

SUDAAN Analysis Examples Replication C11

* Sudaan Analysis Examples Replication for ASDA 2nd Edition
* Berglund April 2017
* Chapter 11 ;

```
libname d "P:\ASDA 2\Data sets\HRS 2012\HRS 2006_2012 Longitudinal File\" ;  
options nodate nonumber ls=119 ps=67 ;  
ods listing ;  
title ;
```

* note use SAS for all data mangement and Sudaan procedures where possible ;

```
data c11_hrs ;  
set d.hrs_2006_2012_15jul2016 ;  
if kfinr=1 and kwgtr ne 0 ;  
* prepare ln income ;  
ln_inc06 = log(H8ITOT + 1);  
ln_inc08 = log(H9ITOT + 1);  
ln_inc10 = log(H10ITOT + 1);  
ln_inc12 = log(H11ITOT + 1);  
run ;
```

```
*****;  
* Single Wave ;
```

title "11.3.1 Example: Descriptive Estimation at a Single Wave, Complete Case Analysis Table 11.2" ;

```
proc sort ;  
by stratum secu ;  
run ;  
proc descript data=c11_hrs filetype=sas deft1 ;  
nest stratum secu ;  
weight kwgtr ;  
var ln_inc08 ;  
setenv decwidth=1 colwidth=12 ;  
print mean semean lowmean upmean ;  
output / filename=work.outexl131 filetype=sas replace tablecell=all ;  
run ;
```

* post process output data set from Sudaan using SAS ;

```
data outexl131f ;  
set outexl131 ;  
mean_exp=exp(mean) ;  
lcl_exp=exp(lowmean) ;  
ucl_exp=exp(upmean) ;  
run ;
```

```
proc print data=outexl131f (obs=1) ;  
var mean_exp lcl_exp ucl_exp ;  
run ;
```

* Single Wave Weight Adjustment ;

title "Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008." ;

```
data c11_hrs_wgt_adj ;  
set c11_hrs ;  
* response in 2008 indicator ;  
if ln_inc08 ne . then resp08=1 ; else resp08=0 ;  
* Modal imputation of missing covariate values. ;  
if selfrhealth_06 = . then selfrhealth_06 = 3 ;  
if marcat_06=. then marcat_06 = 2 ;  
if diabetes_06=. then diabetes_06 = 0 ;  
if arthritis_06=. then arthritis_06 = 1 ;  
if racecat = . then racecat=2 ;  
if edcat = . then edcat=2 ;  
run ;
```

* use SAS to produce data set for final analysis ;

title2 "Logistic Regression with Response in 2008 as Outcome: Weight Adjustment Method for 2008" ;

```
proc surveylogistic data=c11_hrs_wgt_adj ;  
strata stratum ; cluster secu ; weight kwgtr ;  
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first) / param=ref ;  
model resp08 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
```

```

output out=outp p=phat ;
run ;
proc rank data=outp groups=10 ties=mean out=outp_deciles ;
var phat ;
ranks dec ;
run ;
proc sort ;
by dec phat ;
run ;
proc sql ;
create table outp_deciles_1
as select *, mean(phat) as mean_phat
from outp_deciles
group by dec ;
title2 "Mean of Phat by Deciles" ;
proc means n mean data=outp_deciles_1 ;
class dec ; var mean_phat ;
run ;
* Create adjusted weight ;
data outp_deciles_2 ;
set outp_deciles_1 ;
adj_kwgtr = kwgtr*(1/mean_phat) ;
run ;

* Use Sudaan used with final data set with adjusted weight ;
title2 "Mean Income using Adjusted Weight" ;
proc sort ;
by stratum secu ;
run ;
proc descript data=outp_deciles_2 filetype=sas deft1 ;
nest stratum secu ; weight adj_kwgtr ;
var ln_inc08 ;
setenv decwidth=1 colwidth=12 ;
print mean semean lowmean upmean ;
output / filename=work.outex1131_adjwgt filetype=sas replace tablecell=all ;
run ;
* post process output data set from Sudaan using SAS ;
data outex1131_adjwgt_f ;
set outex1131_adjwgt ;
mean_exp=exp(mean) ;
lcl_exp=exp(lowmean) ;
ucl_exp=exp(upmean) ;
run ;
proc print data=outex1131_adjwgt_f (obs=1) ;
var mean_exp lcl_exp ucl_exp ;
run ;

* Single Wave Multiple Imputation ;
title "Single Wave: Multiple Imputation method." ;
* Create deciles of the 2006 sampling weights. ;
proc rank data=c11_hrs groups=10 ties=low out=wt_deciles ;
var kwgtr ;
ranks kwgtr_dec ;
run ;
* use modal values for all variables except log income 2008 ;
data wt_deciles_1 ;
set wt_deciles ;
* Modal imputation of missing covariate values. ;
if selfrhealth_06 = . then selfrhealth_06 = 3 ;
if marcat_06=. then marcat_06 = 2 ;
if diabetes_06=. then diabetes_06 = 0 ;
if arthritis_06=. then arthritis_06 = 1 ;
if racecat = . then racecat=2 ;
if edcat = . then edcat=2 ;
run ;
title2 "Means of all Variables Included in Imputation" ;
proc means n nmiss mean min max data=wt_deciles_1 ;

```

```

var ln_inc08 ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat stratum kwgtr_dec
;
run ;

* Sudaan Version 11.x.x offers multiple imputation using the weighted hotdeck method only.
* Note that this is a different method than the FCS/Sequential Regression/Chained Equations method used in Stata,
SAS, and IVEware ;
* Because of this difference in method, we use SAS to perform imputation here but analyze the MI data sets using
Sudaan where possible.

* For examples of how to use Sudaan PROC IMPUTE tools see the Sudaan documentation and examples guide ;
title2 "MI to impute missing data on LN_INC08" ;
proc mi data=wt_deciles_1 nimpute=5 out=outimp seed=41279;
class selfrhealth_06 marcat_06 racecat edcat stratum kwgtr_dec ;
var ln_inc08 ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat stratum kwgtr_dec
;
fcs nbiter=5 reg(ln_inc08=ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat
kwgtr_dec stratum ) ;
run ;

data outimp1 outimp2 outimp3 outimp4 outimp5 ;
set outimp ;
if _imputation_=1 then output outimp1;
if _imputation_=2 then output outimp2;
if _imputation_=3 then output outimp3;
if _imputation_=4 then output outimp4;
if _imputation_=5 then output outimp5;
run ;

proc sort data=outimp1 ; by stratum secu ; run ;
proc sort data=outimp2 ; by stratum secu ; run ;
proc sort data=outimp3 ; by stratum secu ; run ;
proc sort data=outimp4 ; by stratum secu ; run ;
proc sort data=outimp5 ; by stratum secu ; run ;

* use Sudaan's ability to correctly combine the 5 imputed data sets and calculate design-based MI variances ;
proc descript data=outimp1 filetype=sas mi_count=5 design=wr ;
nest stratum secu ; weight kwgtr ;
var ln_inc08 ;
setenv decwidth=1 colwidth=12 ;
print mean semean lowmean upmean ;
output / filename=work.outex1131_mi filetype=sas replace tablecell=all ;
run ;
* post process output data set from Sudaan using SAS ;
data outex1131_mi_f ;
set outex1131_mi ;
mean_exp=exp(mean) ;
lcl_exp=exp(lowmean) ;
ucl_exp=exp(upmean) ;
run ;
proc print data=outex1131_mi_f (obs=1) ;
var mean_exp lcl_exp ucl_exp ;
run ;
* Note: Imputation Using a Selection Model Not Available in SAS/Sudaan procedures" ;

*****;
* Change over 2 Waves ;
title "11.3.2 Example: Change across Two Waves. 1. Complete Case Analysis." ;
* prepare data set from wide file ;
data c11_hrs_2waves ;
set d.hrs_2006_2012_15jul2016 ;
if kfinr=1 and kwgtr ne 0 ;
* prepare ln income ;
ln_inc06 = log(H8ITOT + 1);
ln_inc08 = log(H9ITOT + 1);
ln_inc10 = log(H10ITOT + 1);
ln_inc12 = log(H11ITOT + 1);
incdiff_06_10=h10itot-h8itot ;
* response in 2010 for weight adjustment ;

