

1 A simulation study to demonstrate the
2 biases in the diagnoses of mental
3 illnesses: major depressive episodes,
4 dysthymia, and manic episodes

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17 Retirement Study; index mining
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Measure	Item	Item description	Item type	Item format	Item range	Item units	Item scale	Item score	Item score range	Item score interpretation
Major depression	Major criteria, essential for diagnosis	Depressed mood or a loss of interest or pleasure in daily activities for more than two weeks.	Major criteria	Depressed mood	0-4		0-4	0-4	0-4	Major depression
	Major criteria, essential for diagnosis	Depressed mood or a loss of interest or pleasure in daily activities for more than two weeks.	Depressed mood, m1	Depressed mood	0-1		0-1	0-1	0-1	Major depression
			Loss of interest, m2	Loss of interest	0-1		0-1	0-1	0-1	Major depression
			Information on m1, m2	Information on m1, m2	0-1		0-1	0-1	0-1	Major depression
	Minor criteria, m3	Significant anorexia, m3	Significant anorexia, m3	Significant anorexia, m3	Significant anorexia	0-1		0-1	0-1	Major depression
				Information on m3	Information on m3	0-1		0-1	0-1	Major depression
				Information on m1, m2, m3	Information on m1, m2, m3	0-1		0-1	0-1	Major depression
	Insomnia or tired, m4	Insomnia or tired, m4	Insomnia or tired, m4	Insomnia or tired, m4	Insomnia or tired	0-1		0-1	0-1	Major depression
				Information on m4	Information on m4	0-1		0-1	0-1	Major depression
				Information on m1, m2, m3, m4	Information on m1, m2, m3, m4	0-1		0-1	0-1	Major depression
	Agitation or irritable, m5	Agitation or irritable, m5	Agitation or irritable, m5	Agitation or irritable, m5	Agitation or irritable	0-1		0-1	0-1	Major depression
				Information on m5	Information on m5	0-1		0-1	0-1	Major depression
				Information on m1, m2, m3, m4, m5	Information on m1, m2, m3, m4, m5	0-1		0-1	0-1	Major depression
	Fatigue or trouble, m6	Fatigue or trouble, m6	Fatigue or trouble, m6	Fatigue or trouble, m6	Fatigue or trouble	0-1		0-1	0-1	Major depression
				Information on m6	Information on m6	0-1		0-1	0-1	Major depression
Information on m1, m2, m3, m4, m5, m6				Information on m1, m2, m3, m4, m5, m6	0-1		0-1	0-1	Major depression	
Feelings of worth, m7	Feelings of worth, m7	Feelings of worth, m7	Feelings of worth, m7	Feelings of worth	0-1		0-1	0-1	Major depression	
			Information on m7	Information on m7	0-1		0-1	0-1	Major depression	
			Information on m1, m2, m3, m4, m5, m6, m7	Information on m1, m2, m3, m4, m5, m6, m7	0-1		0-1	0-1	Major depression	
Disrupted or not, m8	Disrupted or not, m8	Disrupted or not, m8	Disrupted or not, m8	Disrupted or not	0-1		0-1	0-1	Major depression	
			Information on m8	Information on m8	0-1		0-1	0-1	Major depression	
			Information on m1, m2, m3, m4, m5, m6, m7, m8	Information on m1, m2, m3, m4, m5, m6, m7, m8	0-1		0-1	0-1	Major depression	
Recurrent thoughts, m9	Information of the minor criteria not required by the major or minor criteria	Recurrent thoughts, m9	Recurrent thoughts, m9	Recurrent thoughts	0-1		0-1	0-1	Major depression	
			Information on m9	Information on m9	0-1		0-1	0-1	Major depression	
			Information on m1, m2, m3, m4, m5, m6, m7, m8, m9	Information on m1, m2, m3, m4, m5, m6, m7, m8, m9	0-1		0-1	0-1	Major depression	
Dysthymia	Minor criteria, essential for diagnosis	Depressed mood for the day for more than two years, for at least 2 years.	Minor criteria	Depressed mood	0-1		0-1	0-1	0-1	Dysthymia
	Minor criteria, essential for diagnosis	Four symptoms, m1	Four symptoms, m1	Four symptoms, m1	Four symptoms	0-1		0-1	0-1	Dysthymia
				Information on m1	Information on m1	0-1		0-1	0-1	Dysthymia
				Information on m1, m2, m3, m4	Information on m1, m2, m3, m4	0-1		0-1	0-1	Dysthymia
	Insomnia or tired, m2	Insomnia or tired, m2	Insomnia or tired, m2	Insomnia or tired, m2	Insomnia or tired	0-1		0-1	0-1	Dysthymia
				Information on m2	Information on m2	0-1		0-1	0-1	Dysthymia
				Information on m1, m2	Information on m1, m2	0-1		0-1	0-1	Dysthymia
	Low energy, m3	Low energy, m3	Low energy, m3	Low energy, m3	Low energy	0-1		0-1	0-1	Dysthymia
				Information on m3	Information on m3	0-1		0-1	0-1	Dysthymia
				Information on m1, m2, m3	Information on m1, m2, m3	0-1		0-1	0-1	Dysthymia
	Low self-esteem, m4	Low self-esteem, m4	Low self-esteem, m4	Low self-esteem, m4	Low self-esteem	0-1		0-1	0-1	Dysthymia
				Information on m4	Information on m4	0-1		0-1	0-1	Dysthymia
				Information on m1, m2, m3, m4	Information on m1, m2, m3, m4	0-1		0-1	0-1	Dysthymia
