

***IVEware:***  
**Imputation and Variance Estimation**  
**Version 0.2 Users Guide (Supplement)**



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*IVEware*, is the imputation and variance estimation software developed at the University of Michigan’s Survey Research Center. This document provides a visual guide in the use of Version 0.2 of *IVEware*, which employs a user interface to develop the script and run the *IVEware* commands in SAS. This is a supplemental document to the older version of the Users Guide available at <http://www.isr.umich.edu/src/smp/ive>. The original *IVEware* Users Guide provides a fuller explanation of *IVEware* procedures and programming features. Version 0.2 *IVEware* allows users to input programming instructions through graphical interfaces—windows and dialogue boxes. In addition to the original modules IMPUTE, DESCRIBE, REGRESS and SASMOD, the new version includes three new modules SYNTHESIZE , COMBINE and DATAPREP. SYNTHESIZE creates synthetic data sets by synthesizing one or more variables in the data set for statistical disclosure limitation. Variables are synthesized using the sequential regression approach (the same methodology used in IMPUTE). COMBINE allows users to concatenate (stack) two or more datasets. DATAPREP provides the user with the ability to recode and transform variables within the *IVEware* environment.

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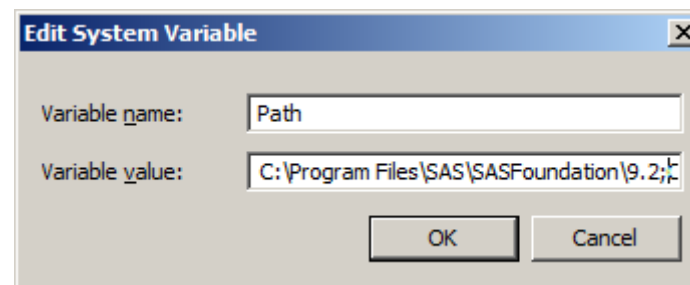
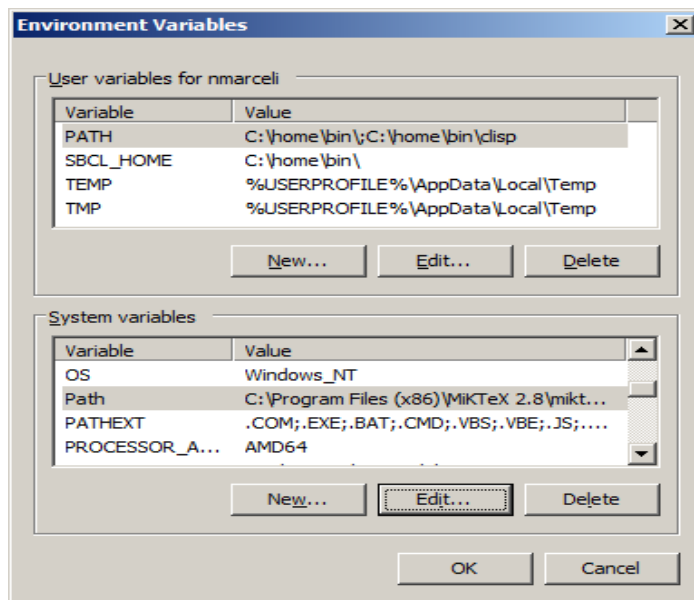
# 1. The Basics

## Install Software

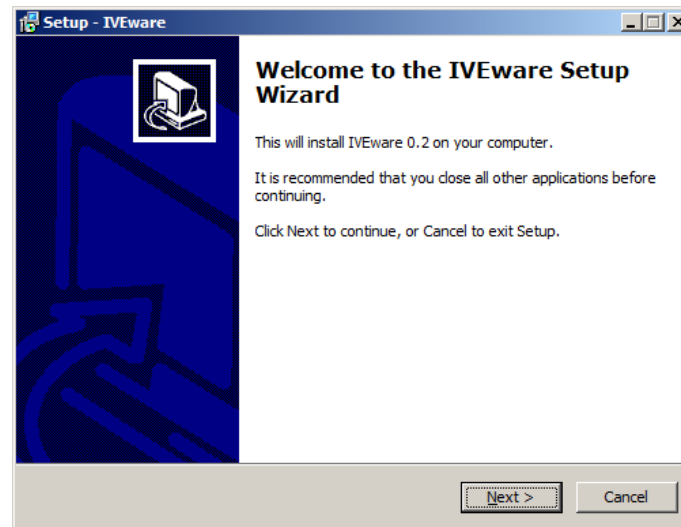
First make sure that the directory containing the SAS executable binary file (SAS.EXE) is on the System Path. A quick way to check this is simply to select the Start Menu, Run... prompt and then type in cmd, to open a Windows Command Prompt. Change into the C:\iveware directory; then type sas at the command prompt. If SAS executes then it is already set on the System Path. Alternatively, select the Start Menu, Settings, Control Panel, and then System. In the System Properties window click on Advanced Tab then on Environment Variables and then in the System variables section select Path and click on Edit. In the Edit System Variable Window check to see if there is some variable value with SASFoundation present. If there is, then SAS is probably already setup on the Path; if SAS is not on the path then you have to manually add it.

First find the directory where SAS.EXE is located. Usually, it will be "C:\Program Files\SAS\SAS 9.x". Sometimes, it could be a network location, if you are using the network version of SAS. You can use windows explorer to search for SAS.EXE file. Typically, you can find the correct value through: Select the Start Menu, Programs, SAS, SAS 9.2 (Additional Languages), and highlight SAS 9.2 (English). This will display the proper value for the SAS path in a popup window; in this case: C:\Program Files\SAS\SASFoundation\9.2\ (If There is another version of SAS being used the steps performed are similar.)

Once you have determine the location of the SAS.EXE file then append ; "C:\Program Files\SAS\SASFoundation\9.2" to the end of the Variable Value: Click Ok three times to effect changes and to exit out of the system window—The control Panel window can be closed. For Example:



Download and launch ivewaresetup.exe:



Click on Next, accept the default values and click on Finish.

The default main directory is C:\iveware where the IVEware executable and supporting modules are located. For user analysis, the subdirectory C:\iveware\data\datasets\datain contains all input data sets—where datasets can be placed to be analyzed. The directory C:\iveware\data\datasets\dataout contains all data sets created by *IVEware*. The directory C:\iveware\data\output stores the results of submitted and processed scripts and contains the results of analyses such as log, output, and script files. The output directory performs the useful role of archiving all user analyses—including generated datasets. In this way the user can compare analyses across different program execution runs and navigate through multiple analyses facilitated by having output subdirectories generated and tagged with a timestamp.

You can now launch *IVEware* by clicking on the desktop icon (if installed) or running it from the start programs menu.

## **Uninstall Software**

To uninstall the software for some reason, please follow these steps:

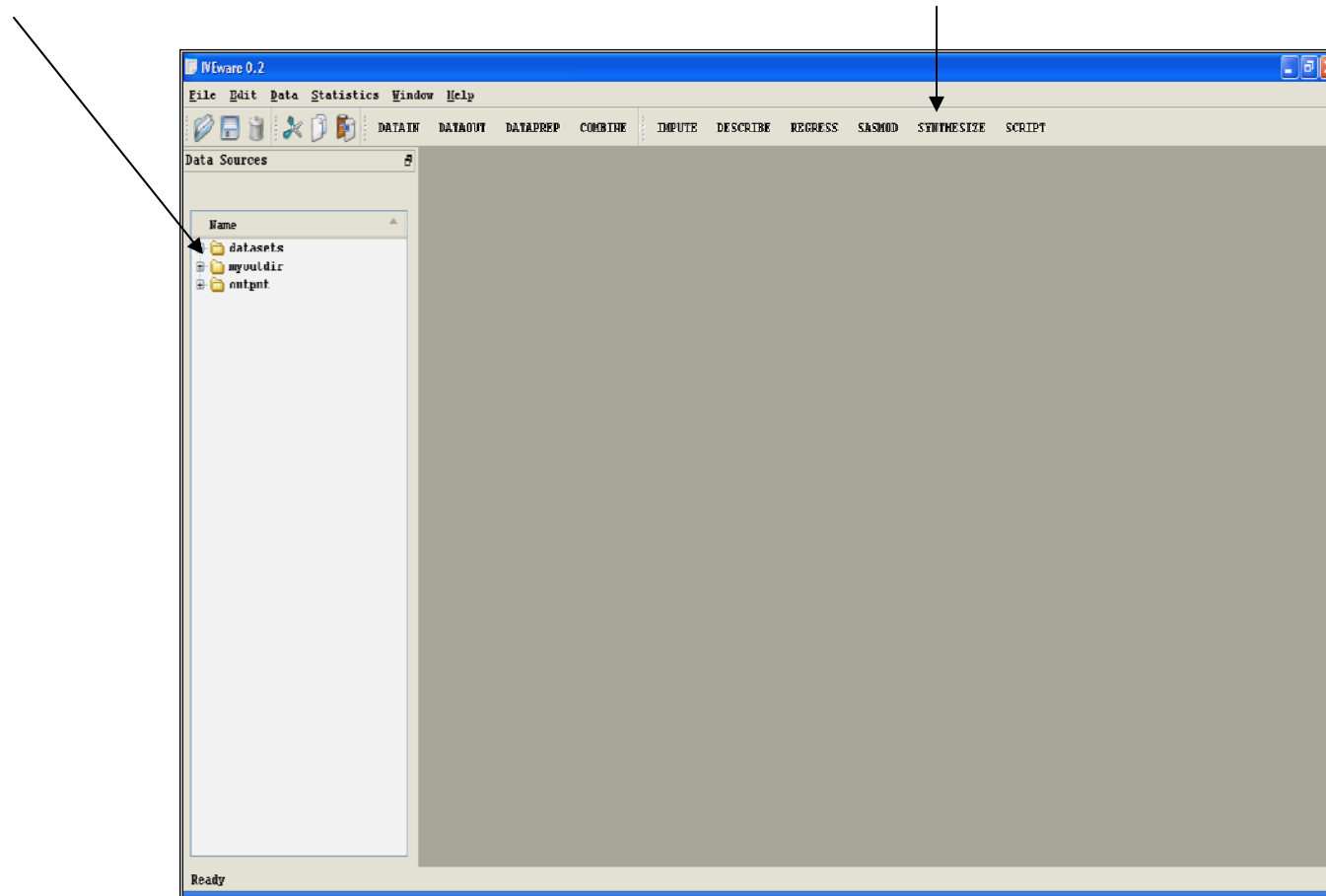
1. Select Start menu, Programs, IVEware, Uninstall or
2. Using Windows Explorer delete the directory C:\iveware



## Dataset Folders and Data Management and Procedure Buttons

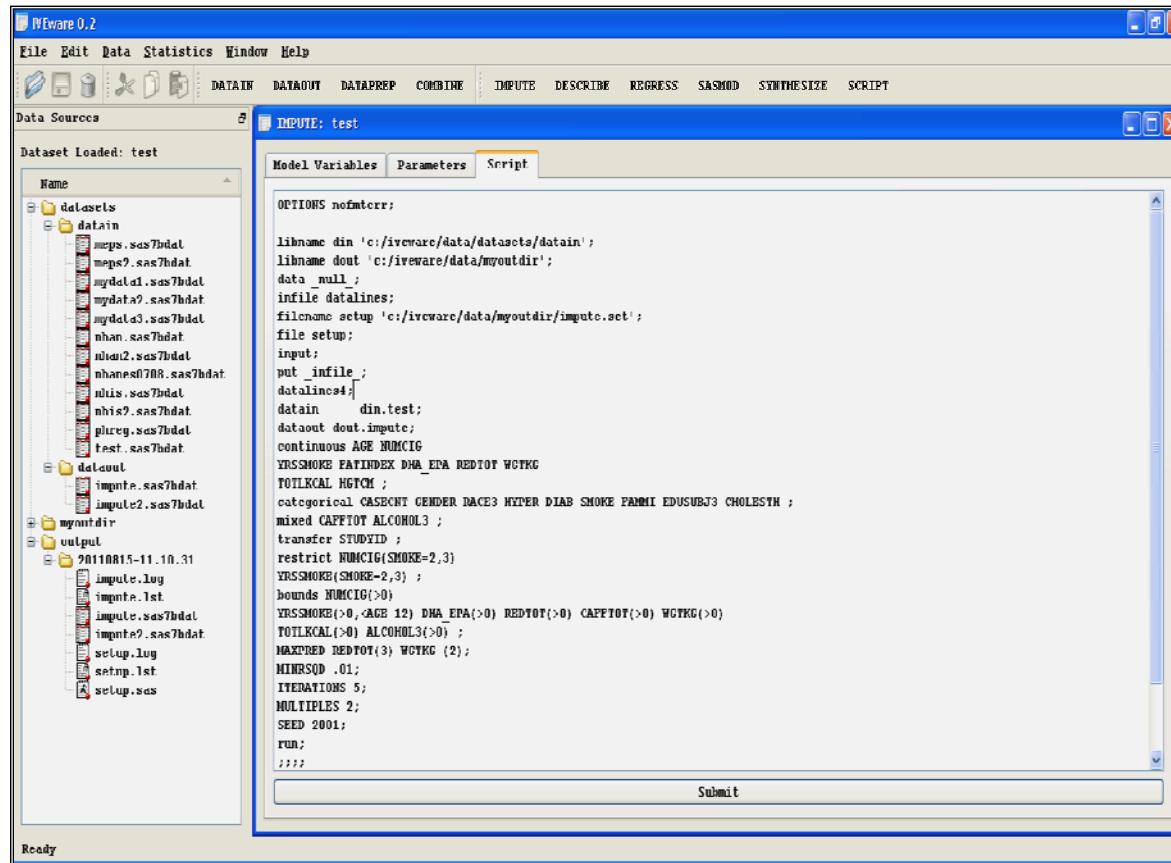
When you first start *IVEware*, the below window appears. This guide makes frequent reference to “Dataset Folders,” and data management and procedure “Buttons.”

Dataset Folders can be found in the white box at the left and the Buttons are arrayed in a row at the top of the window.



## IVEware File Folder Structure

IVEware file folders are located in the directory C:\iveware\data. The directory contains three main folders—DATASETS, MYOUTDIR, and OUTPUT.



The DATASETS folder has two sub-folders—DATAIN and DATAOUT. DATAIN contains the SAS datasets that you plan to use with an IVEware procedure. You can place datasets in DATAIN by copying or dragging them to C:\iveware\data\datasets\datain. In the example, there are 12 SAS datasets available for analysis.

The DATAOUT sub-folder is where datasets outputted by *IVEware* are automatically placed. In the example, the *IVEware* impute procedure outputted two imputed datasets—`impute.sas7bdat` and `impute2.sas7bdat`. These datasets will be replaced if a subsequent imputation calls for output files with the same names.

The MYOUTDIR is a work folder where outputted files are temporarily placed during the submission of an *IVEware* procedure. At the completion of the submission the files are removed from the folder.

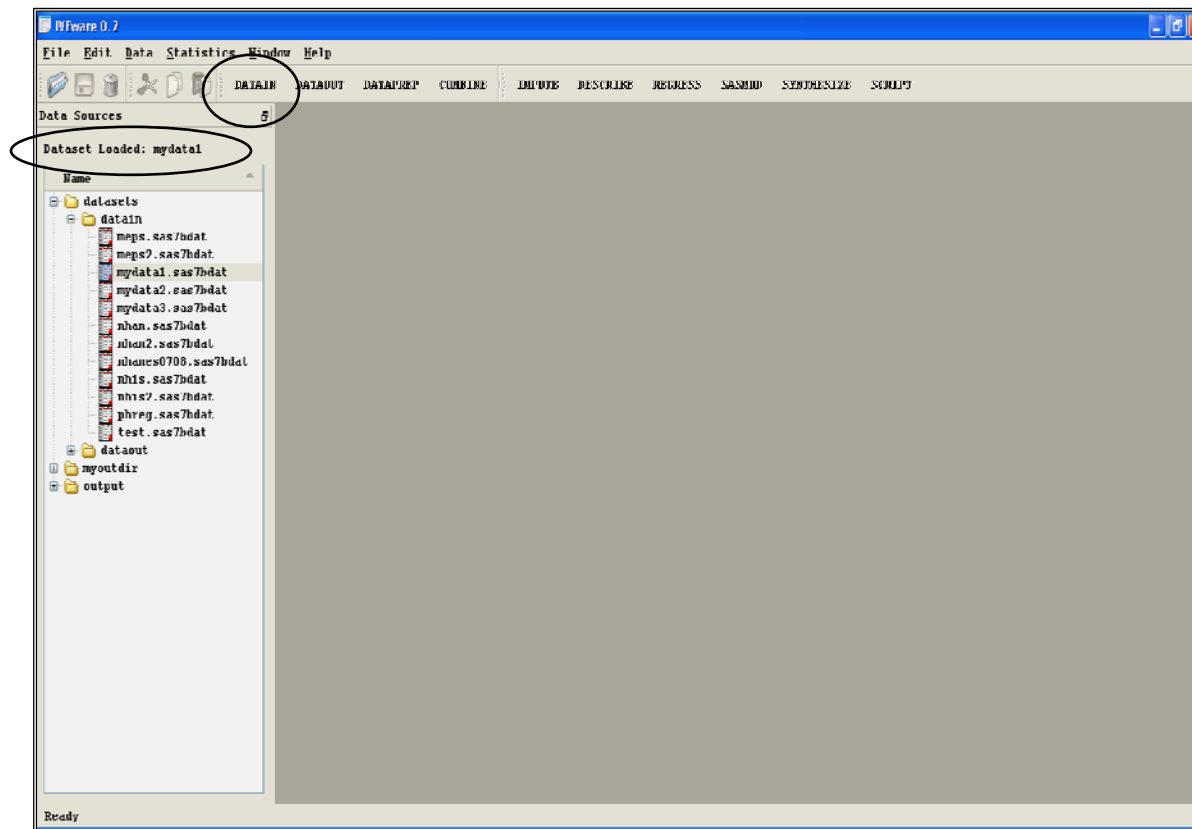
The OUTPUT folder contains separate sub-folders for each *IVEware* submission. The sub-folder name reflects the date and time of the submission and contains the results of the submission. The `.log` file contains a history of the submission including any errors in the submitted script. The `.lst` file provides the results of the submission (i.e., regression estimates, imputation results). If the submission calls for outputted datasets they are also included in the sub-folder. The outputted datasets will be identical to those outputted in the DATAOUT sub-folder (i.e., `impute.sas7bdat` and `impute2.sas7bdat`). Outputted datasets in the OUTPUT folder will be retained.

## Loading Datasets

All datasets in the directory C:\iveware\data\datasets\datain will be available for your use. To see available datasets, click on the DATAIN folder and in the white box. If you want to add more data sets, you can drag and drop them into C:\iveware\data\datasets\datain using Windows Explorer.

Choose the dataset you want to work with by highlighting its name and clicking the DATAIN button.

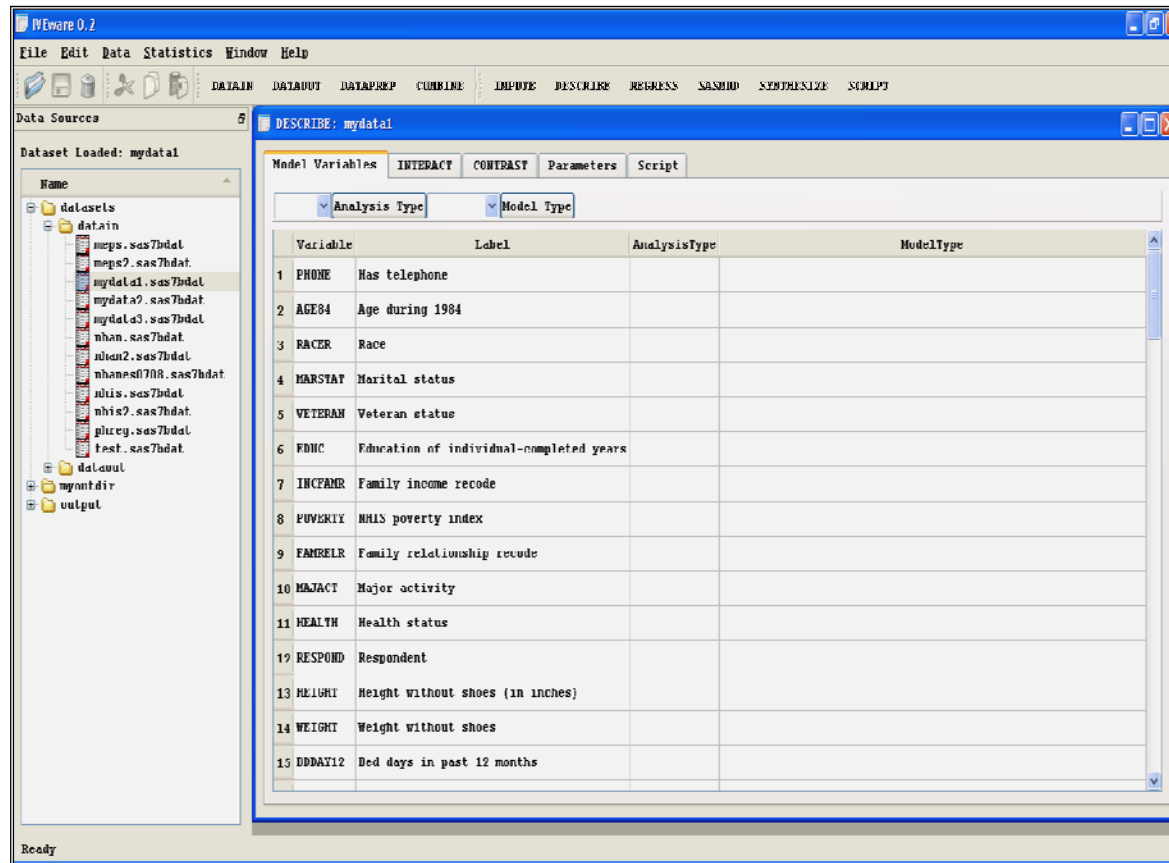
The DATASET LOADED message with the name of the data set you selected will appear under the DATA SOURCES heading. In the example, the dataset MYDATA1 was loaded.



## Selecting an *IVEware* Procedure

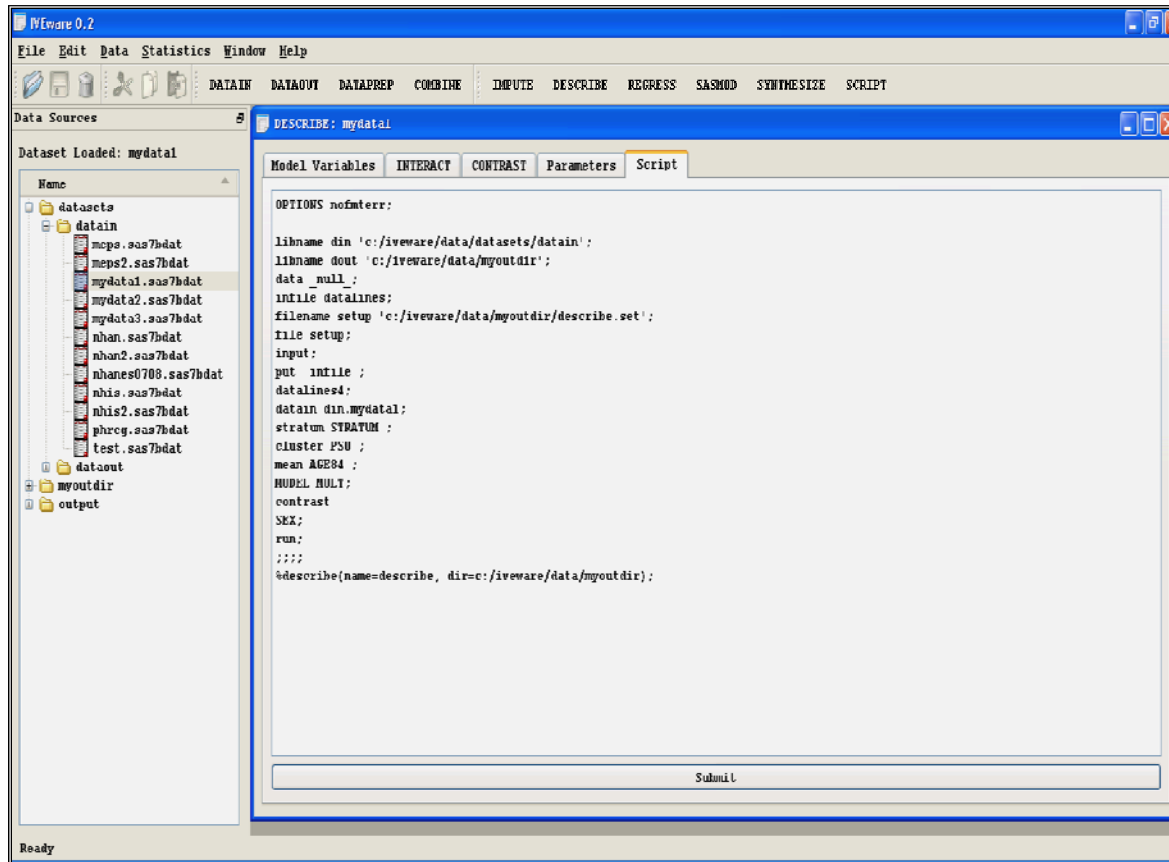
To select an *IVEware* procedure, click on a button labeled with the procedure name—IMPUTE, DESCRIBE, REGRESS, SASMOD or SYNTHESIZE.

After clicking on the procedure button, the Model Variables window will appear. In the example, the DESCRIBE procedure was selected.



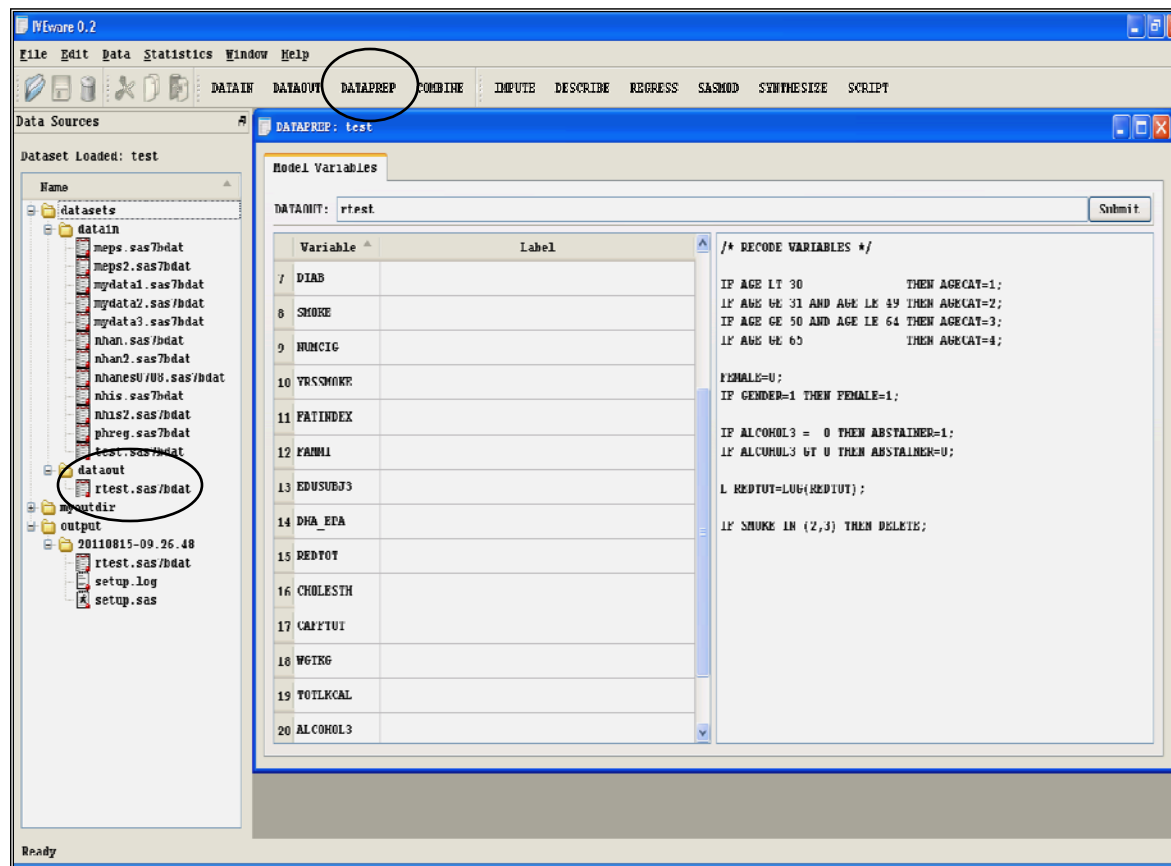
## Running Programs The Way You Use To

We recognize that some people may prefer to run the software the way they have used it before. Many may have setup files that they may want to rerun after installing the new version. To accommodate such situations, we created an integrated editor where you can open your setup files and submit the job directly. In order to do so, click the SCRIPT button. This will open a blank editor window. You load the previously run setup files or directly type in the *IVEware* commands, as you used to do in the SAS Program window. After you are done, you can submit the script by clicking the SUBMIT button at the bottom of the script window. The output is stored in the subdirectory “C:\iveware\data\output”.



## Variable Recodes

In the course of your analysis, it may be desirable to create recodes of variables such as transforming the variables in the imputation or regression analysis, collapsing and combining a variable to create new categories. You can make such transformation by clicking the DATAPREP button. A blank editor window will be created where you can type in any of the SAS commands used in the SAS Data Step. When you submit these commands, a new data set with the prefix R will be created in the DATAOUT directory. For example, suppose that TEST is loaded when you submitted the commands, a new data set RTEST will be created in the DATAOUT directory with the original variables and the recode variables.



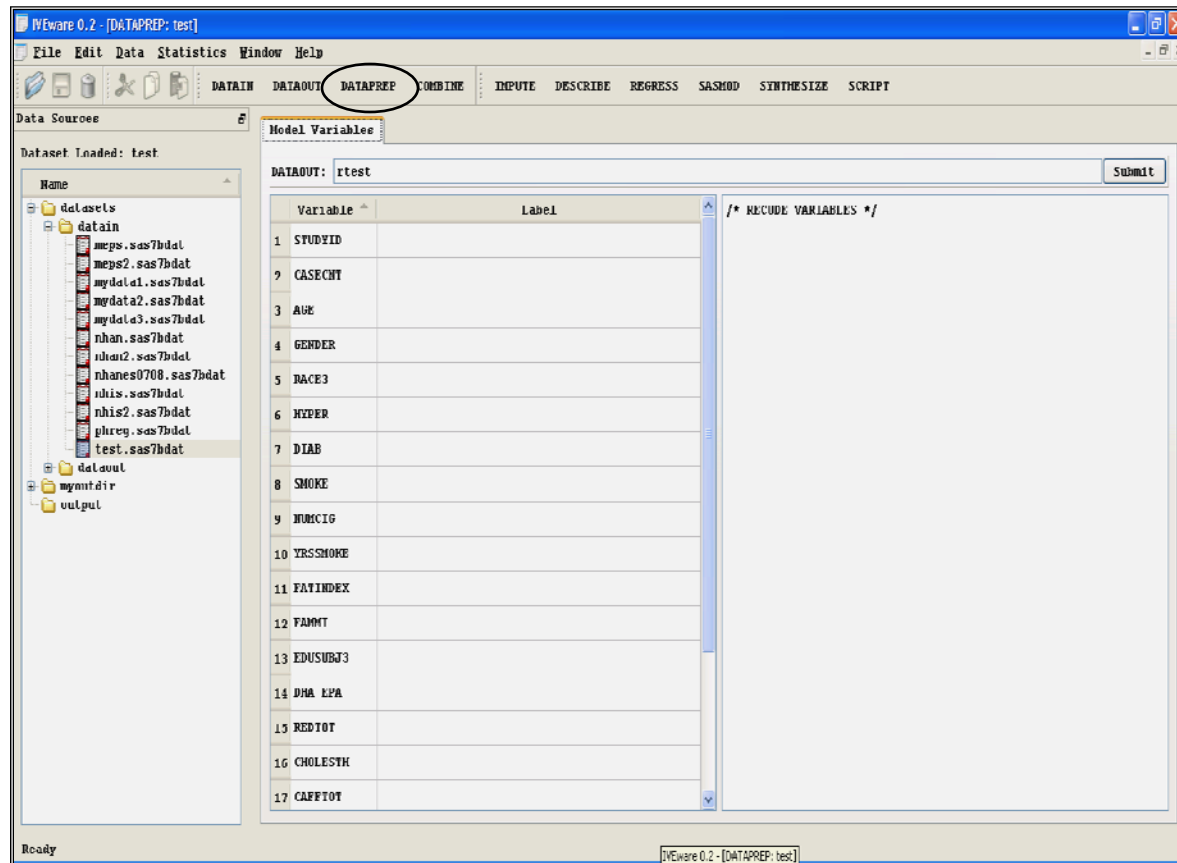
## 2. Data Prep



## Selecting Data Prep

After loading a dataset, click on the DATAPREP button. This will open the Model Variables window, listing all variables in the loaded dataset.