```

```

    resp10=0 ;
    if ln_inc10 ne . then resp10=1 ;
    * Modal imputation of missing covariate values. ;
    if selfrhealth_06 = . then selfrhealth_06 = 3 ;
    if marcat_06=. then marcat_06 = 2 ;
    if diabetes_06=. then diabetes_06 = 0 ;
    if arthritis_06=. then arthritis_06 = 1 ;
    if racecat = . then racecat=2 ;
    if edcat = . then edcat=2 ;
run ;
proc sort ;
  by stratum secu ;
run ;

proc descript data=c11_hrs_2waves deft1 ;
nest stratum secu ;
weight kwgtr ;
var incdiff_06_10 ;
setenv decwidth=1 colwidth=12 ;
print mean semean lowmean upmean ;
output / filename=work.outex1132 filetype=sas replace tablecell=all ;
run ;

* 2. Weight Adjustment. Use SAS for data management and then Sudaan for final analysis ;
* prepare table of response in 2010 ;
title "Response in 2010" ;
proc freq data=c11_hrs_2waves ;
  tables resp10 / missing ;
run ;
title "Logistic Regression with Response in 2010 as Outcome: Weight Adjustment Method for 2010" ;
proc surveylogistic data=c11_hrs_2waves ;
  strata stratum ; cluster secu ; weight kwgtr ;
  class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first) / param=ref ;
  model resp10 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
  output out=outp1 p=phat1 ;
run ;
* ranks for phat using ties=low option ;
proc rank data=outp1 groups=10 ties=low out=outp_deciles ;
  var phat1 ;
  ranks dec ;
run ;
proc sort ;
  by dec phat1;
run ;
* mean of phat by deciles ;
proc sql ;
  create table outp_deciles_1
  as select *, mean(phat1) as mean_phat
  from outp_deciles
  group by dec ;
* create an adjusted weight ;
data outp_deciles_2 ;
  set outp_deciles_1 ;
  adj_kwgtr = kwgtr*(1/mean_phat) ;
run ;
proc sort ;
  by stratum secu ;
run ;
title "Mean Income Difference using Adjusted Weight" ;
* Note slight differences from Stata output due to differences in how PROC RANK develops deciles ;
proc descript data=outp_deciles_2 deft1 ;
nest stratum secu ; weight adj_kwgtr ;
var incdiff_06_10 ;
setenv decwidth=3 colwidth=12 ;
print mean semean lowmean upmean ;
output / filename=work.outex1132 filetype=sas replace tablecell=all ;
run ;

```

```

* 3. Multiple Imputation.
* Multiple imputation of 2010 log-income.
* Create deciles of the 2006 sampling weights. ;
proc rank data=c11_hrs groups=10 ties=low out=wt_deciles ;
  var kwgtr ;
  ranks kwgtr_dec ;
run ;
* use modal values for all variables except log income 2010 ;
data wt_deciles_1 ;
  set wt_deciles ;
  * Modal imputation of missing covariate values. ;
  if selfrhealth_06 = . then selfrhealth_06 = 3 ;
  if marcat_06=. then marcat_06 = 2 ;
  if diabetes_06=. then diabetes_06 = 0 ;
  if arthritis_06=. then arthritis_06 = 1 ;
  if racecat = . then racecat=2 ;
  if edcat = . then edcat=2 ;
  incdiff_06_10=h10itot-h8itot ;
run ;
title "3. Multiple Imputation, MI of 2010 log-income" ;
proc means n nmiss mean min max data=wt_deciles_1 nolabels ;
  var ln_inc10 ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat stratum kwgtr_dec
  incdiff_06_10 ;
run ;
* use PROC MI for imputation as Sudaan does not offer sequential regression imputation method for multiple imputation
v. single imputation ;
proc mi data=wt_deciles_1 nimpute=5 out=outimpa seed=41279;
  class selfrhealth_06 marcat_06 racecat edcat stratum kwgtr_dec ;
  var ln_inc10 ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat stratum kwgtr_dec
  ;
  fcs nbiter=5 reg (ln_inc10=ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat
  kwgtr_dec stratum) ;
  run ;
* Obtain summary statistics for income diff 06_10 and log income 2010, from non imputed data set ;
proc means data=wt_deciles_1 ;
  var incdiff_06_10 ln_inc10 ;
run ;

* Compute bounded change scores in each imputed data set.;
data outimpa ;
  set outimpa ;
  * set upper and lower bounds for log income 2010 and difference of 2010 and 2006 ;
  if ln_inc10 > 14.92 then ln_inc10=14.92 ;
  new_chg0610=exp(ln_inc10) - exp(ln_inc06) ;
  if new_chg0610 < -12300000 then new_chg0610 = -12300000 ;
  if new_chg0610 > 2062968 then new_chg0610 = 2062968 ;
run ;
data outimpa1 outimpa2 outimpa3 outimpa4 outimpa5 ;
  set outimpa ;
  if _imputation_=1 then output outimpa1;
  if _imputation_=2 then output outimpa2;
  if _imputation_=3 then output outimpa3;
  if _imputation_=4 then output outimpa4;
  if _imputation_=5 then output outimpa5;
run ;
proc sort data=outimpa1 ; by stratum secu ; run ;
proc sort data=outimpa2 ; by stratum secu ; run ;
proc sort data=outimpa3 ; by stratum secu ; run ;
proc sort data=outimpa4 ; by stratum secu ; run ;
proc sort data=outimpa5 ; by stratum secu ; run ;

* use PROC DESCRIPT with output data from SAS PROC MI ;
* Note Sudaan's ability to correctly combine the 5 imputed data sets and calculate design-based MI variances, obtain
combined statistics for income change 2006 to 2010 ;
proc descript data=outimpa1 filetype=sas mi_count=5 design=wr ;
  nest stratum secu ; weight kwgtr ;
  var new_chg0610 ;

```

```

setenv decwidth=3 colwidth=12 ;
print mean semean lowmean upmean ;
output / filename=work.outexl132_mi filetype=sas replace tablecell=all ;
run ;

* 4. Calibration. ;
* Note: Sudaan weight/calibration commands WTADJUST/WTADJX Demonstrate only a single wave calibration/adjustment
process therefore we use the SAS code for data management/preparation and then Sudaan for final step of analysis
;
data cal ;
  set d.hrs_2006_2012_15jul2016 ;
  if kfinr=1 and kwgtr ne 0 ;
  * Modal imputation of missing covariate values. Note that gender has no missing data. ;
  if racecat =. then racecat=2 ;
  if edcat= . then edcat=2 ;
run ;
title "4. Calibration: Cross-Class distributions " ;
proc freq data=cal ;
  tables racecat*edcat*gender /list ;
run ;
* Compute sums of 2006 weights in cross-classes
* defined by sex, race, and education. ;
title2 "Sum of KWGTR by cross-classes" ;
proc means sum nmiss mean data=cal ;
  class racecat edcat gender ;
  var kwgtr ;
  output out=cal_pop_sizes (where=( _type_=7)) sum=popsize ;
run ;
* 32 cross classes with sums of weight kwgtr ;
proc print data=cal_pop_sizes ;
run ;
title2 "Repeat process for cases with complete data." ;
data complete ;
  set d.hrs_2006_2012_15jul2016 ;
  if kfinr=1 and kwgtr ne 0 ;
  * Modal imputation of missing covariate values.;
  if racecat =. then racecat=2 ;
  if edcat= . then edcat=2 ;
  ln_inc10=log(h10itot + 1) ;
  if ln_inc10 ne . then resp10=1 ;
  else if ln_inc10 eq . then resp10=0 ;
  if resp10=1 ;
run ;
* Compute sums of 2006 weights among those that responded in 2010 and in cross-classes defined by sex, race, and
education. ;
proc means sum nmiss mean data=complete ;
  class racecat edcat gender ;
  var kwgtr ;
  output out=cal_resp_sizes (where=( _type_=7)) sum=sumrespwgts ;
run ;
* 32 cross classes with sums of weight kwgtr ;
proc print data=cal_resp_sizes ;
run ;
* Merge the two data sets of estimated population sizes.;
proc sort data=cal_pop_sizes ; by racecat edcat gender ; run ;
proc sort data=cal_resp_sizes ; by racecat edcat gender ; run ;
data cal_resp_pop_sizes ;
  merge cal_pop_sizes cal_resp_sizes ;
  by racecat edcat gender ;
  * create cal_adj ;
  cal_adj=popsize/sumrespwgts ;
run ;
data cal_1 ;
  set d.hrs_2006_2012_15jul2016 ;
  if kfinr=1 and kwgtr ne 0 ;
  * Modal imputation of missing covariate values.;
  if racecat =. then racecat=2 ;

