

8 Appendix

TO THE EDITOR: THE APPENDIX IS INTENDED TO BE AN ELECTRONIC FILE, NOT INCLUDED WITH THE PAPER VERSION. IS THIS WORKABLE FOR TAS?

Figure 5: Code to install and run Amelia and Zelig

```
1 install.packages("Amelia",repos="http://gking.harvard.edu")
2 source("http://gking.harvard.edu/zelig/install.R")
3 library(Amelia)
4 library(Zelig)
5 AmeliaView()
6 ds1 <- read.csv("outdata1.csv")
7 ds2 <- read.csv("outdata2.csv")
8 ds3 <- read.csv("outdata3.csv")
9 ds4 <- read.csv("outdata4.csv")
10 ds5 <- read.csv("outdata5.csv")
11 ds6 <- read.csv("outdata6.csv")
12 ds7 <- read.csv("outdata7.csv")
13 ds8 <- read.csv("outdata8.csv")
14 ds9 <- read.csv("outdata9.csv")
15 ds10 <- read.csv("outdata10.csv")
16 z.out <- zelig(as.factor(ROUTINE) ~ AGE + as.factor(ATYPE) +
17   AWEKEND + FEMALE + LOS + NDX + as.factor(RACE) +
18   TOTCHG + as.factor(NSEASON), model="logit",
19   data = mi(ds1,ds2,ds3,ds4,ds5,ds6,ds7,ds8,ds9,ds10))
```

Figure 6: Code to read and analyze Amelia datasets within SAS

```
1 %macro readin(n);
2 data imp&n;
3 infile "c:\projects\kid\ame_out_&n..csv" delimiter = ',';
4 input AGE AWEKEND FEMALE LOS NDX RACE TOTCHG ROUTINE NEWATYPE NSEASON;
5 _imputation_ = &n;
6 run;
7 %mend readin;
8
9 %macro rall;
10 %do j = 1 %to 10;
11 %readin(&j);
12 %end;
13 %mend;
14
15 %rall;
16
17 data Amelia;
18 set imp1 imp2 imp3 imp4 imp5 imp6 imp7 imp8 imp9 imp10;
19 run;
20
21 proc sort data = amelia; by _imputation_; run;
22
23 proc logistic data = amelia descending ;
24     by _imputation_;
25     class routine race aweekend nseason female newatype/param = glm;
26     model routine = age race aweekend nseason female newatype los totchg ndx/covb;
27     ods output ParameterEstimates=kidsparms CovB=kidsscovb;
28 run;
29
30 data kp2;
31 set kidsparms;
32 if df ne 0;
33 if classval0 ne '' then variable = compress(variable||classval0);
34 run;
35
36 proc mianalyze parms=kp2 covb(effectvar=stacking)=kidsscovb;
37 modeleffects Intercept age race1 race2 race3 aweekend0
38 nseason1 nseason2 nseason3 female0
39 newatype1 newatype2 los totchg ndx;
40 run;
```

