PEER REVIEW HISTORY

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ARTICLE DETAILS

VERSION 1 – REVIEW

VERSION 1 – AUTHOR RESPONSE

.00637033 (.00056306)

Variances and covariances of random effects

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***level 2 (id)

var(1): 2.643e-24 (5.133e-14)

Bivariate Moran's I (using wave 5 as an example) suggests almost no spatial autocorrelation between stunting and thinness (Moran's I=-0.037, p=0.290)


```
permutations: 99999
 pseudo p-value: 0.025380
l: -0.1350 E[I]: -0.0196 mean: 0.0001 sd: 0.0689 z-value: -1.9600
. spearman thin_svy obese_svy
 Number of obs = 256
Spearman's rho = -0.1424
Test of Ho: thin_svy and obese_svy are independent
  Prob > |t| = 0.0227. gllamm thin_svy obese_svy , i(id)
number of level 1 units = 256
number of level 2 units = 52
Condition Number = 10.976401
gllamm model 
log likelihood = 324.36079
------------------------------------------------------------------------------
   thin_svy | Coef. Std. Err. z P>|z| [95% Conf. Interval]
-------------+----------------------------------------------------------------
   obese_svy | -.067802 .040258 -1.68 0.092 -.1467062 
.0111022
       _cons | .0602269 .0078037 7.72 0.000 .0449319 
.0755218
                       ------------------------------------------------------------------------------
Variance at level 1
                                ------------------------------------------------------------------------------
  .00447574 (.00044278)
Variances and covariances of random effects
------------------------------------------------------------------------------
***level 2 (id)
```


```
log likelihood = 293.64743
                                  ------------------------------------------------------------------------------
stunted_svy | Coef. Std. Err. z P>|z| [95% Conf. Interval]
-------------+----------------------------------------------------------------
       year | -.0153423 .0033894 -4.53 0.000 -.0219855 -
.0086992
       _cons | .1563577 .0112694 13.87 0.000 .1342702 
.1784453
                         ------------------------------------------------------------------------------
Variance at level 1
------------------------------------------------------------------------------
  .00590475 (.00052191)
Variances and covariances of random effects
------------------------------------------------------------------------------
***level 2 (id)
   var(1): 8.887e-19 (4.854e-11)
                                             ------------------------------------------------------------------------------
. gllamm thin_svy year , i(id)
number of level 1 units = 256
number of level 2 units = 52
Condition Number = 37.175479
gllamm model 
log likelihood = 327.11892
------------------------------------------------------------------------------
   thin_svy | Coef. Std. Err. z P>|z| [95% Conf. Interval]
-------------+----------------------------------------------------------------
       year | -.0084373 .0028941 -2.92 0.004 -.0141096 -
.002765
       _cons | .0749857 .0098979 7.58 0.000 .0555862 
.0943852
------------------------------------------------------------------------------
Variance at level 1
                                 ------------------------------------------------------------------------------
  .00430301 (.00042507)
Variances and covariances of random effects
------------------------------------------------------------------------------
***level 2 (id)
    var(1): .00027197 (.0002388)
                                            ------------------------------------------------------------------------------
. gllamm obese_svy year , i(id)
```


'"posterior median smoothed prevalence of stunting" or similar. This comment apples to all mentions of the results of the modelling, including the figure legends.

p6-p8. This comment applies to the results section as a whole. There is insufficient presentation of the results of the Bayesian spatio-temporal analysis. When employing this modelling method, there are various assumptions made, and some of the likely effects of these assumptions can be examined using the outputs of the model beyond the posterior median smoother prevalence that is presented here. For example, consider contrasting the posterior median of the shared spatial component with the components that capture the un-shared spatial effects. Given the different spatial patterns of wasting/thinness and obesity (p7, lines 38-44), there may be something interesting to say about how appropriate it is to attempt to borrow information between these 'related' diseases. Additionally, the posterior probabilities should be presented to give the readers an indication of the uncertainty in the smoothed results.