In the example, TEST was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).

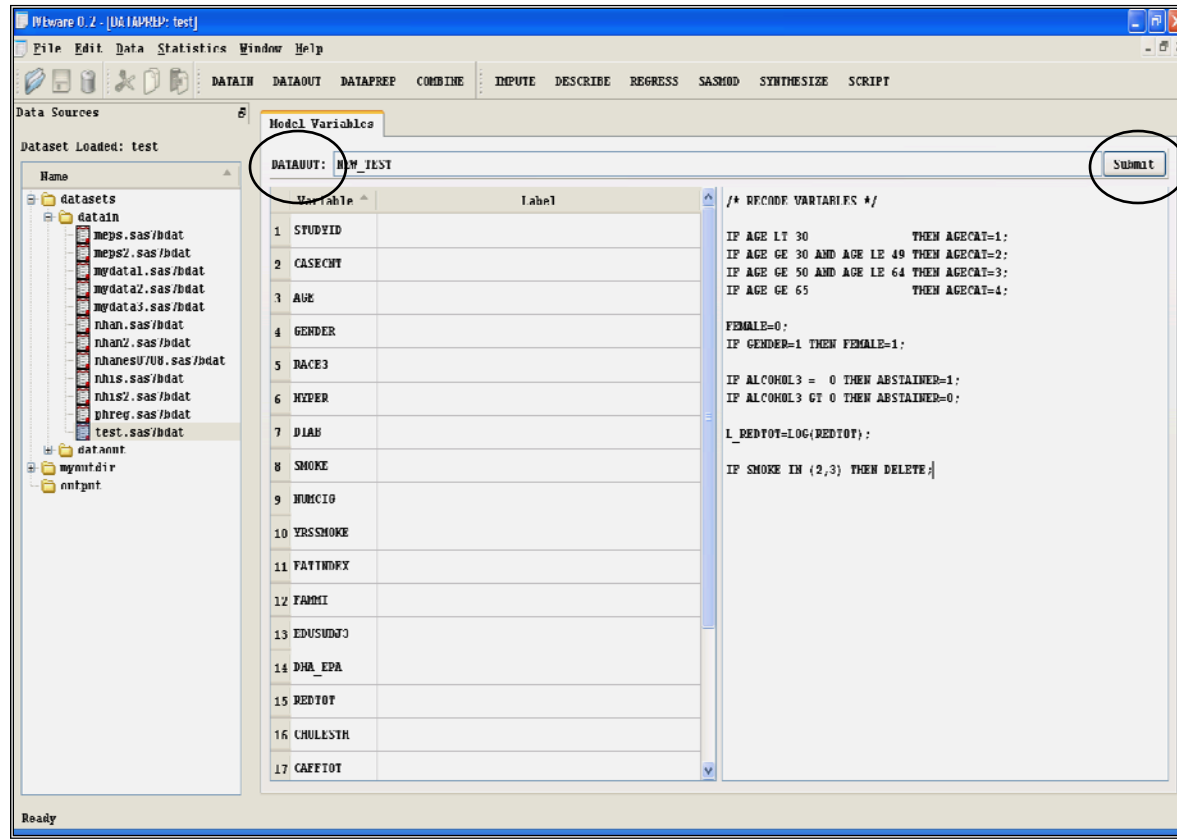


## Data and File Management Script Window

The script window on the right is where SAS recode and data management instructions can be typed in directly. In the example, the continuous variable AGE is recoded into four categories, GENDER is recoded into the dummy variable FEMALE, a log transformation of REDTOT is undertaken, and ABSTAINER is constructed from the continuous alcohol consumption variable ALCOHOL3. TEST is subset so that only non-smokers are included in the new transformed dataset.

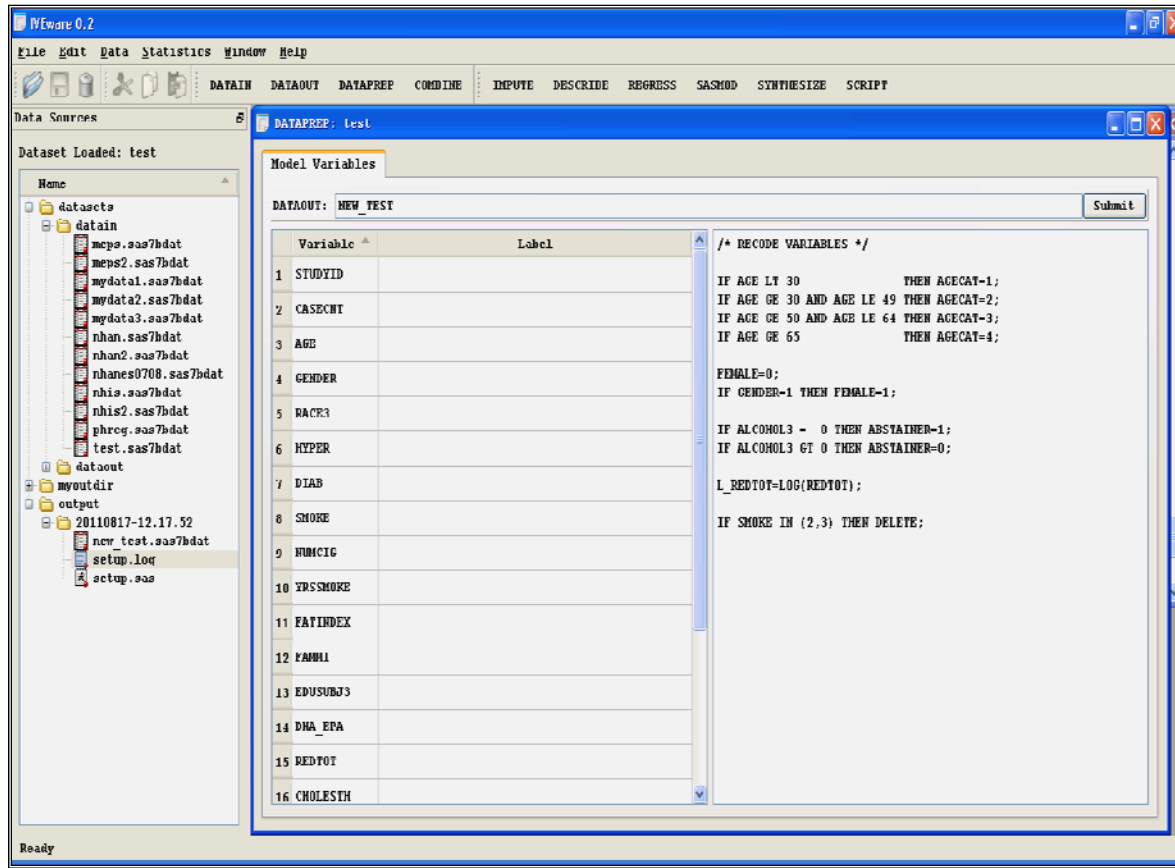
The user may provide a name for the newly transformed dataset in the DATAOUT box. In the example, the transformed dataset will be called NEW\_TEST. The default is an R added to the front of the original dataset name (i.e.; RTEST).

Click on the SUBMIT button on the right side of the window to generate the transformed dataset.



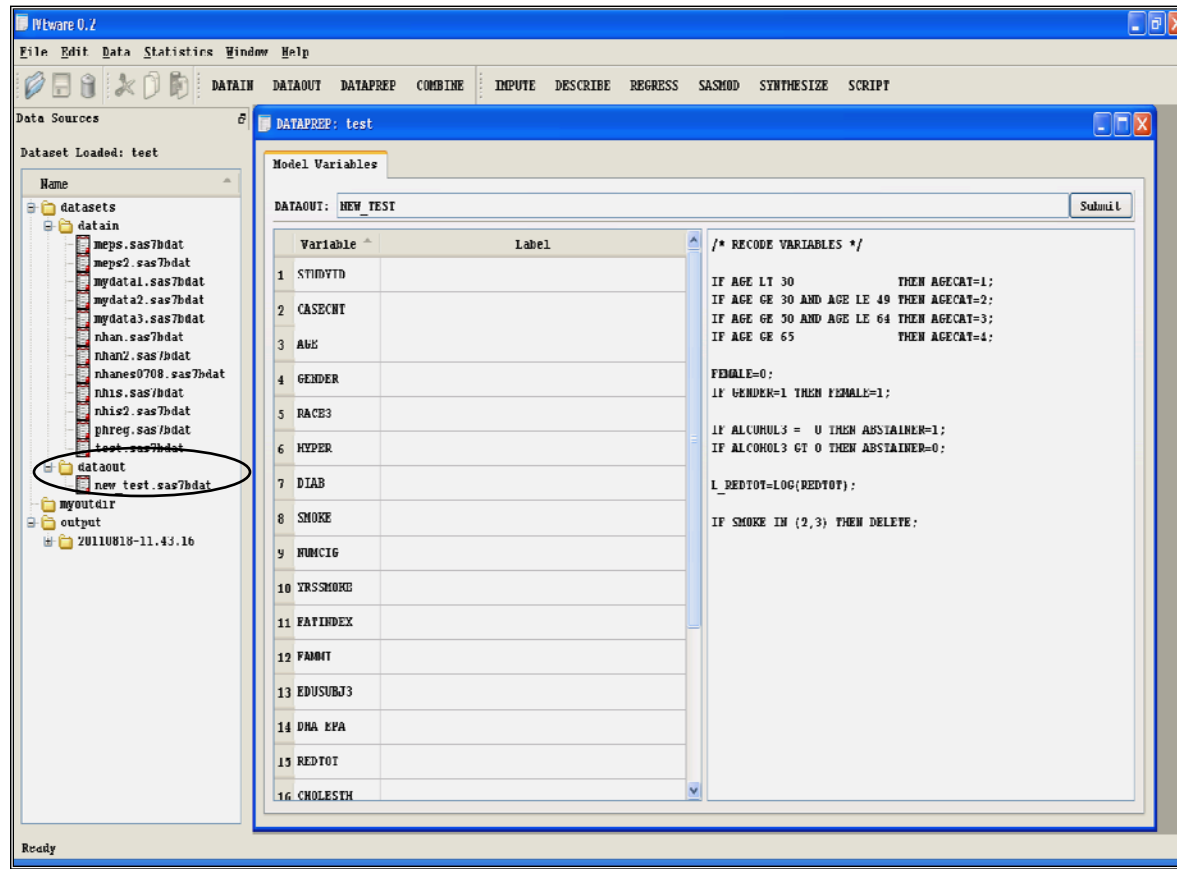
## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Dataprep procedure. Errors in the submitted script will be reported in the setup.log file.



## Transformed Dataset

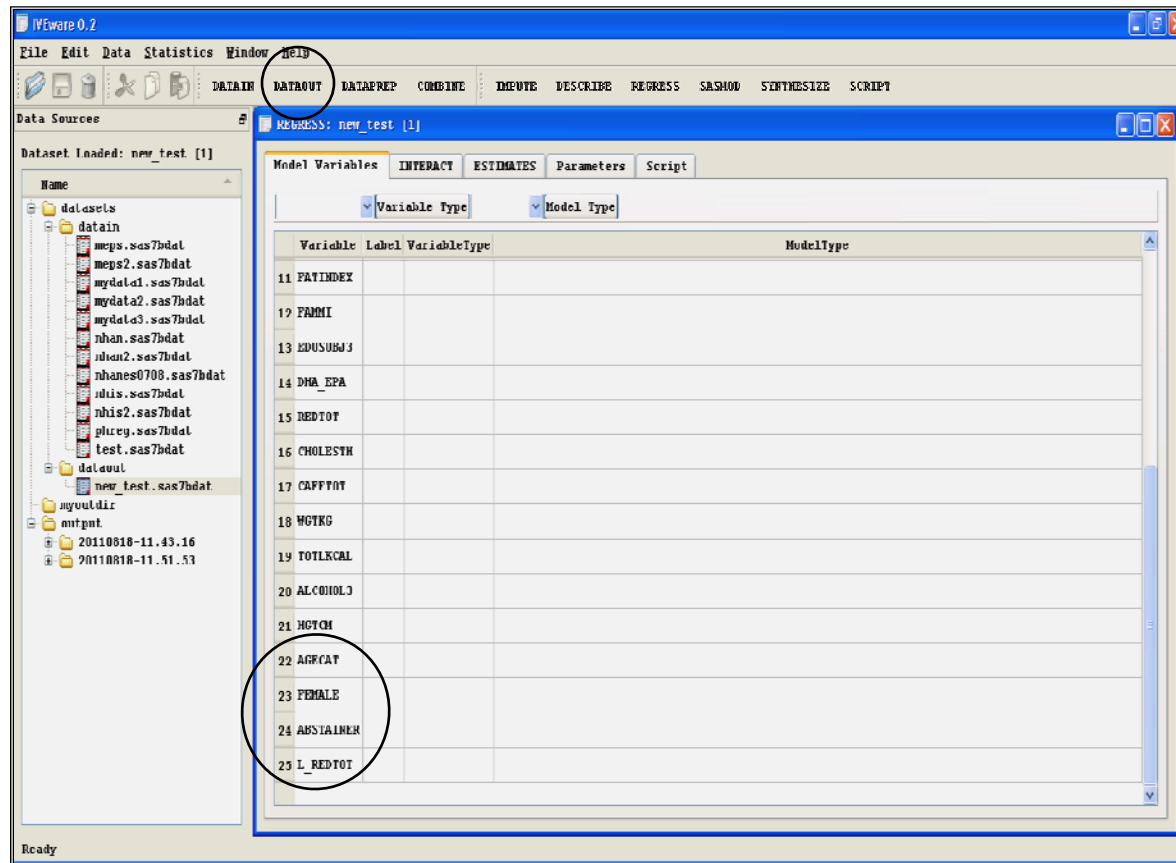
After a successful submission of the script the DATAOUT folder will display the new transformed dataset. NEW\_TEST now appears in the DATAOUT folder.



## Analyzing the Transformed Dataset

By highlighting the transformed dataset and clicking the DATAOUT button, the dataset is loaded and can be used in an *IVEware* analysis procedure.

In this example, NEW\_TEST was loaded and the REGRESS procedure opened. The new variables—AGECAT, FEMALE, ABSTAINER, and L\_REDTOT now appear at the end of the variable list.

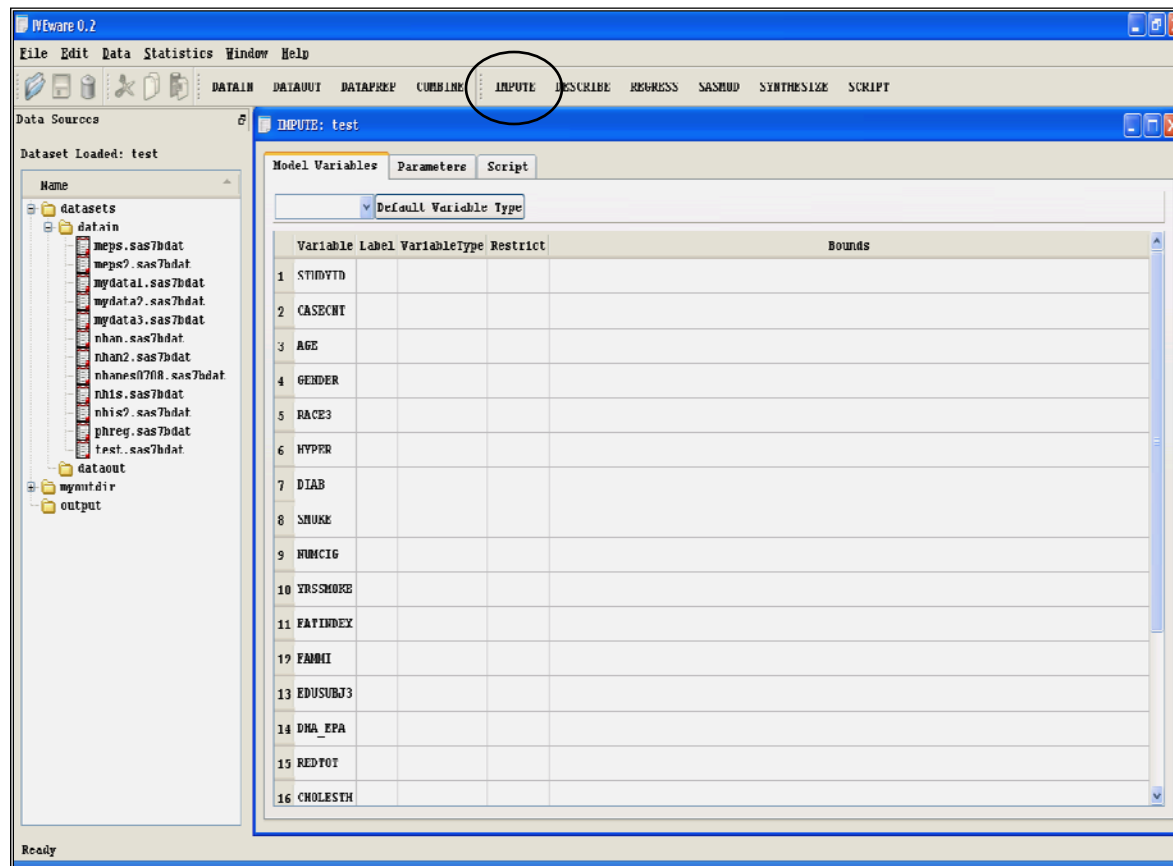


## **3. The Impute Procedure**

## Selecting the Impute Procedure

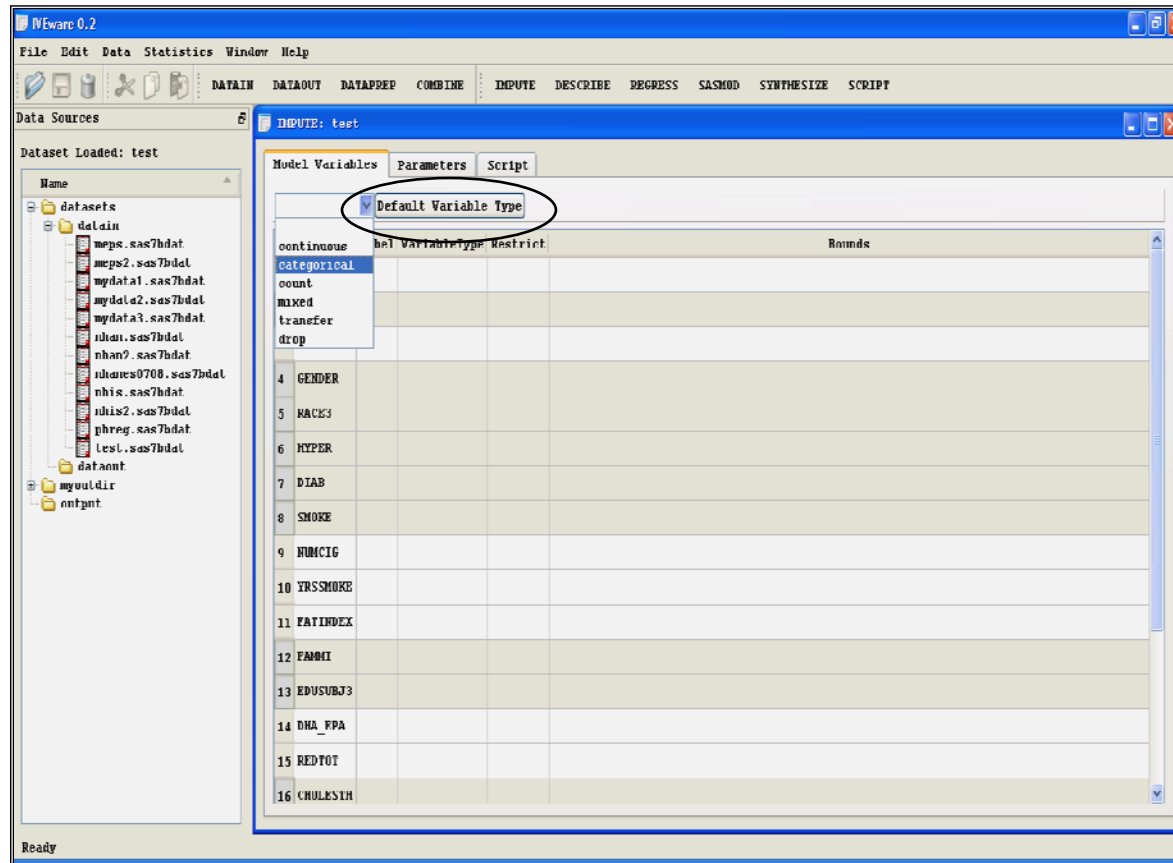
After loading a dataset, click on the IMPUTE button. This will open the Model Variables window, listing all variables in the loaded data set.

In the example, TEST was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).



## Declaring Variable Type

To declare a variable type, highlight the variable (s) in the Model Variables window. Click the arrow on the dialog box to the left of the DEFAULT VARIABLE TYPE button and select the appropriate type. Then click on the DEFAULT VARIABLE TYPE button.





## Declaring Variable Type

After the DEFAULT VARIABLE TYPE button is clicked the selected type appears in the column headed “Variable Type.” In the example, nine variables were declared categorical.

The screenshot shows the IVEware 0.2 interface. The 'Data Sources' pane on the left shows a tree view of datasets, with 'test.eae7hdat' selected. The main window, titled 'IMPUTE: test', has a 'Model Variables' tab active. A dropdown menu is open, showing 'categorical' selected and 'Default Variable Type' highlighted. Below this, a table lists 16 variables with their labels, variable types, and other properties.

	Variable	Label	Variable Type	Restrict	Bounds
1	STUDYID				
2	CASPCNT		categorical		
3	AGE				
4	GENDER		categorical		
5	RACE3		categorical		
6	HYPER		categorical		
7	DTAR		categorical		
8	SMOKE		categorical		
9	NUMCL6				
10	YRSMOKE				
11	FATINDEX				
12	FAMMI		categorical		
13	EDUSUBJ3		categorical		
14	DNA_EPA				
15	REDTOT				
16	CHOLESTH		categorical		

## Restricting Imputation Variables

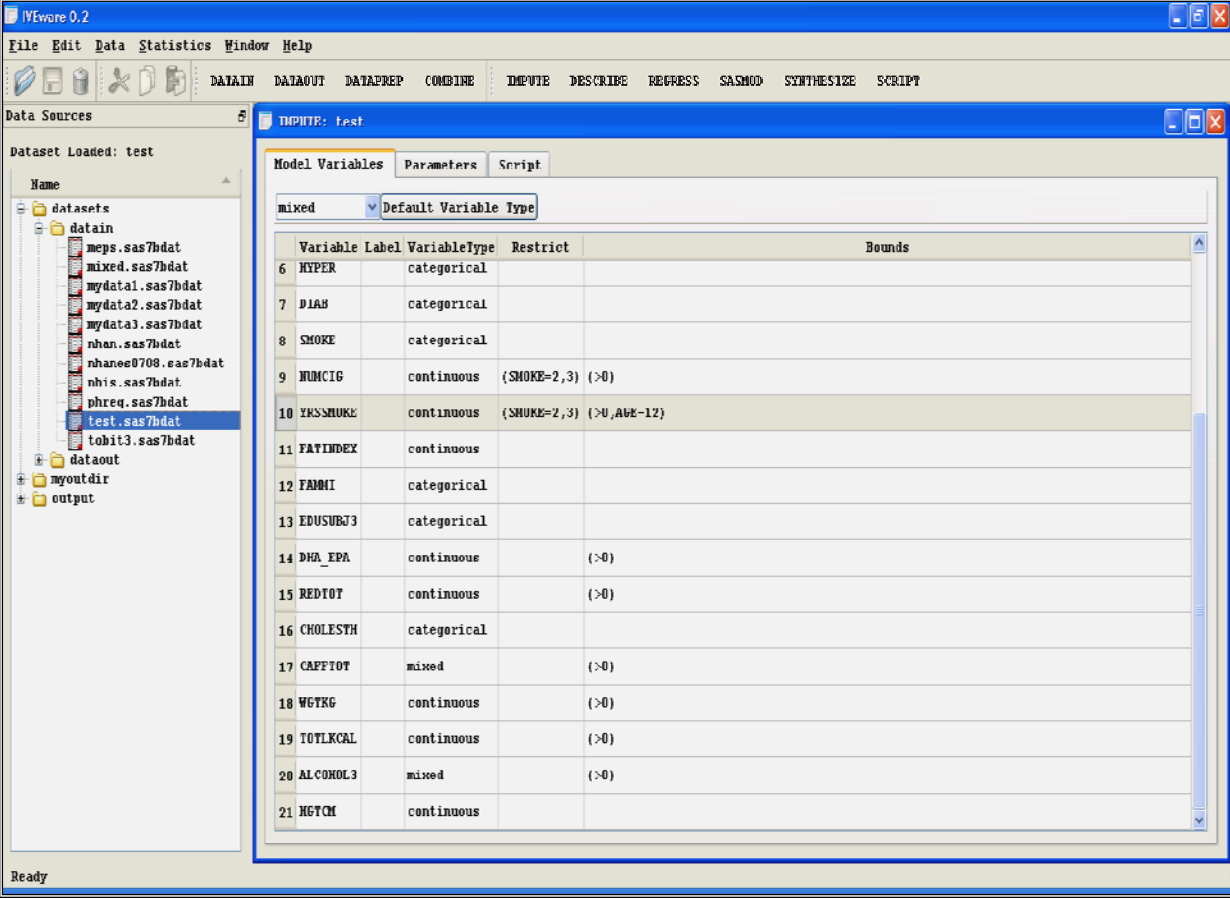
To restrict a variable, highlight a variable by clicking on its name and then click the box in the “Restrict” column. In the box, type in the restriction. In the example, the imputation of the variable NUMCIG (Number of Cigarettes Smoked) is restricted to SMOKE codes 2 and 3 (Smokers and Former Smokers).

The screenshot shows the IVEware 0.2 interface. The 'IMPUTE: test' window is active, displaying a table of variables and their restrictions. The table has columns for Variable, Label, Variable Type, and Restrict. The variable NUMCIG is highlighted, and its restriction is set to (SMOKE=2,3).

Variable	Label	Variable Type	Restrict
1	STUDYID	transfer	
2	CASECNT	categorical	
3	AGE	continuous	
4	GENDER	categorical	
5	RACE3	categorical	
6	HYPER	categorical	
7	DIAB	categorical	
8	SMOKE	categorical	
9	NUMCIG	continuous	(SMOKE=2,3)
10	YRSMOKE	continuous	
11	FATINDEX	continuous	
12	FAMMI	categorical	
13	EDUSUBJ3	categorical	
14	DNA_FPA	continuous	
15	REDTOT	continuous	
16	CHOLESTN	categorical	

## Applying Bounds to Imputed Variables

To place bounds on an imputed value, highlight a variable by clicking on its name. Then click the box in the “Bound” column and type in the bound instruction. In the example, the imputed value of YRSSMOKE (Number of Years Smoked) must be greater than 0 and less than the respondent’s current age minus 12. Smoking is assumed not to begin before the age of 12.



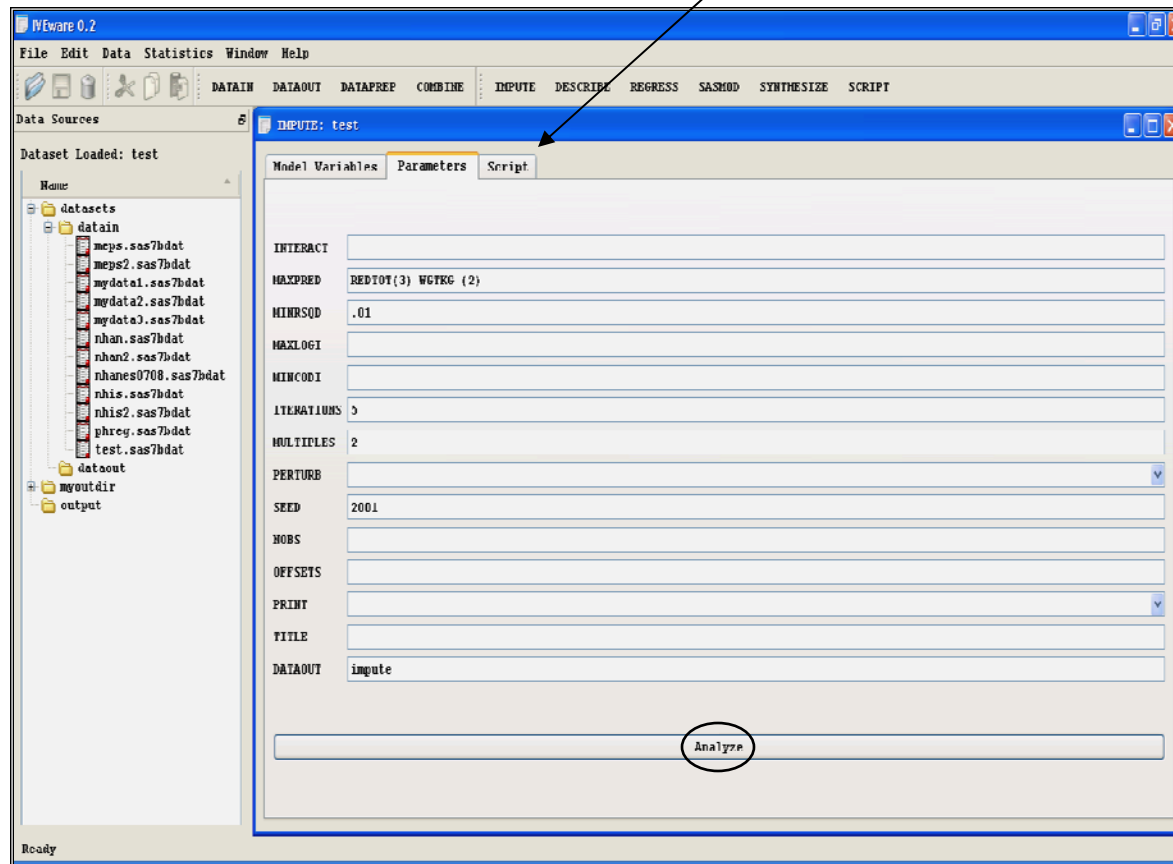
The screenshot shows the IVEware 0.2 interface. The 'Data Sources' panel on the left lists datasets, with 'test.sas7bdat' selected. The main window, titled 'IMPUTE: Test', displays a table of variables with their labels, types, and bounds. The 'YRSSMOKE' variable (row 10) is highlighted, and its bound is set to '{SMOKE=2,3} (>0,AGE-12)'. The 'Restrict' column contains the same bound instruction for YRSSMOKE.

Variable	Label	Variable Type	Restrict	Bounds
6	HYPER	categorical		
7	DIAB	categorical		
8	SMOKE	categorical		
9	HUMCIG	continuous	{SMOKE=2,3}	(>0)
10	YRSSMOKE	continuous	{SMOKE=2,3}	(>0,AGE-12)
11	FATINDEX	continuous		
12	FAMHI	categorical		
13	EDUSUBJ3	categorical		
14	DHA_EPA	continuous		(>0)
15	REDTOT	continuous		(>0)
16	CHOLESTH	categorical		
17	CAFFTOT	mixed		(>0)
18	WGTKG	continuous		(>0)
19	TOTLKCAL	continuous		(>0)
20	ALCOHOL3	mixed		(>0)
21	HGTCH	continuous		

## Imputation Parameters

Clicking on the Parameters tab opens the Imputation Parameter window. Enter the appropriate parameter value in the space to the right of the parameter name. In the last parameter, DATAOUT, you can specify a name for the outputted imputed datasets. The default name is Impute.

