum(v^(-1)*x)/sum(v^(-1)))
  .v.star <- v-(sum(v^(-1)))^(-1)
  .t.tilde.star <- t(t(.t.tilde)-.t.tilde.bar)/.v.star^0.5

  # Step 1(b): Correlate the generated standardized effects and variances,
  # using, for example, Kendall's tau
  .tau.tilde <- apply(.t.tilde.star,2,function(x) Kendall(x,v)$tau)

  # Step 2: Determine the intervals of rejection.
  # Not needed when computing the mid-p value

  # Step 3: Correlate the standardized effects, based on the actual data,
  # and variances
  .t.bar <- sum(v^(-1)*t)/sum(v^(-1))
  .t.star <- (t-.t.bar)/.v.star^0.5
  .tau <- Kendall(.t.star,v)$tau

  # Step 4: Compute mid-p value
  if(.tau < median(.tau.tilde)){
    mid_p <- (length(which(.tau.tilde<.tau)) +
               length(which(.tau.tilde==.tau))/2)*2/length(.tau.tilde)
  }else if(.tau>median(.tau.tilde)){
    mid_p <- (length(which(.tau.tilde>.tau)) +
               length(which(.tau.tilde==.tau))/2)*2/length(.tau.tilde)
  }else if(.tau==median(.tau.tilde)) mid_p <- 1

  return(mid_p)
}
```