```

```

if edcat=. then edcat=2 ;
ln_inc06=log(h8itot + 1) ;
ln_inc10=log(h10itot + 1) ;
run ;
proc sort ;
by racecat edcat gender ;
run ;
data cal_cal_resp_pop_sizes ;
merge cal_1 (in=cal) cal_resp_pop_sizes ;
by racecat edcat gender ;
if cal=1 ; * maintain the larger n of 11,789 ;
* response indicator for 2010 ;
if ln_inc10 ne . then resp10=1 ; else if ln_inc10=. then resp10=0 ;
* calibrated weights for those with complete data ;
if resp10=1 then kwgtr_cal= kwgtr*cal_adj ;
incdiff_06_10=h10itot - h8itot ;
run ;
* Verify that sums of calibrated weights for cases with complete data are equal to sums of base weights for full
sample. ;
title2 "Sums of Kwgtr by race, education, gender" ;
proc means sum ;
class racecat edcat gender ;
var kwgtr ;
run ;
title2 "Kwgtr_cal should match Kwgtr among respondents" ;
proc means sum ;
class racecat edcat gender ;
var kwgtr_cal ;
where resp10=1 ;
run ;
* sort data prior to use of PROC DESCRIPT ;
proc sort ;
by stratum secu ;
run ;
title2 "Estimate mean change using complete cases. Table 11.3" ;
proc descript data=cal_cal_resp_pop_sizes filetype=sas design=wr ;
nest stratum secu ; weight kwgtr_cal ;
var incdiff_06_10 ;
setenv decwidth=3 colwidth=12 ;
print mean semean lowmean upmean ;
run ;

*****;
* Analysis of 3+ Waves ;
* 1. Weighted Multilevel Modeling: weighted multilevel modeling including weights for each level of clustering
not available in Sudaan ;
* 2. Veiga et al. (2014) approach. is not available in Sudaan ;

* 3. Weighted GEE Analysis. ;
* Use SAS for data setup with Sudaan REGRESS command for repeated measures over time ;

libname d "P:\ASDA 2\Data sets\HRS 2012\HRS 2006_2012 Longitudinal File\" ;
title "11.3.4 Example: Weighted GEE Analysis" ;
data hrs_2006_2012 ;
set d.hrs_2006_2012_15jul2016 ;
if kfinr=1 and kwgtr ne 0 ;
* Modal imputation of missing covariate values. ;
if selfrhealth_06 = . then selfrhealth_06 = 3 ;
if marcat_06=. then marcat_06 = 2 ;
if diabetes_06=. then diabetes_06 = 0 ;
if arthritis_06=. then arthritis_06 = 1 ;
if racecat = . then racecat=2 ;
if edcat = . then edcat=2 ;
* prepare ln income ;
ln_inc06 = log(H8ITOT + 1);
ln_inc08 = log(H9ITOT + 1);
ln_inc10 = log(H10ITOT + 1);

```

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ln_inc12 = log(H11ITOT + 1);
* Compute response indicator for 2008.;
if ln_inc08 ne . then resp08 = 1 ; else resp08 = 0 ;
* Compute response indicator for 2010.;
if ln_inc10 ne . then resp10=1 ; else resp10=0 ;
* Compute response indicator for 2012.;
if ln_inc12 ne . then resp12=1 ; else resp12=0 ;
run ;
title "11.3.4 Weighted GEE: Check Response in 2008, 2010, 2012" ;
proc freq ;
tables resp08 resp10 resp12 ;
run ;
title " Response propensity model (2008). " ;
proc surveylogistic data=hrs_2006_2012 ;
strata stratum ; cluster secu ; weight kwgtr ;
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
model resp08 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
output out=p1 p=phat08 ;
run ;
proc means n nmiss mean stderr clm ;
var phat08 ;
run ;

title " Response propensity model (2010), respondents in 2008." ;
proc surveylogistic data=hrs_2006_2012 ;
strata stratum ; cluster secu ; weight kwgtr ;
domain resp08 ;
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
model resp10 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
output out=p2 (where=(domain='resp08=1') keep=hhid pn phat10_11 domain ) p=phat10_11 ;
run ;
proc means n nmiss mean stderr clm ;
var phat10_11 ;
run ;

title " Response propensity model (2010), non respondents in 2008." ;
proc surveylogistic data=hrs_2006_2012 ;
strata stratum ; cluster secu ; weight kwgtr ;
domain resp08 ;
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
model resp10 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
output out=p3 (where=(domain='resp08=0') keep=hhid pn phat10_10 domain ) p=phat10_10 ;
run ;
proc means data=p3 n nmiss mean stderr clm ;
var phat10_10 ;
run ;

* Response propensity model (2012), 111 pattern.;
title " Response propensity model (2012), 111 Pattern (06,08,10) " ;
proc surveylogistic data=hrs_2006_2012 ;
strata stratum ; cluster secu ; weight kwgtr ;
domain resp08*resp10 ;
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
model resp12 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
output out=p4 (where=(domain='resp08=1 resp10=1') keep=hhid pn phat12_111 domain) p=phat12_111 ;
run ;
proc means n nmiss mean stderr clm ;
var phat12_111 ;
run ;

* Response propensity model (2012), 110 pattern.;
title " Response propensity model (2012), 110 Pattern (06,08,no 10) " ;
proc surveylogistic data=hrs_2006_2012 ;
strata stratum ; cluster secu ; weight kwgtr ;
domain resp08*resp10 ;
class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
model resp12 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
output out=p5 (where=(domain='resp08=1 resp10=0') keep=hhid pn phat12_110 domain) p=phat12_110 ;
run ;
proc means n nmiss mean ;
var phat12_110 ;
run ;

```



```

* Response propensity model (2012), 101 pattern.;
title " Response propensity model (2012), 101 Pattern (06,no 08,10) " ;
proc surveylogistic data=hrs_2006_2012 ;
  strata stratum ; cluster secu ; weight kwgtr ;
  domain resp08*resp10 ;
  class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
  model resp12 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
  output out=p6 (where=(domain='resp08=0 resp10=1') keep=hhid pn phat12_101 domain) p=phat12_101 ;
run ;
proc means n nmiss mean stderr ;
  var phat12_101 ;
run ;
* Response propensity model (2012), 100 pattern.;
title " Response propensity model (2012), 100 Pattern (06,no 08,no 10) " ;
proc surveylogistic data=hrs_2006_2012 ;
  strata stratum ; cluster secu ; weight kwgtr ;
  domain resp08*resp10 ;
  class selfrhealth_06 (ref=first) marcat_06 (ref=first) racecat (ref=first) edcat (ref=first)/ param = ref ;
  model resp12 (event='1') = ln_inc06 selfrhealth_06 age_06 marcat_06 diabetes_06 arthritis_06 racecat edcat ;
  output out=p7 (where=(domain='resp08=0 resp10=0') keep=hhid pn phat12_100 domain) p=phat12_100 ;
run ;
proc means n nmiss mean stderr clm ;
  var phat12_100 ;
run ;