Figure 7: Screenshot of Amelia

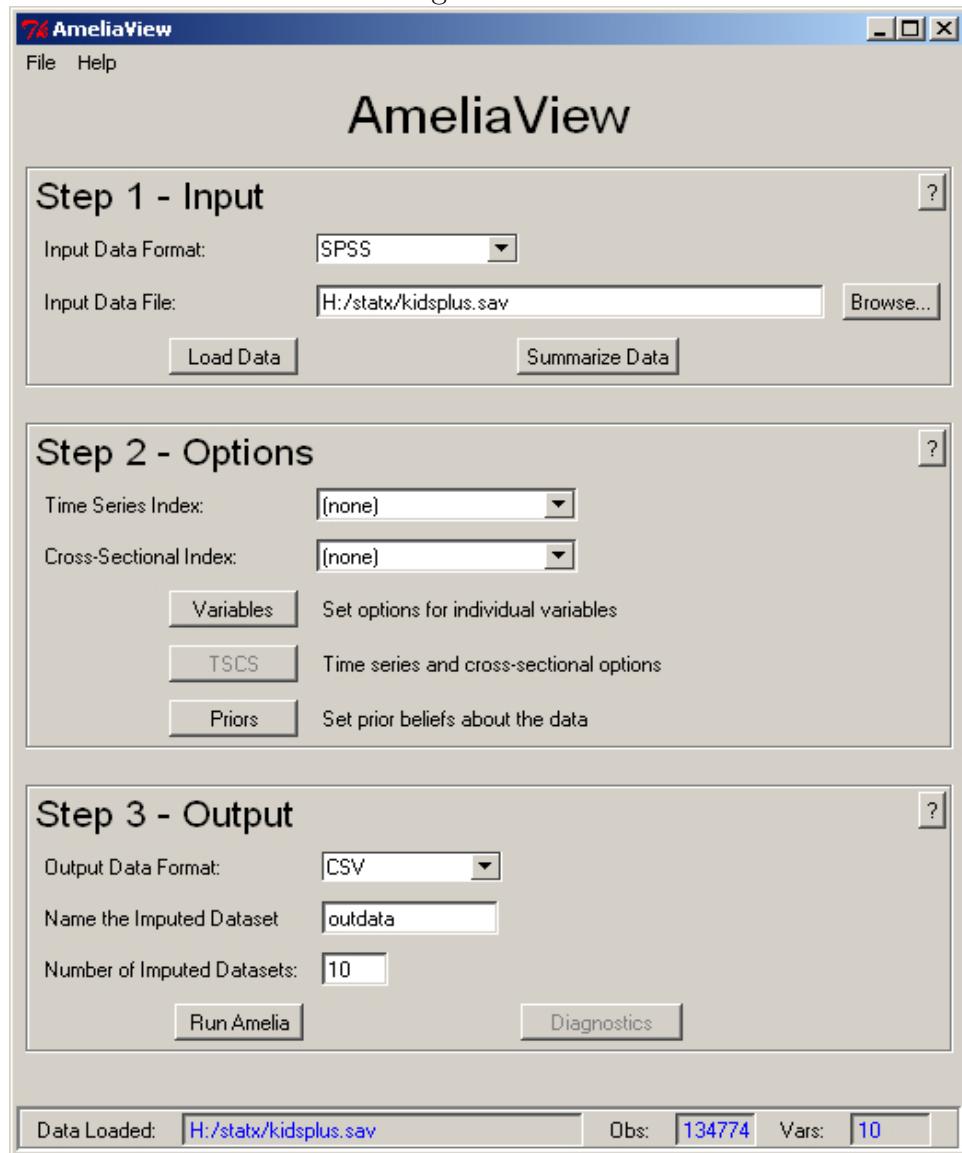


Figure 8: Output from Zelig

```

> summary(z.out)
Model: logit
Number of multiply imputed data sets: 10

Combined results:
Call:
zelig(formula = as.factor(ROUTINE) ~ AGE + as.factor(ATYPE) +
    AWEEKEND + FEMALE + LOS + NDX + as.factor(RACE) + TOTCHG +
    as.factor(NSEASON), model = "logit", data = mi(ds1, ds2,
    ds3, ds4, ds5, ds6, ds7, ds8, ds9, ds10))

Coefficients:
              Value Std. Error   t-stat   p-value
(Intercept) 2.759e+00 5.554e-02 49.6723 0.000e+00
AGE          -3.810e-02 3.015e-03 -12.6341 1.374e-36
as.factor(ATYPE)2 2.871e-01 1.915e-02 14.9889 1.254e-44
as.factor(ATYPE)3 3.303e-01 2.489e-02 13.2728 2.865e-34
AWEEKEND     -2.677e-02 1.962e-02 -1.3644 1.724e-01
FEMALE        1.033e-01 1.584e-02  6.5216 6.956e-11
LOS           -2.880e-03 7.144e-04 -4.0319 5.550e-05
NDX           -1.058e-01 3.723e-03 -28.4276 9.734e-178
as.factor(RACE)2 -6.592e-02 2.381e-02 -2.7684 6.039e-03
as.factor(RACE)3 -1.163e-01 2.667e-02 -4.3621 1.641e-05
as.factor(RACE)4 -7.256e-02 3.880e-02 -1.8704 6.446e-02
TOTCHG        -4.743e-06 5.408e-07 -8.7699 2.293e-18
as.factor(NSEASON)1 -7.716e-02 2.331e-02 -3.3108 9.482e-04
as.factor(NSEASON)2 -6.684e-02 2.398e-02 -2.7878 5.344e-03
as.factor(NSEASON)3 -1.959e-02 2.465e-02 -0.7948 4.272e-01

For combined results from datasets i to j, use summary(x, subset = i:j).
For separate results, use print(summary(x), subset = i:j).

```

Figure 9: Code to fit aregImpute within the HMisc package in R

```
1 library(Hmisc)
2 library(acepack)
3 source('http://biostat.mc.vanderbilt.edu/tmp/getLatestSource.s')
4 getLatestSource(avail=TRUE)
5 kidsplus <- read.csv("kidsplus.csv")
6 kidfact <-
7 data.frame(kidsplus$age,as.factor(kidsplus$atype),
8 as.factor(kidsplus$nseason),kidsplus$female,
9 kidsplus$los,kidsplus$routine,kidsplus$totchg,
10 as.factor(kidsplus$race),kidsplus$awEEKEND,kidsplus$ndx)
11 names(kidfact) <- c("AGE","ATYPE","NSEASON",
12 "FEMALE","LOS","ROUTINE","TOTCHG","RACE","AEEKEND","NDX")
13 n <- naclus(kidfact)
14 plot(n)
15 naplot(n)
16
17 f <- aregImpute(~ ROUTINE + AGE + FEMALE + ATYPE + NSEASON + LOS +
18 TOTCHG + RACE + AEEKEND + NDX, n.impute=10, defaultLinear=TRUE,
19 data=kidfact)
20 par(mfrow=c(2,3))
21 plot(f, diagnostics=TRUE, maxn=2)
22 fmi <- fit.mult.impute(ROUTINE ~ AGE + FEMALE + ATYPE + NSEASON + LOS +
23 TOTCHG + RACE + AEEKEND+NDX, glm, f, family="binomial",data=kidfact)
24 impse <- sqrt(diag(Varcov(fmi)))
25 fcc <- glm(ROUTINE ~ AGE + FEMALE + ATYPE + NSEASON + LOS + TOTCHG +
26 RACE + AEEKEND + NDX, family=binomial,data=kidfact)
27 summary(fmi)
28 summary(fcc)
```

