

# Causal Inference: What If. R and Stata code for Exercises

Book by M. A. Hernán and J. M. Robins      R code by Joy Shi and Sean McGrath  
Stata code by Eleanor Murray and Roger Logan      R Markdown code by Tom Palmer

20 March 2020



# Contents

<b>Preface</b>	<b>vii</b>
Packages to install . . . . .	vii
Downloading the datasets . . . . .	vii
 <b>R code</b>	 <b>3</b>
 <b>11. Why model?</b>	 <b>3</b>
Program 11.1 . . . . .	3
Program 11.2 . . . . .	5
Program 11.3 . . . . .	7
 <b>12. IP Weighting and Marginal Structural Models</b>	 <b>9</b>
Program 12.1 . . . . .	9
Program 12.2 . . . . .	12
Program 12.3 . . . . .	16
Program 12.4 . . . . .	19
Program 12.5 . . . . .	21
Program 12.6 . . . . .	22
Program 12.7 . . . . .	25
 <b>13. Standardization and the parametric G-formula</b>	 <b>33</b>
Program 13.1 . . . . .	33
Program 13.2 . . . . .	35
Program 13.3 . . . . .	37
Program 13.4 . . . . .	39
 <b>14. G-estimation of Structural Nested Models</b>	 <b>43</b>
Program 14.1 . . . . .	43
Program 14.2 . . . . .	45
Program 14.3 . . . . .	49

<b>15. Outcome regression and propensity scores</b>	<b>53</b>
Program 15.1 . . . . .	53
Program 15.2 . . . . .	58
Program 15.3 . . . . .	62
Program 15.4 . . . . .	68
<b>16. Instrumental variables estimation</b>	<b>73</b>
Program 16.1 . . . . .	73
Program 16.2 . . . . .	74
Program 16.3 . . . . .	74
Program 16.4 . . . . .	75
Program 16.5 . . . . .	77
<b>17. Causal survival analysis</b>	<b>79</b>
Program 17.1 . . . . .	79
Program 17.2 . . . . .	80
Program 17.3 . . . . .	83
Program 17.4 . . . . .	85
Program 17.5 . . . . .	88
<b>Session information: R</b>	<b>93</b>
<b>Stata code</b>	<b>97</b>
<b>11. Why model: Stata</b>	<b>97</b>
Program 11.1 . . . . .	97
Program 11.2 . . . . .	102
Program 11.3 . . . . .	104
<b>12. IP Weighting and Marginal Structural Models: Stata</b>	<b>107</b>
Program 12.1 . . . . .	107
Program 12.2 . . . . .	109
Program 12.3 . . . . .	112
Program 12.4 . . . . .	116
Program 12.5 . . . . .	119
Program 12.6 . . . . .	122
Program 12.7 . . . . .	125

<b>13. Standardization and the parametric G-formula: Stata</b>	<b>131</b>
Program 13.1 . . . . .	131
Program 13.2 . . . . .	133
Program 13.3 . . . . .	137
Program 13.4 . . . . .	142
<b>14. G-estimation of Structural Nested Models: Stata</b>	<b>147</b>
Program 14.1 . . . . .	147
Program 14.2 . . . . .	150
Program 14.3 . . . . .	154
<b>15. Outcome regression and propensity scores: Stata</b>	<b>159</b>
Program 15.1 . . . . .	159
Program 15.2 . . . . .	162
Program 15.3 . . . . .	166
Program 15.4 . . . . .	173
<b>16. Instrumental variables estimation: Stata</b>	<b>181</b>
Program 16.1 . . . . .	181
Program 16.2 . . . . .	184
Program 16.3 . . . . .	185
Program 16.4 . . . . .	186
Program 16.5 . . . . .	188
<b>17. Causal survival analysis: Stata</b>	<b>191</b>
Program 17.1 . . . . .	191
Program 17.2 . . . . .	193
Program 17.3 . . . . .	196
Program 17.4 . . . . .	204
<b>Session information: Stata</b>	<b>211</b>



# Preface

This book presents code examples from Hernán and Robins (2020), which is available in draft form from the following webpage.

<https://www.hsph.harvard.edu/miguel-hernan/causal-inference-book/>

The R code is based on the code by Joy Shi and Sean McGrath given here.

The Stata code is based on the code by Eleanor Murray and Roger Logan given here.

## Packages to install

To install the R packages required for this book please copy/fork the repository. It is easiest to open the repo in RStudio as an RStudio project, by doubling click the `.Rproj` file. This makes sure that R's working directory is at the top level of the repo. If you don't want to open the repo as a project set the working directory to the top level of the repo directories using `setwd()`. Then run:

```
# install.packages('devtools') # uncomment if devtools not  
# installed  
devtools::install_dev_deps()
```

## Downloading the datasets

We assume that you have downloaded the data from the Causal Inference Book website and saved it to a `data` subdirectory. You can do this manually or with the following code (nb. we use the `here` package to reference the data subdirectory).

```
library(here)
```

```
dataurls <- list()  
dataurls[[1]] <- "https://cdn1.sph.harvard.edu/wp-content/uploads/sites/1268/2012/10/nhefs_sas.zip"  
dataurls[[2]] <- "https://cdn1.sph.harvard.edu/wp-content/uploads/sites/1268/2012/10/nhefs_stata.zip"  
dataurls[[3]] <- "https://cdn1.sph.harvard.edu/wp-content/uploads/sites/1268/2017/01/nhefs_excel.zip"  
dataurls[[4]] <- "https://cdn1.sph.harvard.edu/wp-content/uploads/sites/1268/1268/20/nhefs.csv"  
  
temp <- tempfile()  
for (i in 1:3) {
```

```
download.file(dataurls[[i]], temp)
unzip(temp, exdir = "data")
}

download.file(dataurls[[4]], here("data", "nhefs.csv"))
```



