

12.4 Variance estimation using bootstrap weights

12.4.1 Bootstrap resampling method

Due to the complexity of the sample design, a resampling technique is used to calculate estimates of the variance. For the National Population Health Survey (NPHS), the bootstrap resampling method is used.

This technique involves dividing the records on the microdata files into subgroups (or replicates) and determining the variation in the estimates from replicate to replicate. The replicates are formed in the following manner: within each stratum, a simple random sample (SRS) is taken, with replacement, of $(n-1)$ of the n clusters in that stratum. For each SRS sample, we recalculate the survey weight for each record in that stratum. This recalculated weight is the first bootstrap weight. We then repeat the process B times, forming a set of B bootstrap weights for each record on the sample file.

12.4.2 Bootstrap weights for the NPHS

For NPHS, six bootstrap weight files were created. The first file, B5H35, is used with the H35 microdata file. It contains 500 bootstrap weights for each record. Three files were created for the H356 microdata file, each containing 500 bootstrap weights. The first of these three files (B5H356) is used for analyses using the weight WT66. For those analyses using the weight WT66_N, the following two bootstrap weight files are used: B5H356A for analysing the *Health Promotion Survey* questions and B5H356C for analysing the questions in the *Child Health Services* section, for children in Manitoba and Alberta (see Section 12.1.3 of the *1996-1997, NPHS Public Use Microdata Documentation* for a list of these questions and to whom they apply). Finally, the files B5LONGF and B5LONGP are used with the longitudinal microdata file LNGF and LNGP respectively. They contain 500 bootstrap weights for each record.

The bootstrap weights are meant to be used in conjunction with the approximate C.V. tables. (See Section 10 of the aforementioned document for a fuller description of these tables.) These tables can be used to obtain approximate C.V.'s for categorical estimates of such statistics as totals and ratios, for specific domains. The bootstrap weights should be used to obtain more accurate variance estimates or for domains not covered by the approximate C.V. tables and for more complex analyses such as regressions. The same confidentiality rules and release cut-off limits are in effect for bootstrap variance estimates.

These weights must be used to calculate a proper estimate of the variance for a given estimate. For example, if one wants to calculate an estimate for a total using the file H35, one must take the following steps:

- A) first calculate an estimate of the total using the final weight WT56
- B) then calculate an estimate of the total using each of the 500 bootstrap weights as the weighting factor. This gives 500 estimates of the total
- C) finally, calculate the variance among those 500 estimates. This variance is an estimate of the variance of the total calculated in A).

12.4.3 Program BOOTVAR.SAS

The SAS program BOOTVAR.SAS given with the data files is an example of a program to calculate an estimate of the variance. Users may use this program or they can create their own program. A copy of the program appears at the end of this section.

This program calculates an estimate (for example, a total) and a corresponding estimate of the variance. The user should always calculate the desired estimate (in this case the total) using another program, in order to verify that the program BOOTVAR.SAS has correctly calculated this estimate.

In this section, we describe how to prepare the data for the program BOOTVAR.SAS, and how to use it. Two examples are given as well as the time required to run the program. (Please note that these programs were run on a 200 MHz Pentium Pro-S, with 64 MB of RAM.)

12.4.3.1 Definition of variables for the analysis

The program BOOTVAR.SAS permits the calculation of variance estimates for totals, for ratios, for differences of ratios, and for linear and logistic regression parameters. To obtain the desired analyses, the data must first be prepared and saved in a SAS file. For estimates of totals, ratios, and differences of ratios, the estimates are calculated by summing the weights of the records with the characteristic of interest. An indicator variable must be created to identify these records (see example 1A). For regression analyses, the variables to be analysed must be defined according to SAS conventions (see example 1B).

A supplementary variable (REGION) may be necessary if the analyses are done for geographic subgroups of records on the new datafile created for the program BOOTVAR.SAS. For example, if the new analysis file contains all the records of persons aged twelve and older in Canada, the file represents a group that corresponds to Canada. If the analysis is done at the Canada level, the variable REGION is not necessary. However, if the analysis is done at the province level, then the REGION variable is necessary. This variable must be created by the user and, for each record, will take the value of the geographic region of this

record—in this case, the province. As a second example, if the new analysis file contains all the records of persons less than twelve years of age in Ontario, the file represents a group that corresponds to the province of Ontario. If the analysis is done at the Ontario level, the REGION variable is not necessary. However, if the analysis is done at the health-region level, the REGION variable is therefore necessary, and will take the value of the health region for each record. In the same way, if the new analysis file contains all the records of persons aged twelve and older in the provinces of Ontario, Manitoba, and Alberta, the REGION variable will be necessary if the analysis is done at the province or the health-region level.

The following example shows how to define the variables that will subsequently be used to calculate variance estimates with the aid of BOOTVAR.SAS.

Example 1: Definition of variables for the analysis

Example 1A: Totals and ratios

```

/*****
/*
/*      USE THE CROSS-SECTIONAL FILE FOR THE 1996 GENERAL COMPONENT
/*      (H35.TXT)
/*      TO CALCULATE THE NUMBER OF DIABETIC PERSONS
/*      FOR THE AGE GROUPS 12-17, 18-24, 25-44, AND 45 AND OVER
/*      AND FOR MALES, FEMALES, AND BOTH,
/*      BY PROVINCE
/*
/*
/*****

libname in1 'c:\data';

proc datasets kill;
run;

proc format;
  value fsex      1='males'
                  2='females';

  value fage      1='12-17'
                  2='18-24'
                  3='25-44'
                  4='45+';

  value fdiab     1='Yes'
                  0='No';
run;

data in1.cross;
%let datafid='c:\data\h35.txt';
%include 'c:\data\h35_in.sas';
keep region diab total dhc6_sex males females
    agegrp age1217 age1824 age2544 age45 magegrp fagegrp
    mage1217 mage1824 mage2544 mage45 fage1217 fage1824 fage2544 fage45
    mdiab fdiab diab1217 diab1824 diab2544 diab45
    mdia1217 mdia1824 mdia2544 mdia45 fdi a1217 fdi a1824 fdi a2544 fdi a45
    wt56 dhc6_sex total realukey personid;

region=prc6_cur;

if ccc6_1j=1 then diab=1;
else if ccc6_1j=2 then diab=0;
else diab=.;

if diab=. then delete;

/*****
/* defines the domain of interest with dummy
/* variables (0/1)
/*
/*****

total=1;

```

```

/* sex */
if dhc6_sex=1 then males=1;
else males=0;

if dhc6_sex=2 then females=1;
else females=0;

/* age group */
if dhc6_age < 18 then agegrp=1;
else if dhc6_age < 25 then agegrp=2;
else if dhc6_age < 45 then agegrp=3;
else agegrp=4;

if agegrp=1 then age1217=1; else age1217=0;
if agegrp=2 then age1824=1; else age1824=0;
if agegrp=3 then age2544=1; else age2544=0;
if agegrp=4 then age45=1; else age45=0;

/* age group and sex */
if agegrp=1 then do;
  if dhc6_sex=1 then magegrp=1;
  else if dhc6_sex=2 then fagegrp=1;
end;
else if agegrp=2 then do;
  if dhc6_sex=1 then magegrp=2;
  else if dhc6_sex=2 then fagegrp=2;
end;
else if agegrp=3 then do;
  if dhc6_sex=1 then magegrp=3;
  else if dhc6_sex=2 then fagegrp=3;
end;
else if agegrp=4 then do;
  if dhc6_sex=1 then magegrp=4;
  else if dhc6_sex=2 then fagegrp=4;
end;

if magegrp=1 then mage1217=1; else mage1217=0;
if magegrp=2 then mage1824=1; else mage1824=0;
if magegrp=3 then mage2544=1; else mage2544=0;
if magegrp=4 then mage45=1; else mage45=0;

if fagegrp=1 then fage1217=1; else fage1217=0;
if fagegrp=2 then fage1824=1; else fage1824=0;
if fagegrp=3 then fage2544=1; else fage2544=0;
if fagegrp=4 then fage45=1; else fage45=0;

/* diabetes*sex */
if di ab=1 then do;
  if dhc6_sex=1 then mdi ab=1; else mdi ab=0; /* di abeti c males */
  if dhc6_sex=2 then fdi ab=1; else fdi ab=0; /* di abeti c females */
end;
else if di ab=2 then do;
  mdi ab=0;
  fdi ab=0;
end;

/* diabetes*agegroup */
if di ab=1 then do;
  if age1217=1 then di ab1217=1; else di ab1217=0;
  if age1824=1 then di ab1824=1; else di ab1824=0;
  if age2544=1 then di ab2544=1; else di ab2544=0;
  if age45=1 then di ab45=1; else di ab45=0;
end;
else do;
  di ab1217=0;
  di ab1824=0;
  di ab2544=0;
  di ab45=0;
end;

/* diabetes*sex*agegroup */
if mdi ab=1 then do;
  if age1217=1 then mdi a1217=1; else mdi a1217=0;
  if age1824=1 then mdi a1824=1; else mdi a1824=0;
  if age2544=1 then mdi a2544=1; else mdi a2544=0;
  if age45=1 then mdi a45=1; else mdi a45=0;
end;

```

```

end;
el se do;
    mdi a1217=0;
    mdi a1824=0;
    mdi a2544=0;
    mdi a45=0;
end;

if fdi ab=1 then do;
    if age1217=1 then fdi a1217=1; el se fdi a1217=0;
    if age1824=1 then fdi a1824=1; el se fdi a1824=0;
    if age2544=1 then fdi a2544=1; el se fdi a2544=0;
    if age45=1 then fdi a45=1; el se fdi a45=0;
end;
el se do;
    fdi a1217=0;
    fdi a1824=0;
    fdi a2544=0;
    fdi a45=0;
end;

proc freq data=in1.cross;
format agegrp fage. magegrp fage. fagegrp fage. di ab fdi ab.;
table region*(di ab di ab2544 mdi a45 fdi a45)
       region*di ab*total region*mdi a45*mage45 region*di ab45*age45 ;
weight wt56;
title 'Number of diabetic by agegroup and region';
run;