Agreed. We have performed additional supplementary analyses (using GeoDa: Anselin L, Syabri I, Kho Y. GeoDa: an introduction to spatial data analysis. Geographical analysis. 2006 Jan;38(1):5-22) which assesses pairwise correlation/association between the 3 outcomes as well as bivariate Moran's I to assess if there was significant spatial autocorrelation between the outcomes. This analysis suggests that there is no significant association between stunting and thinness/wasting while there is weak positive but significant spatial autocorrelation between stunting and obesity prevalence as well as weak negative spatial correlation between thinness and obesity (please see detailed analyses below). These additional analyses can also be found in the revised supplementary material (Supplementary Section 1).

Given this we have reformulated the joint Bayesian model to remove the shared spatial and temporal effects between 3 outcomes (please see Supplementary Section 2 for the revised model formulation). However, given that significant spatial heterogeneity were identified for all 3 outcomes using univariate Moran's I statistics (please see response below to reviewer 2), we have retained a Bayesian spatialtemporal formulation to model each of the outcomes independently. Based on the following review (Anderson C, Ryan LM. A Comparison of Spatio-Temporal Disease Mapping Approaches Including an Application to Ischaemic Heart Disease in New South Wales, Australia. *Int J Environ Res Public Health*. 2017 Feb 3;14(2):146. doi: 10.3390/ijerph14020146. PMID: 28165383; PMCID: PMC5334700.) we identified and fitted a spatial-temporal model for each outcome independently using the approach proposed by Martínez‐Beneito MA, López‐Quilez A, Botella‐Rocamora P. An autoregressive approach to spatio‐temporal disease mapping. Statistics in medicine. 2008 Jul 10;27(15):2874-89. The aforementioned paper "offers an autoregressive approach to spatio-temporal disease mapping by fusing ideas from autoregressive time series in order to link information in time and by spatial modelling to link information in space". Furthermore, the authors concluded that an autoregressive model which only includes the spatial term for every period, leaving out the heterogeneous term resulted in a more parsimonious description of risk behaviour. We have also added additional text in the main methods section of the paper to better explain the rationale for the revised model formulation/approach (pages 5-6). We have also included the following additional detail in the methods on page 7: ""We used two-chain MCMC simulation for parameter estimation and Gelman-Rubin statistics/plots were used to assess model convergence/stability and where the Monte Carlo error for each parameter of interest was less than 5% of the sample standard deviation (Supplementary Material 3). For model validation, we firstly compared the observed and fitted prevalence values to assess overall model adequacy and fit and secondly, performed an out of sample validation using a random 10% sample with observed data. These analyses can be found in the Supplementary Material 4." Lastly we have now included additional visualisations for the width of the uncertainty intervals for the posterior estimates to given a clearer indication of the uncertainty in the smoothed results (Supplementary