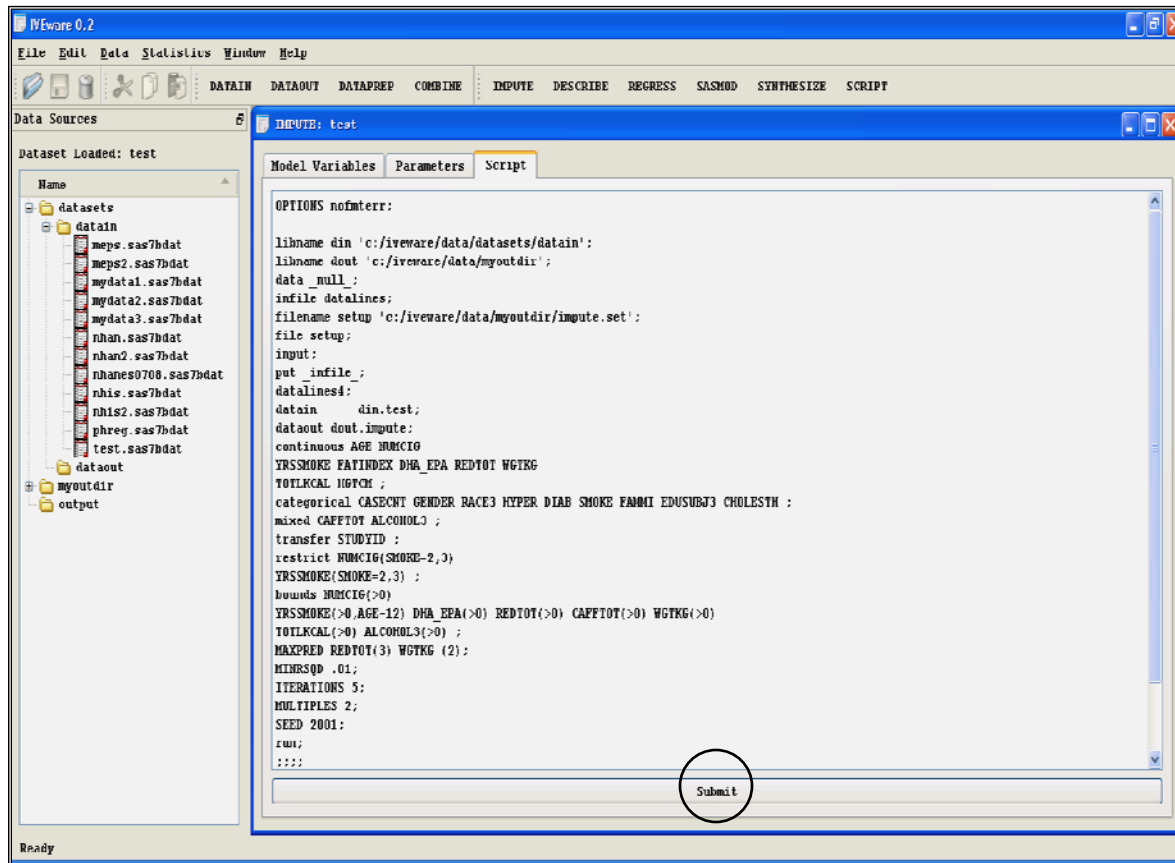
After you complete entering all parameters, click on the ANALYZE bar at the bottom of the window. This will generate the imputation script. The script can be viewed by clicking on the SCRIPT tab.



## The Impute Script Window

The imputation script contains instructions entered in the Model Variables and Parameter windows. The script can be modified by returning to the Model Variables or Parameter window and entering changes. After entering changes you must once again click on the ANALYZE bar in Parameter window to update the script. You can also type script changes directly in the script window.

Submit your script for processing by clicking on the SUBMIT bar at the bottom of the Script window.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Imputation procedure. Errors in the submitted script will be reported in the impute.log file. If the script was successful the imputation results can be found in impute.lst.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, impute.lst has been opened.

The screenshot shows the IVEware 0.2 interface. The 'Script' window contains the following SAS code:

```

OPTIONS nomferr;

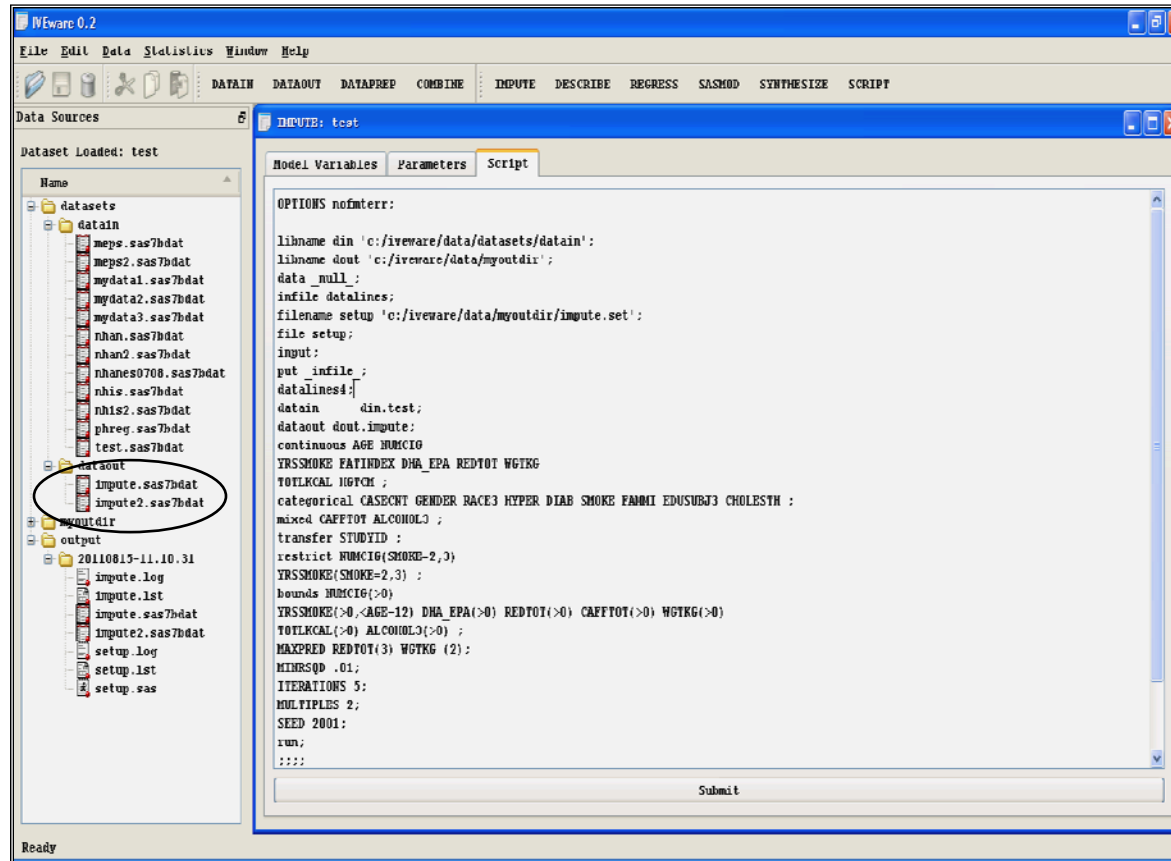
libname din 'c:/iveware/data/datasets/dain';
libname dout 'c:/iveware/data/myoutdir';
data _null_;
infile datalines;
filename setup 'c:/iveware/data/myoutdir/impute.set';
file setup;
input;
put _infile_;
datalines4;
datain din.test;
dataout dout.impute;
continuous AGE NUMCIG
YRSMOKE FATINDEX DHA EPA REDTOT WGTG;
TOTLKCAL NGPCM;
categorical CASECNT GENDER RACE3 HYPER DIAB SMOKE FAMD;
mixed CAFFTOT ALCOHOL3;
transfer STUDYID;
restrict NUMCIG(SMOR=2,3);
YRSMOKE(SMOKE=2,3);
bounds NUMCIG(>0);
YRSMOKE(>0, <AGE-12) DHA EPA(>0) REDTOT(>0) CAFFTOT(>0);
MAXPRD REDTOT(3) WGTG (2);
MINSQD .01;
ITERATIONS 5;
MULTIPLES 2;
SEED 2001;
run;
;;;
  
```

The 'impute.lst' window displays the following output:

Variable	Observed	Imputed	Combined
RACE3			
Code	Freq	Per	Freq Per Freq Per
0	55	6.13	0 0.00 55 6.12
1	842	93.87	1 100.00 843 93.88
Total	897	100.00	1 100.00 898 100.00
Variable	Observed	Imputed	Combined
HYPER			
Code	Freq	Per	Freq Per Freq Per
0	709	79.66	6 75.00 715 79.62
1	181	20.34	2 25.00 183 20.38
Total	890	100.00	8 100.00 898 100.00
Variable	Observed	Imputed	Combined
DIAB			

## Imputed Datasets

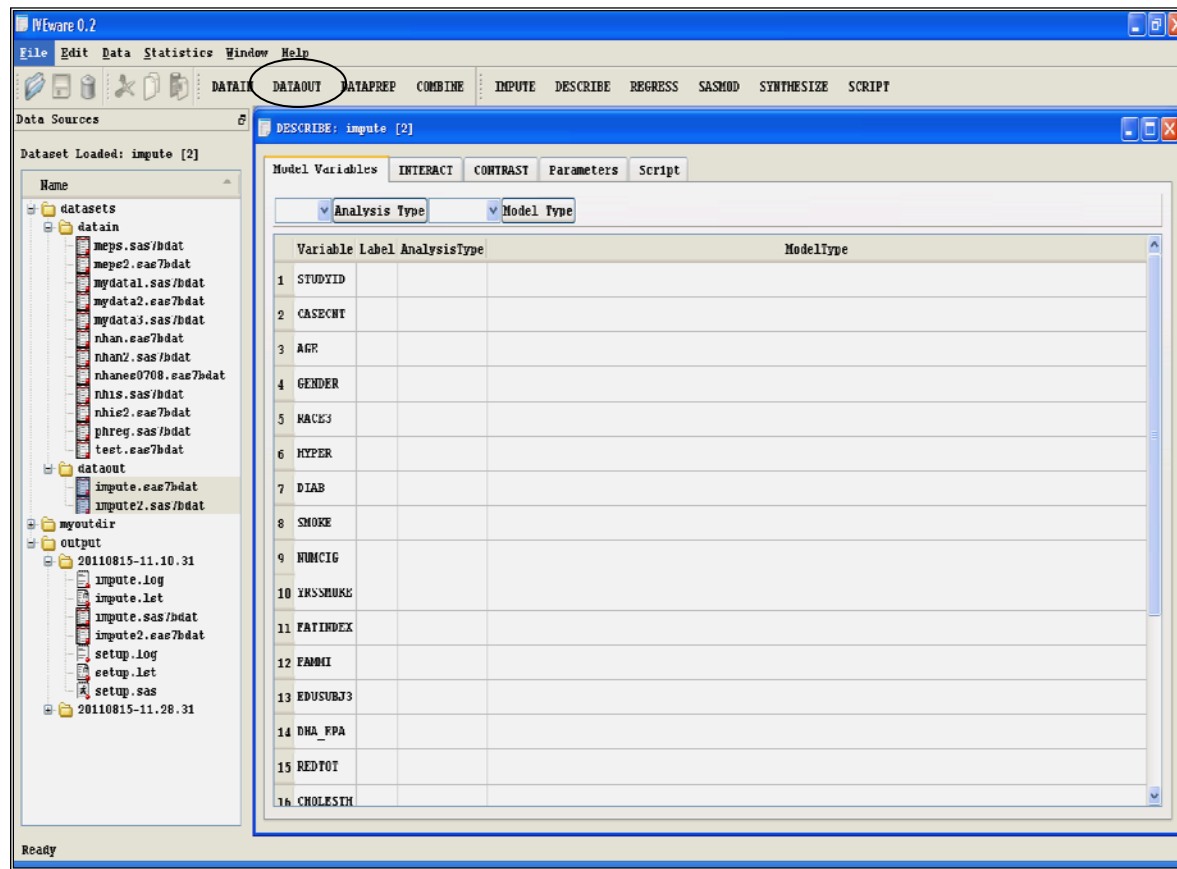
After a successful submission of the imputation script, the imputed datasets can be found in the DATAOUT folder. The example script, calling for two imputations, outputted the datasets Impute and Impute2.



## Analyzing Imputed Datasets

By highlighting the imputed datasets and clicking the DATAOUT button, the imputed datasets are loaded and can be used in an *IVEware* analysis procedure.

In the example, Impute and Impute2 were loaded and the DESCRIBE procedure opened. The datasets to be analyzed are listed at the top of the DESCRIBE window. (The loaded message lists only the name of the first imputed data set loaded.)





## Glossary of Impute Commands

### **DECLARING VARIABLE TYPES**

IMPUTE requires that the SAS data set variables be defined by type. Six types of variables are recognized by the IMPUTE module: continuous, categorical, count, mixed, transfer and drop. If no variable types are specified, all variables will be assumed to be continuous. Variable types should be declared before any BOUNDS, INTERACT, or RESTRICT statements (see below).

#### **CONTINUOUS variable list;**

Variables declared as CONTINUOUS may take on any value on a continuum. Income is an example of a continuous variable. A normal linear regression model is used to impute the missing values in these variables. You may want to transform the variable to achieve normality and then impute on the transformed scale. After imputation you may re-transform the variable back to its original form.

#### **CATEGORICAL variable list;**

CATEGORICAL variables have values that represent discrete values. Gender is a categorical variable. A logistic or generalized logistic model is used to impute missing categorical values.

#### **MIXED variable list;**

Variables declared as MIXED are both categorical and continuous. In a mixed variable a value of zero is treated as a discrete category, while values greater than zero are considered continuous. Alcohol consumption is an example of a mixed variable. A two stage model is use to impute the missing values. First, a logistic regression model is used to impute zero vs. non-zero status. Conditional on imputing a non-zero status, a normal linear regression model is used to impute non-zero values.

#### **COUNT variable list;**

COUNT variables have non-negative integer values. A Poisson regression model is used to impute the missing values. The number of annual doctor visits is an example of a COUNT variable

#### **DROP variable list;**

Variables listed after the DROP keyword will be excluded from the imputation procedure and will not appear in the imputed data set.

#### **TRANSFER variable list;**

Variables listed after the TRANSFER keyword are carried over to the imputed data set, but are not imputed nor used as predictors in the imputation model. Transfer variables, however, can be used in the RESTRICT and BOUNDS statements (see below). ID is an example of a variable that you might want to treat as a transfer variable.

**DEFAULT variable type;**

**Variable type** can be Continuous, Categorical, Count, Mixed, Transfer or Drop. This keyword declares that by default all the variables in the data set should be treated as the **variable type**. The most efficient use of the DEFAULT statement is to declare the most numerous variable type in your data set as the default type, eliminating the need to type a long list of variables.

**Optional Statements****RESTRICT variable(logical expression);**

This command is used to restrict the imputation of a variable to those observations that satisfy the logical expression. For instance, suppose that the variable **Yrssmoke** indicates the number of years an individual smoked, and the variable **Smoke** takes the value 1 for a current smoker, 2 for a former smoker or 0 for someone who never smoked.

Then the declaration,

```
RESTRICT Yrssmoke (Smoke=1,2);
```

will impute **Yrssmoke** values only for current and former smokers. It will automatically set **Yrssmoke** equal to 0 for never smokers.

Restrictions on more than one variable may be combined as follows:

```
RESTRICT Yrssmoke(Smoke=1,2) Births(Gender=2) Income(Employed=1);
```

When the restriction is not met, the value of the restricted variable will be set to zero for continuous variables and one higher than the highest observed code for categorical variables.

**BOUNDS variable (logical expression);**

This keyword is useful for restricting the range of values to be imputed for a variable.

For example,

```
BOUNDS Yrssmoke (> 0, <= Age-12);
```

will ensure that the imputed values for **Yrssmoke** are between 0 and the individual's Age minus 12. Smoking is assumed not to begin before the age of 12.

Again, as in the RESTRICT statement more than one variable can be included in the BOUNDS statement.

For example,

```
BOUNDS Yrssmoke (>0, <= Age-12) Numcig(>0);
```

### **Model-Building Statements**

The following commands are useful in the specification of the imputation model.

#### **INTERACT variable\*variable;**

This keyword enables the users to specify interaction terms to be include in the imputation regression model.

```
INTERACT Income*Income, Age*Race;
```

In this example, the imputation model for all the variables will include a square term for Income and an interaction term of Age and Race.

### **STEPWISE REGRESSION**

#### **MAXPRED number; OR MAXPRED varlist2 (number);**

Specifies the maximum number of predictor variables to be included as predictors in the regression model. A step-wise regression procedure is used to select the best predictors subject to the maximum number. Setting MAXPRED to a small number of predictors will greatly reduce the computational time especially for a very large data sets but the imputations will not be fully conditional.

For example,

```
MAXPRED 5;
```

will include the five best predictor variables, the five making the largest contribution to the r-square.

You can also restrict the number of predictors for selected variables.

```
MAXPRED Income (7) Educ (3);
```

will limit the number of predictors of Income to the seven largest contributors to the r-square, while the number of predictors of Educ are limited to the three largest contributors. For other variables, all variables will be used as predictors.

**MINRSQD decimal;**

Specifies the minimum marginal r-squared for a stepwise regression. (Minimum initial marginal r-squared for a logistic regression, and minimum initial r-squares for any code being predicted for a polytomous regression.) This can reduce computation time. A small decimal number like 0.005 would build very large regression models whereas 0.25 will include a smaller number of predictors in the regression models. If neither MAXPRED nor MINRSQD is set then no stepwise regression will be preformed.

```
MINRSQD 0.01;
```

In this example, only variables with minimum additional r-square of 0.01 or higher will be included as predictors.

**MAXLOGI number;**

Specifies the maximum number of iterative algorithms to be performed in a logistic or multilogit regression model. The default is 50. This is useful if the Newton-Raphson algorithm used in producing maximum likelihood estimates does not converge after 50 iterations. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models. You can check whether you have such a non-convergence problem by inspecting the log file (e.g., mysetup.log).

**MINCODI decimal;**

Specifies the minimum proportional change in any regression coefficient to continue the logistic regression iteration process. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models.

**ITERATIONS number;**

Specifies the number of cycles you would like the imputation program to carry out. You can specify any number greater than or equal to 2. Current investigations show that about 10 cycles are sufficient for most imputations. You may want to experiment with several values and check the differences in the resulting analysis.

**MULTIPLES number;**

Indicates the number of imputations to be performed. By default only a single imputation is generated. Multiples and iterations determine  $p$  (see page 11). If multiples were specified as 5 and iterations as 10 then a total of 50 cycles will be performed. After every 10<sup>th</sup> cycle an imputed data set will be created.

(See section 3.4 for more information about multiple imputations.)

**PERTURB instruction;**

The keyword PERTURB followed by an instruction (COEF/SIR) allows the user to control perturbations of imputed values. By default the IMPUTE module will perturb model coefficients using a multivariate normal approximation of the posterior distribution and the predicted values using the appropriate regression model conditional on the perturbed coefficients. This is equivalent to using the COEF instruction. SIR uses the Sampling-Importance-Resampling algorithm to generate coefficients from the actual posterior

distribution of parameters in the logistic, polytomous and Poisson regression models (See Rubin 1987a, Raghunathan and Rubin 1988, Raghunathan 1994, Gelman, et. al 1995). This is appropriate in situations where normal approximation to the posterior distribution is not appropriate.

```
PERTURB Sir;
```

**SEED number;**

Specifies a seed for the random draws from the posterior predictive distribution. **Number** should be greater than zero. A zero seed will result in no perturbations of the predicted values or the regression coefficients. If the SEED keyword is missing from the setup file then the seed will be determined by your computer's internal clock.

**NOBS number;**

NOBS indicates the number of observations to be used in the analysis. By default all observations in the data set will be used. You might use NOBS to subset a large data set while testing your setup file.

**OFFSETS count variables (offset variable) ;**

This statement is used to specify an offsets variable when fitting a Poisson regression model.

For example,

```
OFFSETS Injuries(Years);
```

will fit a model predicting the number for injuries occurring per year.

**PRINT instruction;**

Indicates the printout desired. The options are STANDARD, DETAILS, COEF, and ALL.

For the IMPUTE procedure, the STANDARD and DETAILS keywords instruct *IVEware* to print the number and distribution of observed values, imputed values, and combined observed and imputed values for each variable.

The keyword COEF instructs IMPUTE to also print the unperturbed and perturbed coefficients for each iteration of each multiple imputation. When the ALL keyword is used, in addition to the above, the coefficient covariance matrix for each iteration of each multiple imputation is also printed.

IMPUTE also printouts a list of the variables used in the imputation model with columns indicating the number of observed cases and the number of imputed cases for each of the variables.

The third column of the variable list, labeled “double counted,” is to be used for diagnostic purposes. This entry should be zero. A non-zero entry indicates that the imputed value of a restricting variable has caused the observed value of a restricted variable to be set to the restricted value (zero for continuous variables, one higher than the highest observed code for categorical variables; see **RESTRICT** above). This usually indicates a mis-specification of the restriction or an inconsistency in the observed data. In either case, you need to run a data step before the imputation to check the appropriateness of the restriction or correct the data inconsistency.

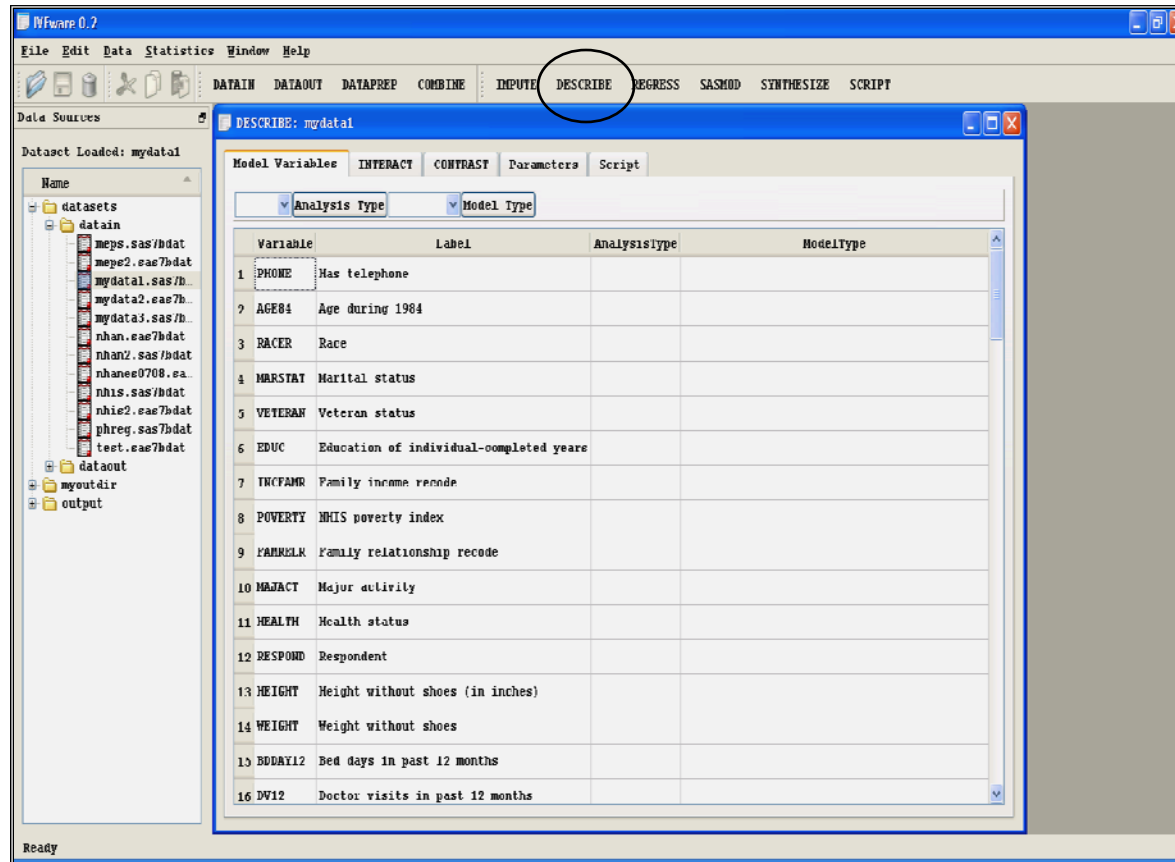
For example, if the variable **SMOKE**, indicating whether or not a respondent smokes, is missing and the variable **YRSMK**, indicating the number of years the respondent has smoked, is observed, then logically the respondent should be classified as a smoker. If **SMOKE** is not given a value indicating the respondent is a smoker in a SAS data step prior to imputation, the missing value could possibly be imputed to a nonsmoker value, causing **IMPUTE** to change the observed value for **YRSMK** to zero.

## **4. The Describe Procedure**

## Selecting the Describe Procedure

After loading a dataset, click on the DESCRIBE button. This will open the Model Variables window, listing all variables in the loaded dataset.

In this example, MYDATA1 was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).





## Variable Selection and Analysis Type

To perform a descriptive analysis of a variable (s), highlight the variable in the Model Variables window. Click the arrow on the dialog box to the left of the ANALYSIS TYPE button and select Table or Mean as your analysis type. Then click on the ANALYSIS TYPE button.

The screenshot shows the IVEware 0.2 software interface. The main window is titled 'DESCRIBE: mydata1' and has several tabs: 'Model Variables', 'INTERACT', 'CONTRAST', 'Parameters', and 'Script'. The 'Model Variables' tab is active, and the 'Analysis Type' dropdown menu is highlighted with a red circle. The 'Model Type' dropdown menu is also visible. The main window displays a table of variables with the following columns: 'table', 'label', 'Label', 'AnalysisType', and 'ModelType'. The table contains 16 rows of data, with the first row highlighted in blue.

table	label	Label	AnalysisType	ModelType
1	PHONE	Has telephone		
2	AGEFR4	Age during 1984		
3	RACER	Race		
4	MARSTAT	Marital status		
5	VETERAN	Veteran status		
6	EDUC	Education of individual completed years		
7	INCFAMR	Family income recode		
8	POVERTY	HHIS poverty index		
9	FAMRELK	Family relationship recode		
10	MAJACT	Major activity		
11	HEALTH	Health status		
12	RESPOND	Respondent		
13	HEIGHT	Height without shoes (in inches)		
14	WEIGHT	Weight without shoes		
15	BDDAY12	Bed days in past 12 months		
16	DV12	Doctor visits in past 12 months		

## Variable Selection and Analysis Type

After ANALYSIS TYPE is clicked, the selected type appears in the column headed “Analysis Type.” In the example, the means and standard errors will be calculated for the variables HEIGHT and WEIGHT.

The screenshot shows the IVEware 0.2 interface. The 'Data Sources' pane on the left lists various datasets, with 'mydata1' selected. The main window, titled 'DESCRIBE: mydata1', has tabs for 'Model Variables', 'INTERACT', 'CONTRAST', 'Parameters', and 'Script'. The 'Model Variables' tab is active, showing a table with columns for 'Variable', 'Label', 'AnalysisType', and 'ModelType'. The 'Analysis Type' dropdown is set to 'mean'. The table lists 16 variables, with 'HEIGHT' and 'WEIGHT' having 'mean' selected in the 'AnalysisType' column.

Variable	Label	AnalysisType	ModelType
1 PHONE	Has telephone		
2 AGE04	Age during 1904		
3 RACER	Race		
4 MARSTAT	Marital status		
5 VETERAN	Veteran status		
6 EDUC	Education of individual-completed years		
7 INCFAMR	Family income recode		
8 POVERTY	HHIS povcrty index		
9 FAMREL	Family relationship recode		
10 MAJACT	Major activity		
11 HEALTH	Health status		
12 RESPOND	Respondent		
13 HEIGHT	Height without shoes (in inches)	mean	
14 WEIGHT	Weight without shoes	mean	
15 BDDAY12	Bed days in past 12 months		
16 DV12	Doctor visits in past 12 months		

## Defining Model Type

To incorporate survey design variables in your analysis, highlight the design variable in the Model Variables window. Click the arrow on the dialog box to the left of **MODEL TYPE** button and select the appropriate design feature—stratum, cluster or weight. Then click on the MODEL TYPE button to the right of the dialogue box.

The screenshot shows the IVEware 0.2 interface with the 'DESCRIBE: mydata1' dialog box open. The 'Model Variables' tab is active, and the 'Model Type' dropdown menu is open, showing 'stratum' selected. The 'Model Variables' table is as follows:

Variable	stratum	cluster	weight	AnalysisType	ModelType
72 MOVED2	Moved since	cluster		interview	
73 DIFBATH?	Diff bathi	by	weight	ring, 1986	
74 DIFDRES2	Diff dressing,			1986	
75 DIFEAT2	Diff eating,			1986	
76 DIFGET2	Diff getting in/out of bed/chairs,			1986	
77 DIFWALK2	Diff walking,			1986	
78 DIFWHT?	Diff getting outside,			1986	
79 DIFILT2	Diff using the toilet,			1986	
80 NUMADL2R	Number of ADLs,			1986	
81 ADLHLP2R	HELP with ADLs, recode,			1986	
82 NUMIDL2R	Number of IADLs,			1986	
83 IDLHLP2R	Help with IADLs,			1986	
84 FNLWGT2	Final 1986 LSQA weight				
85 STRATUM					
86 PSU					
87 SEX					

## Defining Model Type

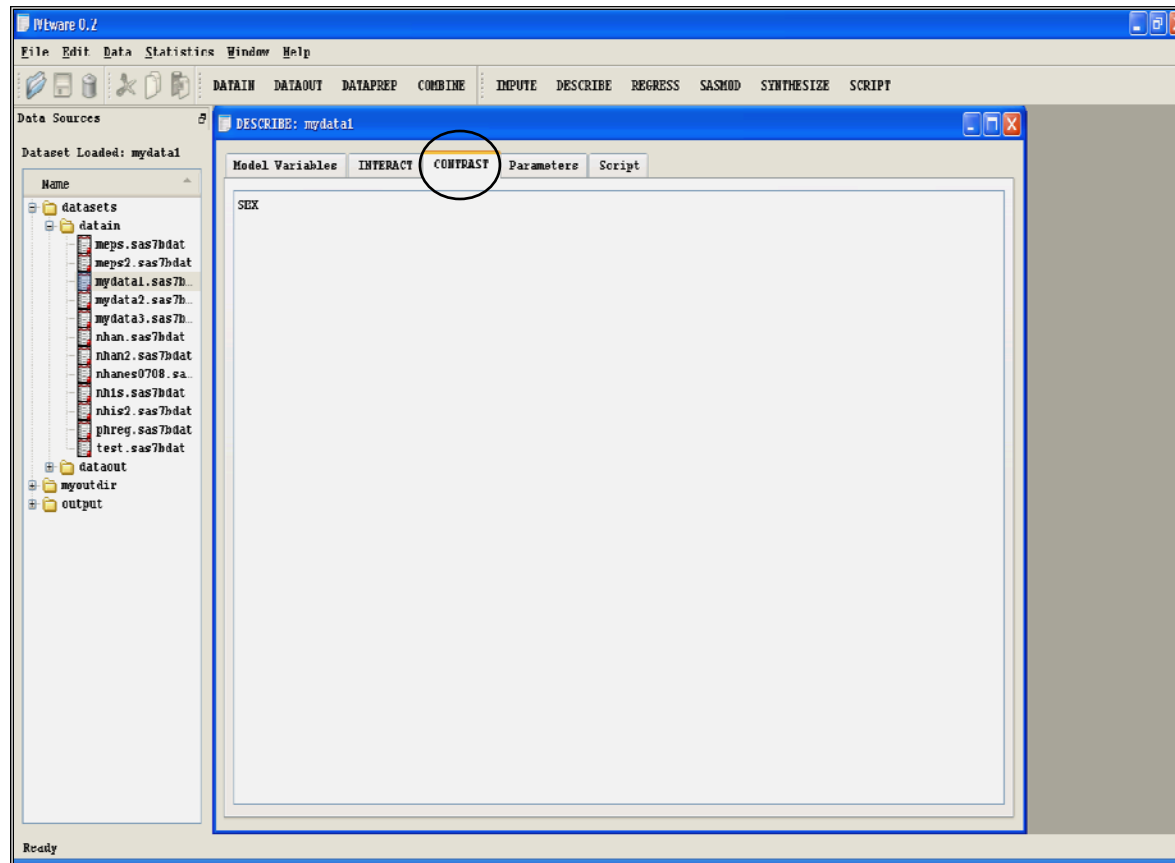
After MODEL TYPE is clicked, the selected design feature appears in the column headed “Model Type.” In the example, FNLWGT2 was assigned as the weight variable, STRATUM as the stratum variable, and PSU as the cluster variable.

The screenshot shows the IVEware 0.2 interface. The 'DESCRIBE: mydata1' window is open, displaying the 'Model Variables' tab. The table below shows the assignment of variables to Analysis Type, Model Type, and Cluster.