```

Example 1B: Logistic regression

```

/*****
/*
/*      USE THE CROSS-SECTIONAL FILE FOR THE 1996 HEALTH COMPONENT
/*      (H356.TXT)
/*      TO STUDY THE RELATION BETWEEN CHRONIC CONDITION REPORTING
/*      AND THE TYPE OF INTERVIEW (PROXY VS NON-PROXY)
/*
/*
/*****/

libname in1 'c:\data';

data in1.h356;
%let datafid="c:\data\h356.txt";
%include "c:\data\h356_in.sas";
keep realukey personid dhc6_age dhc6_sex am56_pxy ccc6dany
age1217 age1820 age2124 age2534 age3544 age4554 age5564
age6574 age7584 age85 female nonproxy wt66;
if dhc6_age >= 12;

/* Dummy variables for the age groups */

age1217=0;
age1820=0;
age2124=0;
age2534=0;
age3544=0;
age4554=0;
age5564=0;
age6574=0;
age7584=0;
age85=0;

if 12 <= dhc6_age <=17 then age1217=1;
if 18 <= dhc6_age <=20 then age1820=1;
if 21 <= dhc6_age <=24 then age2124=1;
if 25 <= dhc6_age <=34 then age2534=1;
if 35 <= dhc6_age <=44 then age3544=1;
if 45 <= dhc6_age <=54 then age4554=1;
if 55 <= dhc6_age <=64 then age5564=1;
if 65 <= dhc6_age <=74 then age6574=1;
if 75 <= dhc6_age <=84 then age7584=1;
if dhc6_age>=85 then age85=1;

female=0;
if dhc6_sex=2 then female=1;

/* Missing values */

if ccc6dany>2 then ccc6dany=.;
if ccc6dany=2 then ccc6dany=0;

```

```

nonproxy=0;
if am56_pxy>2 then nonproxy=.;
if am56_pxy=2 then nonproxy=1;
run;

proc logistic data=in1.h356 descending;
model ccc6dany = nonproxy age1820 age2124 age2534 age3544
age4554 age5564 age6574 age7584 age85 female;
weight wt66;
title 'Chronic conditions';
run;

```

Example 1C: Generalized linear model

```

/*****
/*
/*      USE THE LONGITUDINAL FILE FOR 1996
/*      TO CALCULATE THE AVERAGE NUMBER OF CONSULTATION OF A DOCTOR
/*      BY WOMEN, ACCORDING TO THEIR LIVING STATUS (SINGLE PARENT OR
/*      LIVING INTO A RELATIONSHIP, WITH CHILDREN).
/*
*****/

libname in1 'c:\data';

data long;
%let datafid="c:\data\lngf.txt";
%include "c:\data\lngf_in.sas";
keep realukey personid dhc4dlvg dhc6dlvg dhc6decf dhc4decf dhc6gage sex mhc6dds
hcc6_2a hcc6_2c wt66lf;
run;

data in1.long;
set long;
if sex=2; /* keep females only
*/
if dhc6gage >= 5; /* keep only 12 years old and older
*/
if dhc4decf in (5,9); /* keep those in a couple with kids under 25 and no others
or single parents with kids under 25 and no others
(1994) */
if dhc6decf in (5,9); /* keep those in a couple with kids under 25 and no others
or single parents with kids under 25 and no others
(1996) */
if dhc4dlvg in (4,5); /* must be in a couple or single with kids and no others
(1994) */
if dhc6dlvg in (4,5); /* must be in a couple or single with kids and no others
(1996) */

/* living status */

if dhc4dlvg=4 and dhc6dlvg=4 then living='long-term couple';
else if (dhc4dlvg=4 or dhc4dlvg=5) and dhc6dlvg=5 then living='single parent';
else delete;

/* # consultation to doctors in 1996 */;

if hcc6_2a < 996 and hcc6_2c < 996 then doc=sum(hcc6_2a, hcc6_2c);
else delete;
run;

```

12.4.3.2 Use of the program BOOTVAR.SAS

Once the new analysis file has been created, BOOTVAR.SAS can be run. The user must however complete the program by specifying the parameters and by indicating the list of variables to analyse. BOOTVAR.SAS is divided into four sections.

In **section 1**, the users must specify the following:

- the number of bootstrap weights used (500 for all files),
- the subdirectory containing the new analysis file (created by the user, as in example 1), the bootstrap weight file, and the file that will contain the results,
- the name of the new analysis file,
- the name of the bootstrap weight file, and
- the parameters that indicate if the analysis is done at a geographic level, using the REGION variable.

In **section 2**, the only changes to make are to the macro for the general linear model. This macro must be modified by the user according to the analysis required.

In **section 3**, the user must specify the list of variables to keep for the analysis. BOOTVAR.SAS runs quickly for variance estimates of totals, ratios, and differences of ratios. However, more time is required for variance estimates of regression parameters. To reduce the run time, it is therefore recommended to keep only those variables necessary for the desired analysis.

In addition to the analysis variables, two variables must be kept on the file, REALUKEY and PERSONID. These variables are needed to match the survey datafile and the bootstrap weight file during the running of the program. Please note that BOOTVAR.SAS reads two files, the survey data and the bootstrap weights, and that these two files must be SAS files.

Finally, in **section 4**, the user must indicate which analyses will be run and for which variables.

The following examples indicate in *italics* those parts of the program that the user must specify for variance estimates of totals, ratios, and logistic regression parameters. Please note that only those parts of the program where changes are necessary are presented. It is necessary, however, to submit the entire program.

Example 2: BOOTVAR.SAS

Example 2A: Totals and ratios

```
.  
. .  
. .  
/*****  
/**** Section 1: Declaration of the macro variables ****/  
/****  
  
%let R=01;                               /* bootstrap averaging parameter (fixed) */  
  
/****  
/**** USER SPECIFIES THE NUMBER OF BOOTSTRAP WEIGHTS USED, DIVIDED BY 100 ****/  
/**** %let B=5;   for the bootstrap weights files B5H35, B5H356, B5H356A, ****/  
/****           B5H356C, B5LONGF and B5LONGP ****/  
/****  
  
%let B=5;                               /* bootstrap Bx100 times */  
  
/****  
/**** USER SPECIFIES THE DIRECTORY CONTAINING THE ANALYSIS FILE (in1) ****/  
/**** AND THE BOOTSTRAP WEIGHTS FILE (in2) SPECIFIED BELOW. ****/  
/**** THE OUTPUT FILES WILL BE SAVED IN THE DIRECTORY SPECIFIED FOR in3 **/  
/****  
  
libname in1 "c:\data";  
libname in2 "c:\bootstrp";  
libname in3 "c:\output";  
  
/****  
/**** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE ANALYSIS VARIABLES. */  
/**** %let Mfile=xxx; ****/  
/****  
  
%let Mfile=in1.cross;                   /* Main SAS file */  
  
/****  
/**** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE BOOTSTRAP WEIGHTS ****/  
/**** %let bsamp=b5h35;   (to be used with the file H35.TXT) OR ****/  
/**** %let bsamp=b5h356;  (to be used with the file H356.TXT) OR ****/  
/**** %let bsamp=b5h356a; (to be used with the file H356.TXT) OR ****/  
/**** %let bsamp=b5h356c; (to be used with the file H356.TXT) OR ****/  
/**** %let bsamp=b5longf; (to be used with the file LONGF.TXT) ****/  
/**** %let bsamp=b5longp; (to be used with the file LONGP.TXT) ****/  
/****  
  
%let bsamp=in2.b5h35;                   /* bootstrap weights SAS file */  
  
/****  
/**** USER SPECIFIES THE PARAMETERS by, wo AND kp, WHICH INDICATE ****/  
/**** IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL OR FOR THE ****/  
/**** WHOLE DATASET. ****/  
/****  
/**** IF THE ANALYSIS IS DONE FOR THE WHOLE DATASET, THEN ****/  
/**** %let by=*; ****/  
/**** %let wo=*; ****/  
/**** %let kp=*; ****/  
/****  
/**** ELSE IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL, THEN ****/  
/**** %let by=*; ****/  
/**** %let wo=*; ****/  
/**** %let kp=region; ****/  
/****  
  
%let by=;  
%let wo=;  
%let kp=region;  
  
data time;  
  format start datetime16.;  
  start=datetime();  
  output;  
run;
```



```

/*****
/**** Section 2: Declaration of the macros ****
/*****

.
.
.

*****,
* Section 3: MAIN PROGRAM *,
*****,

/* Read in Main file */

/*****
/**** DUE TO THE LARGE NUMBER OF OBSERVATIONS, ONLY THE VARIABLES ****
/**** THAT ARE NEEDED TO DO THE ANALYSES AND THE VARIABLES ****
/**** "REALUKEY" AND "PERSONID" SHOULD BE KEPT AT THIS POINT. ****
/*****

data nphs (index=(id=(realukey personid)));
set &Mfile (keep= realukey personid region di ab total dhc6_sex
males females agegrp age1217 age1824 age2544 age45
magegrp fagegrp mage1217 mage1824 mage2544 mage45
fage1217 fage1824 fage2544 fage45 mdi ab fdi ab
di ab1217 di ab1824 di ab2544 di ab45 mdi a1217 mdi a1824
mdi a2544 mdi a45 fdi a1217 fdi a1824 fdi a2544 fdi a45
wt56 dhc6_sex total);

run;

/* Read in Bootstrap Weights */
/* FWGT corresponds to WT56, WT66, WT66_N, WT66LF or WT66LP depending on which
file is analysed */

data bsamp (index=(id=(realukey personid)));
set &bsamp;
keep fwgt realukey personid bsw1-bsw&B.00;
run;

/* Merge Main file and Bootstrap Weights */

&by data bs_nphs (index=(region));
&wo data bs_nphs;
merge nphs (in=in1) bsamp (in=in2);
by realukey personid;
if in1;
run;

proc datasets library=work;
delete nphs bsamp;
run;

/*****
/**** Section 4: Macro calls ****
/*****

/
/**** The variance estimates are calculated using the SAS macros that have been ****
/**** defined earlier in the program. Those SAS macros can be called in the ****
/**** program as needed. A macro call is a SAS statement that specifies the name ****
/**** of the macro called and some parameters. In this program, the parameters ****
/**** indicate which file has to be read, which variables will be used, how many ****
/**** bootstrap weights are used, and how many bootstrap samples were selected. ****
/**** The name of the file to read is always the same (BS_NPHS) and the last two ****
/**** parameters have already been defined in the first section of the program. ****
/**** Hence, the user only has to specify the variables to be used. ****
/**** ****
/**** Each macro call will result in a variance estimate of ONE estimator. If ****
/**** more than one estimator and its variance estimate have to be calculated, ****
/**** the macro has to be called multiple times. ****
/**** ****
/**** A commented statement for the macro call appears where the user's ****
/**** statement should be placed in the program. The user's statement will ****
/**** be identical to the commented one, except for the names of the analysis ****
/**** variables. ****
/*****

/*****/
/*
/* Total */
/*
/*****/