children were more significantly more likely among those children with younger mothers (<25 years of age)." E.g. race, gender, age, household income quantile. Please see supplementary material 5 for further comparisons. . svy: tab race missing height weight, row ci (running tabulate on estimation sample) Number of strata = 53 Number of obs = $16,649$
Number of PSUs = 1.076 Population size = Number of PSUs $=$ 1.076 25,331,414 Design df $=$ 1,023 --- | missing height weight race | 0 1 Total ----------+-- African | .8129 .1871 1 | [.8006,.8246] [.1754,.1994] | Coloured | .7803 .2197 1 | [.7437,.8129] [.1871,.2563] | Asian/In | .7593 .2407 1 | [.5708,.882] [.118,.4292] | White | .74 .26 1 | [.643,.8182] [.1818,.357] | Total | .8066 .1934 1 | [.7945,.8181] [.1819,.2055] --- Key: row proportion [95% confidence interval for row proportion] Pearson: Uncorrected $\text{chi2}(3)$ = 32.5162 Design-based F(2.49, 2551.53)= 1.7810 P = 0.1588 . svy: tab gender_ missing_height_weight, row ci (running tabulate on estimation sample) Number of strata = 53 Number of obs = 19,138 Number of PSUs = 1,218 Population size = 28,354,881 Design df $=$ 1,165 -- missing_height_weight gender | 0 1 Total ----------+-- Male | .8065 .1935 1 | [.7926,.8196] [.1804,.2074] || || || || || Female | .8102 .1898 1 | [.7951,.8245] [.1755,.2049] | Total | .8083 .1917 1 | [.7972,.819] [.181,.2028] ---

```
 Key: row proportion
     [95% confidence interval for row proportion]
  Pearson:
  Uncorrected \text{chi2}(1) = 0.4400
  Design-based F(1, 1165) = 0.1697 P = 0.6805
. svy: tab age_ missing_height_weight, row ci
(running tabulate on estimation sample)
Number of strata = 53 Number of obs = 19,201
Number of PSUs = 1,227 Population size =
28,456,616
                          Design df = 1,174
-------------------------------------------------------
      | missing_height_weight 
  age \t 0 \t 1 Total
----------+--------------------------------------------
     0 | .4596 .5404 1
     | [.4362,.4832] [.5168,.5638] 
     \blacksquare 1 | .8581 .1419 1
      | [.8308,.8816] [.1184,.1692] 
    \frac{1}{2} 2 | .8764 .1236 1
     | [.8573,.8933] [.1067,.1427] 
     \blacksquare 3 | .8952 .1048 1
     | [.8726,.9142] [.0858,.1274] 
     \blacksquare 4 | .9015 .0985 1
     | [.8847,.916] [.084,.1153]
|| || || || ||
  Total 8083 .1917 1
      | [.7972,.8189] [.1811,.2028] 
-------------------------------------------------------
  Key: row proportion
    [95% confidence interval for row proportion]
  Pearson:
  Uncorrected \text{chi2}(4) = 3267.7805
   Design-based F(3.41, 3999.27)= 238.9174 P = 0.0000
. svy: tab hh_inc missing_height_weight, row ci
(running tabulate on estimation sample)
Number of strata = 53 Number of obs = 18,289Number of PSUs = 1,195 Population size =
26,887,499
                          Design df = 1,142
-------------------------------------------------------
     | missing height weight
 hh inc | 0 1 Total
----------+--------------------------------------------
     1 | .8032 .1968 1
      | [.7792,.8251] [.1749,.2208] 
|| || || || ||
    2 | .8286 .1714 1
```


a spatial-temporal model is superior than, for example a time series model, should be included. If possible, comparative results can be included to show the difference in estimates with and without considering the spatial nature. For this reason, an equation should be included as well.

analysis. 2006 Jan;38(1):5-22) in the supplementary section (please see below) which justify the choice of a spatial model i.e. Moran's I tests suggest moderate/high significant autocorrelation for all 3 anthropometric classifications (please see detailed output below). We have also included additional details in the methods section of the paper detailing this.

Please see revised methods, page 5: "We assessed for the presence of univariate and bivariate spatial autocorrelation for the three anthropometric classifications using Moran's I statistics. This analysis was performed using GeoDa. Based on these tests it appeared that there was no prominent bivariate spatial autocorrelation between the three measures but that each measure was significant heterogeneous across space to warrant the use of a spatial model (supplementary section 1)." We also performed additional supplementary analyses which bivariate Moran's I to assess if there was significant spatial autocorrelation between the outcomes. This analysis suggests that there is no significant association between stunting and thinness/wasting while there is weak positive but significant spatial autocorrelation between stunting and obesity prevalence as well as weak negative spatial correlation between thinness and obesity (please see detailed analyses below). These additional analyses can also be found in the revised supplementary material (Supplementary Section 1).