**R code**



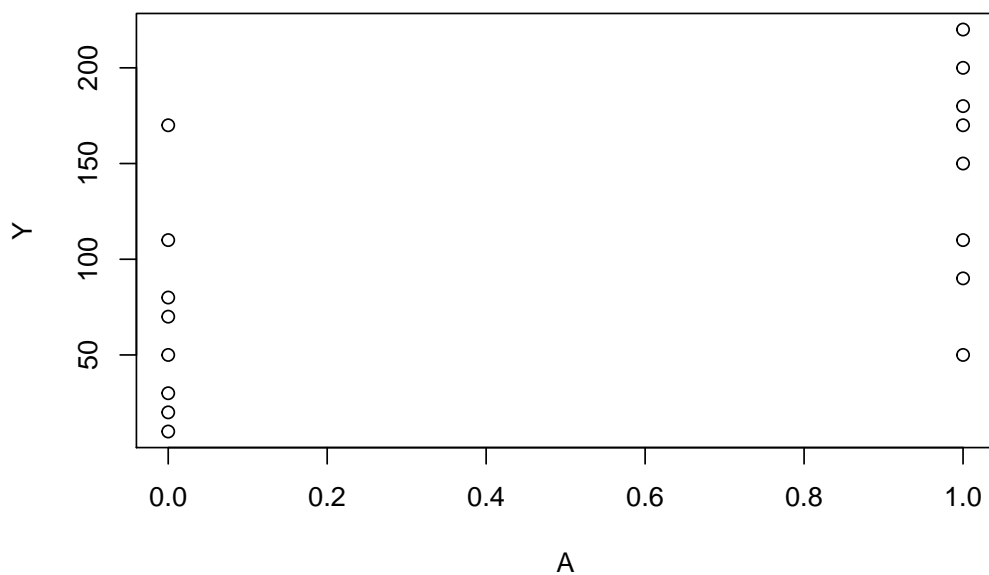
# 11. Why model?

## Program 11.1

- Sample averages by treatment level
- Data from Figures 11.1 and 11.2

```
A <- c(1, 1, 1, 1, 1, 1, 1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0)
Y <- c(200, 150, 220, 110, 50, 180, 90, 170, 170, 30,
      70, 110, 80, 50, 10, 20)

plot(A, Y)
```



```
summary(Y[A == 0])
```

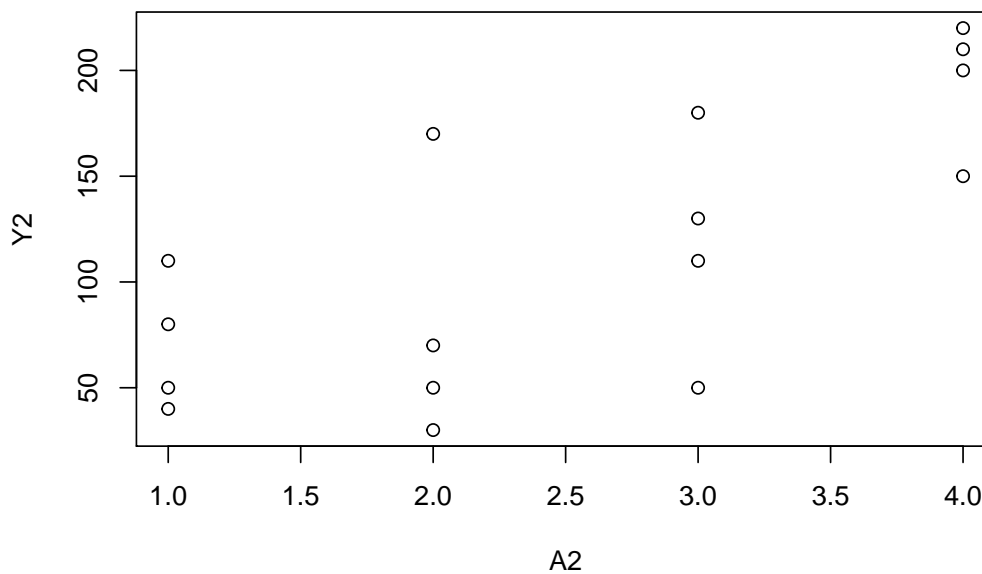
##	Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
##	10.0	27.5	60.0	67.5	87.5	170.0

```
summary(Y[A == 1])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      50.0   105.0   160.0   146.2   185.0   220.0
```

```
A2 <- c(1, 1, 1, 1, 2, 2, 2, 2, 3, 3, 3, 3, 4, 4, 4, 4)
Y2 <- c(110, 80, 50, 40, 170, 30, 70, 50, 110, 50, 180,
        130, 200, 150, 220, 210)
```

```
plot(A2, Y2)
```



```
summary(Y2[A2 == 1])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      40.0   47.5   65.0   70.0   87.5   110.0
```

```
summary(Y2[A2 == 2])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##       30     45     60     80     95    170
```

```
summary(Y2[A2 == 3])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      50.0   95.0   120.0   117.5   142.5   180.0
```

```
summary(Y2[A2 == 4])
```

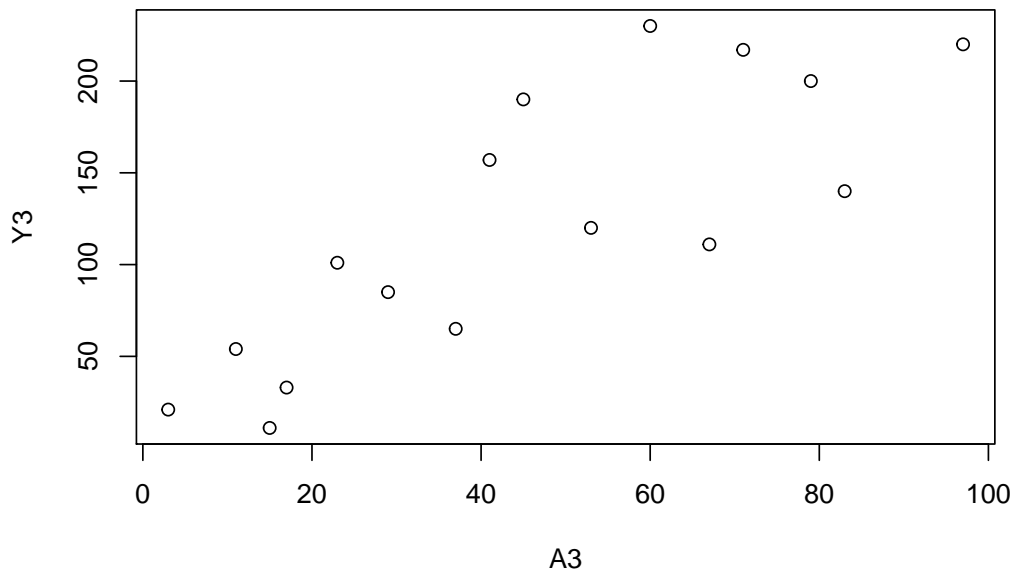
```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##    150.0   187.5   205.0   195.0   212.5   220.0
```