Figure 10: Output from aregImpute routine within the HMisc package

```

> summary(fmi)
Call:
fitter(formula = formula, family = "binomial", data = completed.data)

Deviance Residuals:
    Min      1Q  Median      3Q     Max 
-2.3491   0.4531   0.5162   0.5793   2.3334 

Coefficients:
            Estimate Std. Error z value Pr(>|z|)    
(Intercept) 2.737e+00 5.496e-02 49.793 < 2e-16 ***
AGE         -3.750e-02 3.014e-03 -12.443 < 2e-16 ***
FEMALE      9.931e-02 1.584e-02  6.269 3.64e-10 ***
ATYPE2      3.120e-01 1.813e-02 17.206 < 2e-16 ***
ATYPE3      3.760e-01 2.388e-02 15.743 < 2e-16 *** 
NSEASON1    -6.399e-02 2.226e-02 -2.875 0.00404 ** 
NSEASON2    -5.019e-02 2.313e-02 -2.170 0.03002 *  
NSEASON3    -4.734e-03 2.252e-02 -0.210 0.83349 
LOS          -3.044e-03 7.058e-04 -4.312 1.62e-05 *** 
TOTCHG       -4.510e-06 5.280e-07 -8.541 < 2e-16 *** 
RACE2        -9.938e-02 2.195e-02 -4.529 5.94e-06 *** 
RACE3        -1.437e-01 2.542e-02 -5.655 1.56e-08 *** 
RACE4        -1.086e-01 3.476e-02 -3.125 0.00178 ** 
AEEKEND      -2.030e-02 1.962e-02 -1.035 0.30077 
NDX          -1.063e-01 3.723e-03 -28.553 < 2e-16 *** 
---
Signif. codes:  0 *** 0.001 ** 0.01 * 0.05 . 0.1   1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 109941  on 134773  degrees of freedom
Residual deviance: 107907  on 134759  degrees of freedom
AIC: 107937

Number of Fisher Scoring iterations: 4

```

Figure 11: Plots of missing value patterns using aregImpute and the Hmisc package

