# MULTILOG Example \#5 

## SUDAAN Statements and Results Illustrated

- PREDMARG
- ADJRR option
- GENLOGIT option
- PRED_EFF
- SUBPOPX


## Input Data Set(s): NH3MI1.SAS7bdat - NH3MI5.SAS7bdat

## Example

Using data from the NHANES III Multiply Imputed (MI) dataset, model the effects of age, weight, gender, and current smoking status among adults age 20 yrs and older on the self-rating of health status.

In addition to featuring analysis of multiply imputed data, this example also highlights the estimation of model-adjusted risks, risk ratios, and risk differences for a multinomial outcome via predicted marginal proportions (ADJRR option on PREDMARG statement). Confidence intervals for model-adjusted risks (marginals) are new in Release 11.0.

## Solution

This example illustrates the MULTILOG SUDAAN procedure with the following three multiply imputed variables.
$\mathrm{HAB} 1 \mathrm{MI}=$ Self-rating of health status. This is a five-level categorical variable coded $1=$ Excellent, $2=$ Very good, $3=$ Good, $4=$ Fair, and $5=$ Poor.

HAM6MI $=$ Weight in pounds (continuous).
HAR3RMI $=$ Current smoking status ( $1=y e s, 2=$ no $)$.

The model also uses AGE (continuous, in years) and HSSEX ( $1=$ Male, $2=$ Female) as independent variables. Only one version of these variables is available. These two variables, along with all design statement variables, are repeated in each of the five MI datasets.

Five different versions of these imputation-revised variables were constructed and saved on the Nh3mil,...,Nh3mi5 SAS datasets, respectively. In the DATA option on the PROC MULTILOG statement, the user only needs to specify the first dataset in the series of five. The MI_COUNT=5 option tells SUDAAN that there are five MI datasets available for analysis, numbered sequentially.

The NEST statement indicates that SDPSTRA6 is the stratification variable and SDPPSU6 is the primary sampling unit. The WEIGHT statement indicates that WTPFQX6 contains the analysis weight for each record on the file.

The SUBPOPX statement restricts the analysis to adults aged 20 years or older.
In MULTILOG, the CLASS statement contains the dependent variable and all covariates that are to be modeled as categorical (HAB1MI is the dependent; HSSEX and HAR3RMI are the categorical independent).

The GENLOGIT (generalized logit) link specifies the generalized logit model. The default Wald- $F$ test is used for all tests of hypotheses.

The PREDMARG statement requests the predicted marginal proportion (model-adjusted risk) for each level of HSSEX. The ADJRR option on the PREDMARG statement computes the model-adjusted risk ratio for males vs. females. Finally, the PRED_EFF statement requests the difference in predicted marginal proportions (risk differences) for Males vs. Females.

We include multiple PRINT statements, all of which are optional. Multiple PRINT statements allow the user to set up different default print environments (SETENV statements) for different PRINT groups. The PRINT statements are used in this example to request the PRINT groups of interest; to calculate individual statistics of interest, and in some cases, change default labels for those statistics; and to specify a variety of formats for those printed statistics. Without the PRINT statement, default statistics are produced from each PRINT group, with default formats.

The SETENV statements are optional. They set up default formats for printed statistics and further manipulate the printout to the needs of the user.

The RFORMAT and RLABEL statements associate SAS formats and variable labels, respectively, with the variables used in the procedure. Without the RLABEL statement, SAS variable labels would be produced if already defined.

This example was run in SAS-Callable SUDAAN, and the SAS program and *.LST files are provided.