```

```

proc datasets library=work; /* initial all tots */
  delete all tots;
run;

/*****
/** To call the macro total, the following statement is used:      */
/** %total(infile, var, bssz=, mul ti=);                          */
/**      where infile : bs_nphs                                   */
/**      var      : the variable for which a total is calculated */
/**      bssz=    : bssz=&B.00                                    */
/**      mul ti = : mul ti=&R                                     */
/**      */
*****/

* %total(bs_nphs, VAR, bssz=&B.00, mul ti=&R);
%total(bs_nphs, di ab, bssz=&B.00, mul ti=&R);
%total(bs_nphs, di ab2544, bssz=&B.00, mul ti=&R);
%total(bs_nphs, mdi a45, bssz=&B.00, mul ti=&R);
%total(bs_nphs, fdi a45, bssz=&B.00, mul ti=&R);

/* Delete sas files in total macro */

proc datasets library=work;
  delete ytot est;
run;

/*****
/**      */
/** Ratio */
/**      */
*****/

/*****
/** To call the macro ratio, the following statement is used:      */
/** %ratio(infile, var1, var2, bssz=, mul ti=);                    */
/**      where infile : bs_nphs                                   */
/**      var1      : the variable of the numerator of the ratio   */
/**      var2      : the variable of the denominator of the ratio */
/**      bssz=    : bssz=&B.00                                    */
/**      mul ti = : mul ti=&R                                     */
/**      */
*****/

* %ratio(bs_nphs, VAR1, VAR2, bssz=&B.00, mul ti=&R);
%ratio(bs_nphs, di ab, total, bssz=&B.00, mul ti=&R);
%ratio(bs_nphs, mdi a45, mage45, bssz=&B.00, mul ti=&R);
%ratio(bs_nphs, di ab45, age45, bssz=&B.00, mul ti=&R);

/* Delete sas files in ratio macro */

proc datasets library=work;
  delete ytot xtot est;
run;

&by  proc sort data=all tots;
&by  by region;
&by  run;

/*****
/** The results of total and ratio macro */
/** can be saved in a permanent file.    */
*****/

data in3.ZZZ;
set all tots;
run;

%prnttot;

.
.
.

data time;
  set time;
  format stop datetime16.;
  stop=datetime();
  output;
run;

proc print data=time;
  title 'Time Taken to Run Program';
run;
/* End of SAS program BootVar */
(The execution of this program took about 3 1/2 minutes.)

```

Example 2B: Logistic regression

```

.
.
.

/***** Section 1: Declaration of the macro variables *****/
/***** Section 1: Declaration of the macro variables *****/

%let R=01; /* bootstrap averaging parameter (fixed) */

/***** USER SPECIFIES THE NUMBER OF BOOTSTRAP WEIGHTS USED, DIVIDED BY 100 *****/
/***** %let B=5; for the bootstrap weights files B5H35, B5H356, B5H356A, *****/
/***** B5H356C, B5LONGF and B5LONGP *****/
/***** *****/

%let B=5; /* bootstrap Bx100 times */

/***** USER SPECIFIES THE DIRECTORY CONTAINING THE ANALYSIS FILE (in1) *****/
/***** AND THE BOOTSTRAP WEIGHTS FILE (in2) SPECIFIED BELOW. *****/
/***** THE OUTPUT FILES WILL BE SAVED IN THE DIRECTORY SPECIFIED FOR in3 ***/
/***** *****/

libname in1 "c:\data";
libname in2 "c:\bootstrp";
libname in3 "c:\output";

/***** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE ANALYSIS VARIABLES. *****/
/***** %let Mfile=xxx; *****/
/***** *****/

%let Mfile=in1.h356; /* Main SAS file name */

/***** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE BOOTSTRAP WEIGHTS *****/
/***** %let bsamp=b5h35; (to be used with the file H35.TXT) OR *****/
/***** %let bsamp=b5h356; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5h356a; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5h356c; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5longf; (to be used with the file LONGF.TXT) *****/
/***** %let bsamp=b5longp; (to be used with the file LONGP.TXT) *****/
/***** *****/

%let bsamp=in2.b5h356; /* bootstrap weights SAS file */

/***** USER SPECIFIES THE PARAMETERS by, wo AND kp, WHICH INDICATE *****/
/***** IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL OR FOR THE *****/
/***** WHOLE DATASET. *****/
/***** *****/
/***** IF THE ANALYSIS IS DONE FOR THE WHOLE DATASET, THEN *****/
/***** %let by=; *****/
/***** %let wo=; *****/
/***** %let kp=; *****/
/***** *****/
/***** ELSE IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL, THEN *****/
/***** %let by=; *****/
/***** %let wo=; *****/
/***** %let kp=region; *****/
/***** *****/

%let by=;
%let wo=;
%let kp=;

data time;
format start datetime16.;
start=datetime();
output;
run;

```

```

/*****
*** Section 2: Declaration of the macros ****
*****/

.
.
.

*****
* Section 3: MAIN PROGRAM *
*****

/* Read in Main file */

/*****
*** DUE TO THE LARGE NUMBER OF OBSERVATIONS, ONLY THE VARIABLES ****
*** THAT ARE NEEDED TO DO THE ANALYSES AND THE VARIABLES ****
*** "REALUKEY" AND "PERSONID" SHOULD BE KEPT AT THIS POINT. ****
*****/

data nphs (index=(id=(realukey personid)));
set &Mfile (keep= realukey personid ccc6dany nonproxy age1820 age2124 age2534
age3544 age4554 age5564 age6574 age7584 age85 female);
run;

/* Read in Bootstrap Weights */
/* FWGT corresponds to WT56, WT66, WT66_N, WT66LF or WT66LP depending on which
file is analysed */

data bsamp (index=(id=(realukey personid)));
set &bsamp;
keep fwgt realukey personid bsw1-bsw&B.00;
run;

/* Merge Main file and Bootstrap Weights */

&by data bs_nphs (index=(region));
&wo data bs_nphs;
merge nphs (in=in1) bsamp (in=in2);
by realukey personid;
if in1;
run;

proc datasets library=work;
delete nphs bsamp;
run;

/*****
*** Section 4: Macro calls ****
*****/

.
.
.

/*****
*/
/* Logistic Regression */
*****/

proc datasets library=work; /* initial bs_reglg */
delete bs_reglg;
run;

/*****
*** To call the macro logreg, the following statement is used: ****
*** %logreg(infile,yvar,xvar,bssz,multi=); ****
*** where infile : bs_nphs ****
*** yvar : the dependent variable ****
*** xvar : the independent variables. The variables should ****
*** be listed as they would be in a model statement ****
*** (no commas in between). ****
*** bssz= : bssz=&B.00 ****
*** multi= : multi=&R ****
*****/

title "Bootstrap &B.00: &R Variance Estimate for";
title2 "Logistic Regressions";

```

```

* %logreg(bs_nphs, YVAR, XVAR, bssz=&B.00, mul ti =&R);
%logreg(bs_nphs, ccc6dany, nonproxy age1820 age2124 age2534 age3544
age4554 age5564 age6574 age7584 age85 female, bssz=&B.00, mul ti =&R);

/* Delete sas files in logreg macro */
proc datasets library=work;
  delete betas betat bsbeta origest;
run;

.
.
.

%prntlog;

data time;
  set time;
  format stop datetime16.;
  stop=datetime();
  output;
run;

proc print data=time;
  title 'Time Taken to Run Program';
run;

/* End of SAS program BootVar */

```

(The execution of this program took about 21 minutes.)