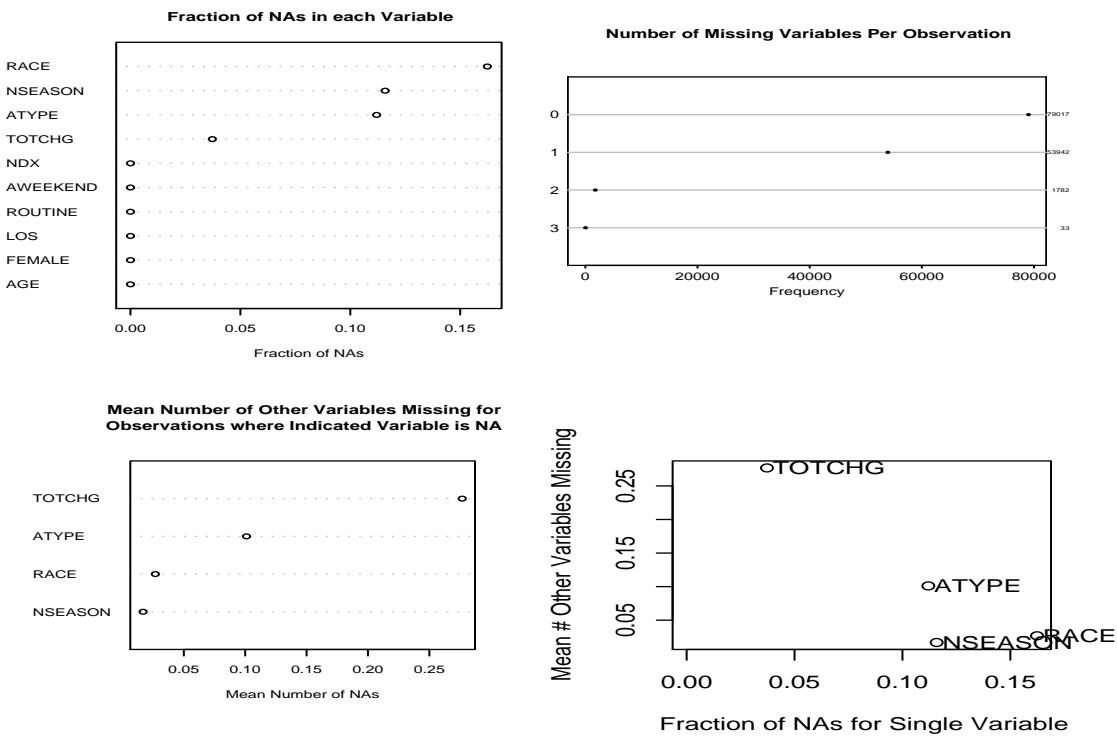


Figure 12: Code to fit ICE within Stata

```
1 ssc install ice
2 set memory 64m
3 use kidsplus, clear
4 compress
5
6 generate byte nseas1=(nseason==1)
7 generate byte nseas2=(nseason==2)
8 generate byte nseas3=(nseason==3)
9 replace nseas1=. if nseason==.
10 replace nseas2=. if nseason==.
11 replace nseas3=. if nseason==.
12
13 generate byte a2=(atype==2)
14 generate byte a3=(atype==3)
15 replace a2=. if atype==.
16 replace a3=. if atype==.
17
18 generate byte r2=(race==2)
19 generate byte r3=(race==3)
20 generate byte r4=(race==4)
21 replace r2=. if race==.
22 replace r3=. if race==.
23 replace r4=. if race==.
24 replace totchg=. if totchg==.c
25
26 capture erase imputed.dta
27
28 #delimit ;
29 ice routine age nseason nseas1 nseas2 nseas3 aweekend race
30     r2 r3 r4 female atype a2 a3 los totchg ndx using imputed,
31     m(10) cmd(nseason:mlogit, race:mlogit, atype:mlogit, totchg:regress)
32     passive(nseas1:nseason==1 \ nseas2:nseason==2 \ nseas3:nseason==3
33     \ a2:atype==2 \ a3:atype==3 \ r2:race==2 \ r3:race==3
34     \ r4:race==4) substitute(nseason:nseas1 nseas2 nseas3, race:r2 r3 r4,
35     atype:a2 a3 ) ;
36 #delimit cr
37
38 use imputed, clear
39
40 micombine logistic routine age nseas1 nseas2 nseas3 aweekend
41     r2 r3 r4 female a2 a3 los totchg ndx
```

Figure 13: Output from ICE (missing values and prediction equations)

#missing values	Freq.	Percent	Cum.
0	79,017	58.63	58.63
1	3,662	2.72	61.35
3	13,601	10.09	71.44
4	37,892	28.12	99.55
5	110	0.08	99.63
7	246	0.18	99.82
8	246	0.18	100.00
Total	134,774	100.00	

Variable Command Prediction equation		
routine	[No missing data in estimation sample]	
age	[No missing data in estimation sample]	
nseason mlogit	routine age aweekend r2 r3 r4 female a2 a3 los totchg ndx	
nseas1	[Passively imputed from nseason==1]	
nseas2	[Passively imputed from nseason==2]	
nseas3	[Passively imputed from nseason==3]	
aweekend	[No missing data in estimation sample]	
race mlogit	routine age nseas1 nseas2 nseas3 aweekend female a2 a3 los totchg ndx	
r2	[Passively imputed from race==2]	
r3	[Passively imputed from race==3]	
r4	[Passively imputed from race==4]	
female	[No missing data in estimation sample]	
atype mlogit	routine age nseas1 nseas2 nseas3 aweekend r2 r3 r4 female los totchg ndx	
a2	[Passively imputed from atype==2]	
a3	[Passively imputed from atype==3]	
los	[No missing data in estimation sample]	
totchg regress	routine age nseas1 nseas2 nseas3 aweekend r2 r3 r4 female a2 a3 los ndx	
ndx	[No missing data in estimation sample]	


```
Imputing 1..2..3..4..5..6..7..8..9..10..file imputed.dta saved
. use imputed, clear
```

Figure 14: Output from ICE (micombine)

Multiple imputation parameter estimates (10 imputations)

routine		Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
age		-.0374547	.0030187	-12.41	0.000	-.0433713 -.0315381
nseas1		-.0725107	.0233962	-3.10	0.002	-.1183664 -.026655
nseas2		-.0569509	.0248921	-2.29	0.022	-.1057385 -.0081633
nseas3		-.0046107	.0252203	-0.18	0.855	-.0540415 .0448202
aweekend		-.0201544	.0196609	-1.03	0.305	-.0586891 .0183802
r2		-.0821431	.0239809	-3.43	0.001	-.1291449 -.0351413
r3		-.1457935	.0272348	-5.35	0.000	-.1991726 -.0924143
r4		-.1024608	.035986	-2.85	0.004	-.172992 -.0319295
female		.0993698	.015858	6.27	0.000	.0682886 .130451
a2		.3109377	.0205179	15.15	0.000	.2707234 .351152
a3		.3816381	.0267408	14.27	0.000	.329227 .4340491
los		-.0032354	.0007087	-4.57	0.000	-.0046245 -.0018463
totchg		-4.34e-06	5.36e-07	-8.10	0.000	-5.40e-06 -3.29e-06
ndx		-.1061707	.0037324	-28.45	0.000	-.1134862 -.0988553
_cons		2.735714	.0558411	48.99	0.000	2.626267 2.84516

134774 observations.