## Exhibit 1. SAS-Callable SUDAAN Code

```
libname in "c:\903winbetatest\nhanes3";
options nocenter linesize=85 pagesize=68;
proc format;
    value hab 1="1=Excellent"
                2="2=Very Good"
                3="3=Good"
                4="4=Fair"
                5="5=Poor";
    value sex 1="1=Male"
                2="2=Female";
    value smoke 1="1=Yes"
                2="2=NO";
data mil; set in.nh3mil;
    AGE = HSAGEIR;
    IF HSAGEU = 1 THEN AGE = AGE / 12;
    keep sdpstra6 sdppsu6 wtpfqx6 age hssex hab1mi ham6mi har3rmi;
proc sort data=mi1; by SDPSTRA6 SDPPSU6;
data mi2; set in.nh3mi2;
    AGE = HSAGEIR;
    IF HSAGEU = 1 THEN AGE = AGE / 12;
    keep sdpstra6 sdppsu6 wtpfqx6 age hssex hab1mi ham6mi har3rmi;
proc sort data=mi2; by SDPSTRA6 SDPPSU6;
data mi3; set in.nh3mi3;
    AGE = HSAGEIR;
    IF HSAGEU = 1 THEN AGE = AGE / 12;
    keep sdpstra6 sdppsu6 wtpfqx6 age hssex hab1mi ham6mi har3rmi;
proc sort data=mi3; by SDPSTRA6 SDPPSU6;
data mi4; set in.nh3mi4;
    AGE = HSAGEIR;
    IF HSAGEU = 1 THEN AGE = AGE / 12;
    keep sdpstra6 sdppsu6 wtpfqx6 age hssex hab1mi ham6mi har3rmi;
proc sort data=mi4; by SDPSTRA6 SDPPSU6;
data mi5; set in.nh3mi5;
        AGE = HSAGEIR;
        IF HSAGEU = 1 THEN AGE = AGE / 12;
        keep sdpstra6 sdppsu6 wtpfqx6 age hssex hab1mi ham6mi har3rmi;
proc sort data=mi5; by SDPSTRA6 SDPPSU6;
```


## Exhibit 1. SAS-Callable SUDAAN Code-cont.

```
PROC MULTILOG DATA=mil FILETYPE=SAS mi_count=5 DESIGN=WR;
    NEST SDPSTRA6 SDPPSU6 / MISSUNIT;
    WEIGHT WTPFQX6;
    SUBPOPX age>=20 / name="Age 20+";
    CLASS HAB1MI HSSEX HAR3RMI;
    MODEL HAB1MI = AGE HAM6MI HSSEX HAR3RMI / genlogit;
    PREDMARG HSSEX / adjrr;
    PRED_EFF HSSEX=(1 -1) / name="Males-Females";
    setenv labwidth=25 colspce=1 topmgn=0 colwidth=7 decwidth=4;
    print / betas=default risk=default tests=default t betafmt=f6.2 waldffmt=f6.2
            waldpfmt=f7.4 dffmt=f7.0 orfmt=f10.3 loworfmt=f9.3 uporfmt=f9.3
            style=nchs;
    SETENV LABWIDTH=25 COLWIDTH=7 DECWIDTH=4 COLSPCE=3 TOPMGN=0;
    PRINT / PRED_MRG=default PRMGCONS=default lowpmfmt=f6.4 uppmfmt=f6.4
            pred\overline{mrgfmt=f9.4 t_prdmrgfmt=f8.2 prmgconfmt=f8.4 t_pmconfmt=f7.2;}
    SETENV LABWIDTH=30 COLWIDTH=5 DECWIDTH=3 COLSPCE=2 TOPMGN=0;
    PRINT PRED_RR="Risk Ratio" / PREDRISK=default;
    RLABEL HAB1MI="Self-Rating Health Status";
    RLABEL HAM6MI="Weight (lbs)";
    RLABEL HAR3RMI="Current Smoker?";
    RFORMAT hab1mi hab.;
    RFORMAT hssex sex.;
    RFORMAT har3rmi smoke.;
    RTITLE "Modelling Self-Rating of Health Status (MI Data)";
    RFOOTNOTE "NHANES III, Multiply Imputed Dataset: Respondents Age 20+";
```


## Exhibit 2. First Page of SUDAAN Output


Software for the Statistical Analysis of Correlated Data
Release 11.0.0
DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method,
Sample Weight: WTPFQX6
Stratification Variables(s): SDPSTRA6
Primary Sampling Unit: SDPPSU6
Processing data for set 1 of imputed variables:
Processing data for set 2 of imputed variables:
Processing data for set 3 of imputed variables:
Processing data for set 4 of imputed variables:
Processing data for set 5 of imputed variables:
Processing data for set 1 of imputed variables:
Independence parameters have converged in 6 iterations
Number of observations read 33994 Weighted count:251097002
Observations in subpopulation : 18825 Weighted count:177180670
Observations used in the analysis : 18825 Weighted count:177180670
Denominator degrees of freedom : 49
Maximum number of estimable parameters for the model is 20
File MIl contains 98 Clusters
Maximum cluster size is 297 records
Minimum cluster size is 75 records
Sample and Population Counts for Response Variable HAB1MI
Based on observations used in the analysis