## Program 11.2

- 2-parameter linear model
- Data from Figures 11.3 and 11.1

```
A3 <-
  c(3, 11, 17, 23, 29, 37, 41, 53, 67, 79, 83, 97, 60, 71, 15, 45)
Y3 <-
  c(21, 54, 33, 101, 85, 65, 157, 120, 111, 200, 140, 220, 230, 217,
    11, 190)

plot(Y3 ~ A3)
```



```
summary(glm(Y3 ~ A3))
```

```
##
## Call:
## glm(formula = Y3 ~ A3)
##
```

```
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -61.930  -30.564   -5.741   30.653   77.225
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  24.5464    21.3300   1.151 0.269094
## A3           2.1372     0.3997   5.347 0.000103 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 1944.109)
##
##      Null deviance: 82800  on 15  degrees of freedom
## Residual deviance: 27218  on 14  degrees of freedom
## AIC: 170.43
##
## Number of Fisher Scoring iterations: 2
```

```
predict(glm(Y3 ~ A3), data.frame(A3 = 90))
```

```
##      1
## 216.89
```

```
summary(glm(Y ~ A))
```

```
##
## Call:
## glm(formula = Y ~ A)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -96.250  -40.000    3.125   35.938  102.500
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    67.50     19.72    3.424  0.00412 **
## A              78.75     27.88    2.824  0.01352 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 3109.821)
##
##      Null deviance: 68344  on 15  degrees of freedom
## Residual deviance: 43538  on 14  degrees of freedom
## AIC: 177.95
##
## Number of Fisher Scoring iterations: 2
```

## Program 11.3

- 3-parameter linear model
- Data from Figure 11.3

```
Asq <- A3 * A3
```

```
mod3 <- glm(Y3 ~ A3 + Asq)
summary(mod3)
```

```
##
## Call:
## glm(formula = Y3 ~ A3 + Asq)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -65.27  -34.41   13.21   26.11   64.36
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -7.40688    31.74777  -0.233   0.8192
## A3           4.10723     1.53088   2.683   0.0188 *
## Asq         -0.02038     0.01532  -1.331   0.2062
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 1842.697)
##
##      Null deviance: 82800  on 15  degrees of freedom
## Residual deviance: 23955  on 13  degrees of freedom
## AIC: 170.39
##
## Number of Fisher Scoring iterations: 2
```

```
predict(mod3, data.frame(cbind(A3 = 90, Asq = 8100)))
```

```
##           1
## 197.1269
```





## 12. IP Weighting and Marginal Structural Models

### Program 12.1

- Descriptive statistics from NHEFS data (Table 12.1)

```
library(here)

# install.packages("readxl") # install package if required
library("readxl")

nhefs <- read_excel(here("data", "NHEFS.xls"))
nhefs$cens <- ifelse(is.na(nhefs$wt82), 1, 0)

# provisionally ignore subjects with missing values for weight in 1982
nhefs.nmv <-
  nhefs[which(!is.na(nhefs$wt82)),]

lm(wt82_71 ~ qsmk, data = nhefs.nmv)

##
## Call:
## lm(formula = wt82_71 ~ qsmk, data = nhefs.nmv)
##
## Coefficients:
## (Intercept)          qsmk
##      1.984         2.541

# Smoking cessation
predict(lm(wt82_71 ~ qsmk, data = nhefs.nmv), data.frame(qsmk = 1))

##      1
## 4.525079
```

```
# No smoking cessation
predict(lm(wt82_71 ~ qsmk, data = nhefs.nmv), data.frame(qsmk = 0))
```

```
##           1
## 1.984498
```

```
# Table
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 0),]$age)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      25.00   33.00   42.00   42.79   51.00   72.00
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 0),]$wt71)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      40.82   59.19   68.49   70.30   79.38  151.73
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 0),]$smokeintensity)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##       1.00   15.00   20.00   21.19   30.00   60.00
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 0),]$smokeysrs)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##       1.00   15.00   23.00   24.09   32.00   64.00
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 1),]$age)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      25.00   35.00   46.00   46.17   56.00   74.00
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 1),]$wt71)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      39.58   60.67   71.21   72.35   81.08  136.98
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 1),]$smokeintensity)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##       1.0    10.0    20.0    18.6    25.0    80.0
```

```
summary(nhefs.nmv[which(nhefs.nmv$qsmk == 1),]$smokeyrs)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      1.00   15.00   26.00   26.03   35.00   60.00
```

```
table(nhefs.nmv$qsmk, nhefs.nmv$sex)
```

```
##
##      0  1
##  0 542 621
##  1 220 183
```

```
prop.table(table(nhefs.nmv$qsmk, nhefs.nmv$sex), 1)
```

```
##
##      0      1
##  0 0.4660361 0.5339639
##  1 0.5459057 0.4540943
```

```
table(nhefs.nmv$qsmk, nhefs.nmv$race)
```

```
##
##      0  1
##  0 993 170
##  1 367  36
```

```
prop.table(table(nhefs.nmv$qsmk, nhefs.nmv$race), 1)
```

```
##
##      0      1
##  0 0.85382631 0.14617369
##  1 0.91066998 0.08933002
```

```
table(nhefs.nmv$qsmk, nhefs.nmv$education)
```

```
##
##      1  2  3  4  5
##  0 210 266 480 92 115
##  1  81  74 157 29  62
```

```
prop.table(table(nhefs.nmv$qsmk, nhefs.nmv$education), 1)
```

```
##
##      1      2      3      4      5
##  0 0.18056750 0.22871883 0.41272571 0.07910576 0.09888220
##  1 0.20099256 0.18362283 0.38957816 0.07196030 0.15384615
```

```
table(nhefs.nmv$qsmk, nhefs.nmv$exercise)
```

```
##
##      0    1    2
##  0 237 485 441
##  1   63 176 164
```

```
prop.table(table(nhefs.nmv$qsmk, nhefs.nmv$exercise), 1)
```

```
##
##           0           1           2
##  0 0.2037833 0.4170249 0.3791917
##  1 0.1563275 0.4367246 0.4069479
```

```
table(nhefs.nmv$qsmk, nhefs.nmv$active)
```

```
##
##      0    1    2
##  0 532 527 104
##  1 170 188  45
```

```
prop.table(table(nhefs.nmv$qsmk, nhefs.nmv$active), 1)
```

```
##
##           0           1           2
##  0 0.4574377 0.4531384 0.0894239
##  1 0.4218362 0.4665012 0.1116625
```