Given this we have reformulated the joint Bayesian model to remove the shared spatial and temporal effects between 3 outcomes (please see Supplementary Section 2 for the revised model formulation). However, given that significant spatial heterogeneity were identified for all 3 outcomes using univariate Moran's I statistics (please see response below to reviewer 2), we have retained a Bayesian spatialtemporal formulation to model each of the outcomes independently. Based on the following review (Anderson C, Ryan LM. A Comparison of Spatio-Temporal Disease Mapping Approaches Including an Application to Ischaemic Heart Disease in New South Wales, Australia. *Int J Environ Res Public Health*. 2017 Feb 3;14(2):146. doi: 10.3390/ijerph14020146. PMID: 28165383; PMCID: PMC5334700.) we identified and fitted a spatial-temporal model for each outcome independently using the approach proposed by Martínez‐Beneito MA, López‐Quilez A, Botella‐Rocamora P. An autoregressive approach to spatio‐temporal disease mapping. Statistics in medicine. 2008 Jul 10;27(15):2874-89. The aforementioned paper "offers an autoregressive approach to spatio-temporal disease mapping by fusing ideas from autoregressive time series in order to link information in time and by spatial modelling to link information in space". Furthermore, the authors concluded that an autoregressive model which only includes the spatial term for every period, leaving out the heterogeneous term resulted in a more parsimonious description of risk behaviour. We have also added additional text in the main methods section of the paper to better explain the rationale for the revised model formulation/approach (pages 5-6).

Please also note that the full equation for the space-time model formulation has been included in the revised methods on pages 5-7, namely:

"We employed Bayesian spatial-temporal modelling approach in an attempt to stabilise estimates at district level given that the primary sampling design was not developed to provide point estimates at this level of geographic disaggregation and resultant zero prevalence

estimates for particular districts and waves. We choose a Bayesian spatial-temporal formulation to model each of the anthropometric outcomes independently using an autoregressive approach, suggested by a recent methodological comparison, which fuses ideas from autoregressive time series to link information in time and by spatial modelling to link information in space. We also opted for an autoregressive model which only included the spatial term for every period and did not include a heterogeneous term which resulted in a more parsimonious description of risk.

Let Y_{ii} be the number of stunted, thin or obese children for the ith area and jth period, $i = 1, ..., l$, $j = 1, ..., J$, and ni j the total number of children sampled in a given area and period. We assumed that Y_{ii} follows a binomial distribution i.e. Yij ~ binomial (nij, πij)**,** i =1,...,53, j $=1,..., 5$, where π it is the risk (prevalence) of stunting, thinness or obesity in region i in period j. As per Martínez‐Beneito et al. we define the logit of the prevalence for a given anthropometric outcome for the first wave (or period) as the sum of an intercept and two random effects, namely:

 $π_{i1} = μ + α₁ + (1 − ρ²)^{-1/2} · (θ_{i1} + φ_{i1}), i = 1, ... ,$

 θ_{i1} ~ Normal(0, σ^2 θ), i = 1, . . . , l

 $\phi_1 = (\phi_{11}, \ldots, \phi_{11}) \sim \text{CAR}$. normal $(\sigma^2 \phi)$

and subsequent time periods 2,…,J as:

 $\pi_{ii} = \mu + \alpha_i + \rho \cdot (\pi_{i(i-1)} - \mu - \alpha_{i-1}) + \theta_{ii} + \phi_{ii}$, for $i = 1, \ldots, 1$ and $i=2,...,J$

θ_{ij} ∼ Normal(0, σ²θ), for i = 1, . . . ,I and j=2,...,J

 ϕ _j ~ CAR.normal (σ²_φ), for j=2,…,J

 α = (α ₁, α ₂,..., α _J)∼CAR.normal(σ²_α)

where ϕ, the spatial random effect, assumes an intrinsic Gaussian conditionally autoregressive distribution (abbreviated above as CAR.normal), whereby the spatially correlated random effect of the ith region (φ_i) is based on the sum of its weighted neighbourhood values. We used an adjacency matrix of common boundaries (neighbours) of a given region when modelling this parameter. The heterogeneous or unstructured random effect is represented by θ and is included to ensure sufficient flexibility for estimates in close regions that is not captured by the spatially structured term. The spatial and heterogeneous random effect terms are both independent in time and mutually independent in every period. Furthermore, ρ corresponds to the temporal correlation term, μ models the mean level of risks for all the periods and regions and α_1 models the mean deviation of the risks in the first period from the mean level for all of them. A first-order random walk CAR.normal was also used as prior distribution for α.