*merge all data sets together using hhid and pn ;
data all_cumprobs ;
  merge p1 p2 p3 p4 p5 p6 p7 ;
  by hhid pn ;
  drop domain ;
* develop cumulative probabilities ;
cumprob1=1 ;
if resp08=1 & resp10=1 & resp12=1 then cumprob4 = phat08 * phat10_11 * phat12_111 ;
if resp08=1 & resp10=1 & resp12=0 then cumprob4 = phat08 * phat10_11 * (1-phat12_111) ;
if resp08=1 & resp10=0 & resp12=1 then cumprob4 = phat08 * (1-phat10_11) * phat12_110 ;
if resp08=1 & resp10=0 & resp12=0 then cumprob4 = phat08 * (1-phat10_11) * (1-phat12_110) ;
if resp08= 0 & resp10=1 & resp12=1 then cumprob4 = (1-phat08)*phat10_10 * phat12_101 ;
if resp08= 0 & resp10=1 & resp12=0 then cumprob4 = (1-phat08)*phat10_10 * (1-phat12_101) ;
if resp08= 0 & resp10=0 & resp12=1 then cumprob4 = (1-phat08)*(1-phat10_10)* phat12_100 ;
if resp08= 0 & resp10=0 & resp12=0 then cumprob4= (1-phat08)*(1-phat10_10)*(1-phat12_100) ;
cumprob_case= cumprob4 ;
ln_inc1=log(h8itot + 1) ;
ln_inc2=log(h9itot + 1) ;
ln_inc3=log(h10itot + 1) ;
ln_inc4=log(h11itot + 1) ;
run ;

title "Mean for CUMCPROB_CASE (Cumulative Probability Weight) " ;
proc means n nmiss mean std min max data=all_cumprobs ;
  var cumprob_case ;
run ;
* reshape from wide to long data set ;
data hrs_long ;
  set all_cumprobs ;
  array inc [*] ln_inc1-ln_inc4 ;
  do i=1 to 4 ;
    ln_inc = inc[i] ;
    year=i ;
    basewgt=kwgtr ;
  output ;
  end ;
keep hhid pn gender marcat_06 diabetes_06 arthritis_06 racecat edcat secu stratum cumprob_case ln_inc basewgt year ;
run ;

* prepare long data set for GEE weighted model ;
data hrs_long_1 ;
  set hrs_long ;

```

```
casewt = basewt * (1 / cumprob_case) ;
* Compute measure of years since 2006, and squared version. ;
if year=1 then yrssince06 = 0 ;
if year=2 then yrssince06 = 2 ;
if year=3 then yrssince06 = 4 ;
if year=4 then yrssince06 = 6 ;
yrs06sq = yrssince06*yrssince06 ;
newid=trim(hhid)||trim(pn) ;
newid_num=newid * 1 ;
run ;
proc sort data=hrs_long_1 ;
  by newid_num ;
run ;
proc contents ;
run ;
```

```
* use of PROC REGRESS with R=exchangeable for linear regression with GEE approach and robust standard errors ;
title "GEE Model with Repeated Measures Per Individual (Financial Respondent), 2006-2012" ;
proc regress data=hrs_long_1 R=exchangeable ;
  nest _one_newid_num ; weight casewt ;
  reflevel gender = 1 stratum =1 ; class gender stratum ;
  model ln_inc = yrssince06 gender yrs06sq yrssince06*gender yrs06sq*gender stratum ;
  test waldchi ;
  setenv decwidth=4;
run ;
```

Output SUDAAN Analysis Examples Replication C11

11.3.1 Example: Descriptive Estimation at a Single Wave, Complete Case Analysis Table 11.2

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design
 Sample Weight: KWGTR
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

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SUDAAN

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 Table: 1

Variance Estimation Method: Taylor Series (WR)
 by: Variable, SUDAAN Reserved Variable One.

		SUDAAN Reserved Variable	
Variable		One	
		Total	1
LN_INC08	Mean	10.4	10.4
	SE Mean	0.0	0.0
	Lower 95% Limit		
	Mean	10.4	10.4
	Upper 95% Limit		
	Mean	10.5	10.5

11.3.1 Example: Descriptive Estimation at a Single Wave, Complete Case Analysis Table 11.2

Obs	mean_exp	lcl_exp	ucl_exp
1	34223.97	32467.83	36075.10

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
 Logistic Regression with Response in 2008 as Outcome: Weight Adjustment Method for 2008

```

                                The SURVEYLOGISTIC Procedure
                                Model Information
Data Set                        WORK.C11_HRS_WGT_ADJ
Response Variable               resp08
Number of Response Levels      2
Stratum Variable                STRATUM                STRATUM ID
Number of Strata                56
Cluster Variable                SECU                    SAMPLING ERROR COMPUTATION UNIT
Number of Clusters              112
Weight Variable                 KWGTR                2006 WEIGHT: RESPONDENT LEVEL
Model                           Binary Logit
Optimization Technique           Fisher's Scoring
Variance Adjustment              Degrees of Freedom (DF)
  
```

Variance Estimation

```

Method                        Taylor Series
Variance Adjustment           Degrees of Freedom (DF)
  
```