## Program 12.2

- Estimating IP weights
- Data from NHEFS

```
# Estimation of ip weights via a logistic model
fit <- glm(
  qsmk ~ sex + race + age + I(age ^ 2) +
    as.factor(education) + smokeintensity +
    I(smokeintensity ^ 2) + smokeyrs + I(smokeyrs ^ 2) +
    as.factor(exercise) + as.factor(active) + wt71 + I(wt71 ^ 2),
  family = binomial(),
  data = nhefs.nmv
)
summary(fit)
```

```
##
## Call:
## glm(formula = qsmk ~ sex + race + age + I(age^2) + as.factor(education) +
##      smokeintensity + I(smokeintensity^2) + smokeyrs + I(smokeyrs^2) +
##      as.factor(exercise) + as.factor(active) + wt71 + I(wt71^2),
##      family = binomial(), data = nhefs.nmv)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.5127  -0.7907  -0.6387   0.9832   2.3729
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    -2.2425191   1.3808360  -1.624 0.104369
## sex             -0.5274782   0.1540496  -3.424 0.000617 ***
## race            -0.8392636   0.2100665  -3.995 6.46e-05 ***
## age              0.1212052   0.0512663   2.364 0.018068 *
## I(age^2)        -0.0008246   0.0005361  -1.538 0.124039
## as.factor(education)2 -0.0287755   0.1983506  -0.145 0.884653
## as.factor(education)3  0.0864318   0.1780850   0.485 0.627435
## as.factor(education)4  0.0636010   0.2732108   0.233 0.815924
## as.factor(education)5  0.4759606   0.2262237   2.104 0.035384 *
## smokeintensity    -0.0772704   0.0152499  -5.067 4.04e-07 ***
## I(smokeintensity^2)   0.0010451   0.0002866   3.647 0.000265 ***
## smokeyrs         -0.0735966   0.0277775  -2.650 0.008061 **
## I(smokeyrs^2)        0.0008441   0.0004632   1.822 0.068398 .
## as.factor(exercise)1  0.3548405   0.1801351   1.970 0.048855 *
## as.factor(exercise)2  0.3957040   0.1872400   2.113 0.034571 *
## as.factor(active)1    0.0319445   0.1329372   0.240 0.810100
## as.factor(active)2    0.1767840   0.2149720   0.822 0.410873
## wt71             -0.0152357   0.0263161  -0.579 0.562625
## I(wt71^2)          0.0001352   0.0001632   0.829 0.407370
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 1786.1  on 1565  degrees of freedom
## Residual deviance: 1676.9  on 1547  degrees of freedom
## AIC: 1714.9
##
## Number of Fisher Scoring iterations: 4
```

```
p.qsmk.obs <-
  ifelse(nhefs.nmv$qsmk == 0,
    1 - predict(fit, type = "response"),
    predict(fit, type = "response"))

nhefs.nmv$w <- 1 / p.qsmk.obs
```

```
summary(nhefs.nmv$w)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##    1.054  1.230   1.373   1.996   1.990  16.700
```

```
sd(nhefs.nmv$w)
```

```
## [1] 1.474787
```

```
# install.packages("geepack") # install package if required
library("geepack")
msm.w <- geeglm(
  wt82_71 ~ qsmk,
  data = nhefs.nmv,
  weights = w,
  id = seqn,
  corstr = "independence"
)
summary(msm.w)
```

```
##
## Call:
## geeglm(formula = wt82_71 ~ qsmk, data = nhefs.nmv, weights = w,
##       id = seqn, corstr = "independence")
##
## Coefficients:
##               Estimate Std.err  Wald Pr(>|W|)
## (Intercept)   1.7800   0.2247  62.73 2.33e-15 ***
## qsmk          3.4405   0.5255  42.87 5.86e-11 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##               Estimate Std.err
## (Intercept)   65.06   4.221
## Number of clusters: 1566 Maximum cluster size: 1
```

```
beta <- coef(msm.w)
SE <- coef(summary(msm.w))[, 2]
lcl <- beta - qnorm(0.975) * SE
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)
```

```
##           beta  lcl  ucl
## (Intercept) 1.780 1.340 2.22
## qsmk        3.441 2.411 4.47
```

```
# no association between sex and qsmk in pseudo-population
xtabs(nhefs.nmv$w ~ nhefs.nmv$sex + nhefs.nmv$qsmk)
```

```
##           nhefs.nmv$qsmk
## nhefs.nmv$sex      0      1
##           0 763.6 763.6
##           1 801.7 797.2
```

```
# "check" for positivity (White women)
table(nhefs.nmv$age[nhefs.nmv$race == 0 & nhefs.nmv$sex == 1],
      nhefs.nmv$qsmk[nhefs.nmv$race == 0 & nhefs.nmv$sex == 1])
```

```
##
##      0  1
## 25 24  3
## 26 14  5
## 27 18  2
## 28 20  5
## 29 15  4
## 30 14  5
## 31 11  5
## 32 14  7
## 33 12  3
## 34 22  5
## 35 16  5
## 36 13  3
## 37 14  1
## 38  6  2
## 39 19  4
## 40 10  4
## 41 13  3
## 42 16  3
## 43 14  3
## 44  9  4
## 45 12  5
## 46 19  4
## 47 19  4
## 48 19  4
## 49 11  3
## 50 18  4
## 51  9  3
## 52 11  3
## 53 11  4
## 54 17  9
## 55  9  4
## 56  8  7
## 57  9  2
## 58  8  4
```

```
## 59 5 4
## 60 5 4
## 61 5 2
## 62 6 5
## 63 3 3
## 64 7 1
## 65 3 2
## 66 4 0
## 67 2 0
## 69 6 2
## 70 2 1
## 71 0 1
## 72 2 2
## 74 0 1
```