Example 2C: Generalized linear model

```

.
.
.

/***** Section 1: Declaration of the macro variables *****/
/***** Section 1: Declaration of the macro variables *****/

%let R=01; /* bootstrap averaging parameter (fixed) */

/***** USER SPECIFIES THE NUMBER OF BOOTSTRAP WEIGHTS USED, DIVIDED BY 100 *****/
/***** %let B=5; for the bootstrap weight files B5H35, B5H356, B5H356A, *****/
/***** B5H356C, B5LONGF and B5LONGP *****/
/***** *****/

%let B=5; /* bootstrap Bx100 times */

/***** USER SPECIFIES THE DIRECTORY CONTAINING THE ANALYSIS FILE (in1) *****/
/***** AND THE BOOTSTRAP WEIGHTS FILE (in2) SPECIFIED BELOW. *****/
/***** THE OUTPUT FILES WILL BE SAVED IN THE DIRECTORY SPECIFIED FOR in3 *****/
/***** *****/

libname in1 "c:\data";
libname in2 "c:\bootstrp";
libname in3 "c:\output";

/***** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE ANALYSIS VARIABLES. *****/
/***** %let Mfile=xxx; *****/
/***** *****/

%let Mfile=in1.long; /* Main SAS file name */

```

```

/*****
/**** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE BOOTSTRAP WEIGHTS ****/
/**** %let bsamp=b5h35; (to be used with the file H35.TXT) OR ****/
/**** %let bsamp=b5h356; (to be used with the file H356.TXT) OR ****/
/**** %let bsamp=b5h356a; (to be used with the file H356.TXT) OR ****/
/**** %let bsamp=b5h356c; (to be used with the file H356.TXT) OR ****/
/**** %let bsamp=b5longf; (to be used with the file LONGF.TXT) ****/
/**** %let bsamp=b5longp; (to be used with the file LONGP.TXT) ****/
/**** */
/**** */

%let bsamp=i n2. b5l ongf; /* bootstrap weights SAS file */

/****
/**** USER SPECIFIES THE PARAMETERS by, wo AND kp, WHICH INDICATE ****/
/**** IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL OR FOR THE ****/
/**** WHOLE DATASET. ****/
/**** ****/
/**** IF THE ANALYSIS IS DONE FOR THE WHOLE DATASET, THEN ****/
/**** %let by=*; ****/
/**** %let wo=; ****/
/**** %let kp=; ****/
/**** ****/
/**** ELSE IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL, THEN ****/
/**** %let by=; ****/
/**** %let wo=; ****/
/**** %let kp=region; ****/
/**** */
/**** */

%let by=*;
%let wo=;
%let kp=;

data time;
format start datetime16.;
start=datetime();
output;
run;

/****
/**** Section 2: Declaration of the macros ****/
/**** */
/**** */

.
.
.

*****;
%macro regglm(infile, yvar, xvar, bssz=, multi=);
*****;

proc glm data=infile noprint;
class &xvar;
model &yvar= &xvar;
LSMEANS &xvar / out=orig;
weight fwgt;
&by by region;
run;

data orig2;
set orig;
drop _name_ stderr;
array meanss{2};
do i=1 to 2;
if _n_ = i then do;
meanss(i)=lsmean;
retain;
end;
end;

if _n_=2 then do;
diff1_2= meanss1-meanss2;
drop lsmean i meanss1- meanss2;
output;
end;
run;

proc transpose data=orig2 out=origest prefix=bhat name=beta;
var diff1_2;
run;

%let L=%eval (&bssz/10);

%do k=1 %to 10;
%let j=%eval (1+((&k-1)*&L));
%let kL=%eval (&k*&L);

```

```

data poi ds;
  set &infile;
  keep bsw&j -bsw&kL &yvar &xvar &kp;
run;

%do i=&j %to &kL;

proc glm data=poi ds noprint;
  class &xvar;
  model &yvar= &xvar;
  LSMEANS &xvar / out=betas;
  weight bsw&i;
  &by by region;
run;

data betas2;
  set betas;
  drop _name_ stderr;
  array meanss{2};
  do i=1 to 2;
    if _n_ = i then do;
      meanss(i)=lsmean;
      retain;
    end;
  end;

  if _n_=2 then do;
    diff1_2= meanss1-meanss2;
    drop lsmean i meanss1-meanss2;
    output;
  end;
run;

proc transpose data=betas2 out=betat prefix=best name=beta;
  var diff1_2;
run;

data betat;
  set betat;
  rename best1=best&i;
run;

%if (&i =1) %then %do;

  data bsbeta;
    set betat;
  run;

%end;
%else %do;

  data bsbeta;
    merge bsbeta betat;
    &by by region;
  run;

%end;
%end;
%end;

data est;
  merge origest bsbeta;
  rename bhat1=bhat;
  bs_var=&multi *((&bssz-1)*(var(of best1-best&bssz)))/&bssz;
  bs_sd=sqrt(bs_var);
  bs_cv=abs(round((bs_sd/bhat1)*100,.01));
  ci l 95=bhat1-1.96*bs_sd;
  ci u 95=bhat1+1.96*bs_sd;
  drop best1-best&bssz;
run;

proc append data=est base=bs_reg;
run;

%let printreg=1;
%let dep=&yvar;

%mend regglm;

.
.
.

```

```

*****
* Section 3: MAIN PROGRAM
*****

/* Read in Main file */

/***** DUE TO THE LARGE NUMBER OF OBSERVATIONS, ONLY THE VARIABLES
*** THAT ARE NEEDED TO DO THE ANALYSES AND THE VARIABLES
*** "REALUKEY", AND "PERSONID" SHOULD BE KEPT AT THIS POINT.
*** *****/

data nphs (index=(id=(realukey personid)));
set &Mfile (keep= realukey personid living doc);
run;

/* Read in Bootstrap Weights */
/* FWGT corresponds to WT56, WT66, WT66_N, WT66LF or WT66LP, depending on which
file is analysed */

data bsamp (index=(id=(realukey personid)));
set &bsamp;
keep fwgt realukey personid bsw1-bsw&B.00;
run;

/* Merge Main file and Bootstrap Weights */

&by data bs_nphs (index=(region));
&wo data bs_nphs;
merge nphs (in=in1) bsamp (in=in2);
by realukey personid;
if in1;
run;

proc datasets library=work;
delete nphs bsamp;
run;

/***** Section 4: Macro calls
*** *****/

.
.
.

/*****
/*
/* Generalized Linear Model (GLM)
/*
*****/

/*****
/**** N.B. The macro regglm has to be customized. The macro definition that
/**** appears in this program is an example of one analysis that has
/**** been done using this program.
/****
/**** To call the macro regglm, the following statement is used:
/**** %regglm(infile, yvar, xvar, bssz=, mul ti=);
/**** where infile : bs_nphs
/**** yvar : the dependent variable
/**** xvar : the independent variables. The variables should
/**** be listed as they would be in a model statement
/**** (no commas in between).
/**** bssz= : bssz=&B.00
/**** mul ti = : mul ti=&R
/****
/**** Note: If the regglm macro is adapted to calculate differences between
/**** means, confidence interval limits should be calculated to take
/**** into account multiple comparisons. The value of the normal
/**** distribution (Z) used in the calculation of the confidence
/**** interval must be corrected in the macro declaration in Section 2,
/**** using, for example, the Bonferroni approach for multiple
/**** comparisons.
/**** *****/

* %regglm(bs_nphs, YVAR, XVAR, bssz=&B.00, mul ti=&R);
%regglm(bs_nphs, doc, living, bssz=&B.00, mul ti=&R);

/* Delete sas files in regglm macro */
proc datasets library=work;
delete betas betat bsbeta origest;
run;

```



```

%prntreg;
.
.
.
data time;
  set time;
  format stop datetime16.;
  stop=datetime();
  output;
run;

proc print data=time;
  title 'Time Taken to Run Program';
run;

/* End of SAS program BootVar */
(The execution of this program took about 15 minutes.)

```

The following examples present the results of the analyses done using the programs from the example 2. Results for the totals and ratios are presented in the example 3A. For example, if we want the ratio of the number of diabetic males aged 45 years old and older to the total number of males 45 years old and older, in Ontario, we look at observation 41. The region 35 corresponds to the province of Ontario (see the data dictionary of the *1996-1997, NPHS Public Use Microdata Documentation* for the codes associated with each province) and the variable Type indicates the type of analysis, in this case a ratio. We find the variables *mdia45* (VAR1) in the numerator of the ratio and *mage45* (VAR2) in the denominator. The estimate of the ratio is 7.46% (YHAT) with a standard deviation of 1.04 (BS_SD) and a coefficient of variation of 14.01 (BS_CV). The 95% confidence interval for this estimate is (5.41%, 9.50%) (CIL95, CIU95). Following the results, we can see that the execution of this program started at 9:45:50 and finished at 9:49:23.

Results from the logistic regression are shown in example 3B. For example, the estimate of the parameter for the variable AGE85 is 2.88 (BHAT) and the odds ratio is 17.89 (ODDS). The Wald's statistic for this parameter and its associated p-value are 81.26 (WALD) and p=0.0000 (PVALUE) respectively. The variance estimate and the standard deviation for the parameter estimate (BHAT) are 0.102 (BS_VAR) and 0.320 (BS_SD) and the coefficient of variation is 11.09 (BS_CV). Finally, the confidence interval for the odds ratio is (9.56, 33.50) (CIL95, CIU95). The execution of this program started at 14:19:52 and finished at 14:41:08.

The results of the calculation of the difference between the means, calculated using the procedure for the generalized linear model, are presented in example 3C. BETA indicates the name given to the difference calculated between the average number of visits to the doctor for women living in a couple with children, and for women who are single parents (DIFF1_2). This difference is 0.85 (BHAT). The variance and the standard deviation of the estimated parameter are 1.46 (BS_VAR) and 1.21 (BS_SD) respectively. The associated coefficient of

variation is 142 (BS_CV). The confidence interval is given by CIL95 and CIU95 (-1.52, 3.22). The execution of this program started at 11:35:38 and ended at 11:50:56.