## Exhibit 2. First Page of SUDAAN Output-cont.



## Exhibit 2. First Page of SUDAAN Output-cont.

| Processing data for set 4 of imputed variables: |  |  |
| :---: | :---: | :---: |
| Number of observations read | : 33994 Weighted coun | t: 251097002 |
| Observations in subpopulation | : 18825 Weighted coun | t: 177180670 |
| Observations used in the analysis | s : 18825 Weighted cou | t: 177180670 |
| Denominator degrees of freedom | : 49 |  |
| Maximum number of estimable parameters for the model is 20 |  |  |
| File MI4 contains 98 Clusters |  |  |
|  |  |  |
| Maximum cluster size is 297 records |  |  |
| Minimum cluster size is 75 records |  |  |
| Sample and Population Counts for Response Variable HAB1MI |  |  |
| Based on observations used in the analysis |  |  |
| 1=Excellent: Sample Count | 2824 Population Count | 36791051 |
|  | 4388 Population Count | 54095607 |
| 3=Good : Sample Count | 6738 Population Count | 57585236 |
| 4=Fair : Sample Count | 3837 Population Count | 22788126 |
| 5=Poor : Sample Count | 1038 Population Count | 5920649 |
| Processing data for set 5 of imputed variables: |  |  |
| Independence parameters have converged in 6 iterations |  |  |
| Number of observations read : 33994 Weighted count:251097002 |  |  |
| Observations in subpopulation : 18825 Weighted count:177180670 |  |  |
| Observations used in the analysis : 18825 Weighted count:177180670 |  |  |
| Denominator degrees of freedom : 49 |  |  |
| Maximum number of estimable parameters for the model is 20 |  |  |
| File MI5 contains 98 Clusters |  |  |
| 98 clusters were used to fit the model |  |  |
| Maximum cluster size is 297 records |  |  |
| Minimum cluster size is 75 records |  |  |
| Sample and Population Counts for Response Variable HAB1MI |  |  |
| Based on observations used in the analysis |  |  |
| 1=Excellent: Sample Count | 2824 Population Count | 36808280 |
| 2=Very Good: Sample Count | 4387 Population Count | 54082697 |
| 3=Good : Sample Count | 6741 Population Count | 57602295 |
| 4=Fair : Sample Count | 3836 Population Count | 22778341 |
| 5 =Poor : Sample Count | 1037 Population Count | 5909056 |
| Overall degrees of freedom (Rubin): 46.36 |  |  |
| -2 * Normalized Log-Likelihood with Intercepts Only : 53880.98 |  |  |
| -2 * Normalized Log-Likelihood Full Model : 51917.42 |  |  |
| Approximate Chi-Square (-2 * Log-L Ratio) : 1963.56 |  |  |
| Degrees of Freedom : 16 |  |  |
| Note: The approximate Chi-Square is not adjusted for clustering. Refer to hypothesis test table for adjusted test. |  |  |

The sample design information is followed by summary information on each of the imputed datasets: convergence of parameters; observations read in subpopulation and used in analysis; number of clusters; minimum and maximum cluster size; and a distribution of the response variable based on observations used in the analysis (Exhibit 2). In each dataset, there were 33,994 observations read, with 18,825 used
in the analysis. The distribution of the response variable changed slightly from dataset to dataset, since HAB1MI is one of the multiply imputed variables in the analysis.
The following results represent the summary over all imputations (the option BY_MI on the PRINT statement produces results separately for each imputation). The frequency distributions for variables on the CLASS statement are presented first (Exhibit 3 to Exhibit 5).

## Exhibit 3. CLASS Variable Frequencies (HAB1MI)

| Frequencies and Values for CLASS Variables Results for Summary Over All Imputations |  |  |
| :---: | :---: | :---: |
|  |  |  |
| by: Self-Rating Health Status. |  |  |
| Self-Rating |  |  |
| Health |  |  |
| Status | Frequency | Value |
| Ordered |  |  |
| Position: |  |  |
| 1 | 2823.600 | $1=$ Excellent |
| Ordered |  |  |
| Position: |  |  |
| 2 | 4388.200 | 2=Very Good |
| Ordered |  |  |
| Position: |  |  |
| 3 | 6741.000 | 3=Good |
| Ordered |  |  |
| Position: |  |  |
| 4 | 3834.800 | $4=$ Fair |
| Ordered |  |  |
| Position: |  |  |
| 5 | 1037.400 | 5 =Poor |