```

Number of Observations Read    11789
Number of Observations Used    11789
Sum of Weights Read            52555987
Sum of Weights Used            52555987
  
```

Response Profile

Ordered Value	resp08	Total Frequency	Total Weight
1	0	1215	4942420
2	1	10574	47613567

Probability modeled is resp08=1.

Class Level Information

Class	Value	Design Variables			
selfrhealth_06	1	0	0	0	0
	2	1	0	0	0
	3	0	1	0	0
	4	0	0	1	0
	5	0	0	0	1
marcat_06	1	0	0		
	2	1	0		
	3	0	1		
racecat	1	0	0	0	
	2	1	0	0	
	3	0	1	0	
	4	0	0	1	
edcat	1	0	0	0	
	2	1	0	0	
	3	0	1	0	
	4	0	0	1	

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
 Logistic Regression with Response in 2008 as Outcome: Weight Adjustment Method for 2008

The SURVEYLOGISTIC Procedure
 Model Convergence Status
 Convergence criterion (GCONV=1E-8) satisfied.
 Model Fit Statistics

Criterion	Intercept Only	Intercept and Covariates
AIC	32772754	30734556
SC	32772770	30734825
-2 Log L	32772752	30734522

Testing Global Null Hypothesis: BETA=0

Test	F Value	Num DF	Den DF	Pr > F
Likelihood Ratio	129728	11.6596	652.94	<.0001
Score	19.99	16	41	<.0001
Wald	22.66	16	41	<.0001

NOTE: Second-order Rao-Scott design correction
 0.3723 applied to the Likelihood Ratio test.

Type 3 Analysis of Effects

Effect	F Value	Num DF	Den DF	Pr > F
ln_inc06	0.04	1	56	0.8405
selfrhealth_06	43.04	4	53	<.0001
age_06	102.51	1	56	<.0001
marcat_06	2.81	2	55	0.0691
diabetes_06	7.90	1	56	0.0068
arthritis_06	28.03	1	56	<.0001
racecat	2.17	3	54	0.1025
edcat	0.44	3	54	0.7245

Analysis of Maximum Likelihood Estimates

Parameter	Estimate	Standard Error	t Value	Pr > t
Intercept	5.6307	0.5440	10.35	<.0001
ln_inc06	0.00727	0.0359	0.20	0.8405
selfrhealth_06 2	-0.1526	0.1534	-0.99	0.3242
selfrhealth_06 3	-0.3367	0.1865	-1.81	0.0764
selfrhealth_06 4	-0.7260	0.1681	-4.32	<.0001
selfrhealth_06 5	-1.4960	0.1871	-8.00	<.0001
age_06	-0.0439	0.00434	-10.12	<.0001
marcat_06 2	0.00848	0.0892	0.10	0.9246
marcat_06 3	-0.4002	0.1774	-2.26	0.0280
diabetes_06	-0.2035	0.0724	-2.81	0.0068
arthritis_06	0.3311	0.0625	5.29	<.0001
racecat 2	0.0251	0.1419	0.18	0.8601
racecat 3	-0.1931	0.1709	-1.13	0.2634

NOTE: The degrees of freedom for the t tests is 56.

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
 Logistic Regression with Response in 2008 as Outcome: Weight Adjustment Method for 2008

The SURVEYLOGISTIC Procedure

Analysis of Maximum Likelihood Estimates

Parameter		Estimate	Standard Error	t Value	Pr > t
racecat	4	-0.4276	0.2735	-1.56	0.1236
edcat	2	-0.0468	0.1016	-0.46	0.6471
edcat	3	-0.1353	0.1206	-1.12	0.2667
edcat	4	-0.0177	0.1139	-0.16	0.8773

NOTE: The degrees of freedom for the t tests is 56.

Odds Ratio Estimates

Effect		Point Estimate	95% Confidence Limits	
ln_inc06		1.007	0.937	1.082
selfrhealth_06	2 vs 1	0.858	0.631	1.167
selfrhealth_06	3 vs 1	0.714	0.492	1.038
selfrhealth_06	4 vs 1	0.484	0.346	0.678
selfrhealth_06	5 vs 1	0.224	0.154	0.326
age_06		0.957	0.949	0.965
marcat_06	2 vs 1	1.009	0.844	1.206
marcat_06	3 vs 1	0.670	0.470	0.956
diabetes_06		0.816	0.706	0.943
arthritis_06		1.393	1.229	1.578
racecat	2 vs 1	1.025	0.772	1.362
racecat	3 vs 1	0.824	0.585	1.161
racecat	4 vs 1	0.652	0.377	1.128
edcat	2 vs 1	0.954	0.779	1.170
edcat	3 vs 1	0.873	0.686	1.112
edcat	4 vs 1	0.982	0.782	1.234

NOTE: The degrees of freedom in computing the confidence limits is 56.

Association of Predicted Probabilities and Observed Responses

Percent Concordant	67.9	Somers' D	0.366
Percent Discordant	31.2	Gamma	0.370
Percent Tied	0.9	Tau-a	0.068
Pairs	12847410	c	0.683

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
Mean of Phat by Deciles

The MEANS Procedure

Analysis Variable : mean_phat

Rank for Variable	phat	N Obs	N	Mean
0	0	1178	1178	0.7373740
1	1	1179	1179	0.8331323
2	2	1179	1179	0.8682070
3	3	1179	1179	0.8903160
4	4	1179	1179	0.9068177
5	5	1179	1179	0.9202366
6	6	1179	1179	0.9308581
7	7	1179	1179	0.9405440
8	8	1179	1179	0.9502527
9	9	1179	1179	0.9623867

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
 Mean Income using Adjusted Weight

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR)
 Design
 Sample Weight: ADJ_KWGTR
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU

Number of observations read : 11789 Weighted count : 58317821
 Denominator degrees of freedom : 56

Date: 05-20-2017
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SUDAAN

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 Table: 1

Variance Estimation Method: Taylor Series (WR)
 by: Variable, SUDAAN Reserved Variable One.

Variable		SUDAAN Reserved Variable One	
		Total	1
LN_INC08	Mean	10.4	10.4
	SE Mean	0.0	0.0
	Lower 95% Limit		
	Mean	10.4	10.4
	Upper 95% Limit		
	Mean	10.5	10.5

Single Wave: Weight adjustment approach for 2008 log-income. Compute response indicator for 2008.
 Mean Income using Adjusted Weight

Obs	mean_exp	lcl_exp	ucl_exp
1	33309.01	31579.84	35132.85

Single Wave: Multiple Imputation method.
Means of all Variables Included in Imputation

The MEANS Procedure

Variable	Label	N	Miss	Mean	Minimum
ln_inc08		10574	1215	10.3268766	0
ln_inc06		11789	0	10.2909710	0
selfrhealth_06	1=Excellent 2=Very Good 3=Good 4=Fair 5=Poor	11789	0	2.9179744	1.0000000
age_06	Age in 2006	11789	0	69.5194673	52.0000000
marcat_06	Marital Status 1=Married 2=Previously Married 3=Never Married	11789	0	1.5744338	1.0000000
diabetes_06	1=Yes Diabetes 0=No Diabetes	11789	0	0.2129103	0
arthritis_06	Arthritis 1=Yes 0=No	11789	0	0.6252439	0
racecat	Race 1=Hispanic 2=NH White 3=NH Black 4=NH Other	11789	0	2.1140046	1.0000000
edcat	Education 1=0-11 Yrs 2=12 Yrs 3=13-15 Yrs 4=16+ Yrs	11789	0	2.3958775	1.0000000
STRATUM	STRATUM ID	11789	0	30.6344898	1.0000000
kwgtr_dec	Rank for Variable KWGTR	11789	0	4.4854525	0

Variable	Label	Maximum
ln_inc08		17.9100947
ln_inc06		17.0486936
selfrhealth_06	1=Excellent 2=Very Good 3=Good 4=Fair 5=Poor	5.0000000
age_06	Age in 2006	104.0000000
marcat_06	Marital Status 1=Married 2=Previously Married 3=Never Married	3.0000000
diabetes_06	1=Yes Diabetes 0=No Diabetes	1.0000000
arthritis_06	Arthritis 1=Yes 0=No	1.0000000
racecat	Race 1=Hispanic 2=NH White 3=NH Black 4=NH Other	4.0000000
edcat	Education 1=0-11 Yrs 2=12 Yrs 3=13-15 Yrs 4=16+ Yrs	4.0000000
STRATUM	STRATUM ID	56.0000000
kwgtr_dec	Rank for Variable KWGTR	9.0000000

Single Wave: Multiple Imputation method.
 MI to impute missing data on LN_INC08

The MI Procedure

Model Information

Data Set WORK.WT_DECILES_1
 Method FCS
 Number of Imputations 5
 Number of Burn-in Iterations 5
 Seed for random number generator 41279

FCS Model Specification

Method Imputed Variables
 Regression ln_inc08 ln_inc06 age_06 diabetes_06 arthritis_06
 Discriminant Function selfrhealth_06 marcat_06 racecat edcat STRATUM kwgtr_dec

Missing Data Patterns

Group	ln_inc08	ln_inc06	selfrhealth_06	age_06	marcat_06	diabetes_06	arthritis_06	racecat	edcat	STRATUM	kwgtr_dec
1	X	X	X	X	X	X	X	X	X	X	X
2	.	X	X	X	X	X	X	X	X	X	X

Missing Data Patterns

Group	Freq	Percent	-----Group Means-----				
			ln_inc08	ln_inc06	age_06	diabetes_06	arthritis_06
1	10574	89.69	10.326877	10.320609	69.000473	0.206733	0.623038
2	1215	10.31	.	10.033033	74.036214	0.266667	0.644444

Variance Information (5 Imputations)

Variable	-----Variance-----			DF	Relative Increase in Variance	Fraction Missing Information	Relative Efficiency
	Between	Within	Total				
ln_inc08	0.000013853	0.000158	0.000175	424.79	0.105078	0.099150	0.980556

Parameter Estimates (5 Imputations)

Variable	Mean	Std Error	95% Confidence Limits		DF	Minimum	Maximum	Mu0
			Lower	Upper				
ln_inc08	10.297283	0.013222	10.27129	10.32327	424.79	10.293305	10.303288	0

Parameter Estimates (5 Imputations)

Variable	t for H0: Mean=Mu0	
	t	Pr > t
ln_inc08	778.78	<.0001

Single Wave: Multiple Imputation method.
MI to impute missing data on LN_INC08

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: KWGTR
Stratification Variables(s): STRATUM
Primary Sampling Unit: SECU

Processing data for set 1 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
Denominator degrees of freedom : 56

Processing data for set 2 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
Denominator degrees of freedom : 56

Processing data for set 3 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
Denominator degrees of freedom : 56

Processing data for set 4 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
Denominator degrees of freedom : 56

Processing data for set 5 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
Denominator degrees of freedom : 56

Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data
 Results for Summary Over All Imputations
 by: Variable, SUDAAN Reserved Variable One.

Variable	SUDAAN Reserved Variable	
	One	Total
LN_INC08	Mean	10.4
	SE Mean	0.0
	Lower 95% Limit	
	Mean	10.4
	Upper 95% Limit	
	Mean	10.5

Single Wave: Multiple Imputation method.
 MI to impute missing data on LN_INC08

Obs	mean_exp	lcl_exp	ucl_exp
1	33333.85	31656.71	35099.84

* Note: Imputation Using a Selection Model Not Available in SAS/Sudaan procedures" ;

11.3.2 Example: Change across Two Waves.

1. Complete Case Analysis.

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: KWGTR
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

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SUDAAN

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 Table: 1

Variance Estimation Method: Taylor Series (WR)
 by: Variable, SUDAAN Reserved Variable One.

		SUDAAN Reserved Variable	
Variable		One	

		Total	1
INCDIFF_06_10	Mean	-6551.4	-6551.4
	SE Mean	1866.1	1866.1
	Lower 95% Limit		
	Mean	-10289.7	-10289.7
	Upper 95% Limit		
	Mean	-2813.1	-2813.1

2. Logistic Regression with Response in 2010 as Outcome: Weight Adjustment Method for 2010
The SURVEYLOGISTIC Procedure
Model Information