## Program 12.3

- Estimating stabilized IP weights
- Data from NHEFS

```
# estimation of denominator of ip weights
```

```
denom.fit <-
```

```
  glm(
```

```
    qsmk ~ as.factor(sex) + as.factor(race) + age + I(age ^ 2) +
```

```
          as.factor(education) + smokeintensity +
```

```
          I(smokeintensity ^ 2) + smokeyrs + I(smokeyrs ^ 2) +
```

```
          as.factor(exercise) + as.factor(active) + wt71 + I(wt71 ^ 2),
```

```
    family = binomial(),
```

```
    data = nhefs.nmv
```

```
  )
```

```
summary(denom.fit)
```

```
##
```

```
## Call:
```

```
## glm(formula = qsmk ~ as.factor(sex) + as.factor(race) + age +
```

```
##      I(age^2) + as.factor(education) + smokeintensity + I(smokeintensity^2) +
```

```
##      smokeyrs + I(smokeyrs^2) + as.factor(exercise) + as.factor(active) +
```

```
##      wt71 + I(wt71^2), family = binomial(), data = nhefs.nmv)
```

```
##
```

```
## Deviance Residuals:
```

```
##      Min       1Q   Median       3Q      Max
```

```
## -1.513  -0.791  -0.639   0.983   2.373
```

```
##
```

```
## Coefficients:
```

```
##              Estimate Std. Error z value Pr(>|z|)
```

```
## (Intercept)    -2.242519    1.380836   -1.62  0.10437
```

```
## as.factor(sex)1  -0.527478    0.154050   -3.42  0.00062 ***
```

```
## as.factor(race)1 -0.839264    0.210067   -4.00  6.5e-05 ***
```



```
## age                0.121205    0.051266    2.36  0.01807 *
## I(age^2)           -0.000825    0.000536   -1.54  0.12404
## as.factor(education)2 -0.028776    0.198351   -0.15  0.88465
## as.factor(education)3  0.086432    0.178085    0.49  0.62744
## as.factor(education)4  0.063601    0.273211    0.23  0.81592
## as.factor(education)5  0.475961    0.226224    2.10  0.03538 *
## smokeintensity      -0.077270    0.015250   -5.07  4.0e-07 ***
## I(smokeintensity^2)    0.001045    0.000287    3.65  0.00027 ***
## smokeyrs           -0.073597    0.027777   -2.65  0.00806 **
## I(smokeyrs^2)         0.000844    0.000463    1.82  0.06840 .
## as.factor(exercise)1   0.354841    0.180135    1.97  0.04885 *
## as.factor(exercise)2   0.395704    0.187240    2.11  0.03457 *
## as.factor(active)1     0.031944    0.132937    0.24  0.81010
## as.factor(active)2     0.176784    0.214972    0.82  0.41087
## wt71                 -0.015236    0.026316   -0.58  0.56262
## I(wt71^2)             0.000135    0.000163    0.83  0.40737
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 1786.1  on 1565  degrees of freedom
## Residual deviance: 1676.9  on 1547  degrees of freedom
## AIC: 1715
##
## Number of Fisher Scoring iterations: 4
```

```
pd.qsmk <- predict(denom.fit, type = "response")

# estimation of numerator of ip weights
numer.fit <- glm(qsmk ~ 1, family = binomial(), data = nhefs.nmv)
summary(numer.fit)
```

```
##
## Call:
## glm(formula = qsmk ~ 1, family = binomial(), data = nhefs.nmv)
##
## Deviance Residuals:
##    Min       1Q   Median       3Q      Max
## -0.771  -0.771  -0.771   1.648   1.648
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -1.0598      0.0578  -18.3   <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: 1786.1  on 1565  degrees of freedom
## Residual deviance: 1786.1  on 1565  degrees of freedom
## AIC: 1788
##
## Number of Fisher Scoring iterations: 4
```

```
pn.qsmk <- predict(numer.fit, type = "response")

nhefs.nmv$sw <-
  ifelse(nhefs.nmv$qsmk == 0, ((1 - pn.qsmk) / (1 - pd.qsmk)),
        (pn.qsmk / pd.qsmk))

summary(nhefs.nmv$sw)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.331   0.867   0.950   0.999   1.079   4.298
```

```
msm.sw <- geeglm(
  wt82_71 ~ qsmk,
  data = nhefs.nmv,
  weights = sw,
  id = seqn,
  corstr = "independence"
)
summary(msm.sw)
```

```
##
## Call:
## geeglm(formula = wt82_71 ~ qsmk, data = nhefs.nmv, weights = sw,
##        id = seqn, corstr = "independence")
##
## Coefficients:
##              Estimate Std.err Wald Pr(>|W|)
## (Intercept)    1.780    0.225 62.7  2.3e-15 ***
## qsmk           3.441    0.525 42.9  5.9e-11 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std.err
## (Intercept)    60.7    3.71
## Number of clusters: 1566 Maximum cluster size: 1
```

```
beta <- coef(msm.sw)
SE <- coef(summary(msm.sw))[, 2]
lcl <- beta - qnorm(0.975) * SE
```

```
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)
```

```
##           beta  lcl  ucl
## (Intercept) 1.78 1.34 2.22
## qsmk        3.44 2.41 4.47
```

```
# no association between sex and qsmk in pseudo-population
xtabs(nhefs.nmv$sw ~ nhefs.nmv$sex + nhefs.nmv$qsmk)
```

```
##           nhefs.nmv$qsmk
## nhefs.nmv$sex    0    1
##                0 567 197
##                1 595 205
```