	Poor concentration, m5	Poor concentration, m5	Poor concentration, m5	Poor concentration, m5	Poor concentration	0-1		0-1	0-1	Dysthymia
				Information on m5	Information on m5	0-1		0-1	0-1	Dysthymia
Information on m1, m2, m3, m4, m5				Information on m1, m2, m3, m4, m5	0-1		0-1	0-1	Dysthymia	
Feelings of help, m6	Feelings of help, m6	Feelings of help, m6	Feelings of help, m6	Feelings of help	0-1		0-1	0-1	Dysthymia	
			Information on m6	Information on m6	0-1		0-1	0-1	Dysthymia	
			Information on m1, m2, m3, m4, m5, m6	Information on m1, m2, m3, m4, m5, m6	0-1		0-1	0-1	Dysthymia	
Major episodes	Minor criteria, essential for the diagnosis of a manic episode (more than one bipolar episode required to diagnose bipolar disorder)	Manic episode	Manic episode	0-1		0-1	0-1	0-1	Manic episode	
	Minor criteria, essential for the diagnosis of a manic episode (more than one bipolar episode required to diagnose bipolar disorder)	A distinct period of abnormally and persistently elevated, expansive, or irritable mood, lasting at least 7 days (or any duration if hospitalised)	Elevated mood, m1	Elevated mood, m1	Elevated mood	0-1		0-1	0-1	Manic episode
				Information on m1	Information on m1	0-1		0-1	0-1	Manic episode
				Information on m1, m2, m3, m4, m5, m6, m7, m8, m9, m10, m11, m12, m13, m14, m15, m16, m17, m18, m19, m20, m21, m22, m23, m24, m25, m26, m27, m28, m29, m30, m31, m32, m33, m34, m35, m36, m37, m38, m39, m40, m41, m42, m43, m44, m45, m46, m47, m48, m49, m50, m51, m52, m53, m54, m55, m56, m57, m58, m59, m60, m61, m62, m63, m64, m65, m66, m67, m68, m69, m70, m71, m72, m73, m74, m75, m76, m77, m78, m79, m80, m81, m82, m83, m84, m85, m86, m87, m88, m89, m90, m91, m92, m93, m94, m95, m96, m97, m98, m99, m100, m101, m102, m103, m104, m105, m106, m107, m108, m109, m110, m111, m112, m113, m114, m115, m116, m117, m118, m119, m120, m121, m122, m123, m124, m125, m126, m127, m128, m129, m130, m131, m132, m133, m134, m135, m136, m137, m138, m139, m140, m141, m142, m143, m144, m145, m146, m147, m148, m149, m150, m151, m152, m153, m154, m155, m156, m157, m158, m159, m160, m161, m162, m163, m164, m165, m166, m167, m168, m169, m170, m171, m172, m173, m174, m175, m176, m177, m178, m179, m180, m181, m182, m183, m184, m185, m186, m187, m188, m189, m190, m191, m192, m193, m194, m195, m196, m197, m198, m199, m200, m201, m202, m203, m204, m205, m206, m207, m208, m209, m210, m211, m212, m213, m214, m215, m216, m217, m218, m219, m220, m221, m222, m223, m224, m225, m226, m227, m228, m229, m230, m231, m232, m233, m234, m235, m236, m237, m238, m239, m240, m241, m242, m243, m244, m245, m246, m247, m248, m249, m250, m251, m252, m253, m254, m255, m256, m257, m258, m259, m260, m261, m262, m263, m264, m265, m266, m267, m268, m269, m270, m271, m272, m273, m274, m275, m276, m277, m278, m279, m280, m281, m282, m283, m284, m285, m286, m287, m288, m289, m290, m291, m292, m293, m294, m295, m296, m297, m298, m299, m300, m301, m302, m303, m304, m305, m306, m307, m308, m309, m310, m311, m312, m313, m314, m315, m316, m317, m318, m319, m320, m321, m322, m323, m324, m325, m326, m327, m328, m329, m330, m331, m332, m333, m334, m335, m336, m337, m338, m339, m340, m341, m342, m343, m344, m345, m346, m347, m348, m349, m350, m351, m352, m353, m354, m355, m356, m357, m358, m359, m360, m361, m362, m363, m364, m365, m366, m367, m368, m369, m370, m371, m372, m373, m374, m375, m376, m377, m378, m379, m380, m381, m382, m383, m384, m385, m386, m387, m388, m389, m390, m391, m392, m393, m394, m395, m396, m397, m398, m399, m400, m401, m402, m403, m404, m405, m406, m407, m408, m409, m410, m411, m412, m413, m414, m415, m416, m417, m418, m419, m420, m421, m422, m423, m424, m425, m426, m427, m428, m429, m430, m431, m432, m433, m434, m435, m436, m437, m438, m439, m440, m441, m442, m443, m444, m445, m446, m447, m448, m449, m450, m451, m452, m453, m454, m455, m456, m457, m458, m459, m460, m461, m462, m463, m464, m465, m466, m467, m468, m469, m470, m471, m472, m473, m474, m475, m476, m477, m478, m479, m480, m481, m482, m483, m484, m485, m486, m487, m488, m489, m490, m491, m492, m493, m494, m495, m496, m497, m498, m499, m500, m501, m502, m503, m504, m505, m506, m507, m508, m509, m510, m511, m512, m513, m514, m515, m516, m517, m518, m519, m520, m521, m522, m523, m524, m525, m526, m527, m528, m529, m530, m531, m532, m533, m534, m535, m536, m537, m538, m539, m540, m541, m542, m543, m544, m545, m546, m547, m548, m549, m550, m551, m552, m553, m554, m555, m556, m557