Variable	Label	AnalysisType	ModelType
72 MOVLP2	Moved since 1984 SUA interview		
73 DIFBATH2	Diff bathing or showering, 1986		
74 DIFDRES2	Diff dressing, 1986		
75 DIFEAT2	Diff eating, 1986		
76 DIFGET2	Diff getting in/amt of bed/chairs, 1986		
77 DIFWALK2	Diff walking, 1986		
78 DIFOUT2	Diff getting outside, 1986		
79 DIFILT2	Diff using the toilet, 1986		
80 NUMADL2R	Number of ADLs, 1986		
81 ADIHL2R	HFIP with ADLs, recode, 1986		
82 NUMIDL2R	Number of IADLs, 1986		
83 IDLHL2R	Help with IADLs, 1986		
84 FNLWGT2	Final 1986 LSQA weight	weight	
05 STRATUM			stratum
86 PSU			cluster
87 SEX			

## The Describe Contrast Window

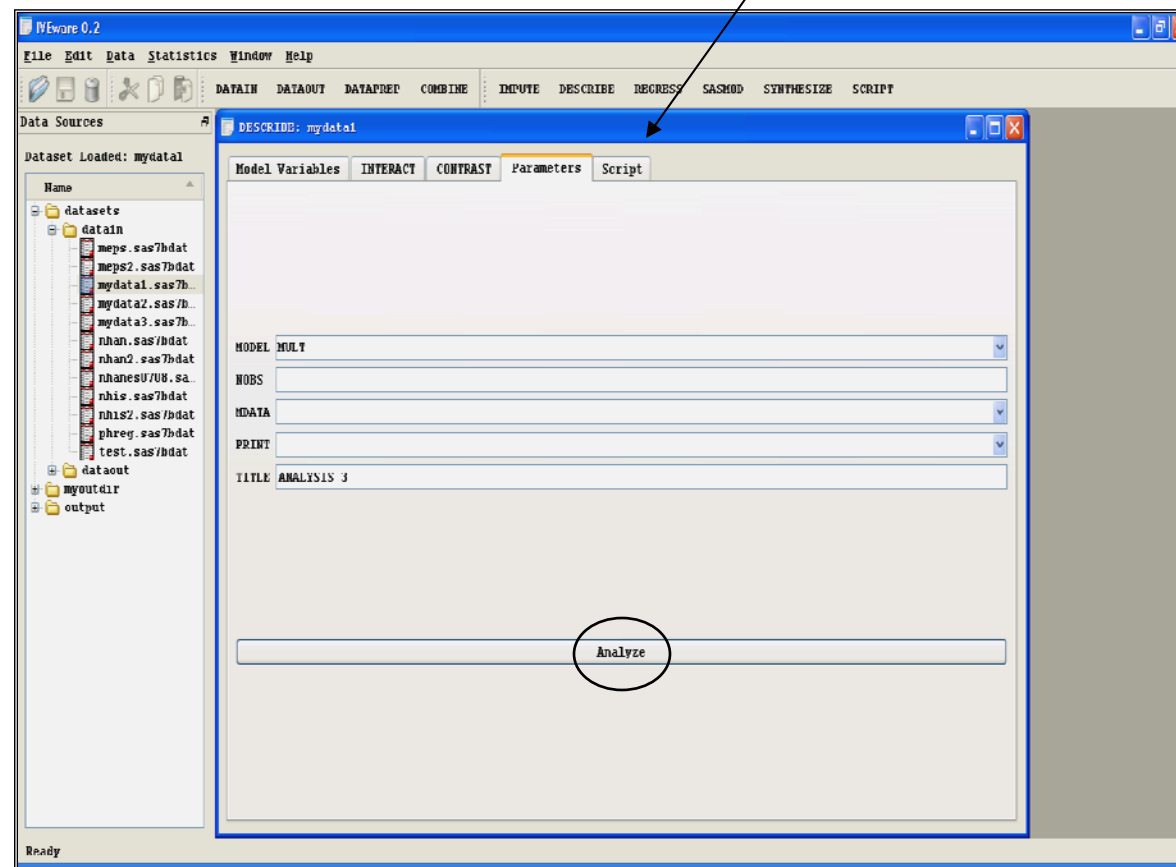
A Describe analysis can be further defined with a contrast statement. Click on the Contrast tab and type in the contrast variable. In the example, analysis results will be contrasted by respondent sex. Multiple contrasts can also be specified (i.e.; SEX RACER) as well as complex contrasts (i.e.; SEX\*RACER).



## Describe Parameters

Clicking on the Parameters tab opens the Describe parameter window. Enter the appropriate parameter value in the space to the right of the parameter name. In the example, the default method of variance estimation, MULT, has been retained and the analysis title “ANALYSIS 3” has been added.

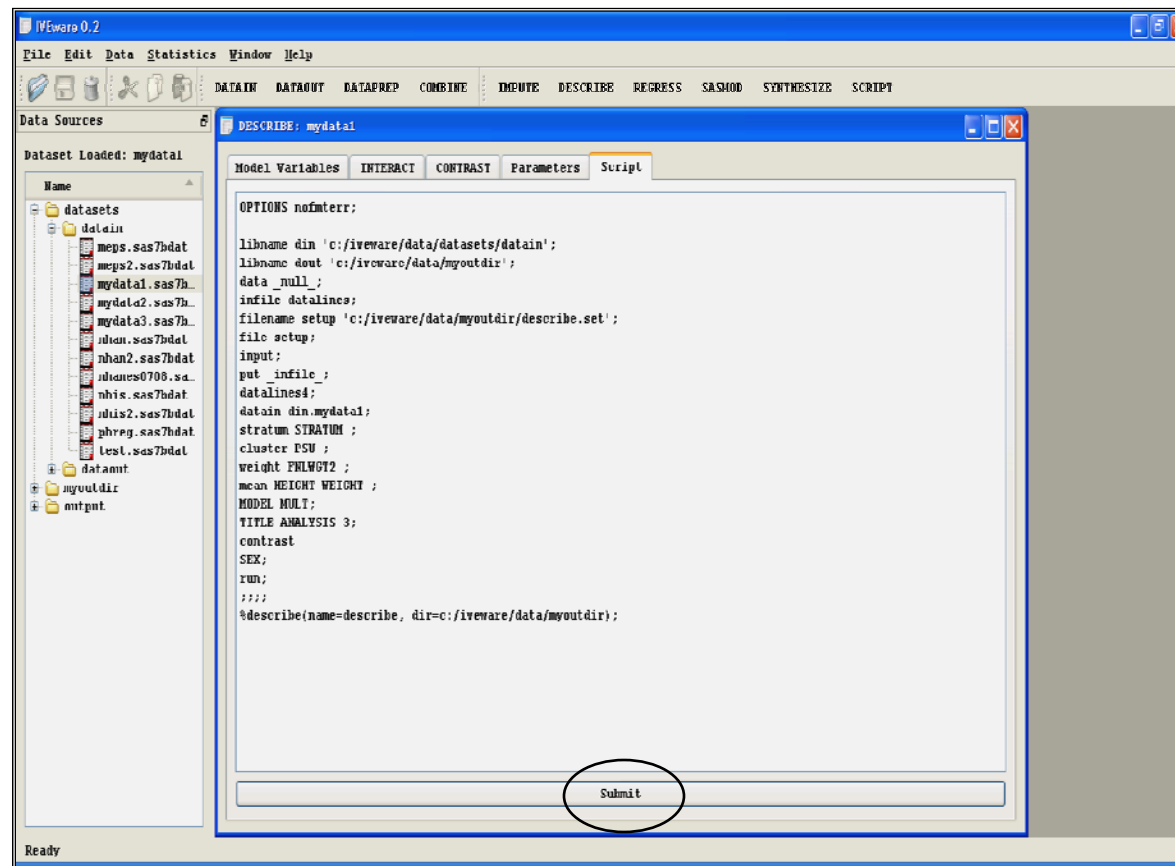
After you complete entering all parameters, click on the ANALYZE bar at the bottom of the window. This will generate the Describe script. The script can be viewed by clicking on the SCRIPT tab.



## The Describe Script Window

The Describe script contains instructions entered in the Model Variables, Contrast, and Parameter windows. The script can be modified by returning to those windows and entering changes. After entering changes you must once again click on the ANALYZE bar in Parameter window to update the script. You can also type script changes directly in the script window.

Submit your script for processing by clicking on the SUBMIT bar at the bottom of the Script window.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Describe procedure. Errors in the submitted script will be reported in the describe.log file. If the script was successful the Describe results can be found in describe.lst.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, describe.lst has been opened.

The screenshot displays the IVEware 0.2 interface. The main window shows the Describe procedure script with the following code:

```

OPTIONS noimterr;

libname din 'c:/iveware/data/datasets/datain';
libname dout 'c:/iveware/data/myoutdir';
data null;
infile datalines;
filename setup 'c:/iveware/data/myoutdir/describe.set';
file setup;
input;
put infile;
datalines;
datain din.mydata1;
stratum STRATUM;
cluster PSU;
weight FHLWG12;
mean HEIGHT WEIGHT;
MODEL MULT;
TITLE ANALYSIS 3;
contrast
SEX;
run;
:::;
%describe(name=describe, dir=c:/iveware/data/myoutdir);
  
```

A secondary window titled "describe.lst" displays the output for ANALYSIS 3:

```

Problem 1

          Degrees of Freedom
                108

Factor   Covariance of denominator
SEX      0.02877

Mean    Number of    Sum of    Weighted    Standard
HEIGHT Cases    Weights    Mean    Error
1844    6679993    68.58563    0.06865088

Lower    Upper    T Test    Prob > |T|
Bound    Bound
68.44955    68.72171    999.06123    0.00000

Unweighted    Bias    Design
Mean          -0.18178    Effect
68.46095
  
```

The interface also shows a file explorer on the left with the "output" folder expanded, highlighting "describe.lst". The "File" icon in the top-left toolbar is circled, indicating it was used to open the file.



## Glossary of Describe Commands

### **STRATUM variable name;**

**variable name** is the name of the stratum variable. No missing values are allowed for the stratum variable.

### **CLUSTER variable name;**

**variable name** is the Primary Sampling Unit (PSU) or Sampling Error Computing Unit (SECU) variable. No missing values are allowed for the cluster variable.

### **WEIGHT variable name;**

**variable name** is the sampling weight variable. Sampling weights are usually the product of selection, nonresponse adjustment and poststratification weights. No missing values are allowed for the weight variable.

### **MODEL method;**

MODEL indicates the variance estimation method to be used. **Mult** (Default) is useful when there are multiple PSUs within a stratum, **Pair** employs the paired selection method, and **Diff** employs the successive differences method. You can specify different methods for each stratum.

For example,

```
MODEL Pair(15,16,17) Diff(20,21,27);
```

will use paired differences for strata 15, 16, 17, the successive differences for strata 20, 21,27, and **Mult** for the rest.

### **TABLE variable list;**

This command will produce the weighted proportions and their standard errors for all levels of a variable(s).

```
TABLE Race;
```

Crosstabulations may be indicated with an asterisk, for example:

```
TABLE Race*Gender;
```

### **MEAN variable list;**

Means, standard errors, and design effects are calculated for the list of variables following the MEAN keyword.

For example,

```
MEAN BMI Age;
```

will compute the means of BMI and Age.

On the other hand,

```
MEAN Var1-Var20;
```

will compute the means of all the variables between the "locations" of Var1 and Var20 in the SAS data set.

**BY list;**

The BY keyword is used in conjunction with the TABLE or MEAN keyword. The analyses will be performed for each level of the variable(s) specified in the BY statement.

For instance,

```
TABLE Race;
  BY Gender;
```

will produce the weighted proportion of each Race category for each of the two levels of Gender.

If variable Agecat is age in 3 categories then

```
TABLE Race;
  BY Gender Agecat;
```

will produce weighted proportion of each Race category for each of the six combinations of Gender and Agecat.

**CONTRAST specifications;**

CONTRAST is used in conjunction with the MEAN keyword to compare or estimate linear combinations of cell means or proportions.

For example,

```
MEAN Income;
CONTRAST Race;
```

will produce all the pairwise comparisons of mean Income defined by Race. If Race has three categories then three pairwise comparisons will be produced.

```
MEAN Income;
CONTRAST Race*Gender;
```

will produce comparisons of Income means for all combinations of Race and Gender.

```
MEAN Income;
CONTRAST Race (.33 .33 .33);
```

will produce the average across the three categories of Race. (If Race has more than three levels then the above statement will produce an error message).

You can also specify complicated statements such as

```
MEAN Income;
CONTRAST Race(-1 0 1)*Gender(-1 1);
```

This can be useful in testing the significance of some preplanned contrasts in an ANOVA setting.

### **NOBS number;**

NOBS indicates the number of observations to be used in the analysis. By default all observations in the data set will be used. You might use NOBS to subset a large data set while testing your setup file.

### **MDATA instruction;**

The keyword MDATA followed by an instruction (STOP/IMPUTE/SKIP) indicates how missing data should be treated by the DESCRIBE module. If MDATA is not included in your setup, cases with missing data will be excluded from your analysis. This is equivalent to using the SKIP instruction.

```
MDATA STOP;
```

will cause the DESCRIBE module to stop if missing data are encountered in any analysis variables.

```
MDATA IMPUTE;
```

will impute missing data when used in conjunction with IMPUTE keywords.

### **PRINT instruction;**

Indicates the printout desired. The options are STANDARD (default) and DETAILS.

When a DESCRIBE procedure includes the IMPUTE missing-data option (see MDATA above) the DETAILS keyword instructs *IVEware* to print the number and distribution of observed values, imputed values, and combined observed and imputed values for each variable.

When a DESCRIBE procedure includes multiple imputations the DETAILS keyword instructs *IVEware* to print estimates and statistics for each imputed data set as well as combined estimates and statistics across the imputed data sets.

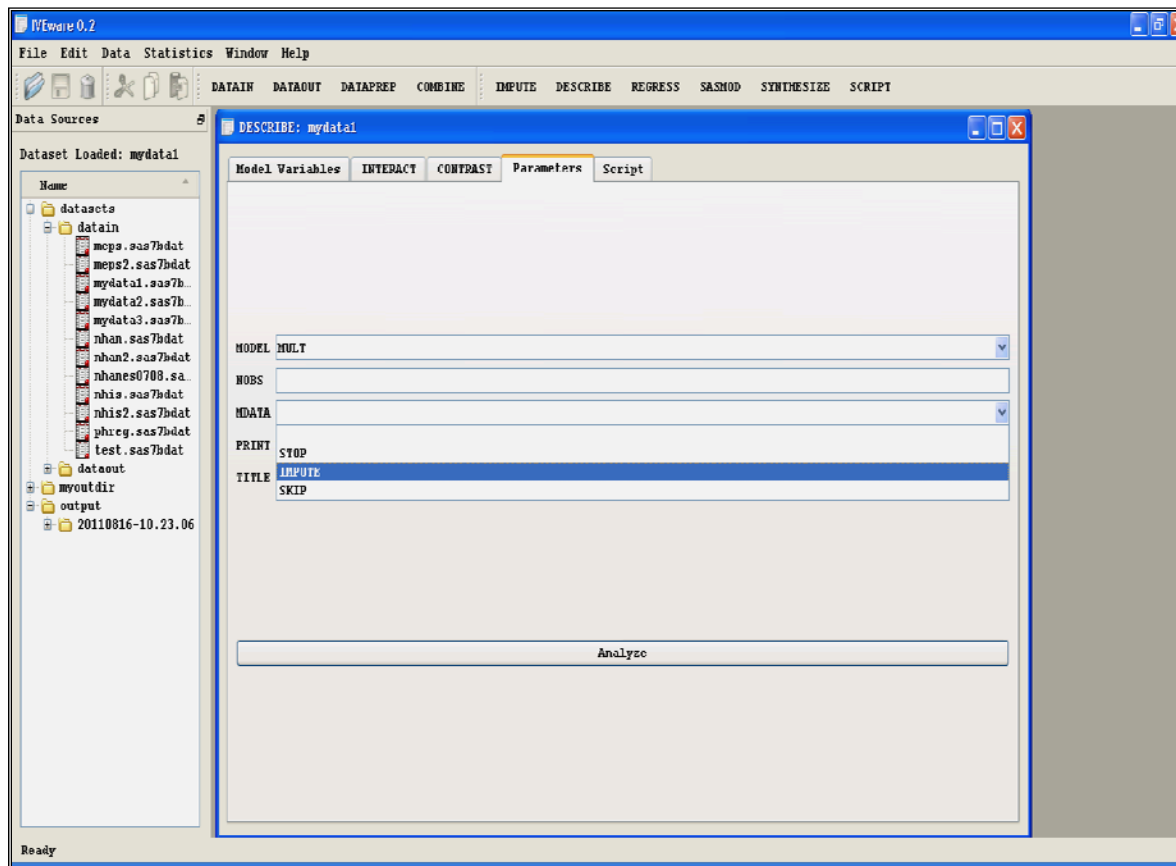
The STANDARD DESCRIBE printout does not include imputation results.

## **5. Describe and Impute Combined**

## Adding Impute to the Describe Procedure

If the data to be analyzed by DESCRIBE contain missing values you can, if you wish, incorporate IMPUTE into the DESCRIBE procedure. The data will be imputed prior to performing the DESCRIBE analysis. No imputed datasets will be outputted.

To incorporate IMPUTE, click on the MDATA parameter value box in the Describe Parameter window and select IMPUTE from the pull down menu.



## Adding Impute to the Describe Procedure

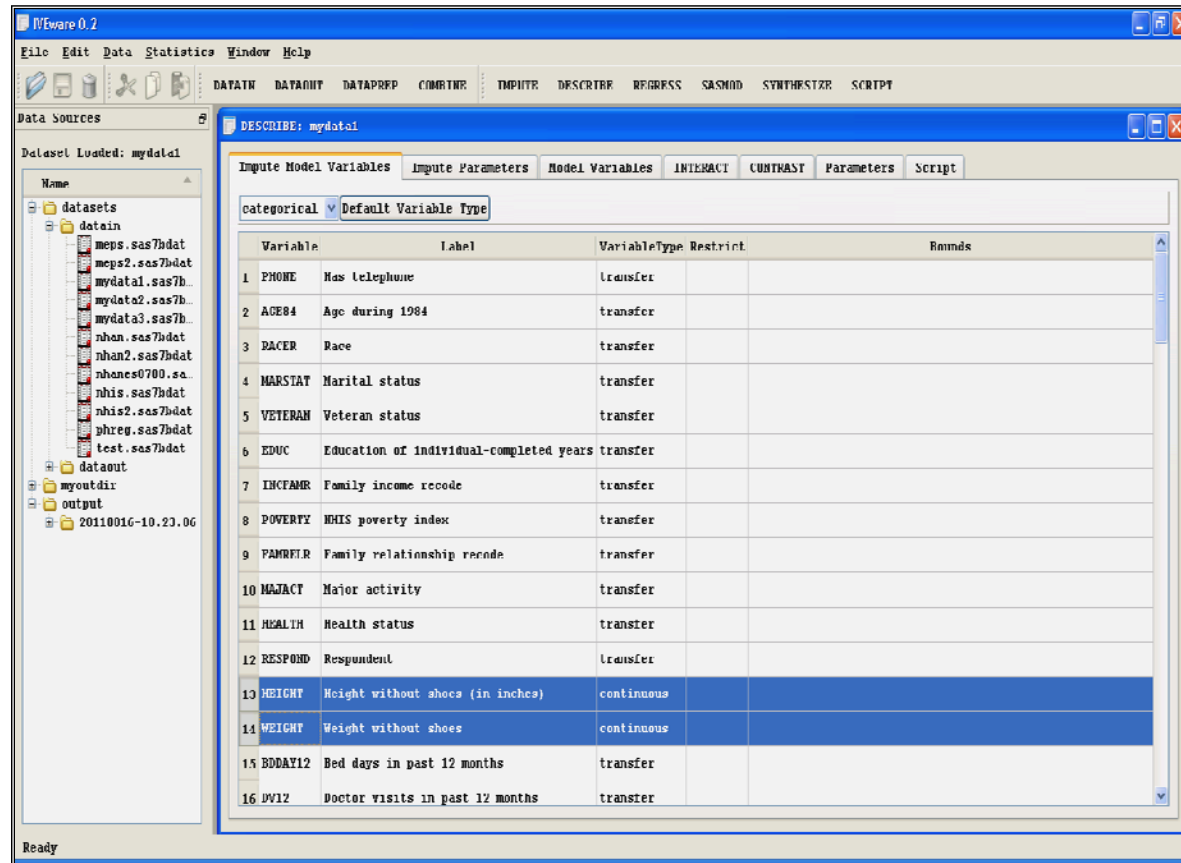
The DESCRIBE window will now show two new tabs—Impute Model Variables and Impute Parameters.

The screenshot shows the IVEware 0.2 application window. The main window is titled "DESCRIBE: mydata1" and contains a table of variables. The table has columns for Variable, Label, VariableType, Restrict, and Bounds. The table lists 16 variables, including PHONE, AGE84, RACER, MARSTAT, VETERAN, EDUC, INCFMR, PWERTY, FAMREL, MAJACT, HEALTH, RESPOND, HEIGHT, WEIGHT, SDDAY12, and DV12. The "Impute Model Variables" and "Impute Parameters" tabs are highlighted with arrows from the text above. The "Impute Model Variables" tab is currently selected.

Variable	Label	VariableType	Restrict	Bounds
1 PHONE	Has telephone			
2 AGE84	Age during 1984			
3 RACER	Race			
4 MARSTAT	Marital status			
5 VETERAN	Veteran status			
6 EDUC	Education of individual-completed years			
7 INCFMR	Family income recode			
8 PWERTY	WHIS poverty index			
9 FAMREL	Family relationship recode			
10 MAJACT	Major activity			
11 HEALTH	Health status			
12 RESPOND	Respondent			
13 HEIGHT	Height without shoes (in inches)			
14 WEIGHT	Weight without shoes			
15 SDDAY12	Bed days in past 12 months			
16 DV12	Doctor visits in past 12 months			

## Declaration and Treatment of Imputation Variables

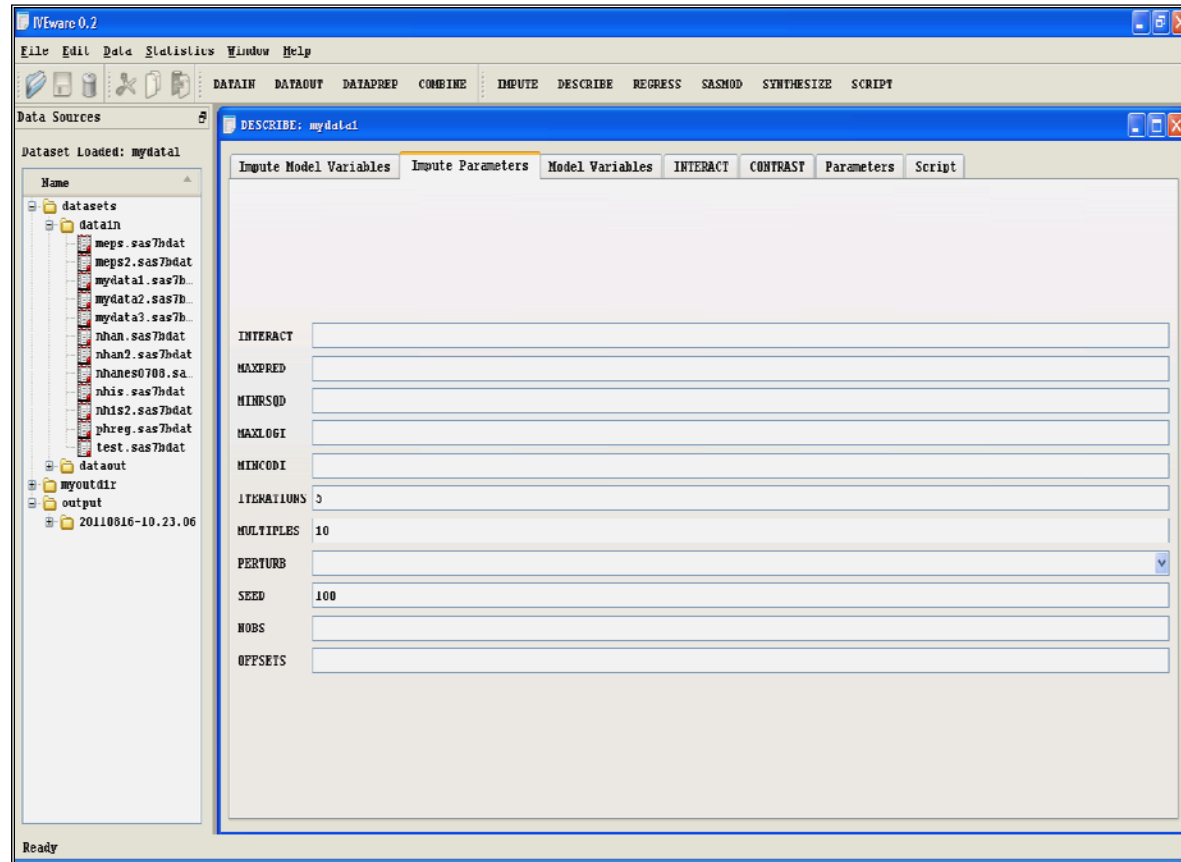
In the Impute Model Variables window you can declare variable type, restrict imputation variables, and apply value bounds to imputed variables. See The Impute Procedure (pages 11-27) for more details.





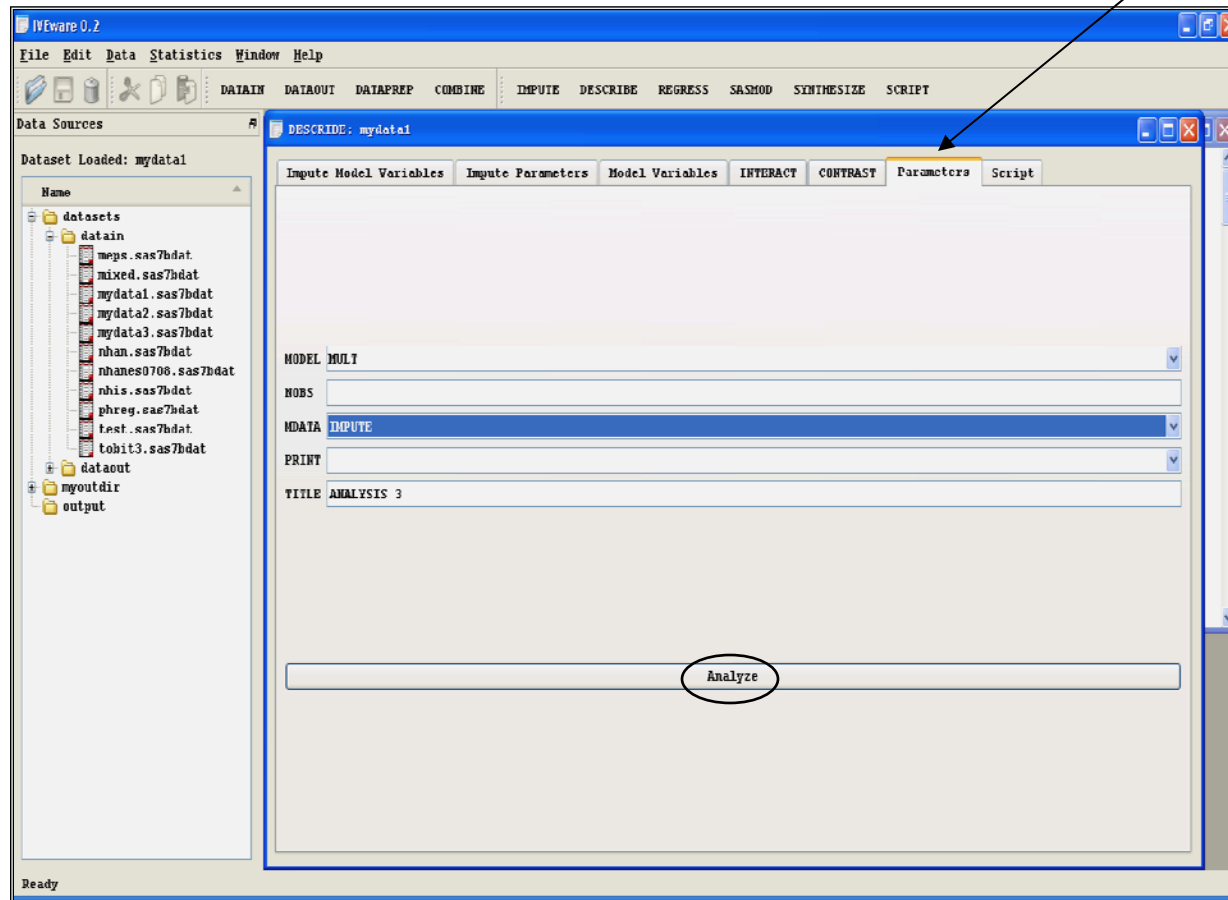
## Imputation Parameters

Imputation parameters are entered in the Impute Parameter Window. In the example, 10 multiple imputations with 5 iterations are requested. The starting seed is 100. See The Impute Procedure (pages 11-27) for more details.



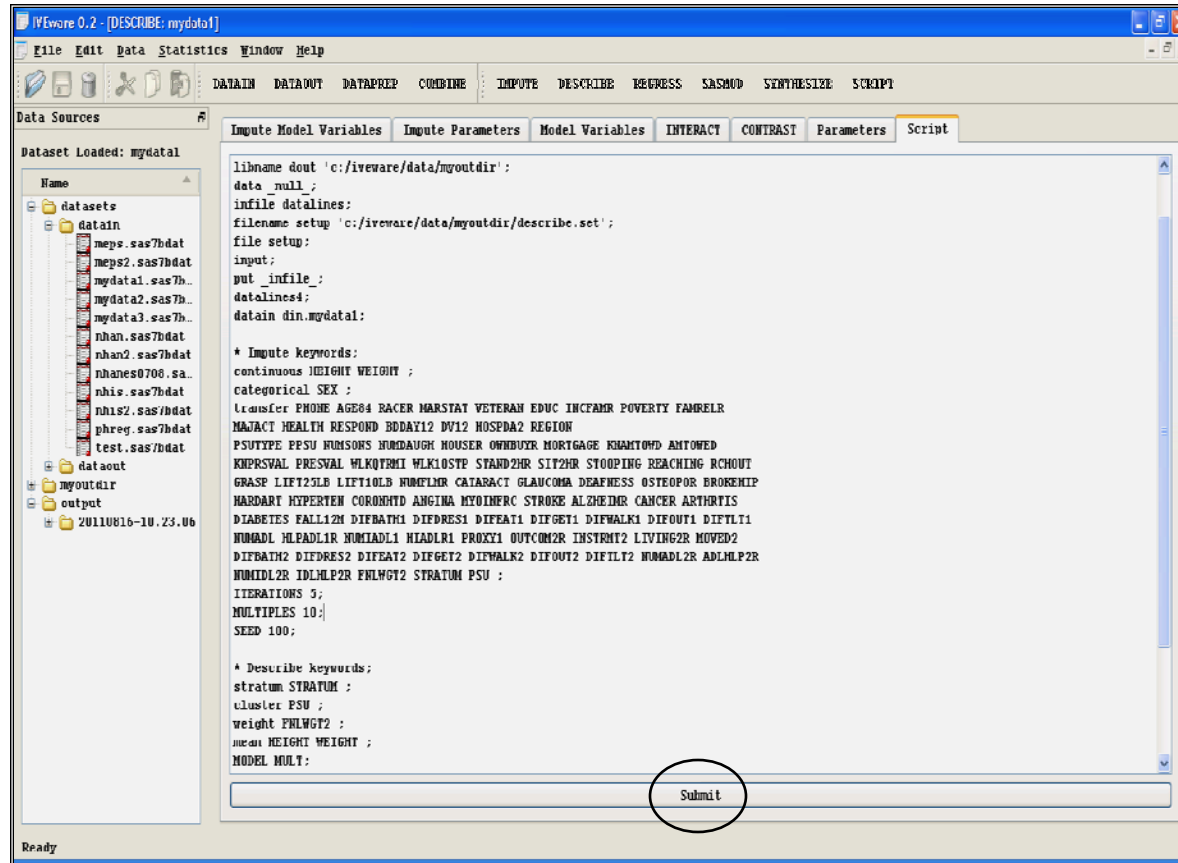
## Describe Parameters

After you complete entering the imputation parameters, return to the original DESCRIBE Parameters window and click on the ANALYZE bar at the bottom to update the Script with the new imputation instructions.



## The Describe Script with Imputation Instructions

After clicking on the Script tab, the script will now include the imputation instructions. Click the **SUBMIT** bar at the bottom of the window and the combined DESCRIBE and IMPUTE script will be submitted for processing.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Describe procedure. Errors in the submitted script will be reported in the describe.log file. If the script was successful the Describe results can be found in describe.lst. No imputed datasets will be outputted.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, describe.lst has been opened.