## Program 12.4

- Estimating the parameters of a marginal structural mean model with a continuous treatment Data from NHEFS

```
# Analysis restricted to subjects reporting <=25 cig/day at baseline
nhefs.nmv.s <- subset(nhefs.nmv, smokeintensity <= 25)

# estimation of denominator of ip weights
den.fit.obj <- lm(
  smkintensity82_71 ~ as.factor(sex) +
    as.factor(race) + age + I(age ^ 2) +
    as.factor(education) + smokeintensity + I(smokeintensity ^ 2) +
    smokeyrs + I(smokeyrs ^ 2) + as.factor(exercise) + as.factor(active) + wt71 +
    I(wt71 ^ 2),
  data = nhefs.nmv.s
)
p.den <- predict(den.fit.obj, type = "response")
dens.den <-
  dnorm(nhefs.nmv.s$smkintensity82_71,
    p.den,
    summary(den.fit.obj)$sigma)

# estimation of numerator of ip weights
num.fit.obj <- lm(smkintensity82_71 ~ 1, data = nhefs.nmv.s)
p.num <- predict(num.fit.obj, type = "response")
dens.num <-
  dnorm(nhefs.nmv.s$smkintensity82_71,
    p.num,
    summary(num.fit.obj)$sigma)
```

```
nhefs.nmv.s$sw.a <- dens.num / dens.den
summary(nhefs.nmv.s$sw.a)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.19   0.89   0.97   1.00   1.05   5.10
```

```
msm.sw.cont <-
  geeglm(
    wt82_71 ~ smkintensity82_71 + I(smkintensity82_71 * smkintensity82_71),
    data = nhefs.nmv.s,
    weights = sw.a,
    id = seqn,
    corstr = "independence"
  )
summary(msm.sw.cont)
```

```
##
## Call:
## geeglm(formula = wt82_71 ~ smkintensity82_71 + I(smkintensity82_71 *
##      smkintensity82_71), data = nhefs.nmv.s, weights = sw.a, id = seqn,
##      corstr = "independence")
##
## Coefficients:
##                                Estimate Std. err  Wald Pr(>|W|)
## (Intercept)                   2.00452   0.29512  46.13  1.1e-11 ***
## smkintensity82_71              -0.10899   0.03154  11.94  0.00055 ***
## I(smkintensity82_71 * smkintensity82_71)  0.00269   0.00242   1.24  0.26489
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std. err
## (Intercept)    60.5      4.5
## Number of clusters: 1162 Maximum cluster size: 1
```

```
beta <- coef(msm.sw.cont)
SE <- coef(summary(msm.sw.cont))[, 2]
lcl <- beta - qnorm(0.975) * SE
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)
```

```
##              beta      lcl      ucl
## (Intercept)    2.00452  1.42610  2.58295
## smkintensity82_71 -0.10899 -0.17080 -0.04718
## I(smkintensity82_71 * smkintensity82_71)  0.00269 -0.00204  0.00743
```

## Program 12.5

- Estimating the parameters of a marginal structural logistic model
- Data from NHEFS

```
table(nhefs.nmv$qsmk, nehs.nmv$death)
```

```
##
##      0    1
##  0 963 200
##  1 312  91
```

```
# First, estimation of stabilized weights sw (same as in Program 12.3)
# Second, fit logistic model below
```

```
msm.logistic <- geeglm(
  death ~ qsmk,
  data = nehs.nmv,
  weights = sw,
  id = seqn,
  family = binomial(),
  corstr = "independence"
)
```

```
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
```

```
summary(msm.logistic)
```

```
##
## Call:
## geeglm(formula = death ~ qsmk, family = binomial(), data = nehs.nmv,
##        weights = sw, id = seqn, corstr = "independence")
##
## Coefficients:
##              Estimate Std.err   Wald Pr(>|W|)
## (Intercept)  -1.4905   0.0789 356.50  <2e-16 ***
## qsmk          0.0301   0.1573   0.04    0.85
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std.err
## (Intercept)         1  0.0678
## Number of clusters: 1566 Maximum cluster size: 1
```

```

beta <- coef(msm.logistic)
SE <- coef(summary(msm.logistic))[, 2]
lcl <- beta - qnorm(0.975) * SE
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)

```

```

##           beta    lcl    ucl
## (Intercept) -1.4905 -1.645 -1.336
## qsmk         0.0301 -0.278  0.338

```

## Program 12.6

- Assessing effect modification by sex using a marginal structural mean model
- Data from NHEFS

```
table(nhefs.nmv$sex)
```

```

##
##    0    1
## 762 804

```

```
# estimation of denominator of ip weights
```

```

denom.fit <-
  glm(
    qsmk ~ as.factor(sex) + as.factor(race) + age + I(age ^ 2) +
      as.factor(education) + smokeintensity +
      I(smokeintensity ^ 2) + smokeyrs + I(smokeyrs ^ 2) +
      as.factor(exercise) + as.factor(active) + wt71 + I(wt71 ^ 2),
    family = binomial(),
    data = nehs.nmv
  )
summary(denom.fit)

```

```

##
## Call:
## glm(formula = qsmk ~ as.factor(sex) + as.factor(race) + age +
##      I(age^2) + as.factor(education) + smokeintensity + I(smokeintensity^2) +
##      smokeyrs + I(smokeyrs^2) + as.factor(exercise) + as.factor(active) +
##      wt71 + I(wt71^2), family = binomial(), data = nehs.nmv)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.513  -0.791  -0.639   0.983   2.373
##
## Coefficients:
##
##              Estimate Std. Error z value Pr(>|z|)