, m558, m559, m560, m561, m562, m563, m564, m565, m566, m567, m568, m569, m570, m571, m572, m573, m574, m575, m576, m577, m578, m579, m580, m581, m582, m583, m584, m585, m586, m587, m588, m589, m590, m591, m592, m593, m594, m595, m596, m597, m598, m599, m600, m601, m602, m603, m604, m605, m606, m607, m608, m609, m610, m611, m612, m613, m614, m615, m616, m617, m618, m619, m620, m621, m622, m623, m624, m625, m626, m627, m628, m629, m630, m631, m632, m633, m634, m635, m636, m637, m638, m639, m640, m641, m642, m643, m644, m645, m646, m647, m648, m649, m650, m651, m652, m653, m654, m655, m656, m657, m658, m659, m660, m661, m662, m663, m664, m665, m666, m667, m668, m669, m670, m671, m672, m673, m674, m675, m676, m677, m678, m679, 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m846, m847, m848, m849, m850, m851, m852, m853, m854, m855, m856, m857, m858, m859, m860, m861, m862, m863, m864, m865, m866, m867, m868, m869, m870, m871, m872, m873, m874, m875, m876, m877, m878, m879, m880, m881, m882, m883, m884, m885, m886, m887, m888, m889, m890, m891, m892, m893, m894, m895, m896, m897, m898, m899, m900, m901, m902, m903, m904, m905, m906, m907, m908, m909, m910, m911, m912, m913, m914, m915, m916, m917, m918, m919, m920, m921, m922, m923, m924, m925, m926, m927, m928, m929, m930, m931, m932, m933, m934, m935, m936, m937, m938, m939, m940, m941, m942, m943, m944, m945, m946, m947, m948, m949, m950, m951, m952, m953, m954, m955, m956, m957, m958, m959, m960, m961, m962, m963, m964, m965, m966, m967, m968, m969, m970, m971, m972, m973, m974, m975, m976, m977, m978, m979, m980, m981, m982, m983, m984, m985, m986, m987, m988, m989, m990, m991, m992, m993, m994, m995, m996, m997, m998, m999, m1000, m1001, m1002, m1003, m1004, m1005, m1006, m1007, m1008, m1009, m1010, 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m1297, m1298, m1299, m1300, m1301, m1302, m1303, m1304, m1305, m1306, m1307, m1308, m1309, m1310, m1311, m1312, m1313, m1314, m1315, m1316, m1317, m1318, m1319, m1320, m1321, m1322, m1323, m1324, m1325, m1326, m1327, m1328, m1329, m1330, m1331, m1332, m1333, m1334, m1335, m1336, m1337, m1338, m1339, m1340, m1341, m1342, m1343, m1344, m1345, m1346, m1347, m1348, m1349, m1350, m1351, m1352, m1353, m1354, m1355, m1356, m1357, m1358, m1359, m1360, m1361, m1362, m1363, m1364, m1365, m1366, m1367, m1368, m1369, m1370, m1371, m1372, m1373, m1374, m1375, m1376, m1377, m1378, m1379, m1380, m1381, m1382, m1383, m1384, m1385, m1386, m1387, m1388, m1389, m1390, m1391, m1392, m1393, m1394, m1395, m1396, m1397, m1398, m1399, m1400, m1401, m1402, m1403, m1404, m1405, m1406, m1407, m1408, m1409, m1410, m1411, m1412, m1413, m1414, m1415, m1416, m1417, m1418, m1419, m1420, m1421, m1422, m1423, m1424, m1425, m1426, m1427, m1428, m1429, m1430, m1431, m1432, m1433, m1434, m1435, m1436, m1437, m1438, m1439, m1440, m1441, m1442, m1443, m1444, m1445, m1446, m1447, m1448, m1449, m1450, m1451, m1452, m1453, m1454, m1						

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title: "2019_09_06 simulated mental illnesses"
author: "Yi-Sheng Chao"
date: "November 22, 2018"
output: pdf_document
editor_options:
  chunk_output_type: inline
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##Adding correlations to the random variables

```{r}
library(bindata)

library(openxlsx)
resu = read.xlsx("A simulation study to demonstrate the biases in three
diagnoses of mental illnesses.xlsx", sheet = "Prob 1")
names(resu)
unique(resu$variable)
memory.limit(size = 10^13)
ssize = 10^5
times = 10^2

prevalence = c(0.05, 0.1, 0.3, 0.5, 0.7)
rho = c(0, 0.1, 0.4, 0.7, 0.9)#correlation coefficients of the input
symptoms

collect = c("mean", "max",
"min", "derivedprevalence", "coef", "coefse", "p", "intercept",
"interceptp", "r2", "subcoef", "subcoefse", "subp", "subintercept",
"subinterceptp", "subr2", "appbyownr2", "appbybiasr2", "appbyallr2",
"appbyownvar", "appbybiasvar", "appbyallvar", "appbyownn", "appbybiasn",
"appbyalln")

set.seed(1)

##Create a simulated data set to extract variables
for(preval in 1:length(prevalence)){
 for(rh in 1:length(rho)){

 library(openxlsx)
 resu = read.xlsx("A simulation study to demonstrate the biases in three
diagnoses of mental illnesses.xlsx", sheet = "Prob 1")

 # foreach(c = 1:times) %dopar% {
 for(c in 1:times){

library(bindata)
bindata = as.data.frame(rmvbin(ssize, rep(prevalence[preval], 40),
bincorr=(1 - rho[rh])*diag(40) + rho[rh]))
bindata2 = as.data.frame(rmvbin(ssize, rep(prevalence[preval], 20),