Example 3: Results of BOOTVAR.SAS and the time required to run the program

Example 3A: Totals and ratios

Bootstrap 500:01 Variance Estimate for Totals and Ratios									
OBS	REGION	TYPE	VAR1	VAR2	YHAT	BS_SD	BS_CV	CI L95	CI U95
1	10	Total	di ab	None	1227.40	622.52	50.72	7.26	2447.55
2	10	Total	di ab2544	None	257.65	258.76	100.43	-249.51	764.81
3	10	Total	mdi a45	None	969.76	579.77	59.79	-166.60	2106.11
4	10	Total	fdi a45	None	0.00	0.00	.	0.00	0.00
5	10	Ratio	di ab	total	5.14	2.61	50.72	0.03	10.24
6	10	Ratio	mdi a45	mage45	22.32	13.34	59.79	-3.83	48.48
7	10	Ratio	di ab45	age45	10.91	6.52	59.79	-1.87	23.69
8	11	Total	di ab	None	164.33	84.29	51.29	-0.88	329.55
9	11	Total	di ab2544	None	58.45	55.86	95.56	-51.02	167.93
10	11	Total	mdi a45	None	50.64	33.75	66.64	-15.51	116.79
11	11	Total	fdi a45	None	55.24	48.64	88.06	-40.10	150.58
12	11	Ratio	di ab	total	2.92	1.50	51.29	-0.02	5.85
13	11	Ratio	mdi a45	mage45	4.68	3.12	66.64	-1.43	10.80
14	11	Ratio	di ab45	age45	4.69	2.70	57.52	-0.60	9.97
15	12	Total	di ab	None	1895.08	804.13	42.43	318.99	3471.16
16	12	Total	di ab2544	None	0.00	0.00	.	0.00	0.00
17	12	Total	mdi a45	None	1227.79	705.20	57.44	-154.39	2609.98
18	12	Total	fdi a45	None	348.10	213.05	61.20	-69.47	765.68
19	12	Ratio	di ab	total	4.89	2.08	42.43	0.82	8.96
20	12	Ratio	mdi a45	mage45	16.46	9.45	57.44	-2.07	34.98
21	12	Ratio	di ab45	age45	9.95	4.61	46.38	0.90	18.99
22	13	Total	di ab	None	1955.13	777.12	39.75	431.98	3478.28
23	13	Total	di ab2544	None	776.57	423.85	54.58	-54.17	1607.32
24	13	Total	mdi a45	None	0.00	0.00	.	0.00	0.00
25	13	Total	fdi a45	None	1178.56	658.46	55.87	-112.03	2469.15
26	13	Ratio	di ab	total	6.19	2.46	39.75	1.37	11.01
27	13	Ratio	mdi a45	mage45	0.00	0.00	.	0.00	0.00
28	13	Ratio	di ab45	age45	9.33	5.21	55.87	-0.89	19.55
29	24	Total	di ab	None	19276.19	5435.85	28.20	8621.92	29930.45
30	24	Total	di ab2544	None	2911.08	2764.33	94.96	-2507.00	8329.16
31	24	Total	mdi a45	None	7159.76	2759.29	38.54	1751.56	12567.97
32	24	Total	fdi a45	None	9205.35	3502.50	38.05	2340.45	16070.24
33	24	Ratio	di ab	total	6.29	1.77	28.20	2.81	9.76
34	24	Ratio	mdi a45	mage45	12.27	4.73	38.54	3.00	21.53
35	24	Ratio	di ab45	age45	13.12	3.68	28.04	5.91	20.33
36	35	Total	di ab	None	13836.27	1356.42	9.80	11177.70	16494.85
37	35	Total	di ab2544	None	1484.06	482.71	32.53	537.96	2430.17
38	35	Total	mdi a45	None	6483.70	908.26	14.01	4703.50	8263.89
39	35	Total	fdi a45	None	5699.69	877.77	15.40	3979.27	7420.11
40	35	Ratio	di ab	total	2.97	0.29	9.80	2.40	3.54
41	35	Ratio	mdi a45	mage45	7.46	1.04	14.01	5.41	9.50
42	35	Ratio	di ab45	age45	6.62	0.69	10.40	5.27	7.97
43	46	Total	di ab	None	2674.96	926.30	34.63	859.40	4490.51
44	46	Total	di ab2544	None	933.12	573.19	61.43	-190.34	2056.57
45	46	Total	mdi a45	None	409.21	166.98	40.81	81.92	736.50
46	46	Total	fdi a45	None	1271.23	689.66	54.25	-80.51	2622.97
47	46	Ratio	di ab	total	5.94	2.06	34.61	1.91	9.97
48	46	Ratio	mdi a45	mage45	4.74	1.93	40.81	0.95	8.53
49	46	Ratio	di ab45	age45	9.18	3.87	42.13	1.60	16.76
50	47	Total	di ab	None	1326.21	453.64	34.21	437.08	2215.34
51	47	Total	di ab2544	None	248.73	249.03	100.12	-239.37	736.84
52	47	Total	mdi a45	None	237.72	330.29	138.94	-409.64	885.09
53	47	Total	fdi a45	None	839.76	179.77	21.41	487.41	1192.10
54	47	Ratio	di ab	total	3.31	1.13	34.21	1.09	5.53
55	47	Ratio	mdi a45	mage45	3.04	4.22	138.94	-5.24	11.31
56	47	Ratio	di ab45	age45	6.58	2.32	35.27	2.03	11.13
57	48	Total	di ab	None	2929.76	579.13	19.77	1794.66	4064.85
58	48	Total	di ab2544	None	306.84	132.56	43.20	47.03	566.65
59	48	Total	mdi a45	None	1253.02	359.26	28.67	548.88	1957.17
60	48	Total	fdi a45	None	1333.66	389.57	29.21	570.09	2097.22
61	48	Ratio	di ab	total	2.61	0.52	19.76	1.60	3.63
62	48	Ratio	mdi a45	mage45	6.48	1.86	28.67	2.84	10.13
63	48	Ratio	di ab45	age45	6.54	1.42	21.73	3.75	9.32
64	59	Total	di ab	None	1958.76	1220.79	62.32	-433.99	4351.51
65	59	Total	di ab2544	None	0.00	0.00	.	0.00	0.00
66	59	Total	mdi a45	None	1041.07	771.51	74.11	-471.09	2553.23
67	59	Total	fdi a45	None	917.69	919.66	100.21	-884.84	2720.21
68	59	Ratio	di ab	total	1.23	0.76	62.32	-0.27	2.72
69	59	Ratio	mdi a45	mage45	3.34	2.47	74.11	-1.51	8.18
70	59	Ratio	di ab45	age45	3.04	1.90	62.32	-0.67	6.76

Time Taken to Run Program

OBS	START	STOP
1	20MAY99: 09: 45: 50	20MAY99: 09: 49: 23

Example 3B: Logistic regression

Bootstrap 500: 01 Variance Estimate for Logistic Regressions Dependent variable: ccc6dany										
OBS	BETA	BHAT	ODDS	WALD	PVALUE	BS_VAR	BS_SD	BS_CV	CI L95	CI U95
1	INTERCEP	-0.64096	0.5268	69.945	0.00000	0.00587	0.07664	11.96	0.45331	0.6122
2	NONPROXY	0.05279	1.0542	0.920	0.33746	0.00303	0.05504	104.25	0.94641	1.1743
3	AGE1820	0.39194	1.4798	6.856	0.00883	0.02241	0.14968	38.19	1.10358	1.9844
4	AGE2124	0.25685	1.2929	4.997	0.02540	0.01320	0.11491	44.74	1.03214	1.6194
5	AGE2534	0.62725	1.8725	40.812	0.00000	0.00964	0.09819	15.65	1.54467	2.2698
6	AGE3544	0.38282	1.4664	11.888	0.00056	0.01233	0.11103	29.00	1.17963	1.8229
7	AGE4554	1.07347	2.9255	91.912	0.00000	0.01254	0.11197	10.43	2.34905	3.6435
8	AGE5564	1.11707	3.0559	113.558	0.00000	0.01099	0.10483	9.38	2.48832	3.7529
9	AGE6574	1.76754	5.8564	222.052	0.00000	0.01407	0.11862	6.71	4.64156	7.3892
10	AGE7584	1.86193	6.4361	116.850	0.00000	0.02967	0.17225	9.25	4.59204	9.0207
11	AGE85	2.88430	17.8910	81.261	0.00000	0.10238	0.31996	11.09	9.55603	33.4959
12	FEMALE	0.51649	1.6761	99.007	0.00000	0.00269	0.05191	10.05	1.51399	1.8556
Time Taken to Run Program										
OBS	START			STOP						
1	20MAY99: 14: 19: 52			20MAY99: 14: 41: 08						

Example 3C: Logistic regression

Bootstrap 500: 01 Variance Estimate for Regressions Dependent variable: doc							
OBS	BETA	BHAT	BS_VAR	BS_SD	BS_CV	CI L95	CI U95
1	DIFF1_2	0.85002	1.45689	1.20702	142	-1.51573	3.21578
Time Taken to Run Program							
OBS	START			STOP			
1	01JUN99: 11: 35: 38			01JUN99: 11: 50: 56			

12.4.3.3 Modifications to the program for testing purposes

As mentioned earlier, program run time can be lengthy for regression analyses. It is possible to reduce the number of bootstrap weights used in order to *test* the program (**However, to obtain variance estimations, it is necessary to use the full set of 500 bootstrap weights provided**). For example, in the case of logistic regression, the user can specify the number of times that the regression will be calculated using the bootstrap weights (for example, 2 instead of 500) in the routine “logreg” in section 2 of the program. The user has to add three lines as shown in *italics* in example 4. The value *kL* corresponds to the number of times that the regression will be calculated (in this case, 2 times). The two other parameters, *k* and *j*, should equal respectively 10 and 1 for testing purposes. Please note that those modifications have to be made in conjunction with specifying parameters as shown in example 2B. Again, please note that variance estimates calculated this way will not be valid.