```

```
## (Intercept)          -2.242519    1.380836   -1.62  0.10437
## as.factor(sex)1      -0.527478    0.154050   -3.42  0.00062 ***
## as.factor(race)1     -0.839264    0.210067   -4.00  6.5e-05 ***
## age                  0.121205    0.051266    2.36  0.01807 *
## I(age^2)            -0.000825    0.000536   -1.54  0.12404
## as.factor(education)2 -0.028776    0.198351   -0.15  0.88465
## as.factor(education)3  0.086432    0.178085    0.49  0.62744
## as.factor(education)4  0.063601    0.273211    0.23  0.81592
## as.factor(education)5  0.475961    0.226224    2.10  0.03538 *
## smokeintensity      -0.077270    0.015250   -5.07  4.0e-07 ***
## I(smokeintensity^2)   0.001045    0.000287    3.65  0.00027 ***
## smokeys             -0.073597    0.027777   -2.65  0.00806 **
## I(smokeys^2)         0.000844    0.000463    1.82  0.06840 .
## as.factor(exercise)1  0.354841    0.180135    1.97  0.04885 *
## as.factor(exercise)2  0.395704    0.187240    2.11  0.03457 *
## as.factor(active)1    0.031944    0.132937    0.24  0.81010
## as.factor(active)2    0.176784    0.214972    0.82  0.41087
## wt71                 -0.015236    0.026316   -0.58  0.56262
## I(wt71^2)            0.000135    0.000163    0.83  0.40737
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##    Null deviance: 1786.1  on 1565  degrees of freedom
## Residual deviance: 1676.9  on 1547  degrees of freedom
## AIC: 1715
##
## Number of Fisher Scoring iterations: 4
```

```
pd.qsmk <- predict(denom.fit, type = "response")

# estimation of numerator of ip weights
numer.fit <-
  glm(qsmk ~ as.factor(sex), family = binomial(), data = nhefs.nmv)
summary(numer.fit)
```

```
##
## Call:
## glm(formula = qsmk ~ as.factor(sex), family = binomial(), data = nhefs.nmv)
##
## Deviance Residuals:
##    Min       1Q   Median       3Q      Max
## -0.825  -0.825  -0.719   1.576   1.720
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)   -0.9016    0.0799  -11.28  <2e-16 ***
## as.factor(sex)1 -0.3202    0.1160   -2.76   0.0058 **
```

```
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 1786.1  on 1565  degrees of freedom
## Residual deviance: 1778.4  on 1564  degrees of freedom
## AIC: 1782
##
## Number of Fisher Scoring iterations: 4
```

```
pn.qsmk <- predict(numer.fit, type = "response")

nhefs.nmv$sw.a <-
  ifelse(nhefs.nmv$qsmk == 0, ((1 - pn.qsmk) / (1 - pd.qsmk)),
        (pn.qsmk / pd.qsmk))

summary(nhefs.nmv$sw.a)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.29   0.88   0.96   1.00   1.08   3.80
```

```
sd(nhefs.nmv$sw.a)
```

```
## [1] 0.271
```

```
# Estimating parameters of a marginal structural mean model
msm.emm <- geeglm(
  wt82_71 ~ as.factor(qsmk) + as.factor(sex)
  + as.factor(qsmk):as.factor(sex),
  data = nhefs.nmv,
  weights = sw.a,
  id = seqn,
  corstr = "independence"
)
summary(msm.emm)
```

```
##
## Call:
## geeglm(formula = wt82_71 ~ as.factor(qsmk) + as.factor(sex) +
##       as.factor(qsmk):as.factor(sex), data = nhefs.nmv, weights = sw.a,
##       id = seqn, corstr = "independence")
##
## Coefficients:
##
##              Estimate Std.err Wald Pr(>|W|)
## (Intercept)      1.78445  0.30984  33.17  8.5e-09 ***
## as.factor(qsmk)1      3.52198  0.65707  28.73  8.3e-08 ***
## as.factor(sex)1     -0.00872  0.44882   0.00   0.98
```



```
## as.factor(qsmk)1:as.factor(sex)1 -0.15948  1.04608  0.02      0.88
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std.err
## (Intercept)      60.8      3.71
## Number of clusters:  1566 Maximum cluster size: 1
```

```
beta <- coef(msm.emm)
SE <- coef(summary(msm.emm))[, 2]
lcl <- beta - qnorm(0.975) * SE
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)
```

```
##              beta      lcl      ucl
## (Intercept)    1.78445  1.177  2.392
## as.factor(qsmk)1    3.52198  2.234  4.810
## as.factor(sex)1    -0.00872 -0.888  0.871
## as.factor(qsmk)1:as.factor(sex)1 -0.15948 -2.210  1.891
```

## Program 12.7

- Estimating IP weights to adjust for selection bias due to censoring
- Data from NHEFS

```
table(nhefs$qsmk, nehefs$cens)
```

```
##
##      0      1
## 0 1163    38
## 1  403    25
```

```
summary(nhefs[which(nhefs$cens == 0),]$wt71)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      39.6   59.5   69.2   70.8   79.8   151.7
```

```
summary(nhefs[which(nhefs$cens == 1),]$wt71)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      36.2   63.1   72.1   76.6   87.9   169.2
```