bincorr=(1 - rho[rh])*diag(20) + rho[rh]))

##demographic characteristics
```

```
sim = data.frame(1:ssize)
names(sim) = "id"
sim$female = rbinom(n = ssize, size = 1, prob = 0.51)
sim$age = sample(30:60, ssize, replace = TRUE)
sim$edu = rnorm(ssize, mean = 12, sd = 5)
sim$edu[which(sim$edu <= 0)] = 0
sim$id = NULL

sim$mde_ma1 = bindata[,1]
sim$mde_ma2 = bindata[,2]

sim$mde_mi3_1 = bindata[,3]
sim$mde_mi3_2 = bindata[,4]
sim$mde_mi3 = 1*((sim$mde_mi3_1 + sim$mde_mi3_2) > 0)
sim$mde_mi3_bias = sim$mde_mi3 - sim$mde_mi3_1 - sim$mde_mi3_2

sim$mde_mi4_1 = bindata[,5]
sim$mde_mi4_2 = bindata[,6]
sim$mde_mi4 = 1*((sim$mde_mi4_1 + sim$mde_mi4_2) > 0)
sim$mde_mi4_bias = sim$mde_mi4 - sim$mde_mi4_1 - sim$mde_mi4_2

sim$mde_mi5_1 = bindata[,7]
sim$mde_mi5_2 = bindata[,8]
sim$mde_mi5 = 1*((sim$mde_mi5_1 + sim$mde_mi5_2) > 0)
sim$mde_mi5_bias = sim$mde_mi5 - sim$mde_mi5_1 - sim$mde_mi5_2

sim$mde_mi6_1 = bindata[,9]
sim$mde_mi6_2 = bindata[,10]
sim$mde_mi6 = 1*((sim$mde_mi6_1 + sim$mde_mi6_2) > 0)
sim$mde_mi6_bias = sim$mde_mi6 - sim$mde_mi6_1 - sim$mde_mi6_2

sim$mde_mi7_1 = bindata[,11]
sim$mde_mi7_2 = bindata[,12]
sim$mde_mi7 = 1*((sim$mde_mi7_1 + sim$mde_mi7_2) > 0)
sim$mde_mi7_bias = sim$mde_mi7 - sim$mde_mi7_1 - sim$mde_mi7_2

sim$mde_mi8_1 = bindata[,13]
sim$mde_mi8_2 = bindata[,14]
sim$mde_mi8 = 1*((sim$mde_mi8_1 + sim$mde_mi8_2) > 0)
sim$mde_mi8_bias = sim$mde_mi8 - sim$mde_mi8_1 - sim$mde_mi8_2

sim$mde_mi9 = bindata[,15]

sim$mde_bias1 = 1 * ((sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 +
sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 + sim$mde_mi9)>2) - (sim$mde_mi3
+ sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 +
sim$mde_mi9)
sim$mde_bias2 = 1 * ((sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 +
sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 + sim$mde_mi9)>3) - (sim$mde_mi3
+ sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 +
sim$mde_mi9)

sim$mde = sim$mde_ma1 * sim$mde_ma2 * (sim$mde_mi3 + sim$mde_mi4 +
sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 + sim$mde_mi9 +
sim$mde_bias1) + (1- sim$mde_ma1 * sim$mde_ma2) * (sim$mde_ma1 *
sim$mde_ma2) * (sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 +
sim$mde_mi7 + sim$mde_mi8 + sim$mde_mi9 + sim$mde_bias2)
```

```
sim$mde_bias = sim$mde - (sim$mde_ma1 + sim$mde_ma2) - (sim$mde_mi3 +
sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 +
sim$mde_mi9 + sim$mde_bias1) - (sim$mde_bias2)

##Definition Below: even the bias and own input variables could not fully
explain the diagnosis
sim$mde_bias = sim$mde - (sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 +
sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 + sim$mde_mi9 + sim$mde_bias1) -
(sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 +
sim$mde_mi8 + sim$mde_mi9 + sim$mde_bias2)

sim$mde_bias = sim$mde - (sim$mde_ma1 + sim$mde_ma2 + sim$mde_mi3 +
sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 + sim$mde_mi8 +
sim$mde_mi9)

sim$mde_bias = resid(lm(sim$mde ~ sim$mde_ma1 + sim$mde_ma2 +
sim$mde_mi3 + sim$mde_mi4 + sim$mde_mi5 + sim$mde_mi6 + sim$mde_mi7 +
sim$mde_mi8 + sim$mde_mi9, data=sim))

##DYS

sim$dys_ma = bindata[,16]

sim$dys_mi1_1 = bindata[,17]
sim$dys_mi1_2 = bindata[,18]
sim$dys_mi1 = 1*((sim$dys_mi1_1 + sim$dys_mi1_2) > 0)
sim$dys_mi1_bias = sim$dys_mi1 - sim$dys_mi1_1 - sim$dys_mi1_2

sim$dys_mi4 = bindata[,19]

sim$dys_mi6 = bindata[,20]

sim$dys_mi = 1*((sim$dys_mi1 + sim$mde_mi4 + sim$mde_mi6 + sim$dys_mi4 +
sim$mde_mi8 + sim$dys_mi6)>1)

sim$dys_mi_bias = sim$dys_mi - (sim$dys_mi1 + sim$mde_mi4 + sim$mde_mi6 +
sim$dys_mi4 + sim$mde_mi8 + sim$dys_mi6)

sim$dys = sim$dys_ma * sim$dys_mi

sim$dys_bias = sim$dys - (sim$dys_ma + sim$dys_mi)

sim$dys_bias = resid(lm(sim$dys ~ sim$dys_ma + sim$dys_mi, data=sim))

##Manic
sim$man_ma1 = bindata2[,1]
sim$man_ma2 = bindata2[,2]
sim$man_ma3 = bindata2[,3]

sim$man_mi1_1 = bindata2[,4]
sim$man_mi1_2 = bindata2[,5]
sim$man_mi1 = 1*((sim$man_mi1_1 + sim$man_mi1_2) > 0)
sim$man_mi1_bias = sim$man_mi1 - (sim$man_mi1_1 + sim$man_mi1_2)
sim$man_mi2 = bindata2[,6]
```

```

sim$man_mi3_1 = bindata2[,7]
sim$man_mi3_2 = bindata2[,8]
sim$man_mi3 = 1*((sim$man_mi3_1 + sim$man_mi3_2) > 0)
sim$man_mi3_bias = sim$man_mi3 - (sim$man_mi3_1 + sim$man_mi3_2)
sim$man_mi4_1 = bindata2[,9]
sim$man_mi4_2 = bindata2[,10]
sim$man_mi4 = 1*((sim$man_mi4_1 + sim$man_mi4_2) > 0)
sim$man_mi4_bias = sim$man_mi4 - (sim$man_mi4_1 + sim$man_mi4_2)
sim$man_mi5 = bindata2[,11]
sim$man_mi6_1 = bindata2[,12]
sim$man_mi6_2 = bindata2[,13]