One must also specify the number of bootstrap weights to be read in section 3. The following example shows where the change must be made. The part in *italics* must

replace the part in parentheses. The same change can be made for the routines “regress” and “regglm”.

Example 4: Changing the number of iterations for testing

```
.
.
.
/***** Section 2: Declaration of the macros *****/
/*****
.
.
.
*****/
*****;

%macro logreg(infile, yvar, xvar, bssz=, multi=);
*****
proc logistic data=infile outest=orig(keep=&kp intercept &xvar) descending noprint;
  model &yvar=&xvar;
  &by by region;
  weight fwgt;
run;

proc transpose data=orig out=origest prefix=bhat name=beta;
  var intercept &xvar;
  &by by region;
run;

%let L=%eval (&bssz/10);

%do k=1 %to 10;
  %let j=%eval (1+((&k-1)*&L));
  %let kL=%eval (&k*&L);

%let k=10;
%let j=1;
%let kL=2;

  data poid;
    set &infile;
    keep bsw&j -bsw&kL &yvar &xvar &kp;
  run;

  %do i=&j %to &kL;

    proc logistic data=poid outest=betas(keep=&kp intercept &xvar) noprint descending;
      model &yvar=&xvar;
      &by by region;
      weight bsw&i;
    run;

    proc transpose data=betas out=betat prefix=best name=beta;
      var intercept &xvar;
      &by by region;
    run;

    data betat;
      set betat;
      rename best1=best&i;
    run;

    %if (&i =1) %then %do;

      data bsbeta;
        set betat;
      run;

    %end;
    %else %do;

      data bsbeta;
        merge bsbeta betat;
        &by by region;
      run;
```

```

%end;
%end;
%end;

data bs_reglg;
merge origest bsbeta;
rename bhat1=bhat;
bs_var=&multi*((&bssz-1)*(var(of best1-best&bssz)))/&bssz;
bs_sd=sqrt(bs_var);
bs_cv=abs(round((bs_sd/bhat1)*100,.01));
wald=(bhat1/bs_sd)*(bhat1/bs_sd);
pvalue=1-probchi(wald,1);
lo95=bhat1-1.96*bs_sd;
hi95=bhat1+1.96*bs_sd;
odds=exp(bhat1);
ci_lo95=exp(lo95);
ci_u95=exp(hi95);
ydep="&yvar";
drop best1-best&bssz;
run;

%let printlog=1;
%let dep=&yvar;

%mend logreg;

.
.
.

*****
* Section 3: MAIN PROGRAM *
*****

/* Read in Main file */

/***** DUE TO THE LARGE NUMBER OF OBSERVATIONS, ONLY THE VARIABLES *****/
/**** THAT ARE NEEDED TO DO THE ANALYSES AND THE VARIABLES *****/
/**** "REALUKEY" AND "PERSONID" SHOULD BE KEPT AT THIS POINT. *****/
/*****

data nphs (index=(id=(realukey personid)));
set &Mfile (keep= realukey personid ccc6dany nonproxy age1820 age2124 age2534
age3544 age4554 age5564 age6574 age7584 age85 female);
run;

/* Read in Bootstrap Weights */
/* FWGT corresponds to WT56, WT66, WT66_N, WT66LF or WT66LP depending on which file is
analysed */

data bsamp (index=(id=(realukey personid)));
set &bsamp;
keep fwgt realukey personid bsw1-bsw2 (instead of bsw1-bsw&B.00;)
run;

.
.
.

```

(The program in Example 2B was tested in this fashion and the execution took about 1 minute.)

Program BOOTVAR.SAS

*

WARNI NG

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* agreement.;

```
/* ***** */
/* Date: December 01, 1997 */
/* Modified: October 30, 1998 */
/* ***** */
```

```
/* ***** */
/* *** */
/* *** SAS Program BOOTVAR *** */
/* *** */
/* *** This program calculates variance estimates using the bootstrap weights *** */
/* *** for different types of estimators. Using SAS Macros, this program can *** */
/* *** calculate variance estimates for totals, ratios and differences between *** */
/* *** ratios. It can also calculate variance estimates for the parameters *** */
/* *** of a regression, logistic regression, or generalized linear model. *** */
/* *** This program can also be customized for other types of analyses. *** */
/* *** */
/* *** The program is divided in 4 sections, described below. Throughout the *** */
/* *** program, it is indicated where the user has to make changes. *** */
/* *** */
/* *** Section 1: Declaration of the macro variables *** */
/* *** This is where variables that are going to be used throughout *** */
/* *** the program have to be defined. Some changes must be made *** */
/* *** by the user. *** */
/* *** Section 2: Declaration of the macros *** */
/* *** This is where the portion of the program to calculate variance *** */
/* *** estimates is defined. No changes have to be made by the user *** */
/* *** in this section (excepted for the macro REGGLM, which has to be *** */
/* *** customized). *** */
/* *** Section 3: Main program *** */
/* *** This is where the analysis and the bootstrap weights data set *** */
/* *** are read. The variables to be used in the analyses have to be *** */
/* *** defined by the user prior to using this program. *** */
/* *** Section 4: Macro calls *** */
/* *** This is where the user will call the macro(s) that he or she is *** */
/* *** interested in submitting. At that point, the user can call *** */
/* *** one macro once, one macro multiple times, or multiple macros. *** */
/* *** Due to the large number of observations to analyse, caution *** */
/* *** should be used however in the number of macro calls requested, *** */
/* *** particularly in the case of regressions. *** */
/* *** */
/* *** Before using this program, the user has to prepare an analysis file that *** */
/* *** will contain the variables to analyse. This file should contain only the *** */
/* *** records for which the analysis is required (e.g., if the analysis is done *** */
/* *** for the agegroup 12 years old and over, the file should contain only the *** */
/* *** records of those 12 years old and over). A variable called REGION should *** */
/* *** also be created if the analysis is done at a regional level. For example, *** */
/* *** if the analysis is done at the provincial level, the variable REGION will *** */
/* *** take the value of the variable containing the province on the microdata *** */
/* *** file (e.g. PRC6_CUR). If the analysis is to be done at the health region *** */
/* *** level, REGION will take the value of the health region on each record. *** */
/* *** */
/* *** N.B. When calculating a total, a ratio, or a difference of ratios, *** */
/* *** the estimates are obtained by summing the weight of the records that *** */
/* *** have the characteristic of interest. Hence, a dummy variable must be *** */
/* *** created for each of the variables to be analysed, the variable taking a *** */
/* *** value of 1 when a record has the characteristic of interest and 0 otherwise. */
/* ***** */
```

options ps=48 ls=120 ;

```

/***** Section 1: Declaration of the macro variables *****/
/*****

%let R=01;                                /* bootstrap averaging parameter (fixed) */

/***** USER SPECIFIES THE NUMBER OF BOOTSTRAP WEIGHTS USED, DIVIDED BY 100 *****/
/***** %let B=5; for the bootstrap weights files B1H35, B5H356, B5H356A, *****/
/***** B5H356C, B5LONGF and B5LONGP *****/
/*****

%let B=5;                                /* bootstrap Bx100 times */

/***** USER SPECIFIES THE DIRECTORY CONTAINING THE ANALYSIS FILE (in1) *****/
/***** AND THE BOOTSTRAP WEIGHTS FILE (in2) SPECIFIED BELOW. *****/
/***** THE OUTPUT FILES WILL BE SAVED IN THE DIRECTORY SPECIFIED FOR in3 *****/
/*****

libname in1 "c:\data";
libname in2 "c:\bootstrp";
libname in3 "c:\output";

/***** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE ANALYSIS VARIABLES. */
/***** %let Mfile=xxx; *****/
/*****

%let Mfile=in1.h356;                      /* Main SAS file name */

/***** USER SPECIFIES THE NAME OF THE SAS FILE CONTAINING THE BOOTSTRAP WEIGHTS *****/
/***** %let bsamp=b5h35; (to be used with the file H35.TXT) OR *****/
/***** %let bsamp=b5h356; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5h356a; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5h356c; (to be used with the file H356.TXT) OR *****/
/***** %let bsamp=b5longf; (to be used with the file LONGF.TXT) *****/
/***** %let bsamp=b5longp; (to be used with the file LONGP.TXT) *****/
/*****

%let bsamp=in2.b5h356;                    /* bootstrap weights SAS file */

/***** USER SPECIFIES THE PARAMETERS by, wo AND kp, WHICH INDICATE *****/
/***** IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL OR FOR THE *****/
/***** WHOLE DATASET. *****/
/***** IF THE ANALYSIS IS DONE FOR THE WHOLE DATASET, THEN *****/
/***** %let by=*; *****/
/***** %let wo=; *****/
/***** %let kp=; *****/
/***** ELSE IF THE ANALYSIS IS DONE AT THE REGIONAL LEVEL, THEN *****/
/***** %let by=; *****/
/***** %let wo=*; *****/
/***** %let kp=region; *****/
/*****

%let by=*;
%let wo=;
%let kp=;

data time;
  format start datetime16.;
  start=datetime();
  output;
run;