Figure 15: Code to fit iveWare

```
kid.sas:  
1 options set = SRCLIB "." sasautos = ('!SRCLIB' sasautos)  
2 mautosource;  
3  
4 options ls=80 nocenter;  
5  
6 libname mylib '.';  
7 libname kid '..';  
8 data one; set kid.kidsplus;  
9      routine = 1-routine;  
10 run;  
11 %regress(name=mysetup,dir=.);  
12 run;  
  
mysetup.set:  
1   datain work.one;  
2   mdata impute;  
3   iterations 10;  
4   multiples 10;  
5   seed 42;  
6   estout mylib.est;  
7   repout mylib.rep;  
8   link logistic;  
9   categorical atype nseason race;  
10  dependent routine;  
11  predictor age female los totchg ndx aweekend;  
12  estimates  
13    race1: race (1) /  
14    race2: race (0 1) /  
15    race3: race (0 0 1) /  
16    atype1: atype (1) /  
17    atype2: atype (0 1) /  
18    nseason1: nseason (1) /  
19    nseason2: nseason (0 1) /  
20    nseason3: nseason (0 0 1);  
21  print details;  
22 run;
```

Figure 16: Output of iveWare

(Results from separate imputations pruned)

All imputations					
	Variable	Estimate	Std Error	Wald test	Prob > Chi
Valid cases		134774			
Degr freedom		39.24283948			
-2 LogLike		107917.8379			
Intercept	Intercept	3.0025395	0.0681594	1940.55546	0.00000
AGE	AGE	-0.0375023	0.0030186	154.34713	0.00000
FEMALE	FEMALE	0.0997349	0.0158474	39.60739	0.00000
LOS	LOS	-0.0032319	0.0007054	20.98991	0.00000
TOTCHG	TOTCHG	-0.0000043	0.0000005	66.43989	0.00000
NDX	NDX	-0.1063283	0.0037271	813.88402	0.00000
AWEEKEND	AWEEKEND	-0.0208605	0.0196453	1.12754	0.28830
RACE.1	RACE.1	0.1074252	0.0374141	8.24409	0.00409
RACE.2	RACE.2	0.0197358	0.0413594	0.22770	0.63324
RACE.3	RACE.3	-0.0443307	0.0438037	1.02421	0.31152
ATYPE.1	ATYPE.1	-0.3768551	0.0251527	224.48145	0.00000
ATYPE.2	ATYPE.2	-0.0697954	0.0268183	6.77318	0.00925
NSEASON.0	NSEASON.0	0.0076150	0.0236622	0.10357	0.74759
NSEASON.1	NSEASON.1	-0.0635770	0.0225465	7.95137	0.00481
NSEASON.2	NSEASON.2	-0.0515117	0.0229675	5.03018	0.02491

Figure 17: Screenshot from LogXact

The screenshot shows the Cytel Studio - [Workbook2] window. The menu bar includes File, Edit, View, DataEditor, Basic_Statistics, Plots, Regression, Options, Window, and Help. The toolbar contains various icons for file operations. The left pane displays a hierarchical tree structure with Log, Workbook1, CaseData, and Workbook2, which contains kidlx.cyd, Descriptive Statistics, and statx2006-12.txt. The main area shows the following details:

Binary Regression (with missing categorical covariates)

```
regression (type=logit, model(routine = age aweekend female los ndx nseason totchg2 ntype nrace), factor(nseason nrace ntype ), estimate( age aweekend female los
method=asymp, missing(yes, emitter=1500,epsilon=1e-013));
```

Basic Information

Data file	kidlx.cyd
Model	ROUTINE(Response = 1)=%Const+AGE+AWEKEND+FEMALE+LOS+NDX+NSEASON+totchg2+NTYPE+NRACE(Factor: N
Link type	Logit
Analysis type	Estimate :: Asymptotic
Number of terms in model	10
Number of term(s) dropped	0
Number of observations in analysis	129756
Number of records rejected	0
Number of groups	129756
Terms with missing values	3
EM iterations used	31

Summary of Covariates with Missing Values

Covariate	Count	%Missing
NSEASON	15577	12
NSEASON	13847	10.67
NSEASON	21774	16.78
One of the term	50739	39.1

Parameter Estimates

Model Term	Point Estimate			Confidence Interval and P-Value for Beta			
	Type	Beta	SE(Beta)	Type	95 %CI	2*1-sided P-Value	
				Lower	Upper		
%Const	MLE	3.005	0.06935	Asymptotic	2.869	3.141	0.0000
AGE	MLE	-0.03831	0.003071	Asymptotic	-0.04433	-0.03229	1.028e-035
AWEKEND	MLE	-0.02642	0.01992	Asymptotic	-0.06546	0.01263	0.1848
FEMALE	MLE	0.1046	0.01609	Asymptotic	0.07309	0.1362	7.916e-011
LOS	MLE	-0.002933	0.0007127	Asymptotic	-0.00433	-0.001536	3.876e-005
NDX	MLE	-0.1052	0.003778	Asymptotic	-0.1126	-0.09775	0.0000
NSEASON_0	MLE	0.00325	0.02451	Asymptotic	0.04412	0.05167	0.0024