sim$man_mi6 = 1*((sim$man_mi6_1 + sim$man_mi6_2) > 0)
sim$man_mi6_bias = sim$man_mi6 - (sim$man_mi6_1 + sim$man_mi6_2)
sim$man_mi7 = bindata2[,14]
sim$man_bias1 = 1*((sim$man_mi1 + sim$man_mi2 + sim$man_mi3 + sim$man_mi4
+ sim$man_mi5 + sim$man_mi6 + sim$man_mi7) > 2) - (sim$man_mi1 +
sim$man_mi2 + sim$man_mi3 + sim$man_mi4 + sim$man_mi5 + sim$man_mi6 +
sim$man_mi7)
sim$man_bias2 = 1*((sim$man_mi1 + sim$man_mi2 + sim$man_mi3 + sim$man_mi4
+ sim$man_mi5 + sim$man_mi6 + sim$man_mi7) > 3) - (sim$man_mi1 +
sim$man_mi2 + sim$man_mi3 + sim$man_mi4 + sim$man_mi5 + sim$man_mi6 +
sim$man_mi7)

sim$manic = (1- sim$man_ma1 * sim$man_ma2) * (sim$man_ma1 + sim$man_ma2)
* sim$man_ma3 * (sim$man_mi1 + sim$man_mi2 + sim$man_mi3 + sim$man_mi4 +
sim$man_mi5 + sim$man_mi6 + sim$man_mi7 + sim$man_bias1) + (1 - (1 -
sim$man_ma1 * sim$man_ma2) * (sim$man_ma1 + sim$man_ma2)) * sim$man_ma3 *
(sim$man_mi1 + sim$man_mi2 + sim$man_mi3 + sim$man_mi4 + sim$man_mi5 +
sim$man_mi6 + sim$man_mi7 + sim$man_bias2)

sim$man_bias = sim$manic - (sim$man_ma1 + sim$man_ma2 + sim$man_ma3) -
(sim$man_mi1 + sim$man_mi2 + sim$man_mi3 + sim$man_mi4 + sim$man_mi5 +
sim$man_mi6 + sim$man_mi7 + sim$man_bias1) - (sim$man_bias2)

##end of generate data

resu[, paste(collect, "_", c, sep = "")] = NA
for(r in 1:nrow(resu)){
 #variable characteristics
 if(is.na(resu$variable[r]) == FALSE){
 resu[r, paste0("derivedprevalence_", c, collapse = "")] =
nrow(sim[which(sim[, resu$variable[r]] == 1),])/ssize
 resu[r, paste0("mean_", c, collapse = "")] =
mean(sim[,resu$variable[r]])
 resu[r, paste0("max_", c, collapse = "")] =
max(sim[,resu$variable[r]])
 resu[r, paste0("min_", c, collapse = "")] =
min(sim[,resu$variable[r]])
 }
 ##regression for the diagnosis
 if(is.na(resu$variable[r]) == FALSE & resu$variable[r] !=
resu$outcome[r]){
 eval(parse(text = paste0("templm = summary(lm(", resu$outcome[r],
" ~ ", resu$variable[r], ", data = sim)", collapse = "")))

```

```

 resu[r, paste0("coef_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Estimate"]
 resu[r, paste0("coefse_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Std. Error"]
 resu[r, paste0("p_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Pr(>|t|)"]
 resu[r, paste0("intercept_", c, collapse = "")] =
templm$coefficients["(Intercept)", "Estimate"]
 resu[r, paste0("interceptp_", c, collapse = "")] =
templm$coefficients["(Intercept)", "Pr(>|t|)"]
 resu[r, paste0("r2_", c, collapse = "")] = templm$r.squared
 }

 ##regression for the suboutcome/domain variables
 if(is.na(resu$variable[r]) == FALSE & is.na(resu$suboutcome[r]) ==
FALSE & resu$variable[r] != resu$outcome[r] & resu$variable[r] !=
resu$suboutcome[r]){
 eval(parse(text = paste0("templm = summary(lm(",
resu$suboutcome[r], " ~ ", resu$variable[r], ", data = sim)", collapse =
""))))
 resu[r, paste0("subcoef_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Estimate"]
 resu[r, paste0("subcoefse_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Std. Error"]
 resu[r, paste0("subp_", c, collapse = "")] =
templm$coefficients[resu$variable[r], "Pr(>|t|)"]
 resu[r, paste0("subintercept_", c, collapse = "")] =
templm$coefficients["(Intercept)", "Estimate"]
 resu[r, paste0("subinterceptp_", c, collapse = "")] =
templm$coefficients["(Intercept)", "Pr(>|t|)"]
 resu[r, paste0("subr2_", c, collapse = "")] = templm$r.squared
 }

 if(r %in% as.character(1:100*50)){print(c("r:", r))}
}#r = rows of the variable list

##Approximation by own, bias or all variables

plotting
#plotting area_start: only the last simulation data set used for
library(leaps)
#MDE
#own variables only
mdeown = NA
library(car)
sim.new = sim[,c("mde",
names(summary((lm(as.formula(paste0("mde ~ ", paste0(names(sim)
[grepl("mde_", names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE],
collapse = " + "), collapse = "")), data = sim)))$aliases)
[summary((lm(as.formula(paste0("mde ~ ", paste0(names(sim)[grepl("mde_",
names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE], collapse = " +
"), collapse = "")), data = sim)))$aliases == FALSE &
names(summary((lm(as.formula(paste0("mde ~ ", paste0(names(sim)
[grepl("mde_", names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE],
collapse = " + "), collapse = "")), data = sim)))$aliases) !=
"(Intercept)"])]

```

```
for(repe in 1:40){
 tempvif = vif(lm(mde~., data = sim.new))
 if(any(tempvif > 10)){
 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
}

try(
 (mdeown = regsubsets(mde~., data = sim.new, really.big=T,