```



```

/*****
*** Section 2: Declaration of the macros ***
*****/

%let printtot=0;
%let printdif=0;
%let printreg=0;
%let printlog=0;

%global dep;

*****,

%macro total (infile, var, bssz=, mul ti =);
*****,

proc means data=&infile noprint;
  var fwgt bsw1-bsw&bssz;
  weight &var;
&by by region;
  output out=ytot
         sum=yhat ybs1-ybs&bssz;
run;

data est;
  set ytot;
  length var1 $ 8;
  length var2 $ 8;
  length type $ 8;
  bs_var=&mul ti *((&bssz-1)*(var(of ybs1-ybs&bssz)))/&bssz;
  bs_sd=sqrt(bs_var);
  bs_cv=round((bs_sd/yhat)*100,.01);
  ci l95=yhat-1.96*bs_sd;
  ci u95=yhat+1.96*bs_sd;
  var1="&var";
  var2="None";
  type="Total";
  drop ybs1-ybs&bssz _type_ _freq_;
run;

proc append data=est base=alltots;
run;

%let printtot=1;

%mend total;

*****,

%macro ratio(infile, var1, var2, bssz=, mul ti =);
*****,

proc means data=&infile noprint;
  var fwgt bsw1-bsw&bssz;
  weight &var1;
&by by region;
  output out=ytot
         sum=yhat ybs1-ybs&bssz;
run;

proc means data=&infile noprint;
  var fwgt bsw1-bsw&bssz;
  weight &var2;
&by by region;
  output out=xtot
         sum=xhat xbs1-xbs&bssz;
run;

data est;
  merge ytot xtot;
  array ybs{&bssz};
  array xbs{&bssz};
  array rbs{&bssz};

```

```

length var1 $ 8;
length var2 $ 8;
length type $ 8;
yhat=((yhat/xhat)*100);
do i=1 to &bssz;
    rbs{i}=((ybs{i }/xbs{i })*100);
end;
bs_var=&mul ti *((&bssz-1)*(var(of rbs1-rbs&bssz)))/&bssz;
bs_sd=sqrt(bs_var);
bs_cv=round((bs_sd/yhat)*100,.01);
ci l 95=yhat-1.96*bs_sd;
ci u 95=yhat+1.96*bs_sd;
var1="&var1";
var2="&var2";
type="Ratio";
drop ybs1-ybs&bssz xbs1-xbs&bssz rbs1-rbs&bssz xhat i _type_ _freq_;
run;

proc append data=est base=alltots;
run;

%let printtot=1;

%mend ratio;

*****
%macro diff_rat(infile, var1, var2, var3, var4, bssz=, mul ti =);
*****

proc means data=&infile noprint;
    var fwgt bsw1-bsw&bssz;
    weight &var1;
    &by by region;
    output out=ytot
        sum=yhat ybs1-ybs&bssz;
run;

proc means data=&infile noprint;
    var fwgt bsw1-bsw&bssz;
    weight &var2;
    &by by region;
    output out=xtot
        sum=xhat xbs1-xbs&bssz;
run;

proc means data=&infile noprint;
    var fwgt bsw1-bsw&bssz;
    weight &var3;
    &by by region;
    output out=yytot
        sum=yyhat yybs1-yybs&bssz;
run;

proc means data=&infile noprint;
    var fwgt bsw1-bsw&bssz;
    weight &var4;
    &by by region;
    output out=xxtot
        sum=xxhat xxbs1-xxbs&bssz;
run;

data est;
    merge ytot xtot yytot xxtot;
    array ybs{&bssz};
    array xbs{&bssz};
    array yybs{&bssz};
    array xxbs{&bssz};
    array drbs{&bssz};
    length var1 $ 8;
    length var2 $ 8;
    length var3 $ 8;
    length var4 $ 8;
    length type $ 10;
    yhat=((yhat/xhat)-(yyhat/xxhat))*100;

```

```

do i=1 to &bssz;
  drbs{i}={((ybs{i}/xbs{i})-(yybs{i}/xxbs{i}))*100};
end;
bs_var=(&mul ti *((&bssz-1)*(var(of drbs1-drbs&bssz)))/&bssz);
bs_sd=sqrt(bs_var);
bs_cv=abs(round((bs_sd/yhat)*100,.01));
ci l 95=yhat-1.96*bs_sd;
ci u 95=yhat+1.96*bs_sd;
var1="&var1";
var2="&var2";
var3="&var3";
var4="&var4";
type="Di ff_Rati o";
drop ybs1-ybs&bssz xbs1-xbs&bssz yybs1-yybs&bssz xxbs1-xxbs&bssz drbs1-drbs&bssz
      xhat xxhat yyhat i _type_ _freq_;
run;

proc append data=est base=di ffrat;
run;

%let printdf=1;

%mend di ff_rat;

*****;

%macro regress(infile,yvar,xvar,bssz=,mul ti=);
*****;

proc reg data=&infile outest=orig(keep=&kp i ntercep &xvar) noprint;
  model &yvar=&xvar;
  weight fwgt;
  &by by region;
run;

proc transpose data=orig out=origest(drop=_label_) prefix=bhat name=beta;
  var i ntercep &xvar;
  &by by region;
run;

%let L=%eval (&bssz/10);

%do k=1 %to 10;
  %let j=%eval (1+((&k-1)*&L));
  %let kL=%eval (&k*&L);

  data poi ds;
    set &infile;
    keep bsw&j -bsw&kL &yvar &xvar &kp;
  run;

  %do i=&j %to &kL;

    proc reg data=poi ds outest=betas(keep=&kp i ntercep &xvar) noprint;
      model &yvar=&xvar;
      weight bsw&i;
    &by by region;
  run;

    proc transpose data=betas out=betat prefix=best name=beta;
      var i ntercep &xvar;
    &by by region;
  run;

    data betat;
      set betat;
      drop _label_;
      rename best1=best&i;
    run;

    %if (&i =1) %then %do;

      data bsbeta;
        set betat;
      run;

```

```

%end;
%else %do;

    data bsbeta;
        merge bsbeta betat;
&by    by region;
    run;

%end;
%end;
%end;

data est;
    merge origest bsbeta;
    rename bhat1=bhat;
    bs_var=&mul ti *((&bssz-1)*(var(of best1-best&bssz)))/&bssz;
    bs_sd=sqrt(bs_var);
    bs_cv=abs(round((bs_sd/bhat1)*100,.01));
    ci l 95=bhat1-1.96*bs_sd;
    ci u 95=bhat1+1.96*bs_sd;
    ydep="&yvar";
    drop best1-best&bssz;
run;

proc append data=est base=bs_reg;
run;

%let printreg=1;
%let dep=&yvar;

%mend regress;

*****;

%macro logreg(infile, yvar, xvar, bssz=, mul ti =);
*****;
proc logistic data=&infile outest=orig(keep=&kp intercept &xvar) descending noprint;
    model &yvar=&xvar;
    &by by region;
    weight fwgt;
run;

proc transpose data=orig out=origest prefix=bhat name=beta;
    var intercept &xvar;
    &by by region;
run;

%let L=%eval (&bssz/10);

%do k=1 %to 10;
    %let j=%eval (1+((&k-1)*&L));
    %let kL=%eval (&k*&L);

    data poid;
        set &infile;
        keep bsw&j -bsw&kL &yvar &xvar &kp;
    run;

    %do i=&j %to &kL;

        proc logistic data=poid outest=betas(keep=&kp intercept &xvar) noprint descending;
            model &yvar=&xvar;
            &by by region;
            weight bsw&i;
        run;

        proc transpose data=betas out=betat prefix=best name=beta;
            var intercept &xvar;
            &by by region;
        run;

        data betat;
            set betat;
            rename best1=best&i;
        run;
    
```

```

%if (&i =1) %then %do;

    data bsbeta;
        set betat;
    run;

%end;
%else %do;

    data bsbeta;
        merge bsbeta betat;
        &by by region;
    run;

%end;
%end;
%end;

data est;
    merge origest bsbeta;
    rename bhat1=bhat;
    bs_var=&mul ti *((&bssz-1)*(var(of best1-best&bssz)))/&bssz;
    bs_sd=sqrt(bs_var);
    bs_cv=abs(round((bs_sd/bhat1)*100,.01));
    wald=(bhat1/bs_sd)*(bhat1/bs_sd);
    pvalue=1-probchi(wald,1);
    lo95=bhat1-1.96*bs_sd;
    hi95=bhat1+1.96*bs_sd;
    odds=exp(bhat1);
    ci lo95=exp(lo95);
    ci u95=exp(hi95);
    ydep="&yvar";
    drop best1-best&bssz;
run;

proc append data=est base=bs_reglg;
run;

%let printlog=1;
%let dep=&yvar;

%mend logreg;

*****
%macro regglm(infile, yvar, xvar, bssz=, mul ti =);
*****
proc glm data=&infile noprint;
    class &xvar;
    model &yvar= &xvar;
    LSMEANS &xvar / out=orig;
    weight fwgt;
&by by region;
run;

data orig2;
    set orig;
    drop _name_ stderr;
    array meanss{3};
    do i=1 to 3;
        if _n_ = i then do;
            meanss(i)=lsmean;
            retain;
        end;
    end;

    if _n_=3 then do;
        diff1_2= meanss1-meanss2;
        diff1_3= meanss1-meanss3;
        diff2_3= meanss2-meanss3;
        drop smc6_2 lsmean i meanss1- meanss3;
        output;
    end;
run;