The screenshot shows the IVEware 0.7 interface. The main window displays the SAS script for the Describe procedure. The script includes the following code:

```

libname dout 'c:/iveware/data/myoutdir';
data _null_;
infile datalines;
filename setup 'c:/iveware/data/myoutdir/describe.';
file setup;
input;
put infile;
datalines4;
datain dln.mydata1;

* Impute keywords;
continuous HEIGHT WEIGHT ;
categorical SEX ;
transfer PHONE AGE84 RACER MARSTAT VETEDAN EDUC IM
HAWAII HEALTH RESPOND BDDAT12 DW12 HOSPAR2 REGION
PSUTYPE PPSU HUMSONS HUNDAUGH HOUSER OWNBUYR MORTG
EMPRVAL PRESVAL WLQTRM WLK10STP STAND2HR SITZHR
GRASP LIFT25LB LIFT10LB NUMFLMR CATARACT GLAUCOMA I
HANDART HYPERTEN CURUNHID ANGINA NYUINERC STROKE AL
DIABETES FALL12M DIFBATH1 DIFDRES1 DIFEAT1 DIFGET1
NUMADL MLPADL1R NUMIADL1 MIADLKI PROX11 UUIUMERK IM
DIFBATH2 DIFDRES2 DIFEAT2 DIFGET2 DIFWALK2 DIFOUT2
NUMLDL2R LDLHLP2R FHLMW12 STRATUM PSU ;
ITERATIONS 5;
MULTIPLES 10;
SEED 100;

* Describe keywords;
stratum STRATUM ;
cluster PSU ;
weight FHLMW12 ;

```

The output window shows the results for the variable HEIGHT:

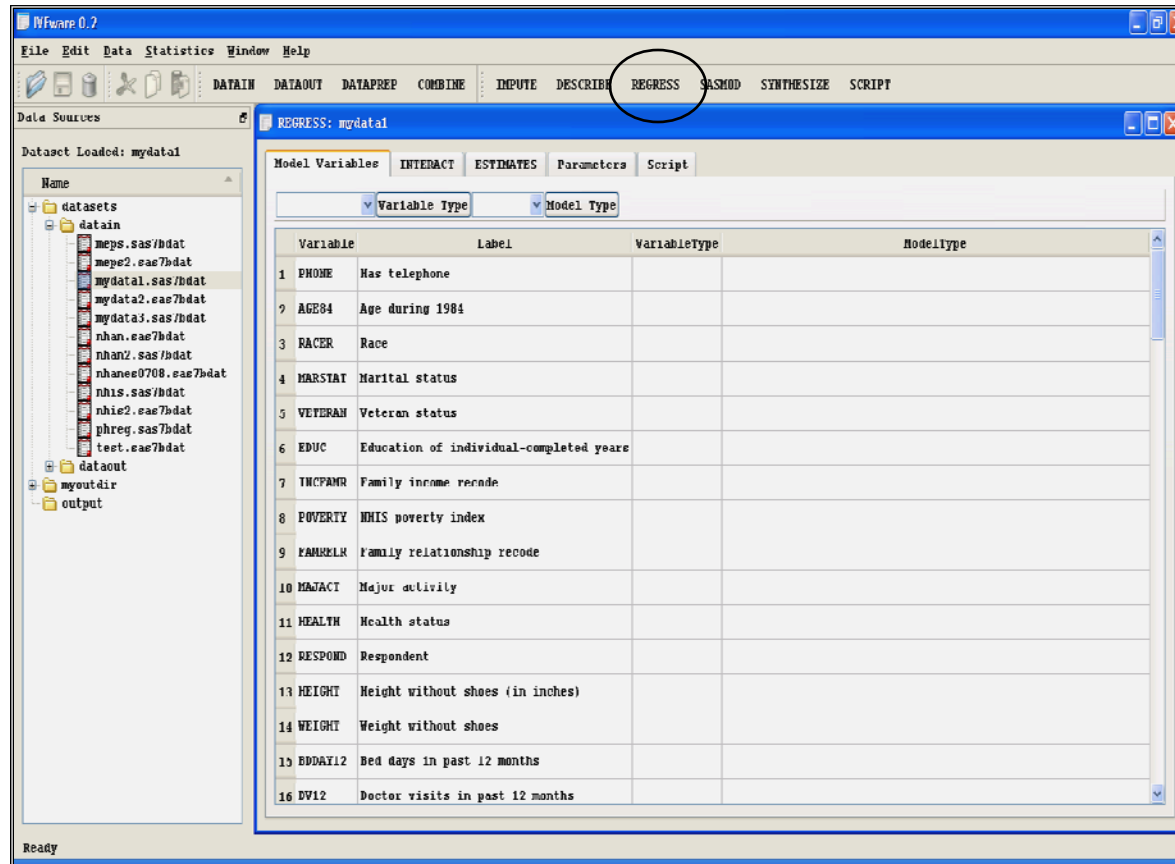
Mean	Number of Cases	Sum of Weights	Weighted Mean	Standard Error
HEIGHT	1856	6710914	68.5848	0.06845795
	Lower Bound	Upper Bound	T Test	Prob >  T
	68.45046	68.71914	1001.85301	0.00000
	Unweighted Mean	Bias	Design Effect	
	68.4599	-0.18211	0.99712	
Factor	Covariance of denominator			
SEX	0.02015			
	Lower Bound	Upper Bound	T Test	Prob >  T
HEIGHT	3295	1.062395e+007	63.11606	0.0527995
	63.01325	63.22047	1195.40633	0.00000

## **6. The Regress Procedure**

## Selecting the Regress Procedure

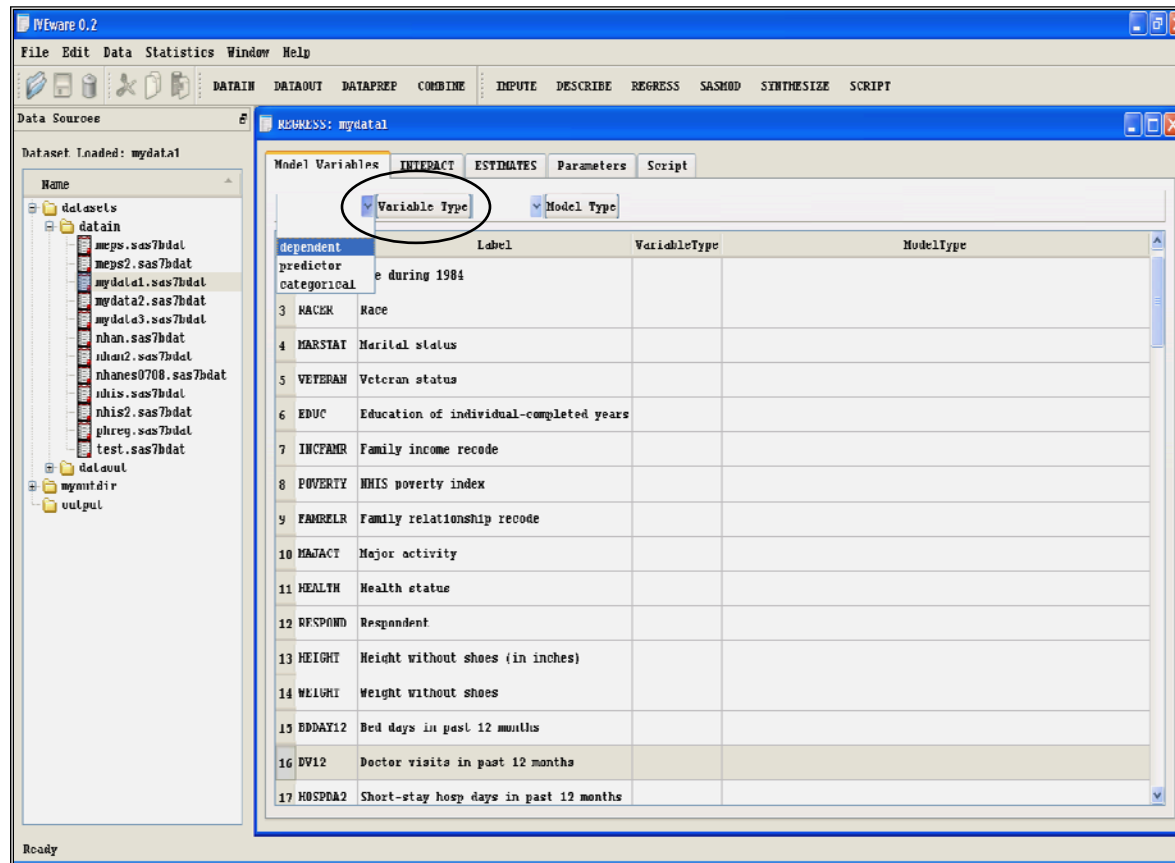
After loading a dataset, click on the REGRESS button. This will open the Model Variables window, listing all variables in the loaded dataset.

In this example, MYDATA1 was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).



## Variable Selection and Model Type

To select a variable (s) to be included in your regression model, highlight the variable name, click the arrow on the dialogue box to the left of the VARIABLE TYPE button and choose the variable type—Dependent, Predictor or Categorical. Then click on the VARIABLE TYPE button. In the example, DV12 is selected as the model's dependent variable.



The screenshot shows the IVEware 0.2 interface with the 'REGRESS: mydata1' window open. The 'Model Variables' tab is active, and the 'Variable Type' dropdown menu is open, showing options: dependent, predictor, and categorical. The 'Model Type' dropdown is set to 'dependent'. The table below lists the variables and their assigned types.

Variable	Label	VariableType	ModelType
dependent			
predictor			
categorical	e during 1984		
3	RACE	Race	
4	MARSTAT	Marital status	
5	VETERAN	Veteran status	
6	EDUC	Education of individual-completed years	
7	INCFAMR	Family income recode	
8	POVERTY	HHIS poverty index	
9	FAMREL	Family relationship recode	
10	MAJACT	Major activity	
11	HEALTH	Health status	
12	RFSPOW	Respondent	
13	HEIGHT	Height without shoes (in inches)	
14	WEIGHT	Weight without shoes	
15	BDAYS12	Bed days in past 12 months	
16	DV12	Doctor visits in past 12 months	
17	HOSPOA2	Short-stay hosp days in past 12 months	

## Categorical Predictors

Categorical predictors need to be explicitly defined so that *IVEware* can create dummy variables. Highlight the variable name, click on CATEGORICAL in the dialogue box, and then click on the VARIABLE TYPE button. In the example, the variable HEALTH was defined as a categorical predictor.

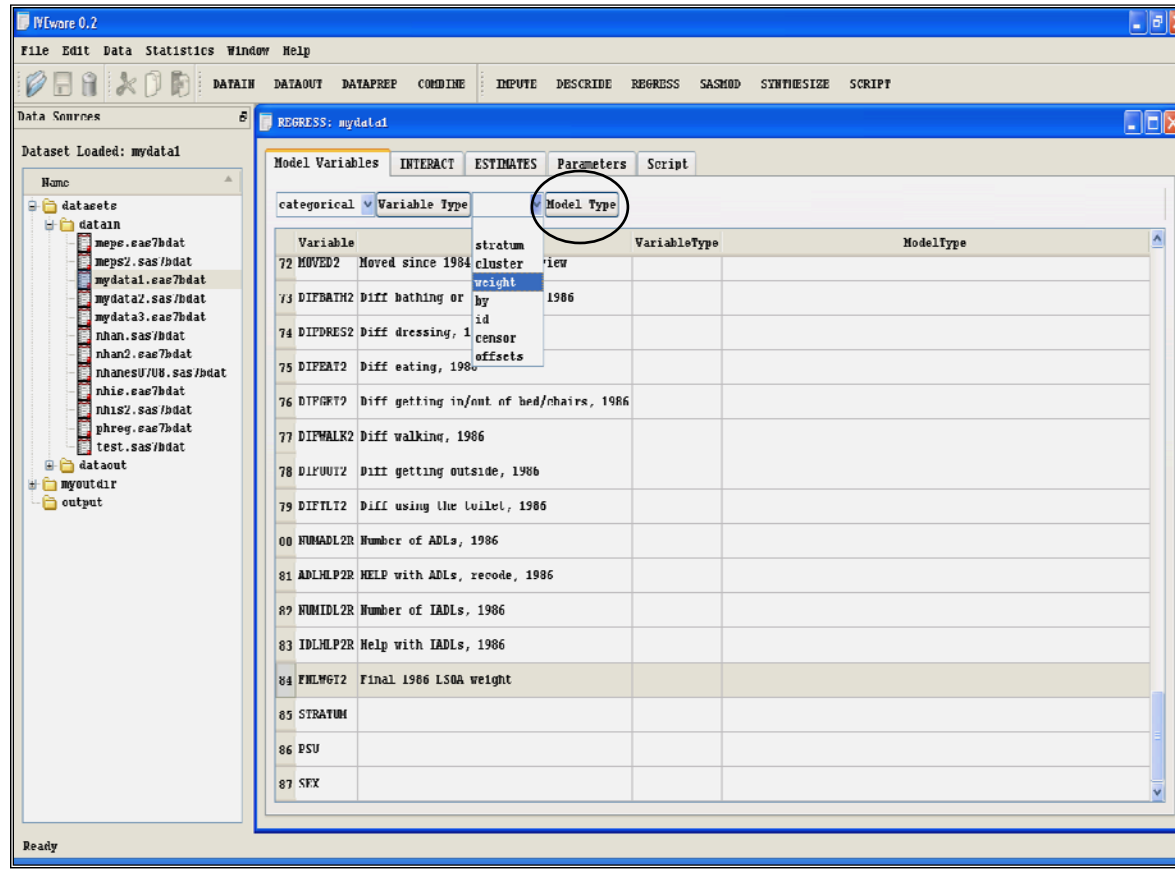
The screenshot shows the IVEware 0.2 interface with the 'mydata1' dataset loaded. The 'INTERACT' tab is selected, and the 'Variable Type' dropdown menu is open, showing 'categorical' as the selected option. The main table lists variables with their labels and types. The 'HEALTH' variable is highlighted in blue, and its type is set to 'categorical'.

Variable	Label	VariableType	ModelType
2 AGE84	Age during 1984	predictor	
3 RACER	Race		
4 MARSTAT	Marital status		
5 VETERAN	Veteran status		
6 EDUC	Education of individual-completed years	predictor	
7 INCFAMR	Family income recode		
8 POVERTY	HHIS poverty index		
9 FAMREL	Family relationship recode		
10 MAJACT	Major activity		
11 HEALTH	Health etatus	categorical	
12 RESPOND	Respondent		
13 HEIGHT	Height without shoes (in inches)		
14 WEIGHT	Weight without shoes		
15 BDDAY12	Bed days in past 12 months		
16 DV12	Doctor visits in past 12 months	dependent	
17 HOSPOA2	Short-stay hosp days in past 12 months		



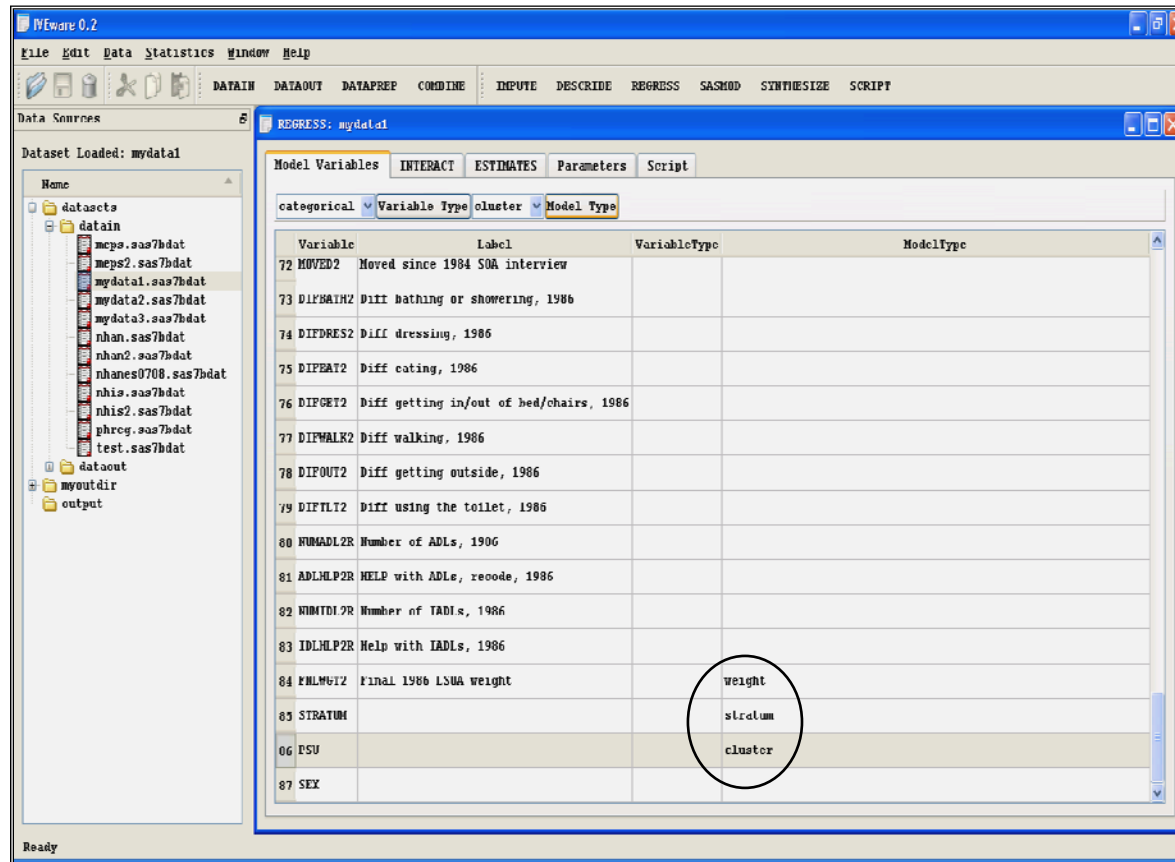
## Defining Model Type

To incorporate survey design variables in your analysis, highlight the design variable in the Model Variables window. Click the arrow on the dialog box to the left of the **MODEL TYPE** button and select the appropriate design feature—stratum, cluster or weight. Then click on the MODEL TYPE button.



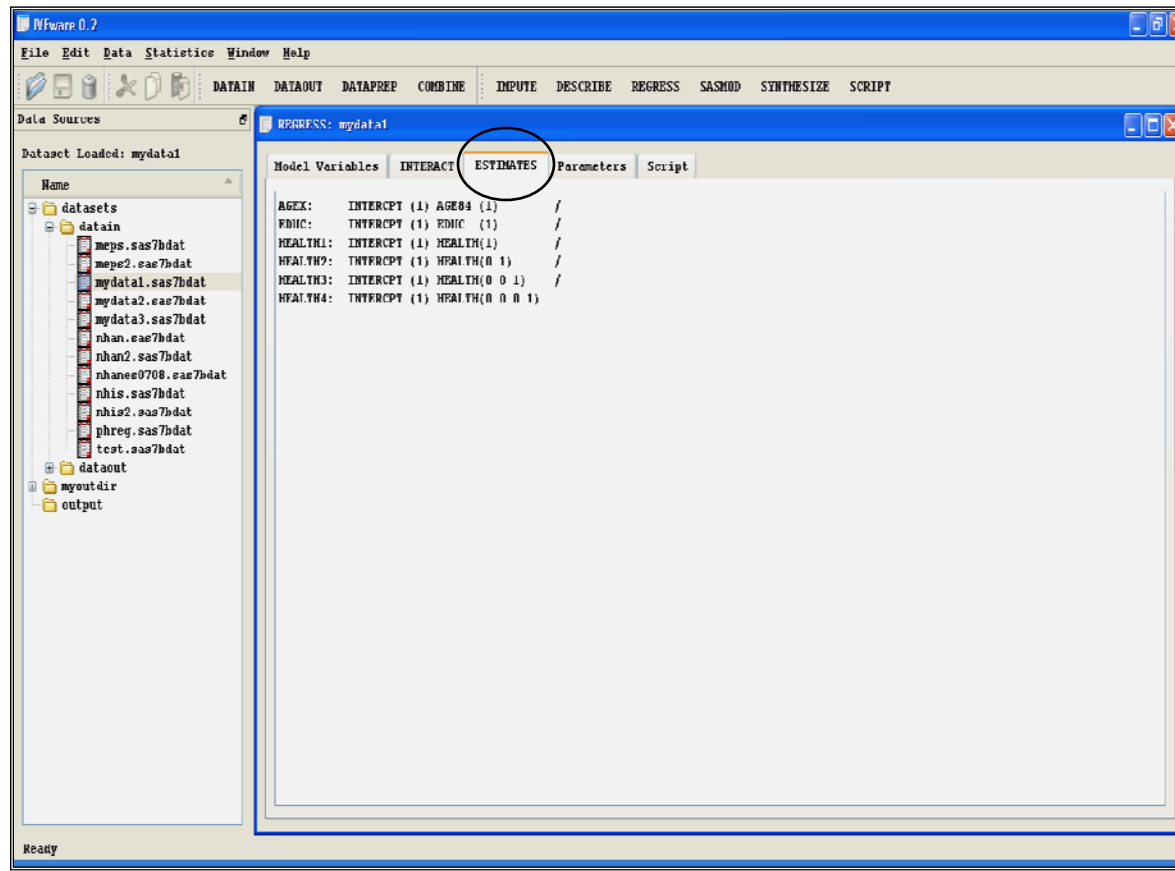
## Defining Model Type

After MODEL TYPE is clicked, the selected design feature appears in the column headed “Model Type.” In the example, FNLWGT2 was assigned as the weight variable, STRATUM as the stratum variable, and PSU as the cluster variable.



## The Regress Estimate Window

To estimate values of the dependent variable for specific predictors, click the Estimates tab and directly type the estimate statements into the opened window.

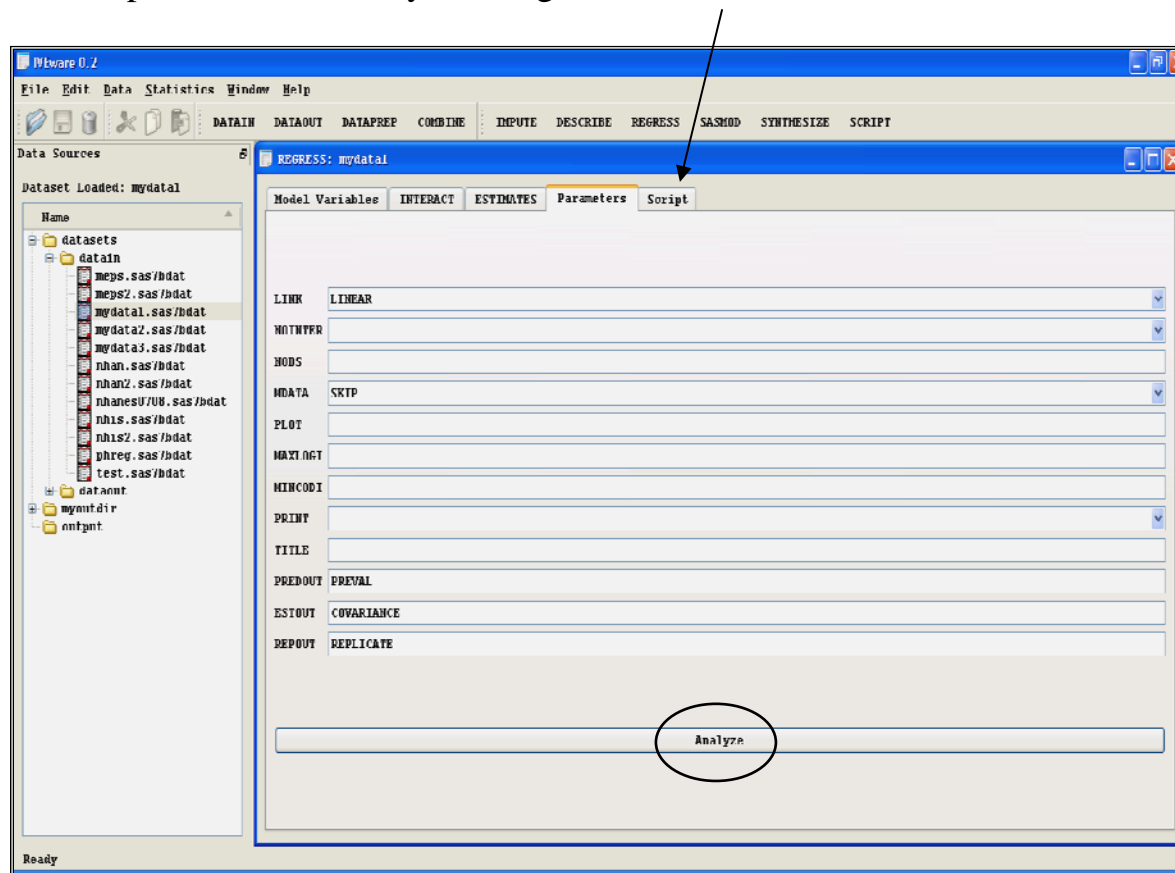


## Regress Parameters

Clicking on the Parameters tab opens the Regress parameter window. Enter the appropriate parameter value in the space to the right of the parameter name.

In the example, the defaults for LINK (LINEAR) and MDATA (SKIP) have been retained. The values for PREDOUT, ESTOUT, and REPOUT are the output file names that will include predicted values, estimates and covariances, and estimates for sampling replicates respectively.

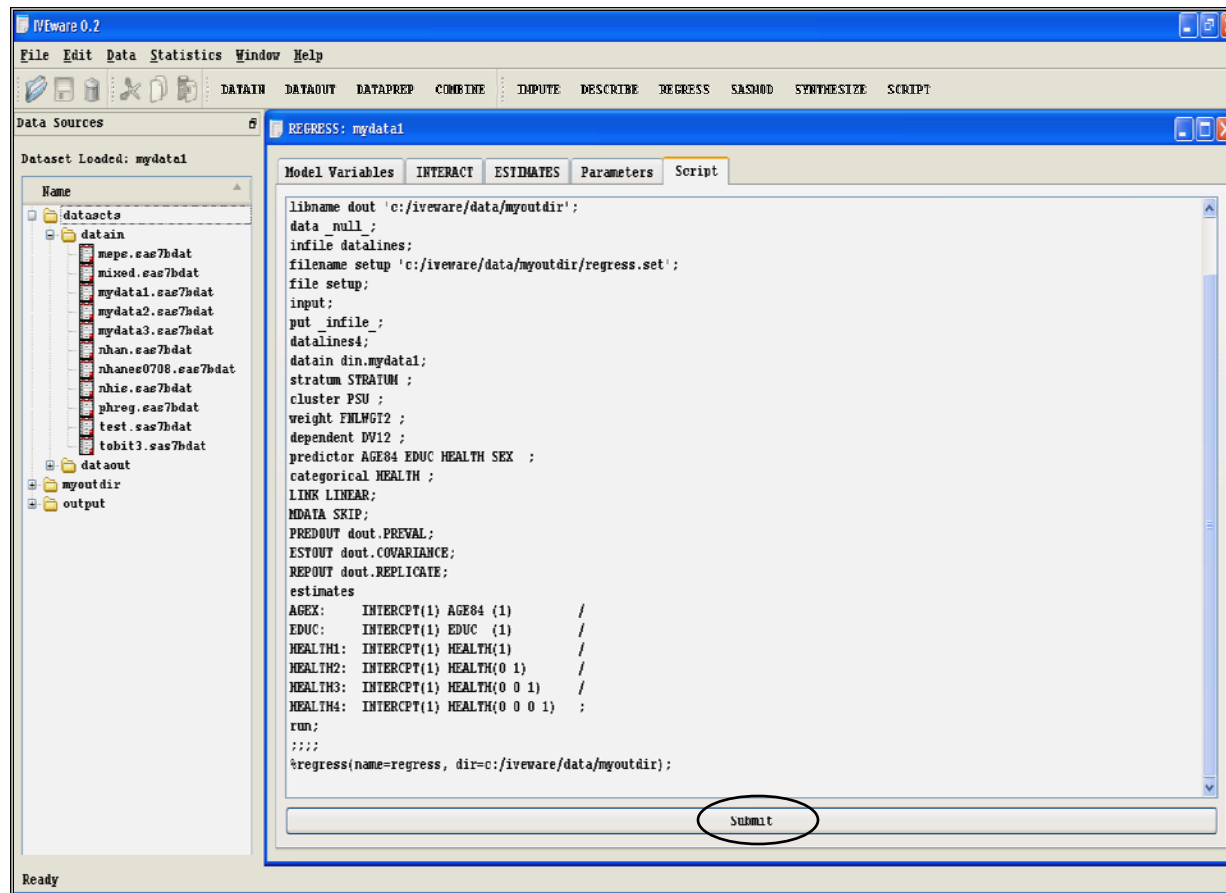
After you complete entering all parameters, click on the ANALYZE bar at the bottom of the window. This will generate the Regress script. The script can be viewed by clicking on the SCRIPT tab.



## The Regress Script Window

The Regress script contains instructions entered in the Model Variables, Estimate, and Parameter windows. The script can be modified by returning to those windows and entering changes. After entering changes you must once again click on the ANALYZE bar in Parameter window to update the script. You can also type script changes directly in the script window.

Submit your script for processing by clicking on the SUBMIT bar at the bottom of the Script window.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Regress procedure. Errors in the submitted script will be reported in the regress.log file. If the script was successful the Regress results can be found in regress.lst.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, regress.lst has been opened.

The diagnostic files are also included in the OUTPUT folder. The example script, calling for three diagnostic files, outputted PREDVAL, COVARIANCE and REPLICATE. The contents of these files can be view in SAS outside the *IVEware* environment.

The screenshot shows the IVEware 0.2 interface with the 'REGRESS: mydata1' window. The 'Script' tab is selected, showing the following SAS code:

```

libname dout 'c:\iveware\data\myoutdir';
data null;
infile datalines;
filename setup 'c:\iveware\data\myoutdir\regress.lst';
file setup;
input;
put infile;
datalines4;
doutin din.mydata1;
stratum STRATUM;
cluster PSU;
weight FHLWGT2;
dependent DV12;
predictor AGE84 EDUC HEALTH SEX;
categorical HEALTH;
LINK LINEAR;
NDATA SKIP;
PREDOUT dout.PREVAL;
ESTOUT dout.COVARIANCE;
REPOUT dout.REPLICATE;
estimates
AGE84 INTERCT(1) AGE84 (1) /
EDUC INTERCT(1) EDUC (1) /
HEALTH1 INTERCT(1) HEALTH(1) /
HEALTH2 INTERCT(1) HEALTH(0 1) /
HEALTH3 INTERCT(1) HEALTH(0 0 1) /
HEALTH4 INTERCT(1) HEALTH(0 0 0 1) /
run;
****
%regress(name=regress, dir=c:\iveware\data\myoutdir);

```

The 'regress.lst' window displays the following output:

Variable	Estimate	95% Confidence Interval	
		Lower	Upper
Intercept	9.6705505	4.3071007	14.9699104
AGE84	0.0242635	0.0256415	0.0741685
EDUC	0.1172107	-0.4372412	0.2717257
HEALTH.1	-9.3427188	-11.6175119	-7.0669757
HEALTH.2	-9.1956046	-11.1006273	-7.2905819
HEALTH.3	7.7243830	9.9992129	5.4495531
HEALTH.4	-5.4633127	-7.3390457	-3.5875797
SFX	0.1693307	-0.8818671	1.7123285

Below the regression results, there is a section for SRS (Simple Random Sampling) statistics:

Variable	Design Effect	SRS Estimate	% Diff SRS v Est
Intercept	0.86030	9.9872262	3.18919
AGE84	0.53663	0.0093774	-61.33179
EDUC	1.92499	0.1289522	9.98921
HEALTH.1	2.09469	-9.1466473	-2.09312
HEALTH.2	1.67782	-8.9212334	-2.98372

The interface also shows a 'Data Sources' panel on the left with a tree view of datasets, and a 'Submit' button at the bottom of the main window.

## Glossary of Regress Commands

### Required or Standard Statements

#### **DEPENDENT variable name;**

This specifies the name of the dependent variable in the regression model. Dependent variables are assumed to be continuous unless the CATEGORICAL keyword is included in the setup file (see below).

#### **PREDICTOR variable list;**

This specifies the right hand side of the regression model. Predictor variables are assumed to be continuous unless they are defined as CATEGORICAL (see below). Interaction terms can be specified by using the “\*” notation.

For example,

```
PREDICTOR Income Age Income*Age;
```

#### **LINK model;**

LINK defines the type of regression model to be fit. Specify **Linear** for fitting a multiple linear regression model, **Logistic** for fitting a logistic (binary) or generalized logistic (polytomous) regression model, **Log** for fitting a Poisson regression model for a count variable, **Tobit** for fitting a tobit model or **Phreg** for fitting Proportional Hazards model (Cox model).

#### **RUN;**

This should be the last statement in the setup file.

### Optional Statements

#### **STRATUM variable name;**

**variable name** is the name of the stratum variable. No missing values are allowed for the stratum variable.

#### **CLUSTER variable name;**

**variable name** is the Primary Sampling Unit (PSU) or Sampling Error Computing Unit (SECU) variable. No missing values are allowed for the cluster variable.

#### **WEIGHT variable name;**

**variable name** is the survey weight variable. Survey weights are usually the product of selection, nonresponse adjustment and poststratification weights. No missing values are allowed for the weight variable.

**NOTES:**

1. If the STRATUM, CLUSTER and WEIGHT variable are not specified then a simple random sample analysis will be performed.
2. If a design based analysis involves only a WEIGHT variable and no STRATUM or CLUSTER variable then a pseudo stratification variable and a pseudo cluster variable should be used. When using pseudo variables, all observations in the data set should have the same value for the pseudo STRATUM variable (e.g., 1), while each observation should have a unique value on the pseudo CLUSTER variable (e.g., observation ID number or SAS system variable \_N\_). The pseudo variables should be created in a SAS data step prior to performing the analysis. See the Appendix for an example data step creating pseudo stratification and pseudo cluster variables. The inclusion of pseudo variables will increase the time REGRESS needs for analysis.

**CENSOR variable name (number);**

**variable name** is a censoring variable, and **number** is the code indicating censoring. If the number is omitted then by default 1 will be considered as the code indicating censoring. The Censor statement is required if the **LINK** is specified as **Phreg**.

For example,

```
LINK           Phreg;
DEPENDENT     Survivaltime;
CENSOR        Died (0);
```

In this example, respondent survival time is predicted censoring on whether or not the respondent died.

**CATEGORICAL variable list;**

declares that the listed variables are to be treated as categorical. If a variable with  $k$  categories is listed on the CATEGORICAL and PREDICTOR statement then  $k-1$  predictors (dummies) will be included in the regression model. The category with the highest code value will be the reference category.