method = "forward", nvmax = ncol(sim.new))), silent = F
)

mdeownsummary = NA
if(any(is.na(mdeown)) == FALSE){
 mdeownsummary = summary(mdeown)
}

mdeownsummary$adjr2

##own and bias variables
mdebias = NA

mdebias = regsubsets(as.formula(paste0("mde ~ ",
paste0(names(sim)[grepl("mde_", names(sim)) == TRUE & grepl("bias",
names(sim)) == TRUE], collapse = " + ")), collapse = "")), data = sim,
nvmax = 100, really.big=T, method = "forward")
mdebiassummary = summary(mdebias)
mdebiassummary$adjr2

##all variables
###in case of collinearity
mdeall = NA

##Deal with collinearity
library(car)
sim.new = sim[,c("mde", names(summary((lm(mde~., data = sim)))
$aliased)[summary((lm(mde~., data = sim)))$aliased == FALSE &
names(summary((lm(mde~., data = sim)))$aliased) != "(Intercept)"])]

for(repe in 1:40){
 tempvif = vif(lm(mde~., data = sim.new))
 if(any(tempvif > 10)){
 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
}

##Somehow there are problems in executing regsubsets even after
removing collinear variables
```



```

 try(
 (mdeall = regsubsets(mde~., data = sim.new, really.big=T,
method = "forward", nvmax = ncol(sim.new))), silent = F
)

 mdeallsummary = NA
 if(any(is.na(mdeall)) == FALSE){
 mdeallsummary = summary(mdeall)
 }

 # mdeallsummary$adjr2

 #DYS
 #dys
 #own variables only
 dysown = NA
 library(car)
 sim.new = sim[,c("dys",
names(summary(lm(as.formula(paste0("dys ~ ", paste0(c(names(sim)
[(grepl("dys_", names(sim)) == TRUE | grepl("mde_mi4", names(sim)) ==
TRUE | grepl("mde_mi6", names(sim)) == TRUE | grepl("mde_mi8",
names(sim)) == TRUE) & grepl("bias", names(sim)) == FALSE]), collapse = "
+ "), collapse = "")), data = sim))]$aliased)
[summary(lm(as.formula(paste0("dys ~ ", paste0(c(names(sim)
[(grepl("dys_", names(sim)) == TRUE | grepl("mde_mi4", names(sim)) ==
TRUE | grepl("mde_mi6", names(sim)) == TRUE | grepl("mde_mi8",
names(sim)) == TRUE) & grepl("bias", names(sim)) == FALSE]), collapse = "
+ "), collapse = "")), data = sim))]$aliased == FALSE &
names(summary(lm(as.formula(paste0("dys ~ ", paste0(c(names(sim)
[(grepl("dys_", names(sim)) == TRUE | grepl("mde_mi4", names(sim)) ==
TRUE | grepl("mde_mi6", names(sim)) == TRUE | grepl("mde_mi8",
names(sim)) == TRUE) & grepl("bias", names(sim)) == FALSE]), collapse = "
+ "), collapse = "")), data = sim))]$aliased) != "(Intercept)"]]]

 for(repe in 1:40){
 tempvif = vif(lm(dys~., data = sim.new))
 if(any(tempvif > 10)){
 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
 }
 ##Somehow there are problems in executing regsubsets even after
removing collinear variables
 try(
 (dysown = regsubsets(dys~., data = sim.new, really.big=T,
method = "forward", nvmax = 100)), silent = T
)

 if(any(is.na(dysown)) == FALSE){
 dysownsummary = summary(dysown)
 }

 ##own and bias variables
 dysbias = NA

```

```

 dysbias = regsubsets(as.formula(paste0("dys ~ ",
paste0(names(sim)[(grepl("dys_", names(sim)) == TRUE | grepl("mde_mi4",
names(sim)) == TRUE | grepl("mde_mi6", names(sim)) == TRUE |
grepl("mde_mi8", names(sim)) == TRUE) & grepl("bias", names(sim)) ==
TRUE]), collapse = " + "), collapse = ""), data = sim, nvmax = 100,
really.big=T, method = "forward")
 dysbiassummary = summary(dysbias)
 dysbiassummary$adjr2

##all variables
###in case of collinearity
dysall = NA
library(car)
sim.new = sim[,c("dys", names(summary((lm(dys~., data = sim)))
$aliased)[summary((lm(dys~., data = sim)))$aliased == FALSE &
names(summary((lm(dys~., data = sim)))$aliased) != "(Intercept)"])]

 for(repe in 1:40){
 tempvif = vif(lm(dys~., data = sim.new))
 if(any(tempvif > 10)){
 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
 }
 ##Somehow there are problems in executing regsubsets even after
removing collinear variables
 try(
 (dysall = regsubsets(dys~., data = sim.new, really.big=T,
method = "forward", nvmax = 100)), silent = T
)

 if(any(is.na(dysall)) == FALSE){
 dysallsummary = summary(dysall)
 }
 # dysallsummary$adjr2

#manic
#own variables only
manown = NA
 library(car)
 sim.new = sim[,c("manic",
names(summary((lm(as.formula(paste0("manic ~ ", paste0(names(sim)
[grepl("man_", names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE],
collapse = " + "), collapse = "")), data = sim)))$aliased)
[summary((lm(as.formula(paste0("manic ~ ", paste0(names(sim)
[grepl("man_", names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE],
collapse = " + "), collapse = "")), data = sim)))$aliased == FALSE &
names(summary((lm(as.formula(paste0("manic ~ ", paste0(names(sim)
[grepl("man_", names(sim)) == TRUE & grepl("bias", names(sim)) == FALSE],