The following prior distributions were assumed for the parameters defined above:

σ²θ, σ²φ, σ²α \sim Gamma(0.5,0.0005)

ρ ∼ Uniform(−1,1)

(running tabulate on estimation sample) Number of strata = 52 Number of obs = 1,499 Number of PSUs = 372 Population size = 2,410,873 Design df $=$ 320 --- ------------------ stunted f | province inal | Eastern Free Sta Gauteng KwaZulu- Limpopo Mpumalan North We Northern Western Total ----------+-- ------------------- 0 | .8224 .8575 .8581 .8492 .8028 .9138 .8207 .9166 .8378 .844 1 | .1776 .1425 .1419 .1508 .1972 .0862 .1793 .0834 .1622 .156 \blacksquare Total | 1 1 1 1 1 1 1 1 1 1 --- ------------------- Key: column proportion Pearson: Uncorrected $\text{chi}(8)$ = 7.8869 Design-based F(4.89, 1565.26)= 0.4326 P = 0.8222 Note: Strata with single sampling unit centered at overall mean. . svy: tab stunted_final province if year==3, col (running tabulate on estimation sample) Number of strata $=$ 52 Number of obs $=$ 2.916 Number of PSUs $=$ 583 Population size $=$ 4,526,869 Design df $=$ 531 -- stunted f | province $\overline{}$ $\overline{}$ Eastern Free Sta Gauteng KwaZulu- Limpopo Mpumalan North We Northern Western Total ----------+-- ------------------- 0 | .8562 .811 .892 .8712 .8449 .8247 .8517 .9194 .9149 .8683 1 | .1438 .189 .108 .1288 .1551 .1753 .1483 .0806 .0851 .1317 \perp Total | 1 1 1 1 1 1 1 1 1 1 --- ------------------- Key: column proportion Pearson: Uncorrected $\text{chi2}(8)$ = 22.3351 Design-based F(6.79, 3603.59)= 1.0068 P = 0.4231

VERSION 2 – REVIEW

GENERAL COMMENTS The authors have adequately addressed my previous comments.

VERSION 2 – AUTHOR RESPONSE

Reviewer 1

P5, line 125 please change 'significant' to 'significantly'

Response: Agreed, we have changed this to "significantly" as suggested.

P8&9 Results section. I do not feel my previous comment on the results section has been addressed: "This comment applies to the results section as a whole. There is insufficient presentation of the results of the Bayesian spatio-temporal analysis. When employing this modelling method, there are various assumptions made, and some of the likely effects of these assumptions can be examined using the outputs of the model beyond the posterior median smoother prevalence that is presented here.

Response: Agreed. We have included the following the methods, page 6, lines 162-163: "Sensitivity of the estimates to prior specification was assessed by repeating the analysis with different hyper parameters (Supplementary 4)."

The following additional analysis has also been added to supplementary 4 (please see section b):

We concluded an additional sensitivity analysis to confirm whether the choice of hyper parameter may have affected the prevalence estimates. For the variance parameters, namely σ 2 ^ν, σ² ^ϕ, σ² ^γ we assumed Gamma(0.5,0.0005) distributions as recommended by Wakefield (Wakefield J, Best N, Waller L. Bayesian approaches to disease mapping. Spatial epidemiology: methods and applications 2000:104-07.) for the Baysian prevalence/exceedance probability estimates presented in the main text. We also tested whether changes to this prior may have affected the estimates. Other choices for this prior (Lawson A, Browne W, Vidal Rodeiro C. Disease Mapping with WinBUGS and MLWin. Chichester: John Wiley & Sons; 2003) that are commonly used include.