```

```

proc transpose data=orig2 out=origest prefix=bhat name=beta;
var di ff1_2 di ff1_3 di ff2_3;
run;

%let L=%eval (&bssz/10);

%do k=1 %to 10;
%let j=%eval (1+((&k-1)*&L));
%let kL=%eval (&k*&L);

data poi ds;
set &infile;
keep bsw&j -bsw&kL &yvar &xvar &kp;
run;

%do i=&j %to &kL;

proc glm data=poi ds noprint;
class &xvar;
model &yvar= &xvar;
LSMEANS &xvar / out=betas;
weight bsw&i;
&by by region;
run;

data betas2;
set betas;
drop _name_ stderr;
array meanss{3};
do i=1 to 3;
if _n_ = i then do;
meanss(i)=lsmean;
retain;
end;
end;

if _n_=3 then do;
di ff1_2= meanss1-meanss2;
di ff1_3= meanss1-meanss3;
di ff2_3= meanss2-meanss3;
drop smc6_2 lsmean i meanss1- meanss3;
output;
end;
run;

proc transpose data=betas2 out=betat prefix=best name=beta;
var di ff1_2 di ff1_3 di ff2_3;
run;

data betat;
set betat;
rename best1=best&i;
run;

%if (&i =1) %then %do;

data bsbeta;
set betat;
run;

%end;
%else %do;

data bsbeta;
merge bsbeta betat;
&by by region;
run;

%end;
%end;
%end;

data est;
merge origest bsbeta;
rename bhat1=bhat;
bs_var=&mul ti *((&bssz-1)*(var(of best1-best&bssz)))/&bssz;
bs_sd=sqrt(bs_var);

```



```

/*****
/**** Where:
/**** type      : type of estimator (Diff_Ratio)
/**** var1, var2,
/**** var3 and var4: the variables used to calculate the
/**** estimate.
/**** yhat      : the estimate (difference in %)
/**** bs_sd     : the standard deviation
/**** bs_cv     : the coefficient of variation
/**** ci l95    : the lower 95% confidence limit
/**** ci u95    : the upper 95% confidence limit
*****/

%mend prntdiff;

*****,

%macro prntreg;

*****,
%i f &prntreg=1 %then %do;

/*****
/* Print the result of regress and regglm macro */
*****/

proc print data=bs_reg;
  title "Bootstrap &B.00: &R Variance Estimate for";
  title2 "Regressions";
  title3 "Dependent variable: &dep";
  var &kp beta bhat bs_var bs_sd bs_cv ci l95 ci u95;
run;
%end;

/*****
/**** Where:
/**** beta      : parameter to estimate
/**** bhat      : parameter estimator
/**** bsvar     : variance of the parameter estimator
/**** bs_sd     : the standard deviation of the parameter estimator
/**** bs_cv     : the coefficient of variation of the parameter estimator
/**** ci l95    : the lower 95% confidence limit
/**** ci u95    : the upper 95% confidence limit
*****/

%mend prntreg;

*****,

%macro prntlog;

*****,
%i f &prntlog=1 %then %do;

/*****
/* Print the result of logreg macro */
*****/

proc print data=bs_reglg;
  title "Bootstrap &B.00: &R Variance Estimate for";
  title2 "Logistic Regressions";
  title3 "Dependent variable: &dep";
  var &kp beta bhat odds wald pvalue bs_var bs_sd bs_cv ci l95 ci u95;
run;
%end;

```



```

/*****
/**** Where: ****
/**** beta      : parameter to estimate ****
/**** bhat      : parameter estimator   ****
/**** odds      : odds ratio            ****
/**** wald      : Wald statistic         ****
/**** pvalue    : p-value of the Wald statistic ****
/**** bsvar     : variance of the parameter estimator ****
/**** bs_sd     : the standard deviation of the parameter estimator ****
/**** bs_cv     : the coefficient of variation of the parameter estimator ****
/**** cil95     : the lower 95% confidence limit ****
/****          : for the odds ratio ****
/**** ciu95     : the upper 95% confidence limit ****
/****          : for the odds ratio ****
*****/

```

```
%mend prntlog;
```

```

*****
* Section 3: MAIN PROGRAM
*****

```

```
/* Read in Main file */
```

```

/*****
/**** DUE TO THE LARGE NUMBER OF OBSERVATIONS, ONLY THE VARIABLES ****
/**** THAT ARE NEEDED TO DO THE ANALYSES AND THE VARIABLES ****
/**** "REALUKEY" AND "PERSONID" SHOULD BE KEPT AT THIS POINT. ****
*****/

```

```

data nphs (index=(id=(real ukey personid)));
set &Mfile (keep= realukey personid + VARIABLES TO ANALYZE);
run;

```

```
/* Read in Bootstrap Weights */
```

```
/* FWGT corresponds to WT56, WT66, WT66_N, WT66LF or WT66LP depending on which file is analysed */
```

```

data bsamp (index=(id=(real ukey personid)));
set &bsamp;
keep fwgt realukey personid bsw1-bsw&B.00;
run;

```

```
/* Merge Main file and Bootstrap Weights */
```

```

&by data bs_nphs (index=(region));
&wo data bs_nphs;
merge nphs (in=in1) bsamp (in=in2);
by realukey personid;
if in1;
run;

```

```

proc datasets library=work;
delete nphs bsamp;
run;

```



```

proc datasets library=work;
  delete ytot xtot est;
run;

%prntttot;

/*****
*** The results of total and ratio macro ***
*** can be saved in a permanent file. ***
*****/

*   data in3.ZZZ;
*   set alltots;
*   run;

/*****
/*
/* Difference between Ratios */
/*
*****/

proc datasets library=work; /* initial di ffrat */
  delete di ffrat;
run;

/*****
*** To call the macro di ff_rat, the following statement is used: ***
*** %di ff_rat(infile, var1, var2, var3, var4, bssz=, mul ti=); ***
*** where infile : bs_nphs ***
*** var1 : the variable of the numerator of the 1st ratio ***
*** var2 : the variable of the denominator of the 1st ratio ***
*** var3 : the variable of the numerator of the 2nd ratio ***
*** var4 : the variable of the denominator of the 2nd ratio ***
*** bssz= : bssz=&B.00 ***
*** mul ti= : mul ti=&R ***
***
*** Note: The confidence interval is calculated for analysis doing only one ***
*** comparison of ratios. If multiple comparisons are done, the calculation ***
*** of confidence intervals must take this situation into account. For ***
*** this reason, in the case of multiple comparisons, the value of the ***
*** normal distribution (Z) used in the calculation of the confidence ***
*** interval must be corrected in the macro declaration in Section 2, ***
*** using, for example, the Bonferroni approach for multiple comparisons. ***
*****/

* %di ff_rat(bs_nphs, VAR1, VAR2, VAR3, VAR4, bssz=&B.00, mul ti=&R);

/* Delete sas files in di ff_rat macro */
proc datasets library=work;
  delete ytot xtot yytot xxtot est;
run;

%prntdi ff;

/*****
*** The results of di ff_rat macro ***
*** can be saved in a permanent file. ***
*****/

*   data in3.ZZZ;
*   set di ffrat;
*   run;

```

```

/***** */
/* */
/* Regression */
/* */
/***** */

proc datasets library=work; /* initial bs_reg */
delete bs_reg;
run;

/***** */
*** To call the macro regress, the following statement is used: ***
*** %regress(infile, yvar, xvar, bssz=, mul ti=); ***
*** where infile : bs_nphs ***
*** yvar : the dependent variable ***
*** xvar : the independent variables. The variables should ***
*** be listed as they would be in a model statement ***
*** (no commas in between). ***
*** bssz= : bssz=&B.00 ***
*** mul ti= : mul ti=&R ***
/***** */

* %regress(bs_nphs, YVAR, XVAR, bssz=&B.00, mul ti=&R);

/* Delete sas files in regress macro */
proc datasets library=work;
delete betas betat bsbeta origest;
run;

/***** */
/* */
/* Logistic Regression */
/* */
/***** */

proc datasets library=work; /* initial bs_reglg */
delete bs_reglg;
run;

/***** */
*** To call the macro logreg, the following statement is used: ***
*** %logreg(infile, yvar, xvar, bssz=, mul ti=); ***
*** where infile : bs_nphs ***
*** yvar : the dependent variable ***
*** xvar : the independent variables. The variables should ***
*** be listed as they would be in a model statement ***
*** (no commas in between). ***
*** bssz= : bssz=&B.00 ***
*** mul ti= : mul ti=&R ***
/***** */

* %logreg(bs_nphs, YVAR, XVAR, bssz=&B.00, mul ti=&R);

/* Delete sas files in logreg macro */
proc datasets library=work;
delete betas betat bsbeta origest;
run;

/***** */
/* */
/* Generalized Linear Model (GLM) */
/* */
/***** */

```

```

/***** N. B. The macro regglm has to be customized. The macro definition that
/**** appears in this program is an example of one analysis that
/**** been done using this program.
/****
/**** To call the macro regglm, the following statement is used:
/**** %regglm(infile,yvar,xvar,bssz=,mul ti=);
/**** where infile : bs_nphs
/**** yvar : the dependent variable
/**** xvar : the independent variables. The variables should
/**** be listed as they would be in a model statement
/**** (no commas in between).
/**** bssz= : bssz=&B.00
/**** mul ti= : mul ti=&R
/****
/**** Note: If the regglm macro is adapted to calculate differences between
/**** means, confidence interval limits should be calculated to take
/**** into account multiple comparisons. The value of the normal
/**** distribution (Z) used in the calculation of the confidence
/**** interval must be corrected in the macro declaration in Section 2,
/**** using, for example, the Bonferroni approach for multiple
/**** comparisons.
/*****/

* %regglm(bs_nphs, YVAR, XVAR, bssz=&B.00, mul ti=&R);

/* Delete sas files in regglm macro */
proc datasets library=work;
  delete betas betat bsbeta origest;
run;

%prntreg;

/**** The results of regress and regglm macro
/**** can be saved in a permanent file.
/*****/

* data in3.ZZZ;
* set bs_reg;
* run;

%prntlog;

/**** The results of logreg macro
/**** can be saved in a permanent file.
/*****/

* data in3.ZZZ;
* set bs_reglg;
* run;

data time;
  set time;
  format stop datetime16.;
  stop=datetime();
  output;
run;

proc print data=time;
  title 'Time Taken to Run Program';
run;

/* End of SAS program BootVar */

```