For Help, press F1

Figure 18: Code to fit MICE within R

```
1 library(mice)
2 source("patch1.14.R")
3 kidsplus <- read.csv("kidsplus.csv")
4 kidfact <- data.frame(kidsplus$age,as.factor(kidsplus$atype),
5   as.factor(kidsplus$nseason),kidsplus$female,kidsplus$los,
6   kidsplus$routine,kidsplus$totchg,as.factor(kidsplus$race),
7   kidsplus$aweekend,kidsplus$ndx)
8 names(kidfact) <- c("AGE","ATYPE","NSEASON","FEMALE",
9   "LOS","ROUTINE","TOTCHG","RACE","AEEKEND","NDX")
10 imp <- mice(kidfact,im=c("", "polyreg", "polyreg","","","","",
11   "norm","polyreg","",""),m=10,seed=456)
12 fit <- glm.mids(ROUTINE ~ AGE + FEMALE + ATYPE + NSEASON +
13   LOS + TOTCHG + RACE + AEEKEND + NDX, family=binomial, data=imp)
14 result <- pool(fit)
15 fitcc <- glm(ROUTINE ~ AGE + FEMALE + ATYPE + NSEASON + LOS +
16   TOTCHG + RACE + AEEKEND + NDX, family=binomial, data=kidfact)
```

Figure 19: Output from MICE (lower and upper 95% CI pruned)

```
> summary(result)

      est        se         t       df
(Intercept) 2.737864e+00 5.573048e-02 49.1268757 12724.5089
AGE          -3.749941e-02 3.016851e-03 -12.4299863 131963.1081
FEMALE       9.967850e-02 1.585490e-02  6.2869210 127425.0757
ATYPE2        3.065392e-01 1.937845e-02 15.8185626  639.9450
ATYPE3        3.772982e-01 2.468176e-02 15.2865201 1700.4235
NSEASON1     -7.167735e-02 2.377789e-02 -3.0144540  575.4299
NSEASON2     -5.323242e-02 2.433102e-02 -2.1878418  952.7860
NSEASON3     -6.745087e-03 2.461794e-02 -0.2739908  352.6997
LOS           -3.237787e-03 7.064497e-04 -4.5831818 36101.4192
TOTCHG        -4.339639e-06 5.321358e-07 -8.1551359  9218.3157
RACE2          -8.378841e-02 2.347370e-02 -3.5694588  621.0766
RACE3          -1.437074e-01 2.800739e-02 -5.1310544  296.0473
RACE4          -1.039486e-01 3.726879e-02 -2.7891605  487.0386
AEEKEND       -2.083815e-02 1.963036e-02 -1.0615267 133735.5810
NDX           -1.061728e-01 3.726475e-03 -28.4914839 130256.5639

Pr(>|t|) missing fmi
(Intercept) 0.000000e+00      NA 0.0252771848
AGE          0.000000e+00      0 0.0011595282
FEMALE       3.248677e-10      0 0.0019303935
ATYPE2        0.000000e+00      NA 0.1182741633
ATYPE3        0.000000e+00      NA 0.0722584557
NSEASON1     2.687842e-03      NA 0.1247599341
NSEASON2     2.892344e-02      NA 0.0968126464
NSEASON3     7.842521e-01      NA 0.1594965626
LOS           4.594857e-06      0 0.0134789554
TOTCHG        4.440892e-16    5018 0.0301271524
RACE2          3.853390e-04      NA 0.1200662185
RACE3          5.222446e-07      NA 0.1741291410
RACE4          5.491480e-03      NA 0.1356565986
AEEKEND       2.884525e-01      0 0.0006851676
NDX           0.000000e+00      0 0.0014892814
```