## Exhibit 4. CLASS Variable Frequencies (Sex)

```
Frequencies and Values for CLASS Variables
Results for Summary Over All Imputations
by: Sex.
--------------------------------------
Sex Frequency Value
---------------------------------------
Ordered
    Position:
    1 8816 1=Male
Ordered
    Position:
    2 10009 2=Female
-------------------------------------------
```


## Exhibit 5. CLASS Variable Frequencies (Current Smoker?)

```
Frequencies and Values for CLASS Variables
Results for Summary Over All Imputations
by: Current Smoker?.
----------------------------------------
Current
    Smoker? Frequency Value
-----------------------------------------
Ordered
    Position:
    1 4804.200 1=Yes
Ordered
    Position:
    2 14020.800 2=No
-----------------------------------------
```

Exhibit 6. Estimated Regression Coefficients


NHANES III, Multiply Imputed Dataset: Respondents Age 20+

The generalized logit model fits a separate logit equation for each of the response categories vs. the last (Exhibit 6). Males have a significantly increased chance of being in the Excellent self-reported health status category compared to women. Being a non-smoker, as well as having lowered weight and age, are also significantly associated with self-reporting Excellent or Very Good health status.

## Exhibit 7. ANOVA Table

```
Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data
SE Method: Robust (Binder, 1983)
Working Correlations: Independent
Link Function: Generalized Logit
Response variable HAB1MI: Self-Rating Health Status
For Subpopulation: Age 20+
Modelling Self-Rating of Health Status (MI Data)
Results for Summary Over All Imputations
\begin{tabular}{|c|c|c|c|}
\hline Contrast & \begin{tabular}{l}
Degrees \\
of \\
Freedom
\end{tabular} & Wald F & \[
\begin{aligned}
& \text { P-value } \\
& \text { Wald F }
\end{aligned}
\] \\
\hline OVERALL MODEL & 20 & 146.23 & 0.0000 \\
\hline MODEL MINUS INTERCEPT & 16 & 53.21 & 0.0000 \\
\hline INTERCEPT & . & . & . \\
\hline HSSEX & 4 & 32.46 & 0.0000 \\
\hline HAR3RMI & 4 & 37.85 & 0.0000 \\
\hline AGE & 4 & 122.46 & 0.0000 \\
\hline HAM6MI & 4 & 33.23 & 0.0000 \\
\hline
\end{tabular}
NHANES III, Multiply Imputed Dataset: Respondents Age 20+
```

Exhibit 7 indicates that all four independent variables (sex, current smoker, age, and weight) are significantly associated with HAB1MI, self-rating of general health status among people 20 years of age and older. Note that each variable effect has four df, since there are four logit equations.

## Exhibit 8. Default Odds Ratios



Some interpretations from the table of default odds ratios in Exhibit 8: the odds of self-reporting Excellent or Very Good health are increased by $89 \%(O R=1.889)$ and $40 \%(O R=1.399)$, respectively, in males compared to females. Being a current smoker reduces the odds of self-reporting Excellent health by more than $70 \%$ ( $\mathrm{OR}=0.282$ ).

Exhibit 9. Predicted Marginal Proportions (Model-Adjusted Risks)

| Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| SE Method: Robust (Binder, 1983) |  |  |  |  |  |  |
| Working Correlations: Independent |  |  |  |  |  |  |
| Link Function: Generalized Logit |  |  |  |  |  |  |
| Response variable HAB1MI: Self-Rating Health Status |  |  |  |  |  |  |
| For Subpopulation: Age 20+ |  |  |  |  |  |  |
| Modelling Self-Rating of Health Status (MI Data) |  |  |  |  |  |  |
| Results for Summary Over All Imputations |  |  |  |  |  |  |
| Self-Rating Health Status |  |  |  |  |  |  |
| Predicted Marginal |  |  | Lower | Upper |  |  |
| \#1 | Predicted |  | 95\% | 95\% |  |  |
|  | Marginal | SE | Limit | Limit | $\mathrm{T}:$ Marg=0 | P-value |
| 1=Excellent |  |  |  |  |  |  |
| Sex |  |  |  |  |  |  |
| 1=Male | 0.2477 | 0.0089 | 0.2302 | 0.2660 | 27.78 | 0.0000 |
| 2=Female | 0.1760 | 0.0073 | 0.1618 | 0.1912 | 24.11 | 0.0000 |
| 2=Very Good |  |  |  |  |  |  |
| Sex |  |  |  |  |  |  |
| 1=Male | 0.3120 | 0.0077 | 0.2966 | 0.3278 | 40.29 | 0.0000 |
| $2=F e m a l e$ | 0.2953 | 0.0093 | 0.2769 | 0.3144 | 31.67 | 0.0000 |
| 3=Good |  |  |  |  |  |  |
| Sex |  |  |  |  |  |  |
| 1=Male | 0.3055 | 0.0073 | 0.2910 | 0.3205 | 41.70 | 0.0000 |
| $2=F e m a l e$ | 0.3406 | 0.0093 | 0.3221 | 0.3596 | 36.54 | 0.0000 |
| $4=$ Fair |  |  |  |  |  |  |
| Sex |  |  |  |  |  |  |
| 1=Male | 0.1054 | 0.0055 | 0.0949 | 0.1169 | 19.33 | 0.0000 |
| $2=F e m a l e$ | 0.1514 | 0.0079 | 0.1363 | 0.1679 | 19.28 | 0.0000 |
| 5 =Poor |  |  |  |  |  |  |
| Sex |  |  |  |  |  |  |
| 1=Male | 0.0294 | 0.0023 | 0.0252 | 0.0343 | 13.07 | 0.0000 |
| $2=F e m a l e$ | 0.0366 | 0.0025 | 0.0320 | 0.0419 | 14.85 | 0.0000 |

