Additional file to: Ranking treatments in frequentist network meta-analysis works without resampling methods

Gerta Rücker and Guido Schwarzer

Proof that SUCRA and P-score are identical

We consider all probabilities as known. Let $\mathsf{R}(i)=k$ mean s that treatment i has rank k. We have

$$P_{ij} = \sum_{k=1}^{n-1} \sum_{l=k+1}^{n} P(\mathsf{R}(i) = k \land \mathsf{R}(j) = l)$$

 and

$$(n-1)SUCRA(i) = \sum_{r=1}^{n-1} F(i,r) = \sum_{r=1}^{n-1} \sum_{k=1}^{r} P(i,k) = \sum_{k=1}^{n-1} \sum_{r=k}^{n-1} P(i,k) = \sum_{k=1}^{n-1} (n-k)P(i,k)$$

which is the expected proportion of treatments worse than i. It follows

$$\sum_{j=1}^{n} P_{ij} = \sum_{j=1}^{n} \sum_{k=1}^{n-1} \sum_{l=k+1}^{n} P(\mathsf{R}(i) = k \land \mathsf{R}(j) = l)$$
$$= \sum_{k=1}^{n-1} \sum_{l=k+1}^{n} P(i,k) = \sum_{k=1}^{n-1} (n-k)P(i,k)$$
$$= (n-1)SUCRA(i)$$

and thus

$$\bar{P}_i = \frac{1}{n-1} \sum_{j=1}^n P_{ij} = SUCRA(i)$$

which is what we wanted to prove.

Note: For n > 2, neither the ranking probabilities P(i, k), nor the probabilities P_{ij} can be uniquely derived from \bar{P}_i or SUCRA(i).