**OFFSETS count variable(offset variable);**

This statement is used to specify an offsets variable when fitting a Poisson regression model.

For example,

```
OFFSETS Injuries(Years);
```

will fit a model predicting the number for injuries occurring per year.



**ID variable name;**

Specifies the variable to be used as the unique subject identifier. This allows for linking the PREDOUT file (see below) created by the REGRESS module to other files.

**NOINTER;**

This keyword will fit regression models without the intercept term.

**ESTIMATES label: specification;**

This is useful for estimating values of the dependent variable for a specific set of covariates or testing hypotheses involving the estimated regression coefficients.

For example, suppose that the following regression model is fit:

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3$$

If we are interested in predicting  $Y$  when  $x_1 = 1, x_2 = 2$  and  $x_3 = 0$  then we can obtain the predicted value and the 95% confidence interval by using the following statement:

```
ESTIMATES   Mylabel : Intercept (1) X1(1) X2(2);
```

Several estimates can be requested by separating them with “/” .

```
ESTIMATES   Mylabel1: Intercept (1) X1(1) X2(2) /
            Mylabel2: Intercept (1) X1(1) X3(1) /
            Mylabel3: Intercept (1) X2(1) X3(1) ;
```

**BY variable list;**

The regression analysis will be performed for each level of the variable(s) specified in the BY statement.

For instance,

```
BY Gender;
```

will produce regressions for each of the two levels of Gender.

If the variable Agecat is age in 3 categories then

```
BY Gender Agecat;
```

will produce regressions for each of the six combinations of Gender and Agecat.

**NOBS number;**

NOBS indicates the number of observations to be used in the analysis. By default all observations in the data set will be used. You might use NOBS to subset a large data set while testing your setup file.

**MDATA instruction;**

The keyword MDATA followed by an instruction (STOP/IMPUTE/SKIP) indicates how missing data should be treated by the REGRESS module. If MDATA is not included in your setup cases with missing data for model variables will be excluded from the regression. This is equivalent to using the SKIP instruction.

MDATA Stop;

will cause the REGRESS module to stop if missing data are encountered for variables in the regression model.

MDATA Impute;

will impute missing data when used in conjunction with IMPUTE keywords. See section 5.4 for more on combining IMPUTE and REGRESS functions.

**PLOT libname.filename;**

This keyword creates a series of diagnostic plots including residual, leverage, influence and normal probability plots. The plots will be stored in the file name specified after the PLOT keyword.

**MAXLOGI number;**

Specifies the maximum number of iterative algorithms to be performed in a logistic or multilogit regression model. The default is 50. This is useful if the Newton-Raphson algorithm used in producing maximum likelihood estimates does not converge after 50 iterations. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models. You can check whether you have a non-convergence problem by inspecting the log file (e.g.,mysetup.log).

**MINCODI decimal;**

Specifies the minimum proportional change in any regression coefficient to continue the logistic regression iteration process. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models.

**PRINT instruction;**

Indicates the printout desired. The options are STANDARD (default) and DETAILS.

When a REGRESS procedure includes the IMPUTE missing-data option (see MDATA above) the DETAILS keyword instructs *IVEware* to print the number and distribution of observed values, imputed values, and combined observed and imputed values for each variable.

When a REGRESS procedure includes multiple imputations the DETAILS keyword instructs *IVEware* to print the estimates and statistics for each multiple as well as for the combined multiples.

The STANDARD REGRESS printout does not include imputation results.  
line;

## OUTPUT FILES

REGRESS can output SAS data sets for diagnostic purposes and for further analysis.

### PREDOUT

outputs a file containing predicted values, residuals and leverage information.

For example,

```
PREDOUT Mylib.Predval;
```

creates an output file called **Predval** containing the predicted values, their standard errors and 95% confidence intervals. If an ID statement is included in the setup an ID variable is also included in the data set.

### ESTOUT

Outputs a file containing estimates and their variances-covariances. (ESTOUT produces a SAS estimate type data set. See the SAS user manual for more details).

For example,

```
ESTOUT Mylib.Est;
```

creates an output file called **Est** containing the estimates and variances-covariances.

### REPOUT

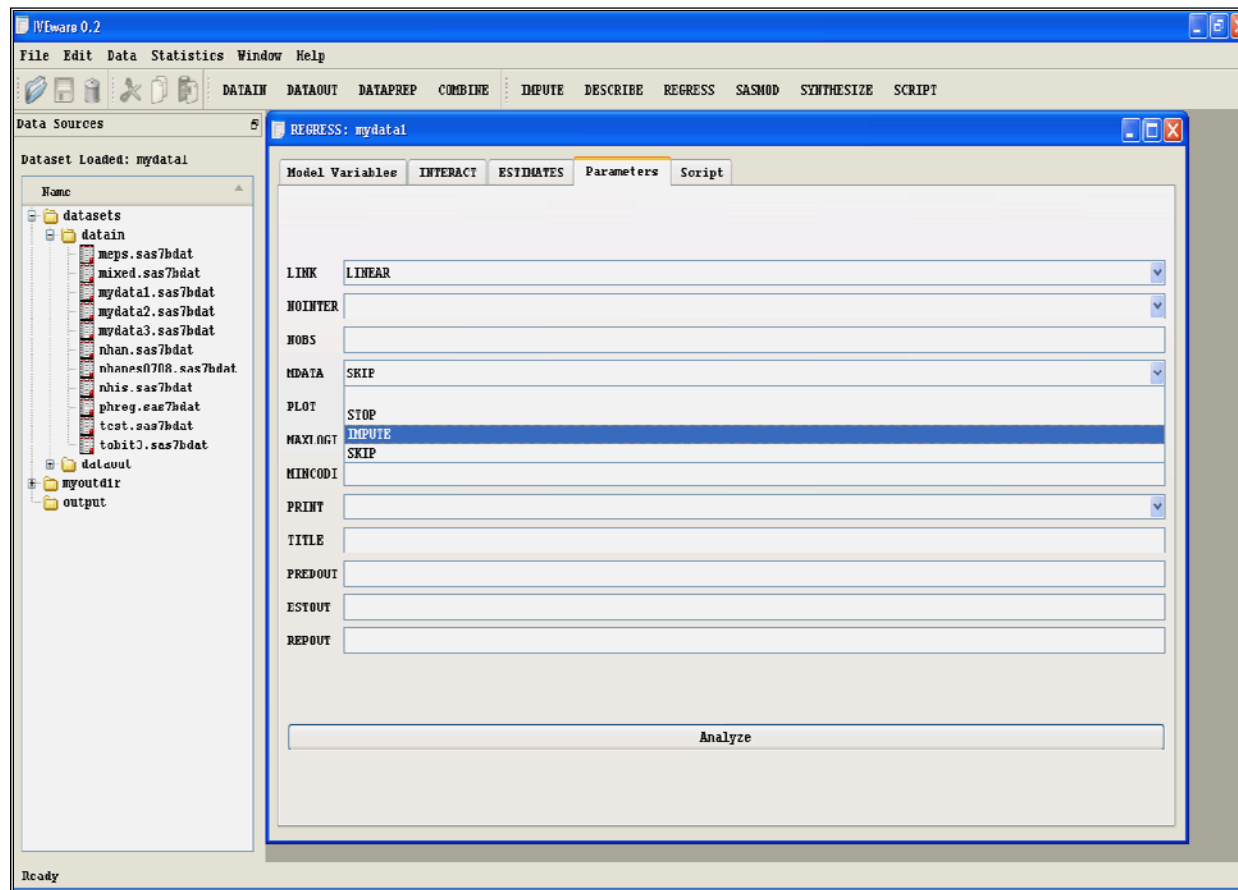
Outputs a file containing estimates for each replicate. Estimated regression coefficients are provided for each combination of STRATUM, CLUSTER and BY variable.

# 7. Regress and Impute Combined

## Adding Impute to the Regress Procedure

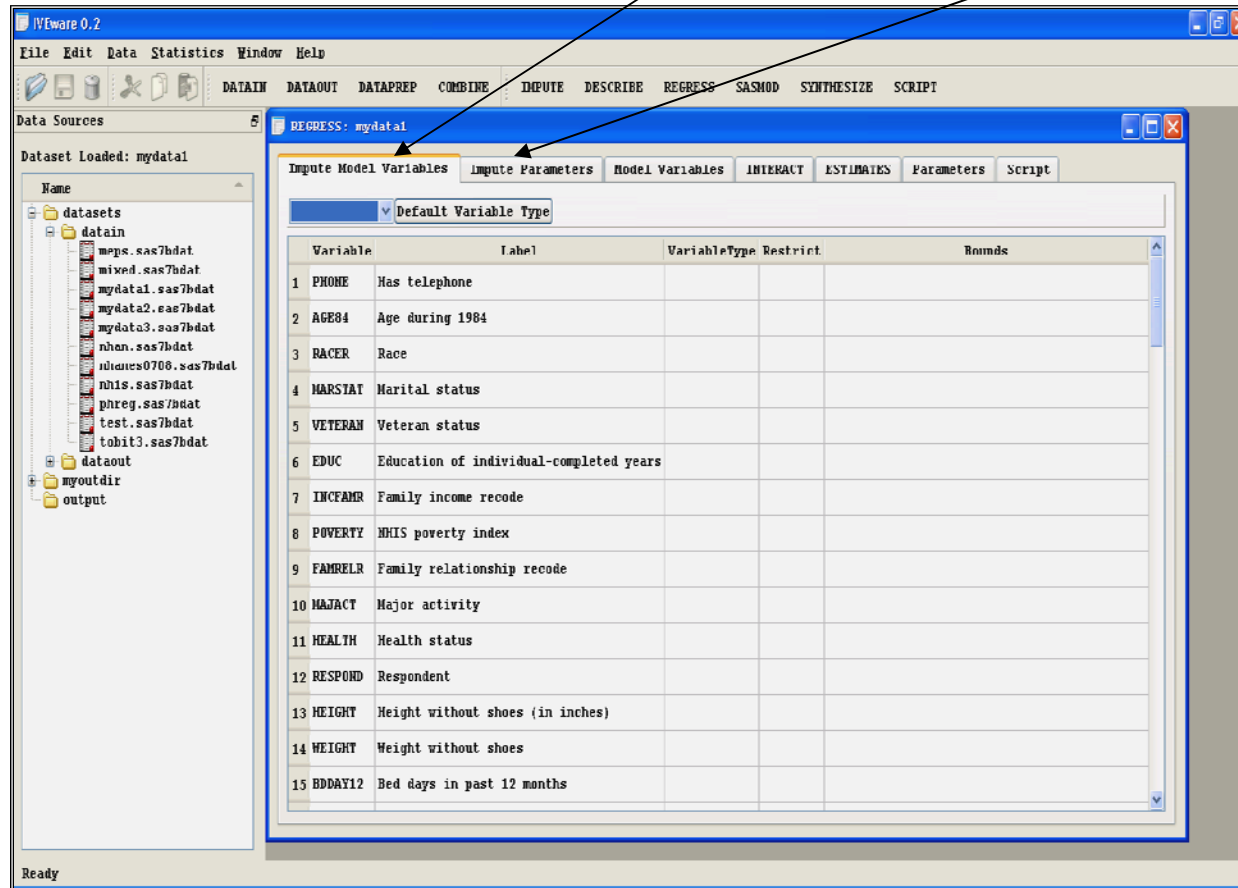
If the data to be analyzed by REGRESS contain missing values you can, if you wish, incorporate IMPUTE into the REGRESS procedure. The data will be imputed prior to performing the REGRESS analysis. No imputed datasets will be outputted.

To incorporate IMPUTE, click on the MDATA parameter value box in the Regress Parameter window and select IMPUTE from the pull down menu.



## Adding Impute to the Regress Procedure

The IMPUTE window will now show two new tabs—Impute Model Variables and Impute Parameters.



## Declaration and Treatment of Imputation Variables

In the Impute Model Variables window you can declare variable type, restrict imputation variables, and apply value bounds to imputed variables. See The Impute Procedure (pages 11-27) for more details.

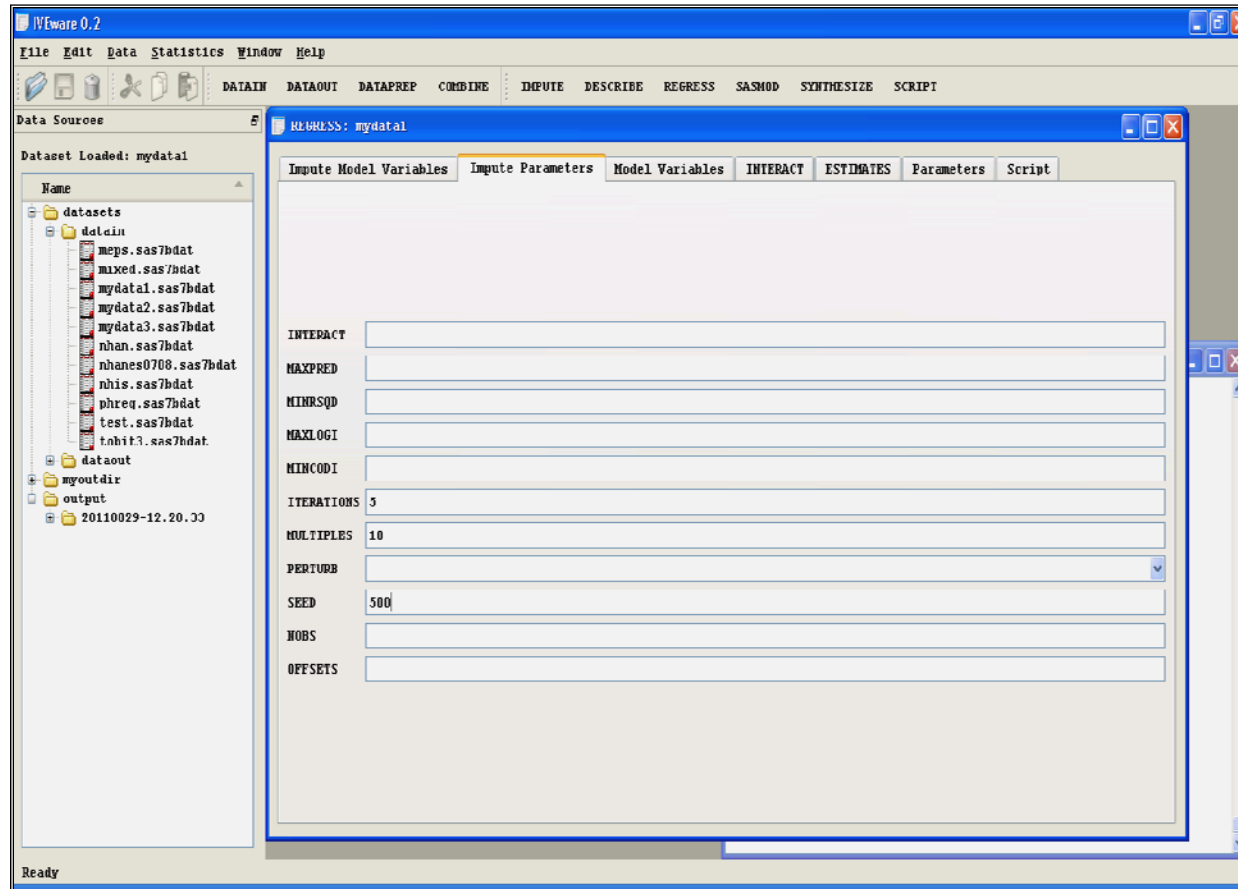
The screenshot shows the IVEware 0.2 interface. The main window is titled 'REGRESS: mydata1' and has several tabs: 'Impute Model Variables', 'Impute Parameters', 'Model Variables', 'INTERACT', 'ESTIMATES', 'Parameters', and 'Script'. The 'Impute Model Variables' tab is active, showing a dropdown menu for 'Default Variable Type' set to 'continuous'. Below this is a table with the following columns: Variable, Label, VariableType, Restrict, and Bounds.

Variable	Label	VariableType	Restrict	Bounds
2 AGE84	Age during 1984	continuous		
3 RACER	Race	transfer		
4 MARSTAT	Marital status	transfer		
5 VETERAN	Veteran status	transfer		
6 EDUC	Education of individual-completed ye	continuous		
7 INCFAMR	Family income recode	transfer		
8 POVERTY	NHIS poverty index	transfer		
9 FAMREL	Family relationship recode	transfer		
10 MAJACT	Major activity	transfer		
11 HEALTH	Health status	categorical		
12 RESPOND	Respondent	transfer		
13 HEIGHT	Height without shoes (in inches)	transfer		
14 WEIGHT	Weight without shoes	transfer		
15 BDDAY12	Bed days in past 12 months	transfer		
16 DV12	Doctor visits in past 12 months	continuous		

The status bar at the bottom of the window shows 'Ready'.

## Imputation Parameters

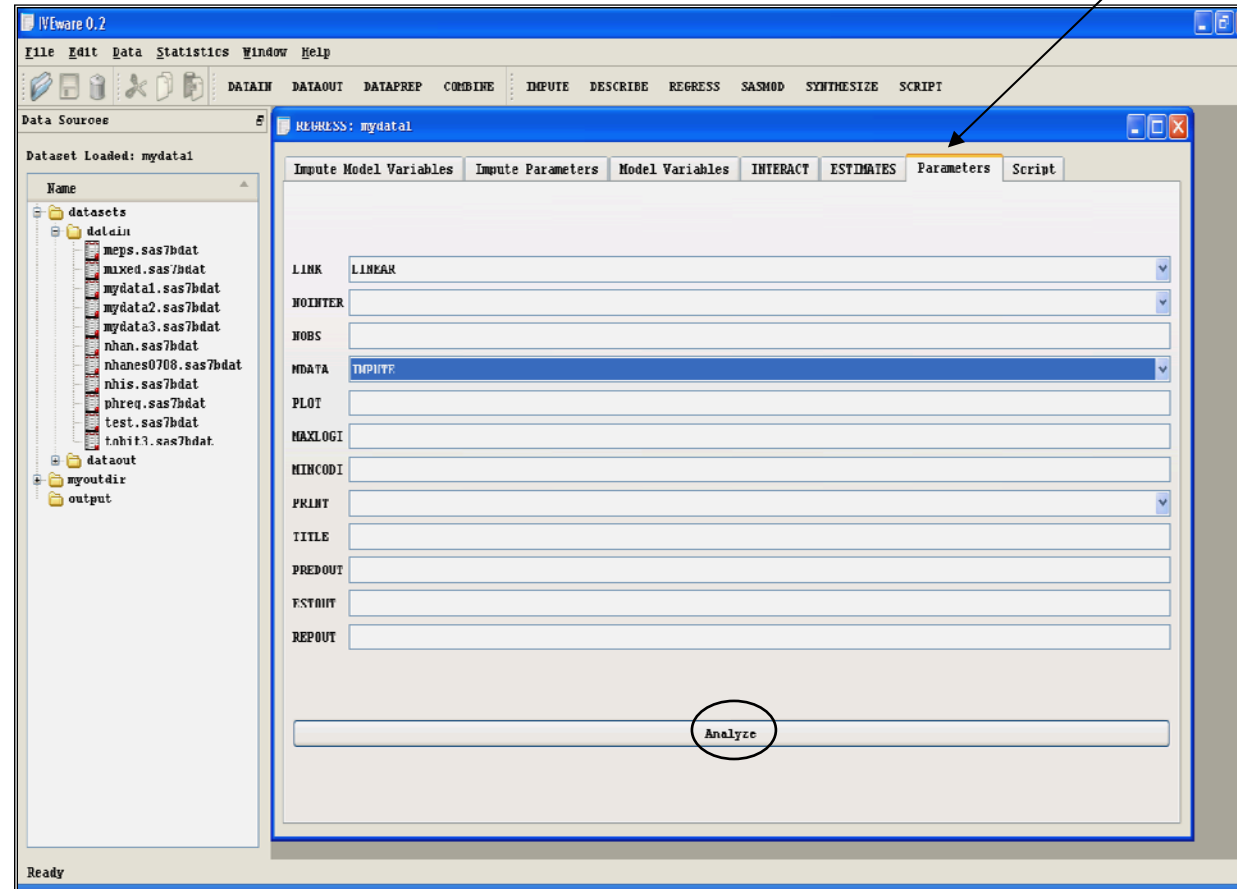
Imputation parameters are entered in the Impute Parameter Window. In the example, 10 multiple imputations with 5 iterations are requested. The starting seed is 500. See The Impute Procedure (pages 11-27) for more details.





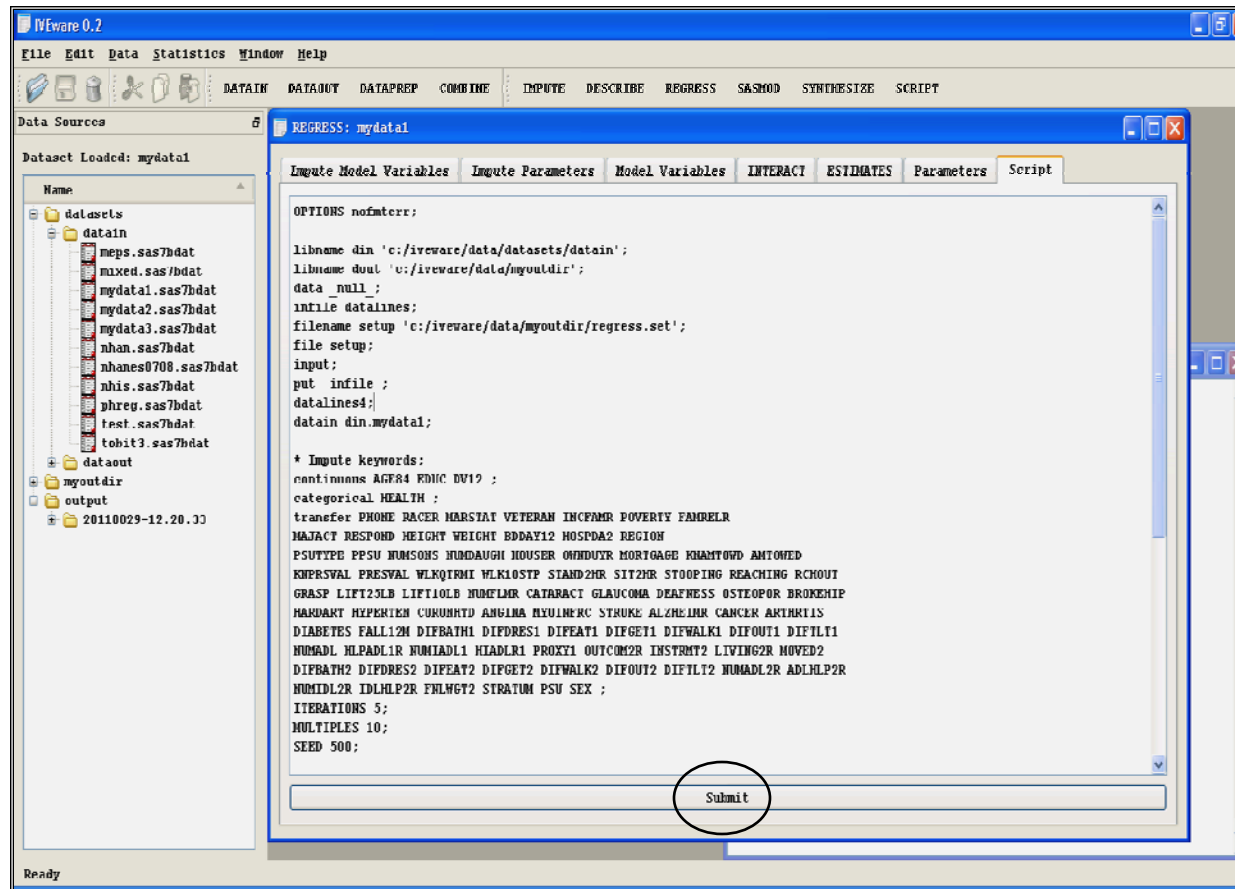
## Regress Parameters

After you complete entering the imputation parameters, return to the original REGRESS Parameters window and click on the ANALYZE bar at the bottom to update the script with the new imputation instructions.



## The Regress Script with Imputation Instructions

After clicking on the Script tab, the script will now include the imputation instructions. Click the **SUBMIT** bar at the bottom of the window and your combined REGRESS and IMPUTE script will be submitted for processing.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Regress procedure. Errors in the submitted script will be reported in the regress.log file. If the script was successful the Regress results can be found in regress.lst. No imputed datasets will be outputted.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, regress.lst has been opened.

The screenshot shows the IVEware 0.2 interface. The 'Data Sources' tree on the left shows the 'output' folder containing 'regress.lst'. The main window displays the 'REGRESS: mydata1' dialog with the 'Script' tab active, showing the PROC REG code and its output. The output is displayed in a separate window titled 'regress.lst'.

```

OPTIONS nomtxerr;

libname din 'c:/iveware/data/datasets/datin';
libname dout 'c:/iveware/data/myoutdir';
data _null_;
infile datalines;
filename setup 'c:/iveware/data/myoutdir/regre
file setup;
input;
put infile_;
datalines4;
datain din.mydata1;

* Impute keywords:
continuous AGE84 EDUC DV12 ;
categorical HEALTH ;
transfer PHONE RACER MARSTAT VETERAN INCFMR P
MAJACT RESPOND HEIGHT WEIGHT BDAY12 MOSPAD2 R
PSCHTYPE PPSH HNSHNS NMDAIGH HNSFR OHWRVTR M
KIDRSVAL PRESVAL WLKQTRMI WLK10STP STAND2HR ST
GRASP LIPT25LB LIPT10LD HUMFLMR CATARACT GLAUC
HARDART HYPERTEN CORONHTD ANGINA MYOINERC STRO
DIABETES FALL12M DIFBATH1 DIFDRES1 DIFPAT1 DIF
HUMADL HLPADL1R HUMADL1 HIADLR1 PROXY1 OUTCOM
DIFBATH2 DIFDRES2 DIFEAT2 DIFGET2 DIFWALK2 DIF
HUMIDL2R IDLILP2R FHLVGT2 STRATUM PSU SEX ;
ITERATIONS 5;
NONTIMES 10;
SEED 500;
    
```

Variable	Estimate	95% Confidence Interval	
		Lower	Upper
HEALTH.2	-9.4970215	0.9772383	-9.71823
HEALTH.3	-0.0311006	1.1520132	-6.96652
HEALTH.4	-5.8158244	0.4546388	-6.04861
Intercept	10.6511377	5.8772624	15.4250129
AGE84	0.0178513	-0.0304021	0.0661049
EDUC	0.1229969	-0.0349229	0.2009166
HEALTH.1	-9.6333363	-11.8731938	-7.3974788
HEALTH.2	-4.4970215	-11.4141073	-7.5794404
HEALTH.3	-8.0311006	-10.2933206	-5.7688806
HEALTH.4	5.8158244	7.6871793	3.9444695

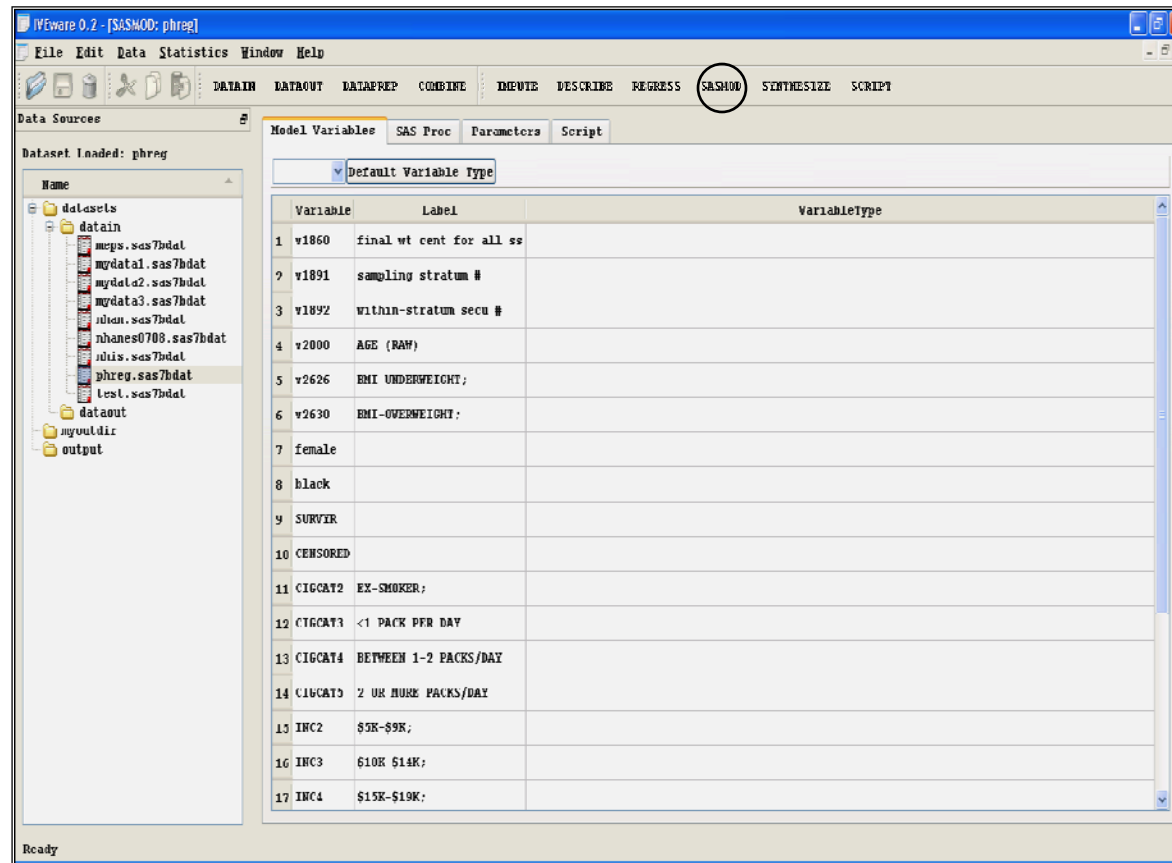
Variable	Design	SRS	% Diff
	Method	Estimate	SRN v Est
Intercept	0.75288	11.3302930	6.37636
AGE84	0.53245	0.0034936	80.42964
EDUC	2.02691	0.1382397	12.39291
HEALTH.1	2.41931	-9.3391684	-3.07377
HEALTH.2	1.77750	-9.1158867	-4.01320

## **8. The SASMOD Procedure**

## Selecting the SASMOD Procedure

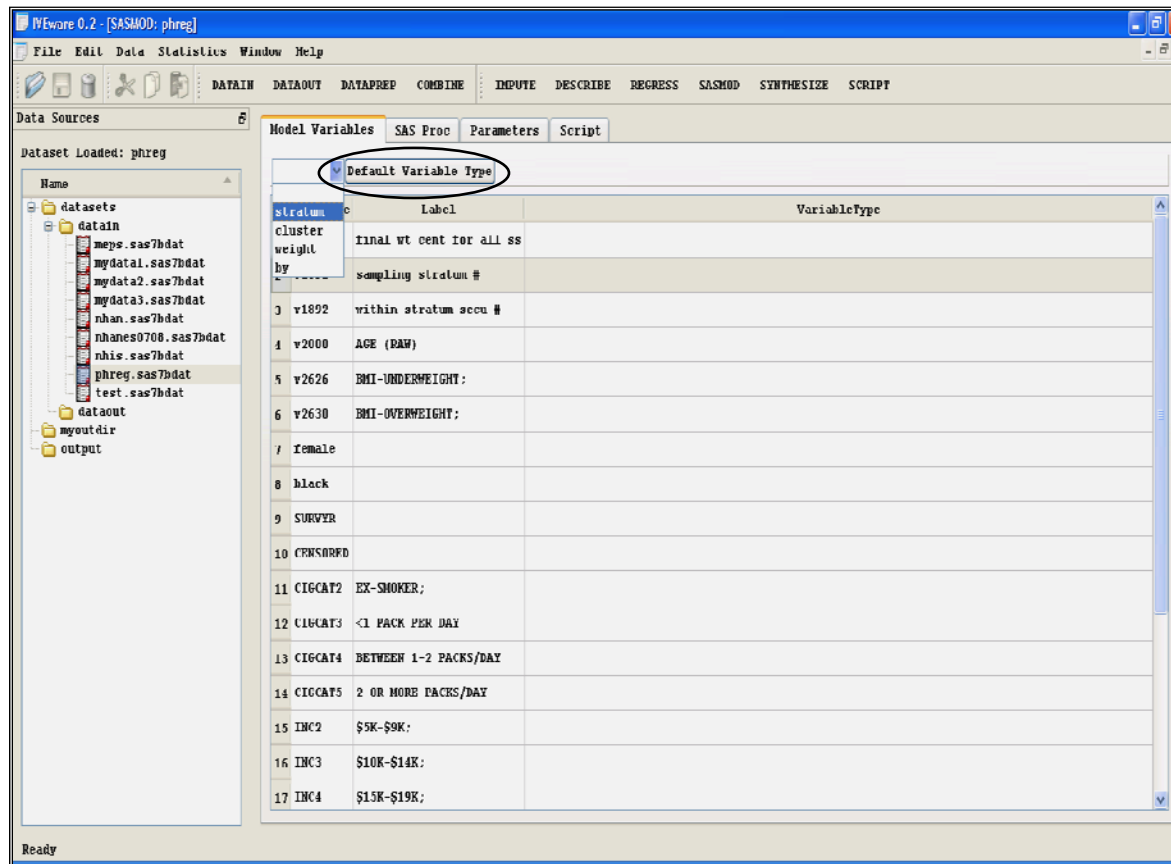
After loading a dataset, click on the SASMOD button. This will open the Model Variables window, listing all variables in the loaded dataset.