collapse = " + "), collapse = "")), data = sim)))$aliased) !=
"(Intercept)"])]
 for(repe in 1:40){
 tempvif = vif(lm(manic~., data = sim.new))
 if(any(tempvif > 10)){

```

```

 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
}
try(
 (manown = regsubsets(manic~., data = sim.new, really.big=T,
method = "forward", nvmax = 100)), silent = T
)
manownsummary = NA
if(any(is.na(manown)) == FALSE){
 manownsummary = summary(manown)
}

##own and bias variables
manbias = NA

manbias = regsubsets(as.formula(paste0("manic ~ ",
paste0(names(sim)[grepl("man_", names(sim)) == TRUE & grepl("bias",
names(sim)) == TRUE], collapse = " + "), collapse = "")), data = sim,
nvmax = 100, really.big=T, method = "forward")
manbiassummary = summary(manbias)
manbiassummary$adjr2

##all variables
###in case of collinearity
manall = NA
 library(car)
 sim.new = sim[,c("manic", names(summary((lm(manic~., data =
sim)))$aliased)[summary((lm(manic~., data = sim)))$aliased == FALSE &
names(summary((lm(manic~., data = sim)))$aliased) != "(Intercept)"])]
 for(repe in 1:40){
 tempvif = vif(lm(manic~., data = sim.new))
 if(any(tempvif > 10)){
 sim.new = sim.new[,which(names(sim.new) != names(tempvif)
[which(tempvif == tempvif[order(-tempvif)][1]])]]
 }
 }
##Somehow there are problems in executing regsubsets even after
removing collinear variables
try(
 (manall = regsubsets(manic~., data = sim.new, really.big=T,
method = "forward", nvmax = 100)), silent = T
)
manallsummary = NA
if(any(is.na(manall)) == FALSE){
 manallsummary = summary(manall)
}

##extract information from the outmat
#MDE

resu[which(resu$variable == "mde"), paste0("appbyownr2_", c,
collapse = "")] = mdeownsummary$adjr2[which.max(mdeownsummary$adjr2)]
resu[which(resu$variable == "mde"), paste0("appbyownn_", c,
collapse = "")] = which.max(mdeownsummary$adjr2)

```

```
 resu[which(resu$variable == "mde"), paste0("appbyownvar_", c,
collapse = "")] = paste0(dimnames(mdeownsummary$outmat)[[2]]
[which(mdeownsummary$outmat[which.max(mdeownsummary$adjr2),] == "*")],
collapse = ",")

 resu[which(resu$variable == "mde"), paste0("appbybiasr2_", c,
collapse = "")] = mdebiassummary$adjr2[which.max(mdebiassummary$adjr2)]
 resu[which(resu$variable == "mde"), paste0("appbybiasn_", c,
collapse = "")] = which.max(mdebiassummary$adjr2)
 resu[which(resu$variable == "mde"), paste0("appbybiasvar_", c,
collapse = "")] = paste0(dimnames(mdebiassummary$outmat)[[2]]
[which(mdebiassummary$outmat[which.max(mdebiassummary$adjr2),] == "*")],
collapse = ",")

 if(any(is.na(mdeall)) == FALSE){
 resu[which(resu$variable == "mde"), paste0("appbyallr2_",
c, collapse = "")] = mdeallsummary$adjr2[which.max(mdeallsummary$adjr2)]
 resu[which(resu$variable == "mde"), paste0("appbyalln_", c,
collapse = "")] = which.max(mdeallsummary$adjr2)
 resu[which(resu$variable == "mde"), paste0("appbyallvar_",
c, collapse = "")] = paste0(dimnames(mdeallsummary$outmat)[[2]]
[which(mdeallsummary$outmat[which.max(mdeallsummary$adjr2),] == "*")],
collapse = ",")
 }

 #DYS
 resu[which(resu$variable == "dys"), paste0("appbyownr2_", c,
collapse = "")] = dysownsummary$adjr2[which.max(dysownsummary$adjr2)]
 resu[which(resu$variable == "dys"), paste0("appbyownn_", c,
collapse = "")] = which.max(dysownsummary$adjr2)
 resu[which(resu$variable == "dys"), paste0("appbyownvar_", c,
collapse = "")] = paste0(dimnames(dysownsummary$outmat)[[2]]
[which(dysownsummary$outmat[which.max(dysownsummary$adjr2),] == "*")],
collapse = ",")

 resu[which(resu$variable == "dys"), paste0("appbybiasr2_", c,
collapse = "")] = dysbiassummary$adjr2[which.max(dysbiassummary$adjr2)]
 resu[which(resu$variable == "dys"), paste0("appbybiasn_", c,
collapse = "")] = which.max(dysbiassummary$adjr2)
 resu[which(resu$variable == "dys"), paste0("appbybiasvar_", c,
collapse = "")] = paste0(dimnames(dysbiassummary$outmat)[[2]]
[which(dysbiassummary$outmat[which.max(dysbiassummary$adjr2),] == "*")],
collapse = ",")

 if(any(is.na(dysall)) == FALSE){
 resu[which(resu$variable == "dys"), paste0("appbyallr2_", c,
collapse = "")] = dysallsummary$adjr2[which.max(dysallsummary$adjr2)]
 resu[which(resu$variable == "dys"), paste0("appbyalln_", c,
collapse = "")] = which.max(dysallsummary$adjr2)
 resu[which(resu$variable == "dys"), paste0("appbyallvar_", c,
collapse = "")] = paste0(dimnames(dysallsummary$outmat)[[2]]
[which(dysallsummary$outmat[which.max(dysallsummary$adjr2),] == "*")],
collapse = ",")
 }
}
```

```

#MANIC
 resu[which(resu$variable == "manic"), paste0("appbyownr2_", c,