```

Data Set                WORK.C11_HRS_2WAVES
Response Variable       resp10
Number of Response Levels 2
Stratum Variable        STRATUM                STRATUM ID
Number of Strata        56
Cluster Variable        SECU                  SAMPLING ERROR COMPUTATION UNIT
Number of Clusters      112
Weight Variable         KWGTR                2006 WEIGHT: RESPONDENT LEVEL
Model                   Binary Logit
Optimization Technique  Fisher's Scoring
Variance Adjustment     Degrees of Freedom (DF)

```

Variance Estimation

```

Method                Taylor Series
Variance Adjustment   Degrees of Freedom (DF)

```

```

Number of Observations Read    11789
Number of Observations Used    11789
Sum of Weights Read            52555987
Sum of Weights Used            52555987

```

Response Profile

Ordered Value	resp10	Total Frequency	Total Weight
1	0	2387	9323578
2	1	9402	43232409

Probability modeled is resp10=1.

Class Level Information

Class	Value	Design Variables			
selfrhealth_06	1	0	0	0	0
	2	1	0	0	0
	3	0	1	0	0
	4	0	0	1	0
	5	0	0	0	1
marcat_06	1	0	0		
	2	1	0		
	3	0	1		
racecat	1	0	0	0	
	2	1	0	0	
	3	0	1	0	
	4	0	0	1	
edcat	1	0	0	0	
	2	1	0	0	
	3	0	1	0	
	4	0	0	1	

Logistic Regression with Response in 2010 as Outcome: Weight Adjustment Method for 2010
The SURVEYLOGISTIC Procedure

Model Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.
Model Fit Statistics

Criterion	Intercept Only	Intercept and Covariates
AIC	49132729	43706079
SC	49132745	43706347
-2 Log L	49132727	43706045

Testing Global Null Hypothesis: BETA=0

Test	F Value	Num DF	Den DF	Pr > F
Likelihood Ratio	357259	11.3432	635.22	<.0001
Score	36.70	16	41	<.0001
Wald	31.73	16	41	<.0001

NOTE: Second-order Rao-Scott design correction
0.4105 applied to the Likelihood Ratio test.

Type 3 Analysis of Effects

Effect	F Value	Num DF	Den DF	Pr > F
ln_inc06	1.45	1	56	0.2339
selfrhealth_06	66.01	4	53	<.0001
age_06	297.29	1	56	<.0001
marcat_06	3.52	2	55	0.0364
diabetes_06	5.10	1	56	0.0278
arthritis_06	39.11	1	56	<.0001
racecat	0.19	3	54	0.9018
edcat	0.62	3	54	0.6046

Analysis of Maximum Likelihood Estimates

Parameter	Estimate	Standard Error	t Value	Pr > t
Intercept	6.0712	0.4177	14.53	<.0001
ln_inc06	0.0291	0.0241	1.20	0.2339
selfrhealth_06 2	-0.1754	0.1280	-1.37	0.1762
selfrhealth_06 3	-0.4479	0.1394	-3.21	0.0022
selfrhealth_06 4	-0.8735	0.1234	-7.08	<.0001
selfrhealth_06 5	-1.6189	0.1466	-11.04	<.0001
age_06	-0.0641	0.00372	-17.24	<.0001
marcat_06 2	-0.00117	0.0628	-0.02	0.9851
marcat_06 3	-0.2803	0.1134	-2.47	0.0165
diabetes_06	-0.1475	0.0653	-2.26	0.0278
arthritis_06	0.3111	0.0497	6.25	<.0001
racecat 2	-0.0506	0.1218	-0.42	0.6795
racecat 3	0.0227	0.1298	0.18	0.8615
racecat 4	-0.0452	0.2847	-0.16	0.8745

NOTE: The degrees of freedom for the t tests is 56.

Logistic Regression with Response in 2010 as Outcome: Weight Adjustment Method for 2010
The SURVEYLOGISTIC Procedure

Analysis of Maximum Likelihood Estimates

Parameter	Estimate	Standard Error	t Value	Pr > t
edcat 2	0.0490	0.0729	0.67	0.5047
edcat 3	0.0786	0.0752	1.05	0.3003
edcat 4	0.0675	0.0813	0.83	0.4103

NOTE: The degrees of freedom for the t tests is 56.

Odds Ratio Estimates

Effect		Point Estimate	95% Confidence Limits	
ln_inc06		1.029	0.981	1.080
selfrhealth_06	2 vs 1	0.839	0.649	1.084
selfrhealth_06	3 vs 1	0.639	0.483	0.845
selfrhealth_06	4 vs 1	0.418	0.326	0.535
selfrhealth_06	5 vs 1	0.198	0.148	0.266
age_06		0.938	0.931	0.945
marcat_06	2 vs 1	0.999	0.881	1.133
marcat_06	3 vs 1	0.756	0.602	0.948
diabetes_06		0.863	0.757	0.983
arthritis_06		1.365	1.235	1.508
racecat	2 vs 1	0.951	0.745	1.213
racecat	3 vs 1	1.023	0.789	1.327
racecat	4 vs 1	0.956	0.540	1.691
edcat	2 vs 1	1.050	0.907	1.215
edcat	3 vs 1	1.082	0.931	1.258
edcat	4 vs 1	1.070	0.909	1.259

NOTE: The degrees of freedom in computing the confidence limits is 56.

Association of Predicted Probabilities and Observed Responses

Percent Concordant	72.7	Somers' D	0.457
Percent Discordant	26.9	Gamma	0.459
Percent Tied	0.4	Tau-a	0.148
Pairs	22442574	c	0.729

Mean Income Difference using Adjusted Weight

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: ADJ_KWGTR
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU

Number of observations read : 11789 Weighted count : 65949787
 Denominator degrees of freedom : 56

Date: 05-20-2017
 Time: 12:48:24

SUDAAN

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Variance Estimation Method: Taylor Series (WR)
 by: Variable, SUDAAN Reserved Variable One.

Variable		SUDAAN Reserved Variable One	
		Total	1
INCDIFF_06_10	Mean	-6119.970	-6119.970
	SE Mean	1702.965	1702.965
	Lower 95% Limit		
	Mean	-9531.419	-9531.419
	Upper 95% Limit		
	Mean	-2708.521	-2708.521

3. Multiple Imputation, MI of 2010 log-income

The MEANS Procedure

Variable	N	Miss	Mean	Minimum	Maximum
ln_inc10	9402	2387	10.2634346	0	14.9225145
ln_inc06	11789	0	10.2909710	0	17.0486936
selfrhealth_06	11789	0	2.9179744	1.0000000	5.0000000
age_06	11789	0	69.5194673	52.0000000	104.0000000
marcat_06	11789	0	1.5744338	1.0000000	3.0000000
diabetes_06	11789	0	0.2129103	0	1.0000000
arthritis_06	11789	0	0.6252439	0	1.0000000