Gamma (0.001, 0.001)

Gamma (0.01,0.01)

Pairwise scatterplots of the posterior prevalence for the various gamma distribution choices for the hyper parameters below suggest that the model estimates were largely insensitive to the choice of distribution assumed:

For example, consider contrasting the posterior median of the shared spatial component with the components that capture the un-shared spatial effects. Given the different spatial patterns of wasting/thinness and obesity (p7, lines 38-44), there may be something interesting to say about how appropriate it is to attempt to borrow information between these 'related' diseases.

Response: Agreed. However, in response to your and reviewer 2's previous comments, we decided from further exploratory analyses that a joint spatial model was not appropriate as the

degree of bivariate spatial autocorrelation across the 3 nutritional classifications was not sufficient to warrant a shared component model. We have therefore implemented separate space-time autoregressive models for each outcome. Hence we cannot contrast the posterior median of the shared spatial component with the components that capture the un-shared spatial effects as there is no longer a shared component in the model parameterisation.

We have however included additional model related summaries (e.g. posteriors for the space time random effects (phi and gamma respectively) as well as the unstructured space-time interaction term (nu)– please new supplementary 4) as suggested by the reviewer to provide more information for the interested reader to assess the overall model adequacy.

Supplementary 4: Model random effects posteriors

Temporal random effects (gamma)

The overall fit for each outcome model is presented in supplementary 6 (please see DIC statistics).

Please note we have included in the previous response to comments, detailed supplementary analyses related to the observed versus fitted values, out of sample validation as well as sensitivity analyses for the missing weight/height measurements.

Additionally, the posterior probabilities should be presented to give the readers an indication of the uncertainty in the smoothed results."

Response: We had included these additional analyses with uncertainty intervals and exceedance probabilities in the supplementary material (#9). As only wasting has a defined absolute target threshold of under 5%, we had thus previously estimated the exceedance probability for this threshold by district and year which is presented below. As per the 2025 global nutritional targets for stunting and obesity, namely 40% relative reduction in stunting from 2012 to 2025 and no increase in overweight/obesity from 2012 to 2025 respectively, we have now also included exceedance probability parameters for stunting and obesity as per these targets. The following exceedance parameters in the WINBUGS model are now parameterised as follows:

Stunting: exceedance1[5,i]<-step((1-p1[5,i]/p1[3,i])-0.17) #17% is target reduction by 2017 from 2015 **2015 2016**

reduction by 2025

Wasting: exceedance2[j,i]<-step(p2[j,i]-0.05) # reduce and maintain wasting to <5% **Obesity:** exceedance3[5,i]<-step(p3[5,i]/p3[3,i]-1) # no increase in obesity from 2012 to 2017

In addition to the posterior prevalence and exceedance probabilities for the 3 nutritional classification presented in supplementary 9, we have also include additional results narrative in the main text which speaks to trends in space-time (at district and survey round level) which speak to the progress towards 2025 targets based on our estimated exceedance probabilities pertaining to these thresholds over the observed period of observation, namely 2008 to 2017. We have also included additional narrative results text on page 8/9 which speaks to these exceedance probabilities related to the WHO 2025 nutritional targets.

Supplementary 9: Full posterior prevalence estimates with 95% Bayesian uncertainty intervals (UIs) by district and year. Also includes exceedance probabilities for 17% reduction in stunting from wave 3 (2012) to wave 5 (2017) – to achieve 40% reduction from 2012 to 2025, 5% target threshold for wasting prevalence and no increase in obesity from wave 3 (2012) to wave 5 (2017) as per 2025 nutritional targets.

Reviewer: 2

The authors have adequately addressed my previous comments. **Response: Many thanks.**

VERSION 3 – REVIEW