NHANES III, Multiply Imputed Dataset: Respondents Age 20+
Exhibit 9 presents the predicted marginal proportions (model-adjusted risks) and their 95\% confidence limits for each category of health status, separately for each sex. It becomes clear that men are more likely to report being in Excellent health than are women ( $25 \%$ vs. $18 \%$, respectively, with confidence limits that do not overlap). Women are more likely to report being in the less desirable categories of Good, Fair, or Poor health compared to men. This is after adjusting for age, weight, and current smoking status.

## Exhibit 10. Model-Adjusted Risk Differences

```
Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data
SE Method: Robust (Binder, 1983)
Working Correlations: Independent
Link Function: Generalized Logit
Response variable HAB1MI: Self-Rating Health Status
For Subpopulation: Age 20+
Modelling Self-Rating of Health Status (MI Data)
Results for Summary Over All Imputations
Self-Rating Health Status
    Contrasted Predicted
        PREDMARG
        Marginal #1 Contrast SE T-Stat P-value
----------------------------------------
1=Excellent
    Males-Females 0.0716 0.0080 8.94 0.0000
2=Very Good
    Males-Females 0.0166 0.0103 1.61 0.1140
3=Good
    Males-Females -0.0351 0.0091 -3.84 0.0004
4=Fair
    Males-Females -0.0460 0.0070 -6.54 0.0000
5= Poor 
---------------------------------------------------------------------------------
NHANES III, Multiply Imputed Dataset: Respondents Age 20+
```

Exhibit 10 shows that the difference in male vs. female risk is significant for all but one category of response. Men are significantly more prevalent than women in the Excellent health category, while women are significantly more prevalent than men in the Good, Fair, and Poor health categories.

## Exhibit 11. Model-Adjusted Risk Ratios

```
Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data
SE Method: Robust (Binder, 1983)
Working Correlations: Independent
Link Function: Generalized Logit
Response variable HAB1MI: Self-Rating Health Status
For Subpopulation: Age 20+
Modelling Self-Rating of Health Status (MI Data)
Results for Summary Over All Imputations
Self-Rating Health Status
    Predicted Marginal Risk Lower Upper
        Ratio #1 Risk 95% 95%
        Ratio SE Limit Limit
1=Excellent
    Sex
        1=Male vs. 2=Female 1.407 0.053 1.303 1.519
2=Very Good
    Sex
        1=Male vs. 2=Female 1.056 0.036 0.986 1.132
3=Good
    Sex
        1=Male vs. 2=Female 0.897 0.025 0.848}00.94
4=Fair
    Sex
        1=Male vs. 2=Female 0.696 0.036 0.627 0.773
5=Poor
    Sex
```



```
-----------------------------------------------------------
```

The ratio of male vs. female risk is presented in Exhibit 11, above. The risk of self-reported Excellent health is increased by $41 \%(\mathrm{RR}=1.407)$ for men vs. women. Conversely, the risk of being in Good, Fair, or Poor health is reduced by $10 \%-30 \%$ in men vs. women $(R R=0.897,0.696$, and 0.804 for Good, Fair, and Poor health, respectively). All but one of the $95 \%$ confidence limits do not contain the null value of 1.0 .