In the example, PHREG was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).



## Survey Design Variable Selection

To incorporate survey design variables in your analysis, highlight the design variable in the Model Variables window. Then click the arrow on the dialog box to the left of the DEFAULT VARIABLE TYPE button and select the appropriate design feature—stratum, cluster or weight. Then click on the DEFAULT VARIABLE TYPE button.



## Survey Design Variable Selection

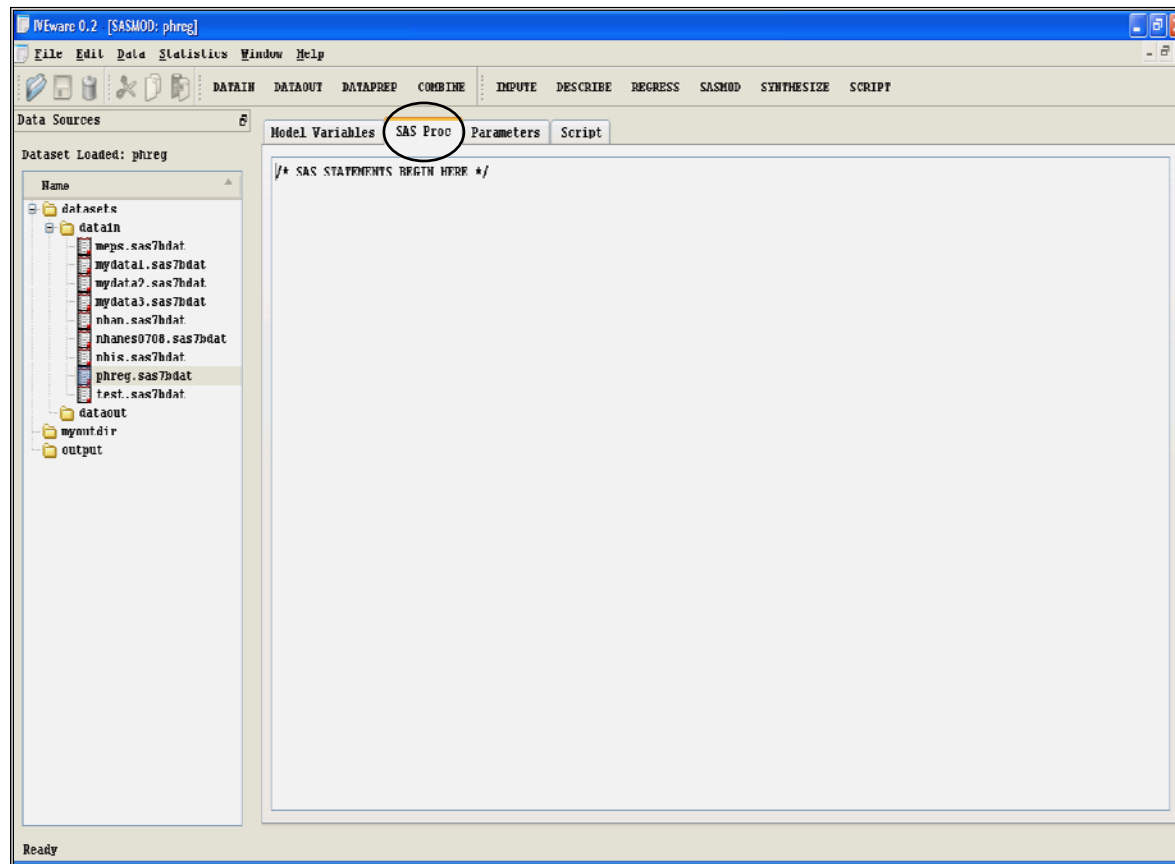
In the example, V1891 was selected as the stratum variable and V1982 as the cluster variable. No weight variable was assigned for this analysis.

The screenshot shows the IVEware 0.2 interface with the 'Model Variables' tab selected. The 'cluster' dropdown is set to 'Default Variable Type'. The following table represents the data shown in the interface:

Variable	Label	VariableType
1 v1860	final wt cent for all ss	
2 v1891	sampling stratm #	stratum
3 v1892	within-stratum secu #	cluster
4 v2000	AGE (RAW)	
5 v2026	DMI-UNDERWEIGHT;	
6 v2630	BMI-OVERWEIGHT;	
7 female		
8 black		
9 UNKVR		
10 CENSORED		
11 CIGCAT2	EX SMOKER;	
12 CIGCAT3	<1 PACK PER DAY	
13 CIGCAT4	BETWEEN 1-2 PACKS/DAY	
14 CIGCAT5	2 OR MORE PACKS/DAY	
15 INC2	\$5K-\$9K;	
16 INC3	\$10K-\$14K;	
17 INC4	\$15K-\$19K;	

## SAS Proc Window

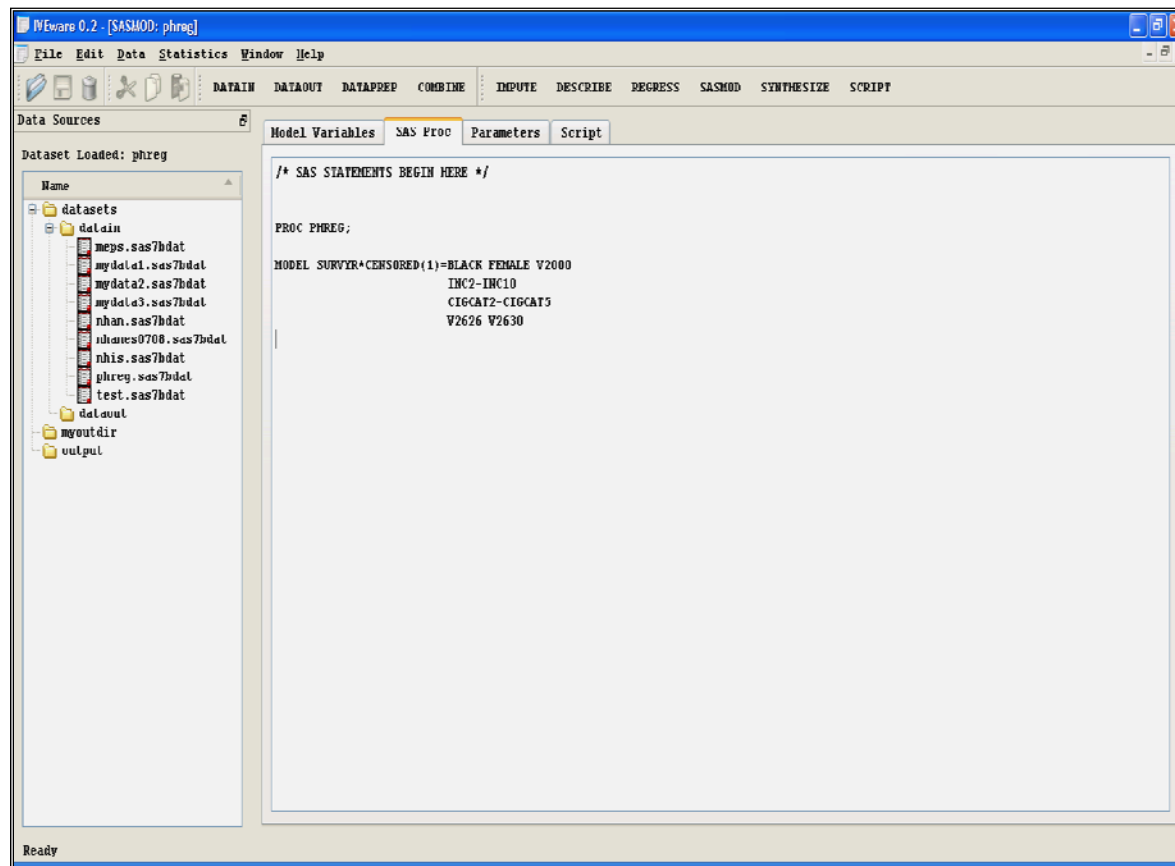
Clicking on the SAS Proc tab opens a window in which you can directly type SAS statements associated with the SAS Proc you wish to use. Currently the following SAS Procs are available: CALIS, CATMOD, GENMOD, LIFEREG, MIXED, NLIN, PHREG, and PROBIT.





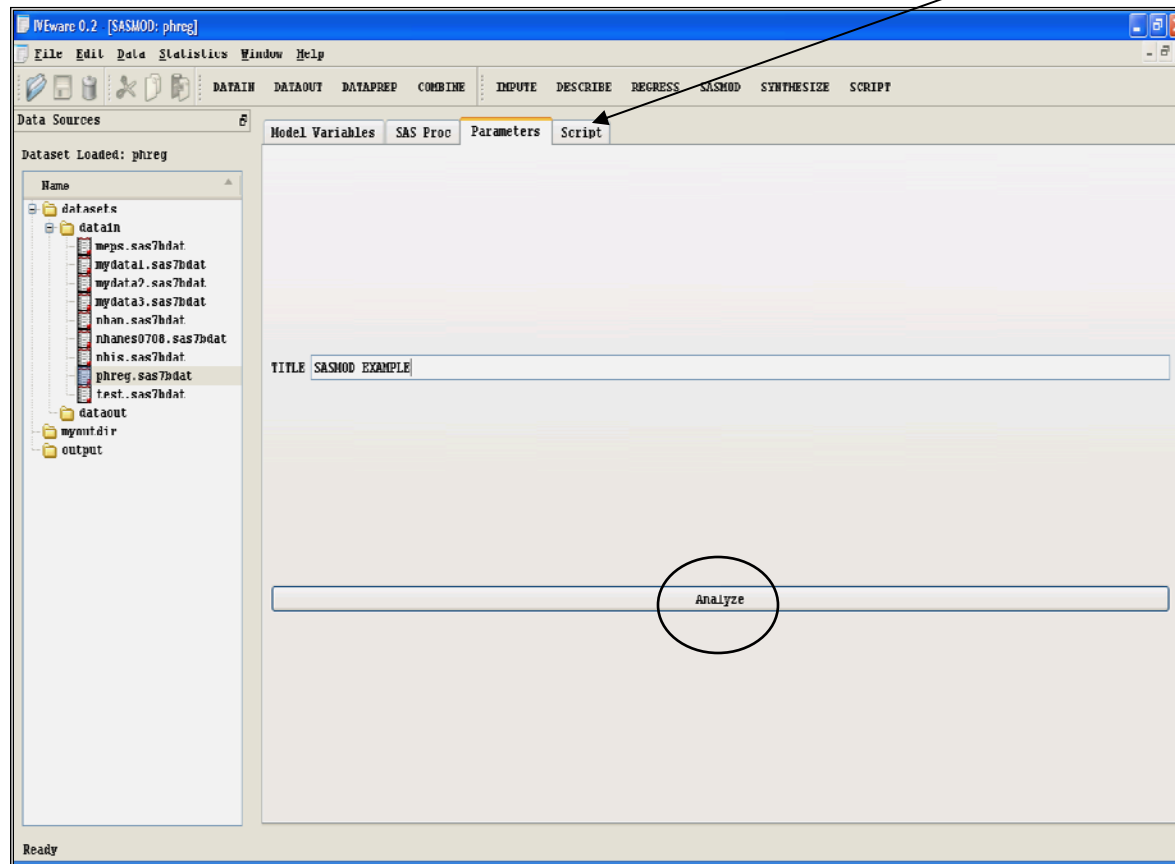
## SAS Proc Window

In the example, the SAS proportional hazard modeling procedure PHREG will be used. Users should consult SAS documentation regarding the appropriate SAS statements associated with a selected procedure.



## SASMOD Parameters

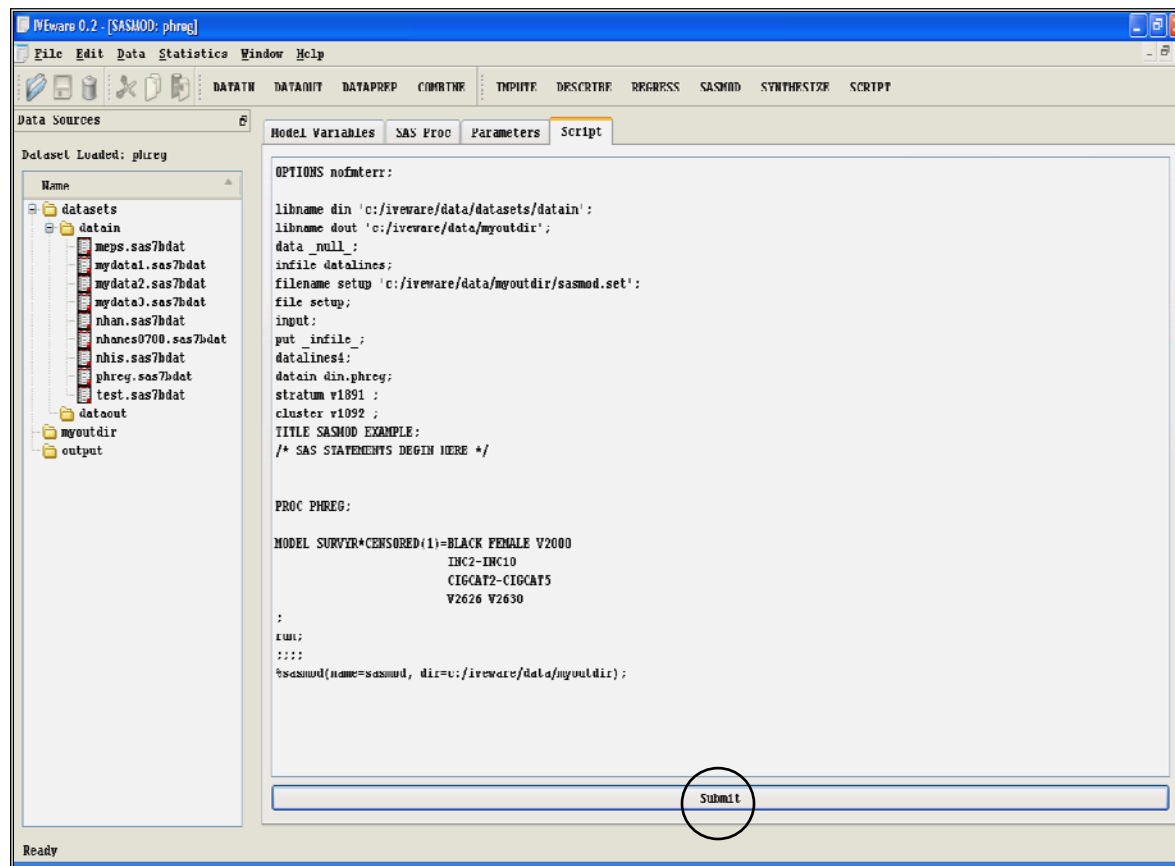
The parameter window has only one optional parameter--TITLE. A title can be useful in organizing and keeping track of your *IVEware* submissions. Before exiting this window you must click on the ANALYZE bar in at the bottom portion of Parameter window to produce the SASMOD script. The script can be viewed by clicking on the SCRIPT tab.



## The SASMOD Script Window

The SASMOD script contains instructions entered in the Model Variables, SAS Proc, and Parameter windows. The script can be modified by returning to those windows and entering changes. After entering changes you must once again click on the ANALYZE bar in Parameter window to update the script. You can also type changes directly in the script window.

Submit your script for processing by clicking on the SUBMIT bar at the bottom of the Script window.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the SASMOD procedure. Errors in the submitted script will be reported in the sasmod.log file. If the script was successful the SASMOD results can be found in sasmod.lst.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, sasmod.lst has been opened.

The screenshot shows the IVEware 0.2 interface. The 'File' icon in the top-left corner is circled. In the file tree on the left, the 'output' folder is circled, and 'sasmod.lst' is highlighted. The main window displays the SASMOD procedure output, including a table of parameter estimates and a 95% confidence interval table.

```

OPTIONS nolist;

libname din 'c:/iveware/data/datasets/dain';
libname dout 'c:/iveware/data/myoutdir';
data null;
infile datalines;
filename setup 'c:/iveware/data/myoutdir/sasmod.set';
file setup;
put _infile_;
datalines4;
dain din phreg;
stratum v1891;
cluster v1892;
TITLE SASMOD EXAMPLE;
/* SAS STATEMENTS BEGIN HERE */

PROC PHREG;

MODEL SURVTR*CENSORED(1)=BLACK FEMALE V2000
      TMC2-TMC10
      CIGCAT2-CIGCAT13
      W9626 W9630
;
run;
;;;
%sasmod(name=sasmod, dir=c:/iveware/data/myoutdir);

```

Variable	Estimate	Std Error	Wald test	Pr
Dear freedom	45			
-2 LogLike	9633.186133			
Variable	Estimate	Std Error	Wald test	Pr
ingul;	0.1754394	0.1535942	1.30468	
put _infile_;	-0.5551497	0.0930109	35.62482	
datalines4;	0.0618212	0.0036883	280.95087	
dain din phreg;	0.0179037	0.1332503	0.01805	
stratum v1891;	-0.2360939	0.1629791	2.09040	
cluster v1892;	-0.4160619	0.1517300	7.51922	
;	-0.2145606	0.1974136	1.10135	
;	-0.6644599	0.1947523	11.64052	
;	-0.6160336	0.1606761	14.73700	
;	-0.6125155	0.2114758	8.38905	
;	-1.2620755	0.4000197	9.91454	
;	-1.0578498	0.2938624	12.95866	
;	0.2697490	0.0059730	9.04436	
;	0.2156807	0.1670085	1.66781	
;	0.6739716	0.1330100	25.36007	
;	0.4483452	0.1273357	12.39722	
;	0.6306657	0.1435392	19.30444	
;	0.0524306	0.1110500	0.22291	
;	1.0000000	0.0000000	0.00000	

Variable	Estimate	95% Confidence Interval	
		Lower	Upper
0.1754394	-0.1039165	0.4047953	
-0.5551497	-0.7424840	-0.3678154	

## Glossary of SASMOD Commands

**STRATUM variable name;**

**variable name** is the name of the stratum variable. No missing values are allowed for the stratum variable.

**CLUSTER variable name;**

**variable name** is the Primary Sampling Unit (PSU) or Sampling Error Computing Unit (SECU) variable. No missing values are allowed for the cluster variable.

**WEIGHT variable name;**

**variable name** is the survey weight variable. Survey weights are usually the product of selection, nonresponse adjustment and poststratification weights. No missing values are allowed for the weight variable.

**NOTES:**

1. If the STRATUM, CLUSTER and WEIGHT variable are not specified then a simple random sample analysis will be performed.
2. If a design based analysis involves only a WEIGHT variable and no STRATUM or CLUSTER variable then a pseudo stratification variable and a pseudo cluster variable should be used. When using pseudo variables, all observations in the data set should have the same value for the pseudo STRATUM variable (e.g., 1), while each observation should have a unique value on the pseudo CLUSTER variable (e.g., observation ID number or SAS system variable \_N\_). The pseudo variables should be created in a SAS data step prior to performing the analysis. See the Appendix for an example data step creating pseudo stratification and pseudo cluster variables. The inclusion of pseudo variables will increase the time SASMOD needs for analysis.

**BY variable list;**

The regression analysis will be performed for each level of the variable(s) specified in the BY statement.

For instance,

BY Gender ;

will produce regressions for each of the two levels of Gender.

If the variable Agecat is age in 3 categories then

```
BY Gender Agecat ;
```

will produce regressions for each of the six combinations of Gender and Agecat.

### **SAS statements**

#### **PROC procedure name;**

**procedure name** is the name of the SAS procedure. The currently implemented procedures are CALIS, CATMOD, GENMOD, LIFEREG, MIXED, NLIN, PHREG, and PROBIT. This statement must follow the SASMOD statements described above, except for RUN.

#### **Other SAS statements**

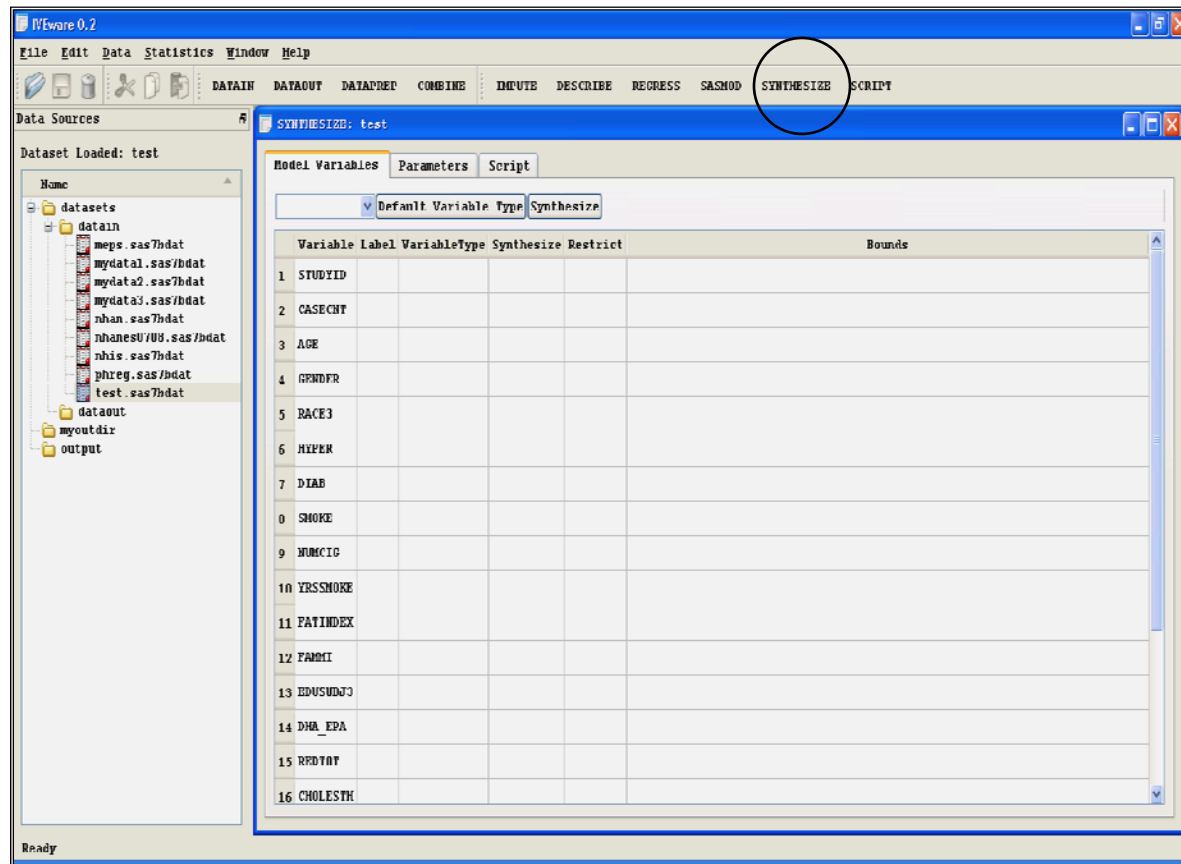
can be used as appropriate for the procedure. However, do not use statements that might lead to more than one model or different models in different replicates or multiples. For example, more than one model statement or specifying a stepwise model is not permitted.

## **9. The Synthesize Procedure**

## Selecting the Synthesize Procedure

After loading a dataset, click on the SYNTHESIZE button. This will open the Model Variables window, listing all variables in the loaded dataset.

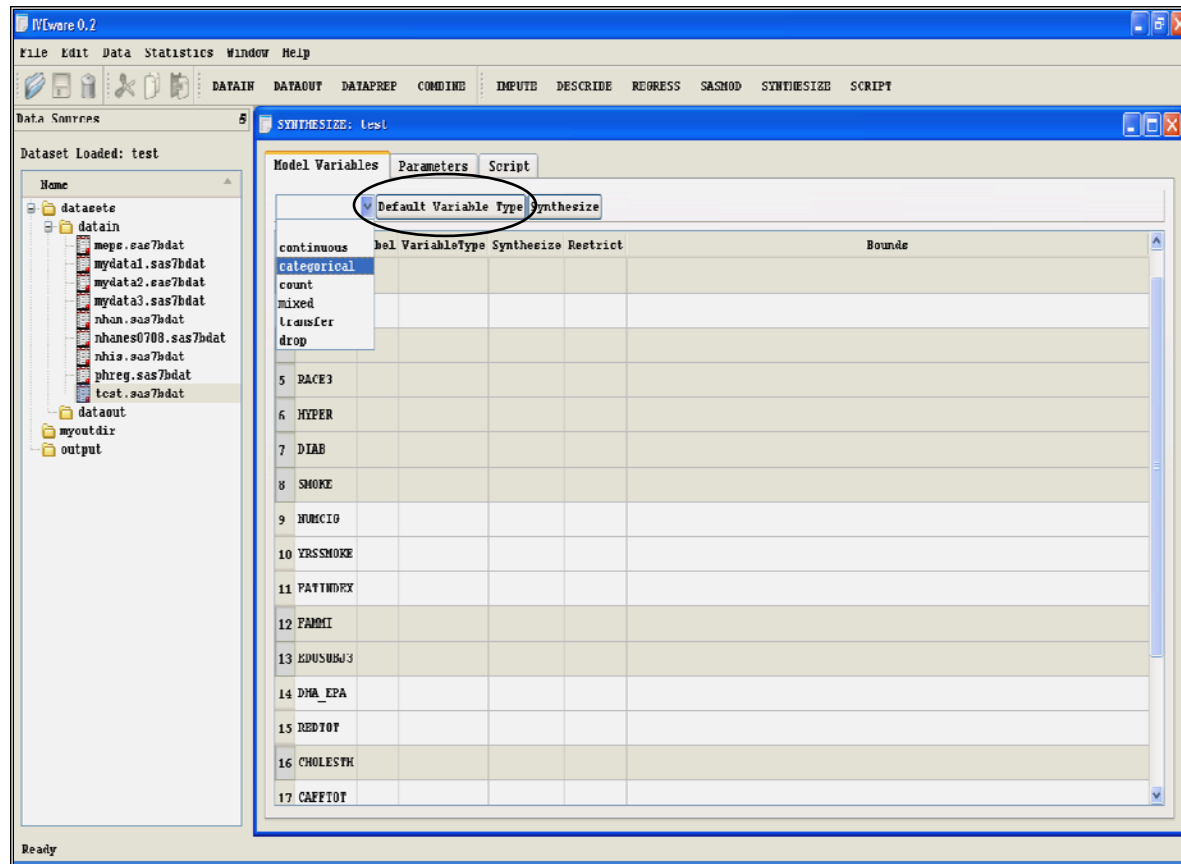
In this example, TEST was previously loaded. The dataset must be loaded before selecting an *IVEware* procedure (see page 7).





## Declaring Variable Type

To declare a variable type, highlight the variable (s) in the Model Variables window. Click the arrow on the dialog box to the left of the DEFAULT VARIABLE button and select the appropriate type. Then click on the DEFAULT VARIABLE TYPE button.



## Declaring Variable Type

After the DEFAULT VARIABLE TYPE button is clicked the selected type appears in the column headed “Variable Type.” In the example, nine variables were declared categorical.

The screenshot shows the IVEware 0.2 interface. The main window is titled "SYNTHESIZE: test". On the left, a "Data Sources" pane shows a tree view of datasets, with "test.sas7bdat" selected. The main area has tabs for "Model Variables", "Parameters", and "Script". Below the tabs, there are buttons for "categorical", "Default Variable Type", and "Synthesize". A table below displays the following data:

Variable	Label	Variable Type	Synthesize	Restrict	Bounds
2	CASECNT	categorical			
3	AGE				
4	GENDER	categorical			
5	RACE3	categorical			
6	HYPER	categorical			
7	DIAB	categorical			
8	SMOKE	categorical			
9	NUMCIG				
10	YRSMOKE				
11	PATINDEX				
12	FAMMI	categorical			
13	EDUSUD73	categorical			
14	DMA_EPA				
15	RED70Y				
16	CHOLESTH	categorical			
17	CAPFIUT				

## Selecting Variables to be Synthesized

To select variables to be synthesized, highlight the variables and click on the SYNTHESIZE button.

The screenshot shows the IVEware 0.2 interface. The main window is titled 'SYNTHESIZE: test'. The 'Model Variables' tab is selected, displaying a table of variables. The 'Synthesize' column is highlighted, and the 'Synthesize' button in the 'Default Variable Type' dropdown is circled.

Variable	Label	VariableType	Synthesize	Restrict	Bounds
1	STUDYID	transfer			
2	CASECNT	categorical	synthesize		
3	AGE	mixed	synthesize		
4	GENDER	categorical	synthesize		
5	RACE3	categorical	synthesize		
6	HYPER	categorical	synthesize		
7	DIAB	categorical	synthesize		
8	SMOKE	categorical	synthesize		
9	NUMCIG	mixed	synthesize		
10	YRSMOKE	mixed	synthesize		
11	FATINDEX	mixed	synthesize		
12	PAMMT	categorical	synthesize		
13	EDUSUBJ3	categorical	synthesize		
14	DHA_LPA	mixed	synthesize		
15	REDTOT	mixed	synthesize		
16	CHOLESTH	categorical	synthesize		

## Restricting Synthesized Variables

To restrict a variable, highlight a variable by clicking on its name and then click the box in the “Restrict” column. In the box type the restriction. In the example, the variable NUMCIG (Number of Cigarettes Smoked) is restricted to SMOKE codes 2 and 3 (Smokers and Former Smokers).

The screenshot shows the IVEware 0.2 interface. The main window is titled "SYNTHESIZE: test". On the left, a file tree shows the dataset "test.sas7bdat" loaded. The main panel displays a table of variables for synthesis. The "Restrict" column for the variable "NUMCIG" is populated with the text "{SMOKE=2,3}".

Variable	Label	Variable Type	Synthesize	Restrict	Bounds
1	STUDYID	transfer			
2	CASECHY	categorical	synthesize		
3	AGE	mixed	synthesize		
4	GENDER	categorical	synthesize		
5	RACE3	categorical	synthesize		
6	HYPER	categorical	synthesize		
7	DIAB	categorical	synthesize		
8	SMOKE	categorical	synthesize		
9	NUMCIG	mixed	synthesize	{SMOKE=2,3}	
10	YRSMOKE	mixed	synthesize		
11	FATINDEX	mixed	synthesize		
12	FAMN1	categorical	synthesize		
13	EDUSUBJ3	categorical	synthesize		
14	DHA_IPA	mixed	synthesize		
15	REDTOT	mixed	synthesize		
16	CHOLESTH	categorical	synthesize		

## Applying Bounds to Synthesized Variables

To place bounds on a synthesized value, highlight a variable by clicking on its name. Then click the box in the “Bound” column and type in the bound instruction. In the example, the synthesized value of YRSSMOKE (Number of Years Smoked) must be greater than 0 and less than the respondent’s current age minus 12. Smoking is assumed not to begin before the age of 12.

The screenshot shows the IVEware 0.2 interface. The main window is titled "SYNTHESIZE: test" and has tabs for "Model Variables", "Parameters", and "Script". The "Model Variables" tab is active, showing a table of variables. The "Data Sources" panel on the left shows the dataset "test" loaded. The table below lists 16 variables, with the 10th variable, YRSSMOKE, highlighted. The "Bound" column for YRSSMOKE contains the instruction {>0, <AGE-12}.