racecat	11789	0	2.1140046	1.0000000	4.0000000
edcat	11789	0	2.3958775	1.0000000	4.0000000
STRATUM	11789	0	30.6344898	1.0000000	56.0000000
kwgtr_dec	11789	0	4.4854525	0	9.0000000
incdiff_06_10	9402	2387	-6124.49	-12310617.60	2062968.00

3. Multiple Imputation, MI of 2010 log-income

The MI Procedure

Model Information

Data Set WORK.WT_DECILES_1
 Method FCS
 Number of Imputations 5
 Number of Burn-in Iterations 5
 Seed for random number generator 41279

FCS Model Specification

Method Imputed Variables
 Regression ln_inc10 ln_inc06 age_06 diabetes_06 arthritis_06
 Discriminant Function selfrhealth_06 marcat_06 racecat edcat STRATUM kwgtr_dec

Missing Data Patterns

Group	ln_inc10	ln_inc06	selfrhealth_06	age_06	marcat_06	diabetes_06	arthritis_06	racecat	edcat	STRATUM	kwgtr_dec
1	X	X	X	X	X	X	X	X	X	X	X
2	.	X	X	X	X	X	X	X	X	X	X

Missing Data Patterns

Group	Freq	Percent	-----Group Means-----				
			ln_inc10	ln_inc06	age_06	diabetes_06	arthritis_06
1	9402	79.75	10.263435	10.360857	68.071581	0.200383	0.615826
2	2387	20.25	.	10.015701	75.222455	0.262254	0.662338

Variance Information (5 Imputations)

Variable	-----Variance-----			DF	Relative Increase in Variance	Fraction Missing Information	Relative Efficiency
	Between	Within	Total				
ln_inc10	0.000038210	0.000191	0.000237	105.86	0.239616	0.207959	0.960069

Parameter Estimates (5 Imputations)

Variable	Mean	Std Error	95% Confidence Limits		DF	Minimum	Maximum	Mu0
			Lower	Upper				
ln_inc10	10.196018	0.015402	10.16548	10.22655	105.86	10.187287	10.200758	0

Parameter Estimates (5 Imputations)

t for H0:
 Variable Mean=Mu0 Pr > |t|
 ln_inc10 662.01 <.0001

3. Multiple Imputation, MI of 2010 log-income

The MEANS Procedure

Variable	N	Mean	Std Dev	Minimum	Maximum
incdiff_06_10	9402	-6124.49	168492.04	-12310617.60	2062968.00
ln_incl0	9402	10.2634346	1.4977891	0	14.9225145

3. Multiple Imputation, MI of 2010 log-income

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: KWGTR
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU

Processing data for set 1 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

Processing data for set 2 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

Processing data for set 3 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

Processing data for set 4 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

Processing data for set 5 of imputed variables:

Number of observations read : 11789 Weighted count : 52555987
 Denominator degrees of freedom : 56

Date: 05-20-2017
 Time: 12:48:26

SUDAAN

Page: 1
 Table: 1

Variance Estimation Method: Taylor Series (WR) Using Multiply Imputed Data
 Results for Summary Over All Imputations
 by: Variable, SUDAAN Reserved Variable One.

		SUDAAN Reserved Variable	
Variable		One	
		Total	1
NEW_CHG0610	Mean	-3765.357	-3765.357
	SE Mean	3016.690	3016.690
	Lower 95% Limit		
	Mean	-9826.165	-9826.165
	Upper 95% Limit		
	Mean	2295.452	2295.452

4. Calibration: Cross-Class distributions
 Estimate mean change using complete cases. Table 11.3

NOTE: SAS OUTPUT EXCLUDED FROM THIS DOCUMENT, REFER TO SAS C11 EXAMPLES/OUTPUT FOR DETAILS.

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: KWGTR_CAL
 Stratification Variables(s): STRATUM
 Primary Sampling Unit: SECU
 Number of observations read : 9402 Weighted count : 52555987
 Number of observations skipped : 2387
 (WEIGHT variable nonpositive)
 Denominator degrees of freedom : 56

Date: 05-20-2017
 Time: 12:54:06

SUDAAN

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 Table: 1

Variance Estimation Method: Taylor Series (WR)
 by: Variable, SUDAAN Reserved Variable One.

Variable		SUDAAN Reserved Variable One	
		Total	1
INCDIFF_06_10	Mean	-6341.657	-6341.657
	SE Mean	1780.599	1780.599
	Lower 95% Limit		
	Mean	-9908.626	-9908.626
	Upper 95% Limit		
	Mean	-2774.688	-2774.688

Analysis of 3+ Waves of Data

- 1. Weighted Multi-Level Model, Not Available in Sudaan
- 2. Viena method, Not Available in Sudaan
- 3. GEE Weighted Model, see below

NOTE: SAS OUTPUT EXCLUDED, SEE SAS C11 DOCUMENT FOR FULL DETAILS

GEE Model with Repeated Measures Per Individual (Financial Respondent), 2006-2012

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DESIGN SUMMARY: Variances will be computed using the Taylor Linearization Method, Assuming a With Replacement (WR) Design

Sample Weight: CASEWT
Stratification Variables(s): _ONE_
Primary Sampling Unit: NEWID_NUM
Cluster Identification Variables: _ONE_ NEWID_NUM

Number of observations read : 47156 Weighted count:1772364113
Observations used in the analysis : 40325 Weighted count:1098056982
Denominator degrees of freedom : 11788

Maximum number of estimable parameters for the model is 61

File HRS_LONG_1 contains 11789 Clusters
11789 clusters were used to fit the model
Maximum cluster size is 4 records
Minimum cluster size is 1 records

Weighted mean response is 10.372760

Multiple R-Square for the dependent variable LN_INC: 0.075919

Date: 05-20-2017
Time: 13:27:59

SUDAAN

Page: 1
Table: 1

Frequencies and Values for CLASS Variables
by: Gender 1=Male 2=Female.