Figure 20: Description of code to fit missing data models within SAS PROC/MI using two step imputation

```

1 proc mi nimpute=20 data = tc out = tci;
2   class aweekend female ;
3   var los age ndx routine aweekend female totchg;
4   monotone reg;
5   run;
6 proc print data = tci (obs = 10); run;
7 data back1; set tci rem1 (in = dups);
8   imppnum = 20;
9   if dups then do i = 1 to imppnum;
10     _imputation_ = i; output;
11   end;
12   else output;
13   run;
14
15 data patts; set back1;
16 misspatt = ((newatyp eq .) + 1) + 10 * ((race eq .) + 1) + 100 * ((nseason eq .) +1);
17 run;
18
19 proc freq data = patts;
20   tables misspatt;
21 run;
22
23 proc sort data = patts; by _imputation_; run;
24 data k.patts; set patts; run;
25
26 proc mi nimpute=1 data = patts out = i_srt;
27   where misspatt = 111 or misspatt = 112 or misspatt = 122;
28   by _imputation_;
29   class routine aweekend female nseason race newatyp;
30   var los age ndx totchg routine aweekend female nseason race newatyp;
31   monotone propensity (/ngroups = 20) ;
32 run;
33 proc mi nimpute=1 data = patts out = i_ts;
34   where misspatt = 111 or misspatt = 121 or misspatt = 221;
35   by _imputation_;
36   class routine aweekend female newatyp nseason race;
37   var los age ndx totchg routine aweekend female newatyp nseason race;
38   monotone discrim ;
39 run;
40 proc mi nimpute=1 data = patts out = i_rts;
41   where misspatt = 111 or misspatt = 211 or misspatt = 212;
42   by _imputation_;
43   class aweekend female race newatyp nseason;
44   var los age ndx routine aweekend female totchg race newatyp nseason;
45   monotone discrim ;
46 run;
47
48 data mis; set i_srt i_ts i_rts;
49   where misspatt ne 111;
50 run;
51
52 data k.whole; set patts (where = (misspatt eq 111)) mis; run;
53
54 proc sort data = k.whole; by _imputation_; run;
55
56 proc logistic data = k.whole descending ;
57   by _imputation_;
58   class routine race aweekend nseason female newatyp/param = glm;
59   model routine = age race aweekend nseason female newatyp los totchg ndx/covb;
60   ods output ParameterEstimates=kidsparms CovB=kidsscovb;
61 run;
62
63 proc print data = kidsscovb (obs = 2); run;
64 proc print data = kidsparms (obs = 20); run;
65
66 data kp2; set kidsparms; if df ne 0;
67 if classval0 ne '' then variable = compress(variable||classval0);
68 run;
69
70 proc print data = kp2 (obs = 20); run;
71
72 proc mianalyze parms=kp2
73   covb(effectvar=stacking)=kidsscovb;
74   modeleffects Intercept age race1 race2 race3 aweekend0 nseason1
75   nseason2 nseason3 female0 newatyp1 newatyp2 los totchg ndx;
76 run;

```

Figure 21: Output from SAS PROC MI using two stage imputation

The MIANALYZE Procedure Model Information

PARMS Data Set	WORK.KP2
COVB Data Set	WORK.KIDSSCO
Number of Imputations	20

Multiple Imputation Variance Information

Parameter	Variance			DF	Relative Increase in Var.	Fraction Missing	Fraction Relative Info.	Efficiency
	Between	Within	Total					
Intercept	0.000461	0.005616	0.006100	3014.1	0.086243	0.080006	0.996016	
age	1.3318326E-8	0.000010474	0.000010488	1.07E7	0.001335	0.001334	0.999933	
race1	0.000348	0.001466	0.001832	476.59	0.249477	0.203003	0.989952	
race2	0.000407	0.001793	0.002220	512.86	0.238353	0.195607	0.990314	
race3	0.000479	0.002157	0.002660	531.39	0.233185	0.192126	0.990485	
aweekend0	4.4236506E-8	0.000449	0.000449	1.78E9	0.000103	0.000103	0.999995	
nseason1	0.000104	0.000587	0.000697	770.49	0.186287	0.159213	0.992102	
nseason2	0.000098719	0.000538	0.000642	728.92	0.192535	0.163741	0.991879	
nseason3	0.000055963	0.000589	0.000647	2305.4	0.099847	0.091571	0.995442	
female0	5.4249308E-8	0.000291	0.000291	4.95E8	0.000196	0.000196	0.999990	
newatype1	0.000000140	0.000655	0.000655	3.76E8	0.000225	0.000225	0.999989	
newatype2	0.000000124	0.000773	0.000773	6.75E8	0.000168	0.000168	0.999992	
los	4.6712575E-9	0.000000602	0.000000607	291101	0.008145	0.008086	0.999596	
totchg	5.184886E-15	4.031789E-13	4.086231E-13	107039	0.013503	0.013342	0.999333	
ndx	1.5385562E-8	0.000016604	0.000016620	2.01E7	0.000973	0.000972	0.999951	

Multiple Imputation Parameter Estimates

Parameter	Estimate	Std Error	95% Confidence Limits	DF	Minimum	Maximum
Intercept	3.104038	0.078103	2.95090 3.25718	3014.1	3.073192	3.152175
age	-0.036523	0.003239	-0.04287 -0.03018	1.07E7	-0.036751	-0.036304
race1	0.110903	0.042798	0.02681 0.19500	476.59	0.073480	0.137640
race2	0.042818	0.047118	-0.04975 0.13539	512.86	-0.004068	0.071938
race3	-0.070233	0.051579	-0.17156 0.03109	531.39	-0.130730	-0.043424
aweekend0	0.036344	0.021197	-0.00520 0.07789	1.78E9	0.036047	0.037051
nseason1	-0.011170	0.026393	-0.06298 0.04064	770.49	-0.029910	0.007638
nseason2	-0.072749	0.025338	-0.12249 -0.02300	728.92	-0.091803	-0.057172
nseason3	-0.052218	0.025442	-0.10211 -0.00233	2305.4	-0.064840	-0.039615
female0	-0.118519	0.017052	-0.15194 -0.08510	4.95E8	-0.119095	-0.118150
newatype1	-0.378938	0.025594	-0.42910 -0.32877	3.76E8	-0.379799	-0.378393
newatype2	-0.066875	0.027804	-0.12137 -0.01238	6.75E8	-0.067662	-0.066197
los	-0.003867	0.000779	-0.00539 -0.00234	291101	-0.003961	-0.003719
totchg	-0.000003171	0.000000639	-0.00000 -0.00000	107039	-0.000003	-0.000003
ndx	-0.111112	0.004077	-0.14910 -0.10312	2.01E7	-0.111329	-0.110907