collapse = "")] = manownsummary$adjr2[which.max(manownsummary$adjr2)]
 resu[which(resu$variable == "manic"), paste0("appbyownn_", c,
collapse = "")] = which.max(manownsummary$adjr2)
 resu[which(resu$variable == "manic"), paste0("appbyownvar_", c,
collapse = "")] = paste0(dimnames(manownsummary$outmat)[[2]]
[which(manownsummary$outmat[which.max(manownsummary$adjr2),] == "*")],
collapse = ",")

 resu[which(resu$variable == "manic"), paste0("appbybiasr2_", c,
collapse = "")] = manbiassummary$adjr2[which.max(manbiassummary$adjr2)]
 resu[which(resu$variable == "manic"), paste0("appbybiasn_", c,
collapse = "")] = which.max(manbiassummary$adjr2)
 resu[which(resu$variable == "manic"), paste0("appbybiasvar_",
c, collapse = "")] = paste0(dimnames(manbiassummary$outmat)[[2]]
[which(manbiassummary$outmat[which.max(manbiassummary$adjr2),] == "*")],
collapse = ",")

 if(any(is.na(manall)) == FALSE){
 resu[which(resu$variable == "manic"), paste0("appbyallr2_",
c, collapse = "")] = manallsummary$adjr2[which.max(manallsummary$adjr2)]
 resu[which(resu$variable == "manic"), paste0("appbyalln_", c,
collapse = "")] = which.max(manallsummary$adjr2)
 resu[which(resu$variable == "manic"), paste0("appbyallvar_",
c, collapse = "")] = paste0(dimnames(manallsummary$outmat)[[2]]
[which(manallsummary$outmat[which.max(manallsummary$adjr2),] == "*")],
collapse = ",")
 }

 print(c("c:", c))
 print(c("cor:", rho[rh]))
 print(c("Prevalence: ", prevalence[preval]))

}#c

##adding summary statistics to the result data frame
resu[, paste(collect, "_mean", sep = "")] = NA
resu[, paste(collect, "_sd", sep = "")] = NA
resu[, paste(collect, "_se", sep = "")] = NA
resu[, paste(collect, "_95up", sep = "")] = NA
resu[, paste(collect, "_95lo", sep = "")] = NA
resu[, paste(collect, "_rangeup", sep = "")] = NA
resu[, paste(collect, "_rangelo", sep = "")] = NA

for(co in 1:length(collect)){
 for(r in 1:nrow(resu)){
 if((collect[co] %in% c("appbyownvar", "appbybiasvar", "appbyallvar"))
== FALSE){
 resu[r,paste0(collect[co], "_mean", collapse = "")] =
mean(unlist(resu[r, paste(collect[co], "_", 1:times, sep = "")][which(!
is.na(unlist(resu[r, paste(collect[co], "_", 1:times, sep = ""))]))))

```

```

 resu[r,paste0(collect[co], "_sd", collapse = "")] = sd(unlist(resu[r,
paste(collect[co], "_", 1:times, sep = "")][which(!is.na(unlist(resu[r,
paste(collect[co], "_", 1:times, sep = ""))]))]))
 resu[r,paste0(collect[co], "_se", collapse = "")] = sd(unlist(resu[r,
paste(collect[co], "_", 1:times, sep = "")][which(!is.na(unlist(resu[r,
paste(collect[co], "_", 1:times, sep = ""))]))]))/(times^0.5)

#95% CIs
resu[r,paste0(collect[co], "_95up", collapse = "")] =
resu[r,paste0(collect[co], "_mean", collapse = "")] +
1.96*resu[r,paste0(collect[co], "_se", collapse = "")]
resu[r,paste0(collect[co], "_95lo", collapse = "")] =
resu[r,paste0(collect[co], "_mean", collapse = "")] -
1.96*resu[r,paste0(collect[co], "_se", collapse = "")]

#range
resu[r,paste0(collect[co], "_rangelo", collapse = "")] =
min(resu[r,paste(collect[co], "_", 1:times, sep = "")])
resu[r,paste0(collect[co], "_rangeup", collapse = "")] =
max(resu[r,paste(collect[co], "_", 1:times, sep = "")])
}#r

##Add information about the aliased variables

##save in another data set
eval(parse(text = paste0("resu_cor", rho[rh], "_preval",
prevalence[preval], " = resu", collapse = "")))

}

#export results
write.csv(cbind(resu[,c("definition", "variable", "mean_mean",
"mean_95up", "mean_95lo", "max_rangeup",
"min_rangelo", "derivedprevalence_mean", "derivedprevalence_95up",
"derivedprevalence_95lo", "coef_mean", "coef_95up", "coef_95lo",
"p_mean", "p_95up", "p_95lo", "r2_mean", "r2_95up",
"r2_95lo", "subcoef_mean", "subcoef_95up", "subcoef_95lo",
"subp_mean", "subp_95up", "subp_95lo", "subr2_mean", "subr2_95up",
"subr2_95lo", "appbyownr2_mean", "appbyownr2_95up", "appbyownr2_95lo",
"appbyownn_mean", "appbyownn_95up", "appbyownn_95lo", "appbybiasr2_mean",
"appbybiasr2_95up", "appbybiasr2_95lo", "appbybiasn_mean",
"appbybiasn_95up", "appbybiasn_95lo", "appbyallr2_mean",
"appbyallr2_95up", "appbyallr2_95lo", "appbyalln_mean", "appbyalln_95up",
"appbyalln_95lo"
)], resu), file = paste0("simulation results_cor", rho[rh], "_preval",
prevalence[preval], ".csv"))

}#co

```

```
print(c("cor:", rho[rh]))
print(c("Prevalence: ", prevalence[preval]))

 }#rho
#store data

print(c("Prevalence: ", prevalence[preval]))
 }#prevalence

...

```



























































