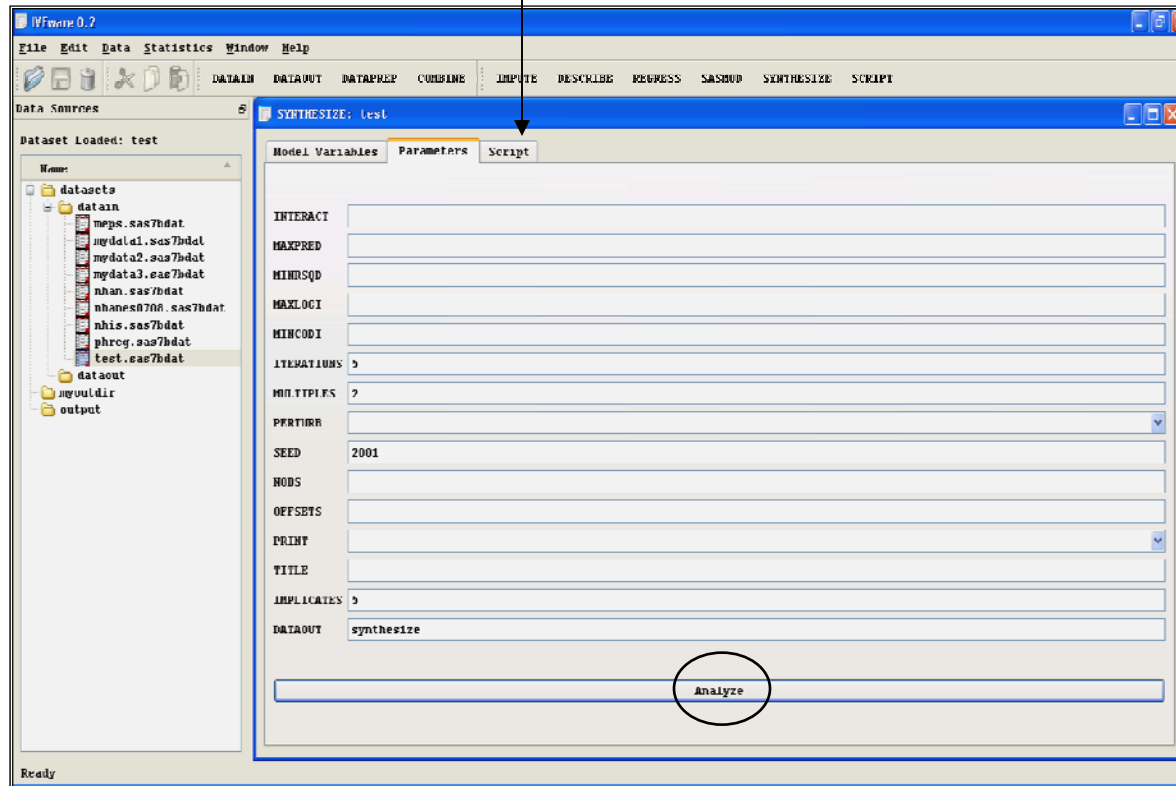
Variable	Label	Variable Type	Synthesize	Restrict	Bounds
1	STUDYID	transfer			
2	CASECNT	categorical	synthesize		
3	AGE	mixed	synthesize		
4	GENDER	categorical	synthesize		
5	RACE3	categorical	synthesize		
6	ICYPBR	categorical	synthesize		
7	DIAB	categorical	synthesize		
8	SMOKE	categorical	synthesize		
9	HUNCIG	mixed	synthesize	{SMOKE=2,3}	{>0}
10	YRSSMOKE	mixed	synthesize	{SMOKE=2,3}	{>0, <AGE-12}
11	EATINDEX	mixed	synthesize		
12	EAMMI	categorical	synthesize		
13	EDUSUBJ3	categorical	synthesize		
14	DHA_EPA	mixed	synthesize		{>0}
15	REDTOT	mixed	synthesize		
16	CHOLESTM	categorical	synthesize		

## Synthesize Parameters

Clicking on the Parameters tab opens the Synthesize Parameter window. Enter the appropriate parameter value in the space to the right of the parameter name. In the example, **IMPLICATES** is set to 5 and **MULTIPLES** is set to 2. Ten synthetic datasets will be outputted, five for each multiple imputation.

In the last parameter, **DATAOUT**, you can specify a name for the outputted files. The default name is Synthesize.

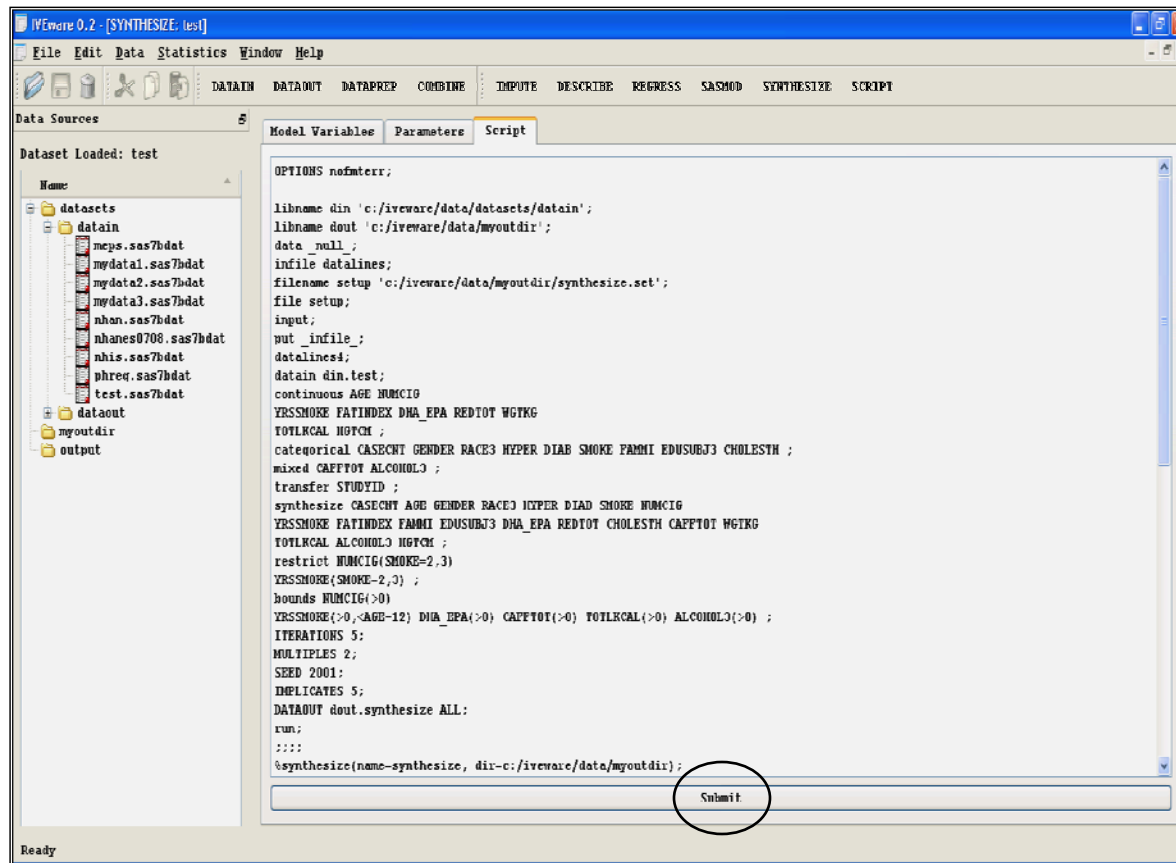
After entering all parameters, click on the ANALYZE bar at the bottom of the window. This will generate the synthesize script. The script can be viewed by clicking on the SCRIPT tab.



## The Synthesize Script Window

The synthesize script contains instructions entered in the Model Variables and Parameter windows. The script can be modified by returning to the Model Variables or Parameter window and entering changes. After entering changes you must once again click on the ANALYZE bar in the Parameter window to update the script. You can also type changes directly in the script window.

Submit your script for processing by clicking on the SUBMIT bar at the bottom of the Script window.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder with the date and time of the script submission. Here you will find the results of the Synthesize procedure. Errors in the submitted script will be reported in the `synthesize.log` file. If the script was successful the imputation results can be found in `synthesize.lst`.

To open an output file, highlight the file and click on the File icon at the top left of the window. In the example, `synthesize.lst` has been opened.

The screenshot shows the IVEware 0.2 interface. The main window displays the script code for the Synthesize procedure. The output window shows the following summary statistics:

Variable	Observed	Imputed	Combined
Number	454	444	898
Minimum	0	0	0
Maximum	98	58.4252	98
Mean	22.7004	4.96389	13.9309
Std Dev	14.3406	11.4838	15.7389

Variable	Observed	Imputed	Combined
Number	489	409	898
Minimum	1	0	0
Maximum	63	55.1184	63
Mean	28.1534	3.30646	16.8378
Std Dev	14.677	9.70002	17.7004

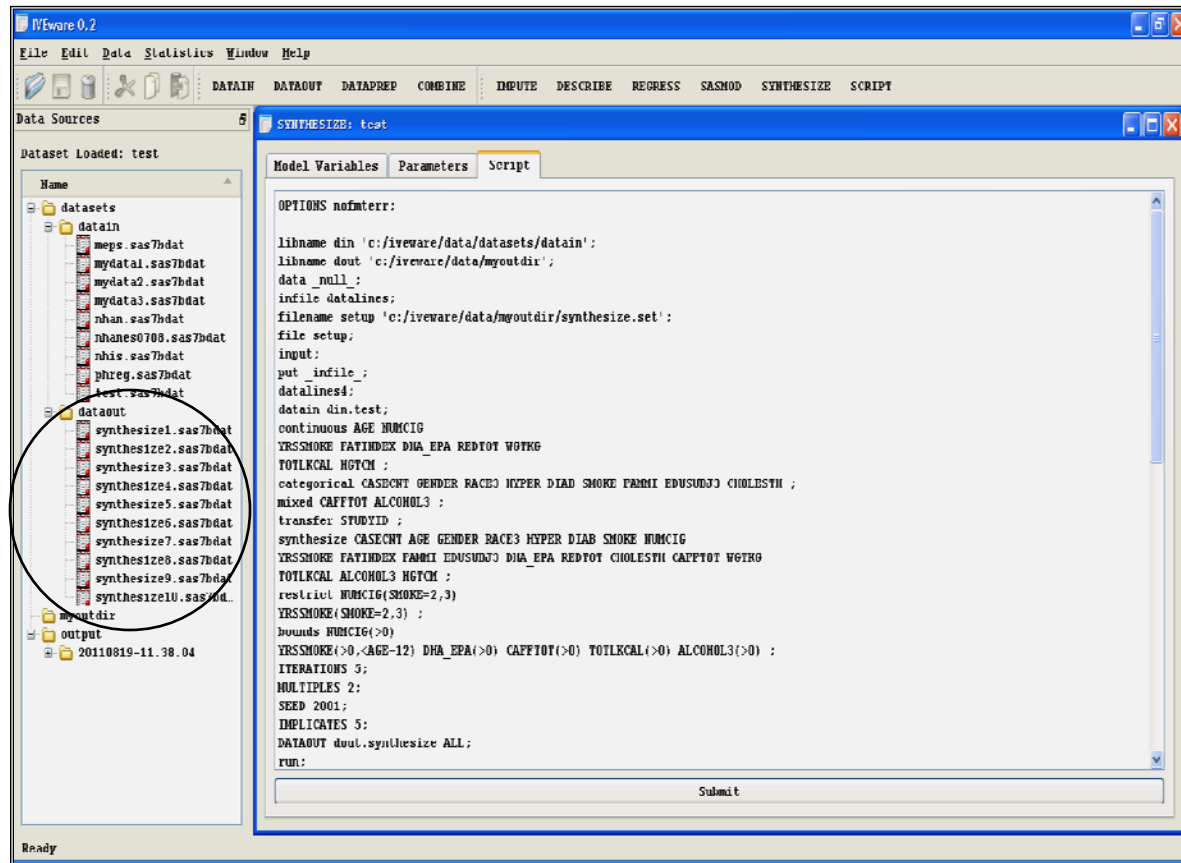
  

Variable	Observed	Imputed	Combined
Number	864	34	898
Minimum	10	15.1888	10
Maximum	33	29.0794	33
Mean	21.5625	21.9867	21.5786
Std Dev	3.94349	3.8876	3.94008



## Synthesized Datasets

After a successful submission of the synthesize script, the synthesized datasets can be found in the DATAOUT folder. The example script, calling for two imputations and five implicates, outputted 10 synthesized datasets.



## Analyzing Synthesized Datasets

By highlighting the synthesized datasets and clicking the DATAOUT button, the synthesized datasets are loaded and can be used in an *IVEware* analysis procedure.

In the example, synthesizer1 through synthesizer10 were loaded and the REGRESS procedure opened. The datasets to be analyzed are listed at the top of the regress window. (The loaded message lists only the name of the first synthesized dataset loaded.)

The screenshot shows the IVEware 0.2 interface. The 'DATAOUT' button in the menu is circled. The 'REGRESS: synthesizer1 [10]' window is open, displaying the 'Model Variables' table. The table lists 16 variables, with 'AGE' highlighted as a predictor and 'HYPER' as a dependent variable.

Variable	Label	Variable Type	Model Type
1	STUDEV		
2	CASECNT		
3	AGE	predictor	
4	GENDER	categorical	
5	RACE3		
6	HYPER	dependent	
7	DIAB		
8	SMOKE	categorical	
9	HUMCIG		
10	YRSMOKE		
11	FATINDEX		
12	FAMMI		
13	EDUSUB3		
14	DIA_EPA		
15	REDTOT		
16	CHOLESTW		

## **Glossary of Synthesize Commands**

Except for the command IMPLICATES which specifies the number synthesized data sets are to be generated, SYNTHESIZE commands are the same as those for Impute.

### **DECLARING VARIABLE TYPES**

SYNTHESIZE requires that the SAS data set variables be defined by type. Six types of variables are recognized by the IMPUTE module: continuous, categorical, count, mixed, transfer and drop. If no variable types are specified, all variables will be assumed to be continuous. Variable types should be declared before any BOUNDS, INTERACT, or RESTRICT statements (see below).

#### **CONTINUOUS variable list;**

Variables declared as CONTINUOUS may take on any value on a continuum. Income is an example of a continuous variable. A normal linear regression model is used to synthesize the missing values in these variables. You may want to transform the variable to achieve normality and then SYNTHESIZE on the transformed scale. After imputation you may re-transform the variable back to its original form.

#### **CATEGORICAL variable list;**

CATEGORICAL variables have values that represent discrete values. Gender is a categorical variable. A logistic or generalized logistic model is used to impute missing categorical values.

#### **MIXED variable list;**

Variables declared as MIXED are both categorical and continuous. In a mixed variable a value of zero is treated as a discrete category, while values greater than zero are considered continuous. Alcohol consumption is an example of a mixed variable. A two stage model is use to impute the missing values. First, a logistic regression model is used to impute zero vs. non-zero status. Conditional on imputing a non-zero status, a normal linear regression model is used to impute non-zero values.

#### **COUNT variable list;**

COUNT variables have non-negative integer values. A Poisson regression model is used to impute the missing values. The number of annual doctor visits is an example of a COUNT variable

#### **DROP variable list;**

Variables listed after the DROP keyword will be excluded from the imputation procedure and will not appear in the imputed data set.

**TRANSFER variable list;**

Variables listed after the TRANSFER keyword are carried over to the imputed data set, but are not imputed nor used as predictors in the imputation model. Transfer variables, however, can be used in the RESTRICT and BOUNDS statements (see below). ID is an example of a variable that you might want to treat as a transfer variable.

**DEFAULT variable type;**

**Variable type** can be Continuous, Categorical, Count, Mixed, Transfer or Drop. This keyword declares that by default all the variables in the data set should be treated as the **variable type**. The most efficient use of the DEFAULT statement is to declare the most numerous variable type in your data set as the default type, eliminating the need to type a long list of variables.

**Optional Statements****RESTRICT variable(logical expression);**

This command is used to restrict the imputation of a variable to those observations that satisfy the logical expression. For instance, suppose that the variable **Yrssmoke** indicates the number of years an individual smoked, and the variable **Smoke** takes the value 1 for a current smoker, 2 for a former smoker or 0 for someone who never smoked.

Then the declaration,

```
RESTRICT Yrssmoke (Smoke=1, 2) ;
```

will impute **Yrssmoke** values only for current and former smokers. It will automatically set **Yrssmoke** equal to 0 for never smokers.

Restrictions on more than one variable may be combined as follows:

```
RESTRICT Yrssmoke (Smoke=1, 2) Births (Gender=2) Income (Employed=1) ;
```

When the restriction is not met, the value of the restricted variable will be set to zero for continuous variables and one higher than the highest observed code for categorical variables.

**BOUNDS variable (logical expression);**

This keyword is useful for restricting the range of values to be imputed for a variable.

For example,

```
BOUNDS Yrssmoke (> 0, <= Age-12) ;
```

will ensure that the imputed values for **Yrsmoke** are between 0 and the individual's Age minus 12. Smoking is assumed not to begin before the age of 12.

Again, as in the RESTRICT statement more than one variable can be included in the BOUNDS statement.

For example,

```
BOUNDS Yrsmoke (>0, <= Age-12) Numcig(>0);
```

### **Model-Building Statements**

The following commands are useful in the specification of the imputation model.

#### **INTERACT variable\*variable;**

This keyword enables the users to specify interaction terms to be include in the imputation regression model.

```
INTERACT Income*Income, Age*Race;
```

In this example, the imputation model for all the variables will include a square term for Income and an interaction term of Age and Race.

### **STEPWISE REGRESSION**

#### **MAXPRED number; OR MAXPRED varlist2 (number);**

Specifies the maximum number of predictor variables to be included as predictors in the regression model. A step-wise regression procedure is used to select the best predictors subject to the maximum number. Setting MAXPRED to a small number of predictors will greatly reduce the computational time especially for a very large data sets but the imputations will not be fully conditional.

For example,

```
MAXPRED 5;
```

will include the five best predictor variables, the five making the largest contribution to the r-square.

You can also restrict the number of predictors for selected variables.

```
MAXPRED Income (7) Educ (3);
```

will limit the number of predictors of Income to the seven largest contributors to the r-square, while the number of predictors

of Educ are limited to the three largest contributors. For other variables, all variables will be used as predictors.

**MINRSQD decimal;**

Specifies the minimum marginal r-squared for a stepwise regression. (Minimum initial marginal r-squared for a logistic regression, and minimum initial r-squares for any code being predicted for a polytomous regression.) This can reduce computation time. A small decimal number like 0.005 would build very large regression models whereas 0.25 will include a smaller number of predictors in the regression models. If neither MAXPRED nor MINRSQD is set then no stepwise regression will be preformed.

```
MINRSQD 0.01;
```

In this example, only variables with minimum additional r-square of 0.01 or higher will be included as predictors.

**MAXLOGI number;**

Specifies the maximum number of iterative algorithms to be performed in a logistic or multilogit regression model. The default is 50. This is useful if the Newton-Raphson algorithm used in producing maximum likelihood estimates does not converge after 50 iterations. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models. You can check whether you have such a non-convergence problem by inspecting the log file (e.g., mysetup.log).

**MINCODI decimal;**

Specifies the minimum proportional change in any regression coefficient to continue the logistic regression iteration process. This applies to the convergence criterion for the logistic, polytomous and Poisson regression models.

**ITERATIONS number;**

Specifies the number of cycles you would like the imputation program to carry out. You can specify any number greater than or equal to 2. Current investigations show that about 10 cycles are sufficient for most imputations. You may want to experiment with several values and check the differences in the resulting analysis.

**IMPLICATES number;**

Indicates the number of synthesized data sets to be created. By default only a single synthesized data set is generated.

**MULTIPLES number;**

You can perform an imputation within the SYNTHESIZE procedure. Multiple indicates the number of imputations to be performed. By default only a single imputation is generated. IMPUTE is processed prior to SYNTHESIZE. For each multiple, a set of synthesized data set are created base on the number of implicates specified. For example, if 2 multiples and 5 implicates are specified then 10 synthesized data sets will be created. Five for multiple 1 and 5 for multiple 2;

**PERTURB instruction;**

The keyword PERTURB followed by an instruction (COEF/SIR) allows the user to control perturbations of imputed values. By default the IMPUTE module will perturb model coefficients using a multivariate normal approximation of the posterior distribution and the predicted values using the appropriate regression model conditional on the perturbed coefficients. This is equivalent to using the COEF instruction. SIR uses the Sampling-Importance-Resampling algorithm to generate coefficients from the actual posterior distribution of parameters in the logistic, polytomous and Poisson regression models (See Rubin 1987a, Raghunathan and Rubin 1988, Raghunathan 1994, Gelman, et. al 1995). This is appropriate in situations where normal approximation to the posterior distribution is not appropriate.

```
PERTURB Sir;
```

**SEED number;**

Specifies a seed for the random draws from the posterior predictive distribution. **Number** should be greater than zero. A zero seed will result in no perturbations of the predicted values or the regression coefficients. If the SEED keyword is missing from the setup file then the seed will be determined by your computer's internal clock.

**NOBS number;**

NOBS indicates the number of observations to be used in the analysis. By default all observations in the data set will be used. You might use NOBS to subset a large data set while testing your setup file.

**OFFSETS count variables (offset variable) ;**

This statement is used to specify an offsets variable when fitting a Poisson regression model.

For example,

```
OFFSETS Injuries(Years);
```

will fit a model predicting the number for injuries occurring per year.

**PRINT instruction;**

Indicates the printout desired. The options are STANDARD, DETAILS, COEF, and ALL.

For the IMPUTE procedure, the STANDARD and DETAILS keywords instruct *IVEware* to print the number and distribution of observed values, imputed values, and combined observed and imputed values for each variable.

The keyword COEF instructs IMPUTE to also print the unperturbed and perturbed coefficients for each iteration of each multiple imputation. When the ALL keyword is used, in addition to the above, the coefficient covariance matrix for each iteration of each multiple imputation is also printed.

IMPUTE also printouts a list of the variables used in the imputation model with columns indicating the number of observed cases and the number of imputed cases for each of the variables.

The third column of the variable list, labeled “double counted,” is to be used for diagnostic purposes. This entry should be zero. A non-zero entry indicates that the imputed value of a restricting variable has caused the observed value of a restricted variable to be set to the restricted value (zero for continuous variables, one higher than the highest observed code for categorical variables; see RESTRICT above). This usually indicates a mis-specification of the restriction or an inconsistency in the observed data. In either case, you need to run a data step before the imputation to check the appropriateness of the restriction or correct the data inconsistency.

For example, if the variable SMOKE, indicating whether or not a respondent smokes, is missing and the variable YRSMK, indicating the number of years the respondent has smoked, is observed, then logically the respondent should be classified as a smoker. If SMOKE is not given a value indicating the respondent is a smoker in a SAS data step prior to imputation, the missing value could possibly be imputed to a nonsmoker value, causing IMPUTE to change the observed value for YRSMK to zero.

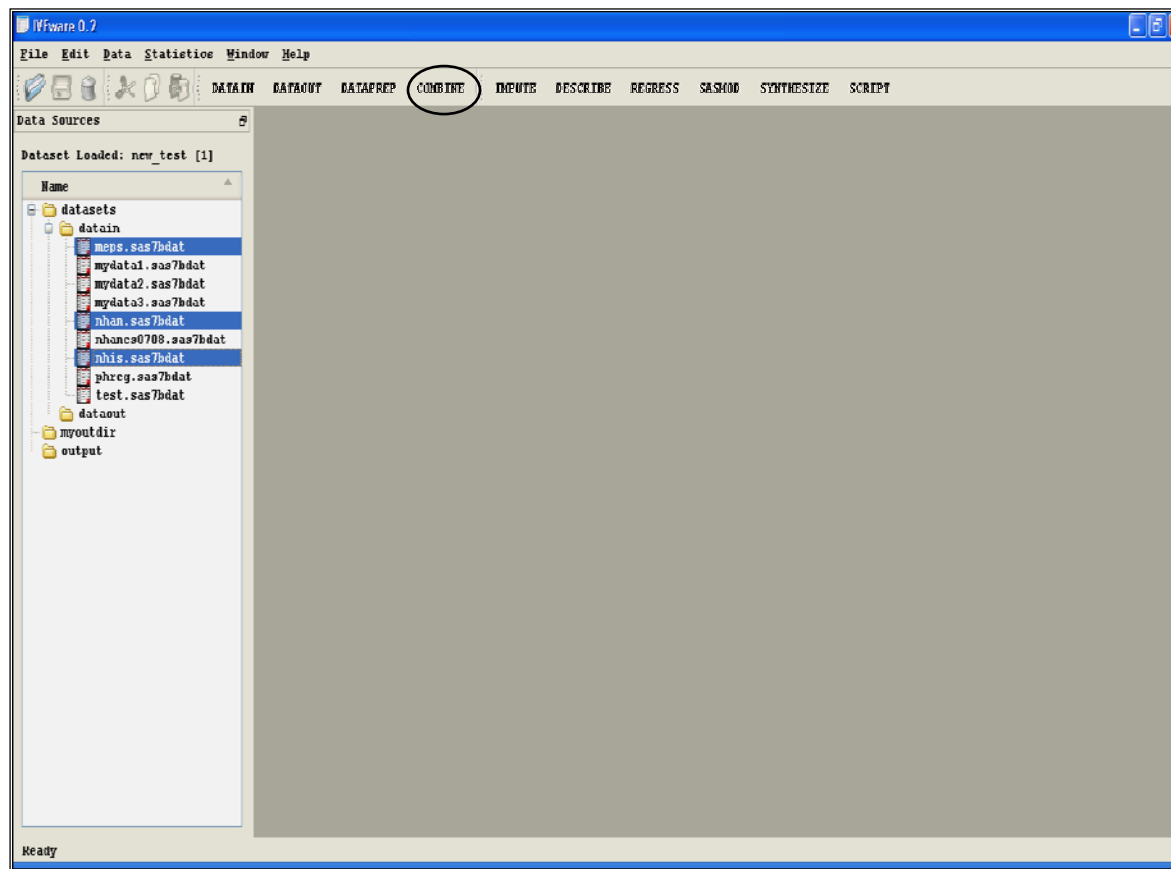


# 10. The Combine Procedure

## Selecting Combine

The Combine data procedure allows the user to concatenate (stack) multiple datasets. The datasets need not contain the same variables. Variables with a shared name will be treated as the same variable in the combined dataset. It's important that they have the same value structure. If a variable does not appear in one of the datasets it is treated as missing cases in the combined dataset. The user may want to impute the missing values prior to analyzing the combine dataset.

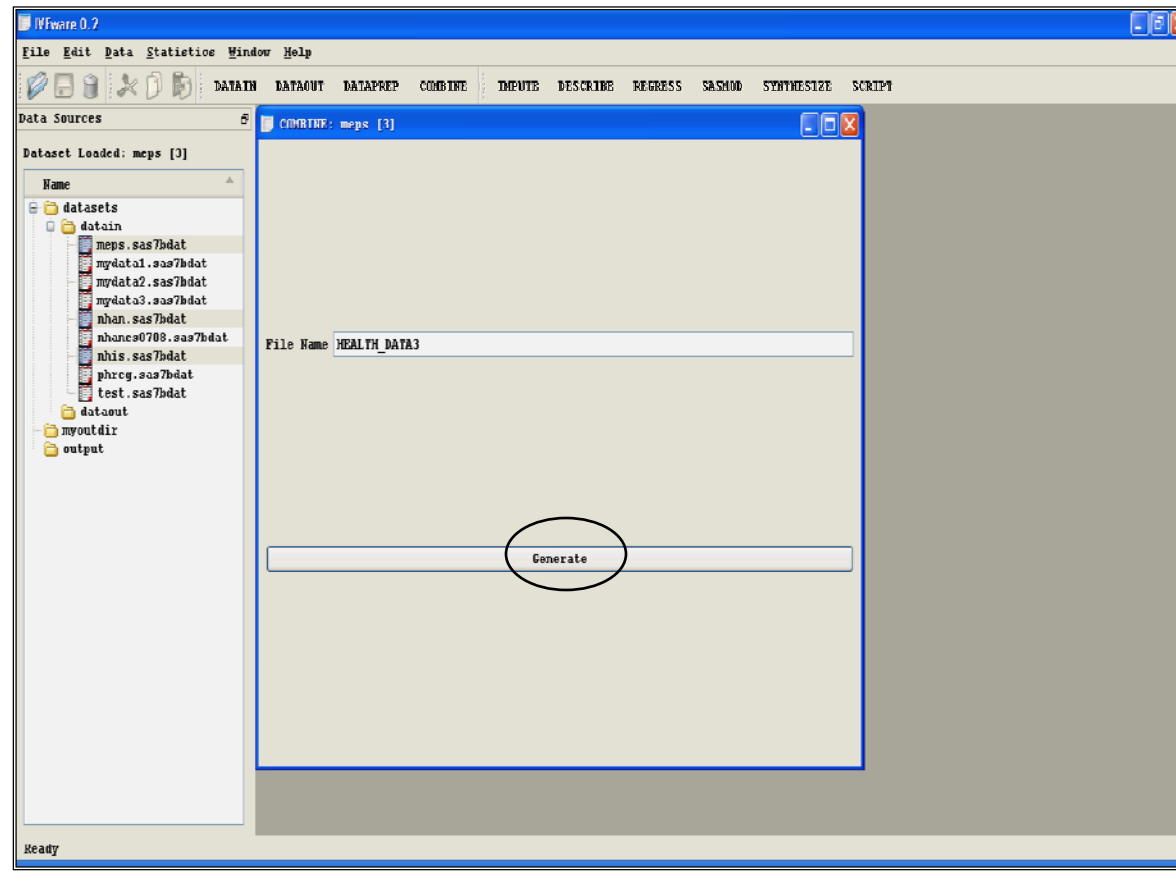
To combine multiple datasets, highlight the datasets in the DATAIN folder and then click on the COMBINE button.



## Combine File Name

After clicking the COMBINE button the user can enter the name of the combined file. In the example, the new file, a combination of MEPS, NHAN, and NHIS, will be called HEALTH\_DATA3. The default file name is COMBINE with the date and time appended.

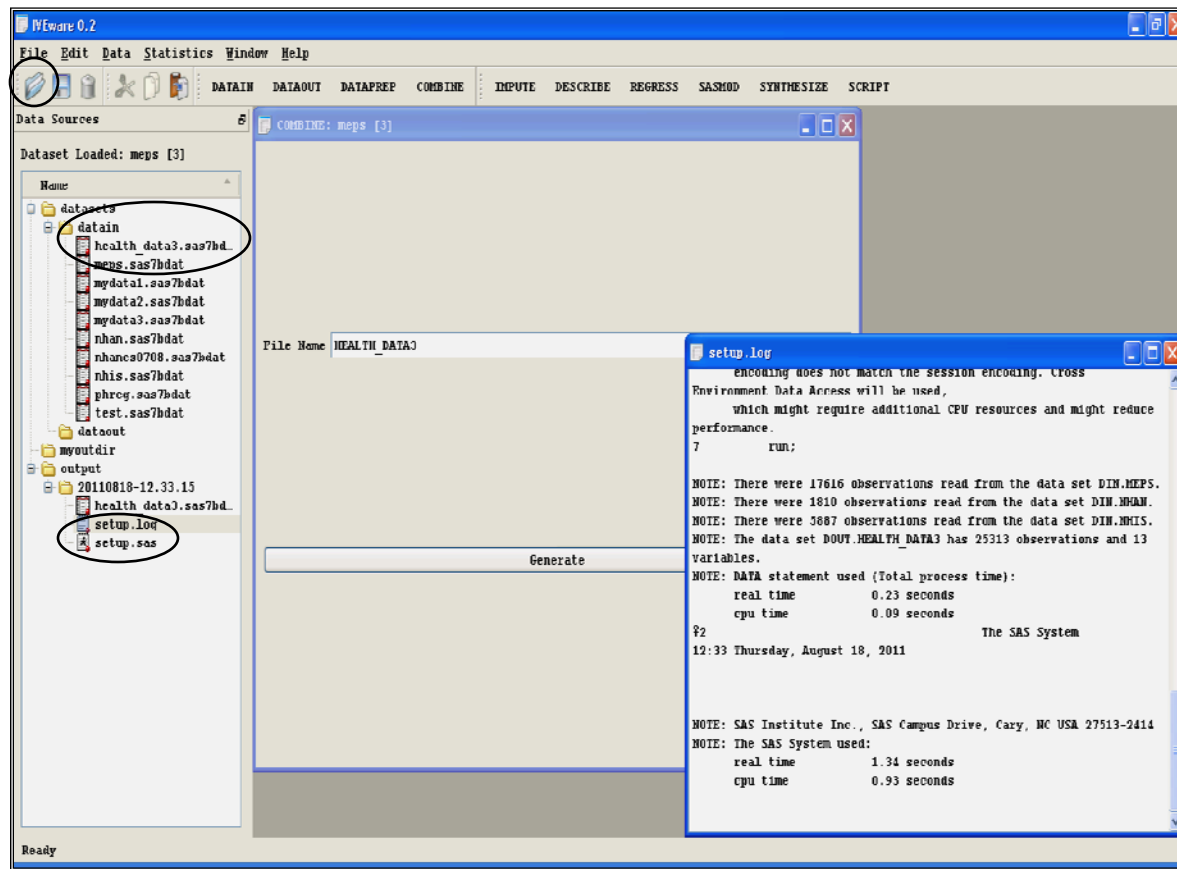
Click on the GENERATE bar in the bottom portion of the Combine window to create the new combined dataset.



## Output Files

After the script submission is completed, the OUTPUT folder will contain a sub-folder labeled with the date and time of the script submission. Here you will find the results of the Combine procedure. Errors in the submitted script will be reported in the setup.log file. The output files can be opened by highlighting the file name and clicking on the File icon at the top left of the window. In the example, setup.log was opened in a separate window.

The new combined file, HEALTH\_DATA3, is located in the DATAIN folder.



## Analyzing the Combined Dataset

By highlighting the new combined dataset and clicking the DATAIN button, the combined dataset is loaded and can be used in an *IVEware* analysis procedure.

In this example, HEALTH\_DATA3 was loaded and the IMPUTE procedure opened.