Figure 22: Description of code to fit models within S-Plus missing data library

```
1 library(missing)
2 options(contrasts=c("contr.treatment", "contr.poly"))
3 margins.form <- ~ ATYPE + NSEASON + RACE + AWEEKEND + ROUTINE + FEMALE +
4     ATYPE*NSEASON + ATYPE+RACE + ATYPE*AWEEKEND + ATYPE*ROUTINE + ATYPE*FEMALE +
5     NSEASON*RACE + NSEASON*AWEEKEND + NSEASON*ROUTINE + NSEASON*FEMALE +
6     RACE*AWEEKEND + RACE*ROUTINE + RACE*FEMALE +
7     AWEEKEND*ROUTINE + AWEEKEND*FEMALE + ROUTINE*FEMALE
8 kidfact <- data.frame(kidsplus$age,as.factor(kidsplus$atype),
9     as.factor(kidsplus$nseason),as.factor(kidsplus$female),
10    kidsplus$los,as.factor(kidsplus$routine),
11    kidsplus$totchg,as.factor(kidsplus$race),
12    as.factor(kidsplus$aweekend),kidsplus$ndx)
13 names(kidfact) <- c("AGE","ATYPE","NSEASON","FEMALE","LOS","ROUTINE","TOTCHG",
14     "RACE","AWEEKEND","NDX")
15 ccglm <- glm(ROUTINE ~ AGE + ATYPE + AWEEKEND + FEMALE + LOS + NDX +
16     RACE + TOTCHG + NSEASON, na.action=na.omit,
17     family=binomial, data=kidfact)
18 kidcgm <- preCgm(kidfact)
19 kid.em <- emCgm(kidcgm, margins=margins.form, design = margins.form, prior=1.05)
20 dataDepend <- dataDepPrior(kidcgm, nPriorObs=50, algorithm="da")
21 impout <- impCgm(kid.em,nimpute=10)
22 impout1 <- miSubscript(impout, 1)
23 impglm <- miEval(glm(ROUTINE ~ AGE + ATYPE + AWEEKEND + FEMALE + LOS +
24     NDX + RACE + TOTCHG + NSEASON,
25     family=binomial, data=impout, subset =
26     !is.infinite(impout1$TOTCHG)))
27 sumfit <- miEval(summary(impglm))
28 coefs <- miEval(coef(sumfit))
29 results <- miMeanSE(miEval(coefs[, 1]), miEval(coefs[, 2]))
```

Figure 23: Description of output from S-Plus missing data library

```

> results
$est:
(Intercept)      AGE      ATYPE2      ATYPE3      AWEKEND      FEMALE
2.734479 -0.03740613 0.3137568 0.3822975 -0.01846629 0.09821091
      LOS        NDX      RACE2      RACE3      RACE4      TOTCHG
-0.003195076 -0.1059842 -0.07862305 -0.1493073 -0.1029841 -4.403978e-06
    NSEASON2    NSEASON3    NSEASON4
-0.07259462 -0.0558042 -0.009378634

$std.err:
(Intercept)      AGE      ATYPE2      ATYPE3      AWEKEND      FEMALE
0.05553486 0.003019782 0.02081542 0.02508927 0.01964768 0.01585714
      LOS        NDX      RACE2      RACE3      RACE4      TOTCHG
0.0007103084 0.003731087 0.02261825 0.02705698 0.03702192 5.385703e-07
    NSEASON2    NSEASON3    NSEASON4
0.02408424 0.02415537 0.0246976

$df:
(Intercept) AGE ATYPE2 ATYPE3 AWEKEND FEMALE LOS NDX RACE2 RACE3 RACE4
      NA   NA     NA   NA      NA     NA   NA   NA   NA   NA   NA   NA
TOTCHG NSEASON2 NSEASON3 NSEASON4
      NA   NA     NA   NA      NA     NA   NA   NA   NA   NA   NA   NA

$m:
[1] 10

$r:
(Intercept)      AGE      ATYPE2      ATYPE3      AWEKEND      FEMALE      LOS
0.0188569 0.002802194 0.3168717 0.1091718 0.001285257 0.001589901 0.0211495
      NDX      RACE2      RACE3      RACE4      TOTCHG    NSEASON2    NSEASON3
0.003671249 0.05358623 0.1336732 0.1393954 0.05036733 0.1706005 0.08983401
    NSEASON4
0.1968896

$fminf:
(Intercept)      AGE      ATYPE2      ATYPE3      AWEKEND      FEMALE      LOS
0.01858261 0.002796094 0.2502102 0.1003611 0.001283973 0.001587936 0.0208048
      NDX      RACE2      RACE3      RACE4      TOTCHG    NSEASON2    NSEASON3
0.003660782 0.05140594 0.1206243 0.1252462 0.04843821 0.1497413 0.08381139
    NSEASON4
0.1694804

```