```

-----
Gender
 1=Male
 2=Female      Frequency      Value
-----
Ordered
Position:
 1              20556          1
Ordered
Position:
 2              26600          2
-----

```

Frequencies and Values for CLASS Variables
by: STRATUM ID.

STRATUM ID	Frequency	Value
Ordered Position: 1	780	1
Ordered Position: 2	752	2
Ordered Position: 3	604	3
Ordered Position: 4	636	4
Ordered Position: 5	644	5
Ordered Position: 6	744	6
Ordered Position: 7	928	7
Ordered Position: 8	1100	8
Ordered Position: 9	724	9
Ordered Position: 10	648	10
Ordered Position: 11	576	11
Ordered Position: 12	532	12
Ordered Position: 13	408	13
Ordered Position: 14	416	14
Ordered Position: 15	412	15
Ordered Position: 16	424	16
Ordered Position: 17	620	17

Frequencies and Values for CLASS Variables
by: STRATUM ID.

STRATUM ID	Frequency	Value
Ordered Position: 18	436	18
Ordered Position: 19	472	19
Ordered Position: 20	704	20
Ordered Position: 21	776	21
Ordered Position: 22	348	22
Ordered Position: 23	324	23
Ordered Position: 24	272	24
Ordered Position: 25	312	25
Ordered Position: 26	1072	26
Ordered Position: 27	1248	27
Ordered Position: 28	1120	28
Ordered Position: 29	1428	29
Ordered Position: 30	1428	30
Ordered Position: 31	1356	31
Ordered Position: 32	1068	32
Ordered Position: 33	1692	33
Ordered Position: 34	1168	34

Frequencies and Values for CLASS Variables
by: STRATUM ID.

STRATUM ID	Frequency	Value
Ordered Position: 35	512	35
Ordered Position: 36	812	36
Ordered Position: 37	696	37
Ordered Position: 38	948	38
Ordered Position: 39	916	39
Ordered Position: 40	1520	40
Ordered Position: 41	1244	41
Ordered Position: 42	1252	42
Ordered Position: 43	1192	43
Ordered Position: 44	1236	44
Ordered Position: 45	1664	45
Ordered Position: 46	1948	46
Ordered Position: 47	1516	47
Ordered Position: 48	848	48
Ordered Position: 49	1060	49
Ordered Position: 50	1412	50
Ordered Position: 51	1068	51

Frequencies and Values for CLASS Variables
by: STRATUM ID.

STRATUM ID	Frequency	Value
Ordered Position: 52	528	52
Ordered Position: 53	152	53
Ordered Position: 54	64	54
Ordered Position: 55	212	55
Ordered Position: 56	184	56

Variance Estimation Method: Taylor Series (WR)
 SE Method: Robust (Binder, 1983)
 Working Correlations: Exchangeable
 Link Function: Identity
 Response variable LN_INC: LN_INC
 by: Independent Variables and Effects.

Independent Variables and Effects	Beta Coeff.	SE Beta	Lower 95% Limit Beta	Upper 95% Limit Beta	T-Test B=0	P-value T-Test B=0
Intercept	9.7926	0.4419	8.9264	10.6588	22.1596	0.0000
YRSSINCE06	-0.0715	0.0437	-0.1570	0.0141	-1.6373	0.1016
Gender 1=Male 2=Female						
1	0.0000	0.0000	0.0000	0.0000	.	.
2	-0.6276	0.1035	-0.8306	-0.4247	-6.0619	0.0000
YRS06SQ	0.0022	0.0073	-0.0121	0.0164	0.2958	0.7674
YRSSINCE06, Gender 1=Male 2=Female						
1, 1	0.0000	0.0000	0.0000	0.0000	.	.
1, 2	0.0697	0.0752	-0.0776	0.2171	0.9278	0.3535
YRS06SQ, Gender 1=Male 2=Female						
1, 1	0.0000	0.0000	0.0000	0.0000	.	.
1, 2	-0.0043	0.0121	-0.0279	0.0193	-0.3549	0.7227
STRATUM ID						
1	0.0000	0.0000	0.0000	0.0000	.	.
2	0.2848	0.4942	-0.6840	1.2536	0.5762	0.5645
3	0.8065	0.5005	-0.1745	1.7876	1.6115	0.1071
4	-0.3481	1.2279	-2.7549	2.0587	-0.2835	0.7768
5	0.5880	1.7245	-2.7923	3.9683	0.3410	0.7331
6	0.9413	0.6089	-0.2522	2.1348	1.5460	0.1221
7	1.5009	0.5118	0.4977	2.5041	2.9326	0.0034
8	0.9616	0.4834	0.0140	1.9092	1.9891	0.0467
9	0.7304	0.5193	-0.2875	1.7484	1.4065	0.1596
10	1.5048	0.4618	0.5996	2.4100	3.2587	0.0011
11	0.2492	0.8001	-1.3192	1.8176	0.3114	0.7555
12	1.2207	0.5482	0.1462	2.2952	2.2269	0.0260
13	1.0580	0.5305	0.0181	2.0978	1.9944	0.0461
14	0.9756	0.4720	0.0503	1.9009	2.0668	0.0388
15	0.8203	0.5202	-0.1993	1.8400	1.5770	0.1148
16	0.8512	0.4583	-0.0471	1.7495	1.8575	0.0633
17	1.3197	0.4837	0.3716	2.2677	2.7285	0.0064
18	1.4078	0.4938	0.4398	2.3758	2.8508	0.0044
19	1.0957	0.6575	-0.1931	2.3845	1.6665	0.0956
20	1.1338	0.7520	-0.3402	2.6079	1.5077	0.1317
21	1.1824	0.4548	0.2908	2.0739	2.5996	0.0093
22	1.1323	0.4925	0.1668	2.0978	2.2989	0.0215
23	0.5576	0.5125	-0.4469	1.5622	1.0881	0.2766
24	0.9571	0.5330	-0.0877	2.0020	1.7957	0.0726
25	0.9530	0.4582	0.0548	1.8512	2.0799	0.0376
26	1.2453	0.5392	0.1883	2.3022	2.3094	0.0209
27	1.2540	0.4690	0.3347	2.1734	2.6738	0.0075
28	1.0051	0.4677	0.0883	1.9220	2.1489	0.0317
29	1.3047	0.4838	0.3564	2.2530	2.6968	0.0070
30	0.9734	0.4806	0.0314	1.9154	2.0255	0.0428
31	1.1453	0.4671	0.2297	2.0609	2.4519	0.0142

Variance Estimation Method: Taylor Series (WR)
SE Method: Robust (Binder, 1983)
Working Correlations: Exchangeable
Link Function: Identity
Response variable LN_INC: LN_INC
by: Independent Variables and Effects.

Independent Variables and Effects	Beta Coeff.	SE Beta	Lower 95% Limit Beta	Upper 95% Limit Beta	T-Test B=0	P-value T-Test B=0
STRATUM ID						
32	1.0158	0.6311	-0.2212	2.2529	1.6096	0.1075
33	0.9320	0.5853	-0.2152	2.0792	1.5924	0.1113
34	0.4092	0.4593	-0.4910	1.3094	0.8910	0.3730
35	1.1942	0.5098	0.1950	2.1935	2.3427	0.0192
36	0.8442	0.6287	-0.3882	2.0766	1.3427	0.1794
37	0.7623	0.4561	-0.1318	1.6563	1.6712	0.0947
38	1.3815	0.5419	0.3194	2.4436	2.5496	0.0108
39	0.9673	0.4654	0.0551	1.8795	2.0785	0.0377
40	1.4352	0.4607	0.5322	2.3383	3.1154	0.0018
41	1.3536	0.5114	0.3511	2.3561	2.6467	0.0081
42	0.6975	0.4737	-0.2311	1.6261	1.4724	0.1409
43	1.0745	0.4825	0.1288	2.0203	2.2270	0.0260
44	1.1751	0.4681	0.2576	2.0926	2.5105	0.0121
45	1.3916	0.4619	0.4862	2.2971	3.0127	0.0026
46	1.1033	0.4768	0.1687	2.0380	2.3140	0.0207
47	0.6889	0.4566	-0.2061	1.5840	1.5087	0.1314
48	0.9515	0.4614	0.0471	1.8558	2.0623	0.0392
49	0.3424	0.6176	-0.8682	1.5530	0.5544	0.5793
50	0.8026	0.4597	-0.0984	1.7036	1.7460	0.0808
51	0.9777	0.4917	0.0139	1.9415	1.9884	0.0468
52	0.1051	0.5013	-0.8776	1.0878	0.2097	0.8339
53	1.0319	0.4845	0.0822	1.9816	2.1298	0.0332
54	0.3110	0.6231	-0.9103	1.5323	0.4992	0.6177
55	0.3495	0.5227	-0.6750	1.3741	0.6687	0.5037
56	1.3827	0.4813	0.4392	2.3262	2.8725	0.0041

Variance Estimation Method: Taylor Series (WR)
SE Method: Robust (Binder, 1983)
Working Correlations: Exchangeable
Link Function: Identity
Response variable LN_INC: LN_INC
by: Contrast.

Contrast	Degrees of Freedom	Wald ChiSq	P-value Wald ChiSq
OVERALL MODEL	61.0000	*****	0.0000
MODEL MINUS INTERCEPT	60.0000	237.9768	0.0000
INTERCEPT	.	.	.
YRSSINCE06	.	.	.
GENDER	1.0000	36.7468	0.0000
YRS06SQ	.	.	.
YRSSINCE06 * GENDER	1.0000	0.8608	0.3535
YRS06SQ * GENDER	1.0000	0.1259	0.7227
STRATUM	55.0000	147.4921	0.0000