*# estimation of denominator of ip weights for A*

```
denom.fit <-
```

```
  glm(
    qsmk ~ as.factor(sex) + as.factor(race) + age + I(age ^ 2) +
      as.factor(education) + smokeintensity +
      I(smokeintensity ^ 2) + smokeyrs + I(smokeyrs ^ 2) +
      as.factor(exercise) + as.factor(active) + wt71 + I(wt71 ^ 2),
    family = binomial(),
    data = nhefs
  )
summary(denom.fit)
```

```
##
```

```
## Call:
```

```
## glm(formula = qsmk ~ as.factor(sex) + as.factor(race) + age +
##      I(age^2) + as.factor(education) + smokeintensity + I(smokeintensity^2) +
##      smokeyrs + I(smokeyrs^2) + as.factor(exercise) + as.factor(active) +
##      wt71 + I(wt71^2), family = binomial(), data = nhefs)
```

```
##
```

```
## Deviance Residuals:
```

```
##      Min       1Q   Median       3Q      Max
## -1.465  -0.804  -0.646   1.058   2.355
```

```
##
```

```
## Coefficients:
```

```
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    -1.988902    1.241279   -1.60  0.10909
## as.factor(sex)1    -0.507522    0.148232   -3.42  0.00062 ***
## as.factor(race)1   -0.850231    0.205872   -4.13  3.6e-05 ***
## age              0.103013    0.048900    2.11  0.03515 *
## I(age^2)         -0.000605    0.000507   -1.19  0.23297
## as.factor(education)2 -0.098320    0.190655   -0.52  0.60607
## as.factor(education)3  0.015699    0.170714    0.09  0.92673
## as.factor(education)4 -0.042526    0.264276   -0.16  0.87216
## as.factor(education)5  0.379663    0.220395    1.72  0.08495 .
## smokeintensity    -0.065156    0.014759   -4.41  1.0e-05 ***
## I(smokeintensity^2)  0.000846    0.000276    3.07  0.00216 **
## smokeyrs         -0.073371    0.026996   -2.72  0.00657 **
## I(smokeyrs^2)      0.000838    0.000443    1.89  0.05867 .
## as.factor(exercise)1  0.291412    0.173554    1.68  0.09314 .
## as.factor(exercise)2  0.355052    0.179929    1.97  0.04846 *
## as.factor(active)1    0.010875    0.129832    0.08  0.93324
## as.factor(active)2    0.068312    0.208727    0.33  0.74346
## wt71             -0.012848    0.022283   -0.58  0.56423
## I(wt71^2)          0.000121    0.000135    0.89  0.37096
```

```
## ---
```

```
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
##
```

```
## (Dispersion parameter for binomial family taken to be 1)
```

```
##
```

```
## Null deviance: 1876.3 on 1628 degrees of freedom
## Residual deviance: 1766.7 on 1610 degrees of freedom
## AIC: 1805
##
## Number of Fisher Scoring iterations: 4
```

```
pd.qsmk <- predict(denom.fit, type = "response")

# estimation of numerator of ip weights for A
numer.fit <- glm(qsmk ~ 1, family = binomial(), data = nhefs)
summary(numer.fit)
```

```
##
## Call:
## glm(formula = qsmk ~ 1, family = binomial(), data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -0.781  -0.781  -0.781   1.635   1.635
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)  -1.0318     0.0563  -18.3   <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: 1876.3 on 1628 degrees of freedom
## Residual deviance: 1876.3 on 1628 degrees of freedom
## AIC: 1878
##
## Number of Fisher Scoring iterations: 4
```

```
pn.qsmk <- predict(numer.fit, type = "response")

# estimation of denominator of ip weights for C
denom.cens <- glm(
  cens ~ as.factor(qsmk) + as.factor(sex) +
    as.factor(race) + age + I(age ^ 2) +
    as.factor(education) + smokeintensity +
    I(smokeintensity ^ 2) + smokeyrs + I(smokeyrs ^ 2) +
    as.factor(exercise) + as.factor(active) + wt71 + I(wt71 ^ 2),
  family = binomial(),
  data = nhefs
)
summary(denom.cens)
```

```
##
```

```
## Call:
## glm(formula = cens ~ as.factor(qsmk) + as.factor(sex) + as.factor(race) +
##      age + I(age^2) + as.factor(education) + smokeintensity +
##      I(smokeintensity^2) + smokeyrs + I(smokeyrs^2) + as.factor(exercise) +
##      as.factor(active) + wt71 + I(wt71^2), family = binomial(),
##      data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.097  -0.287  -0.207  -0.157   2.996
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)      4.014466   2.576106    1.56  0.1192
## as.factor(qsmk)1    0.516867   0.287716    1.80  0.0724 .
## as.factor(sex)1     0.057313   0.330278    0.17  0.8622
## as.factor(race)1   -0.012271   0.452489   -0.03  0.9784
## age               -0.269729   0.117465   -2.30  0.0217 *
## I(age^2)           0.002884   0.001114    2.59  0.0096 **
## as.factor(education)2 -0.440788   0.419399   -1.05  0.2933
## as.factor(education)3 -0.164688   0.370547   -0.44  0.6567
## as.factor(education)4  0.138447   0.569797    0.24  0.8080
## as.factor(education)5 -0.382382   0.560181   -0.68  0.4949
## smokeintensity      0.015712   0.034732    0.45  0.6510
## I(smokeintensity^2) -0.000113   0.000606   -0.19  0.8517
## smokeyrs           0.078597   0.074958    1.05  0.2944
## I(smokeyrs^2)       -0.000557   0.001032   -0.54  0.5894
## as.factor(exercise)1 -0.971471   0.387810   -2.51  0.0122 *
## as.factor(exercise)2 -0.583989   0.372313   -1.57  0.1168
## as.factor(active)1   -0.247479   0.325455   -0.76  0.4470
## as.factor(active)2    0.706583   0.396458    1.78  0.0747 .
## wt71               -0.087887   0.040012   -2.20  0.0281 *
## I(wt71^2)           0.000635   0.000226    2.81  0.0049 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 533.36  on 1628  degrees of freedom
## Residual deviance: 465.36  on 1609  degrees of freedom
## AIC: 505.4
##
## Number of Fisher Scoring iterations: 7
```

```
pd.cens <- 1 - predict(denom.cens, type = "response")

# estimation of numerator of ip weights for C
numer.cens <-
  glm(cens ~ as.factor(qsmk), family = binomial(), data = nhefs)
```

```
summary(numer.cens)
```

```
##
## Call:
## glm(formula = cens ~ as.factor(qsmk), family = binomial(), data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -0.347  -0.254  -0.254  -0.254   2.628
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    -3.421     0.165  -20.75  <2e-16 ***
## as.factor(qsmk)1  0.641     0.264   2.43   0.015 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 533.36  on 1628  degrees of freedom
## Residual deviance: 527.76  on 1627  degrees of freedom
## AIC: 531.8
##
## Number of Fisher Scoring iterations: 6
```

```
pn.cens <- 1 - predict(numer.cens, type = "response")
```

```
nhefs$sw.a <-
  ifelse(nhefs$qsmk == 0, ((1 - pn.qsmk) / (1 - pd.qsmk)),
        (pn.qsmk / pd.qsmk))
nhefs$sw.c <- pn.cens / pd.cens
nhefs$sw <- nhefs$sw.c * nhefs$sw.a
```

```
summary(nhefs$sw.a)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.33   0.86   0.95   1.00   1.08   4.21
```

```
sd(nhefs$sw.a)
```

```
## [1] 0.284
```

```
summary(nhefs$sw.c)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.94   0.98   0.99   1.01   1.01   7.58
```

```
sd(nhefs$sw.c)
```

```
## [1] 0.178
```

```
summary(nhefs$sw)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      0.35   0.86   0.94   1.01   1.08   12.86
```

```
sd(nhefs$sw)
```

```
## [1] 0.411
```

```
msm.sw <- geeglm(
  wt82_71 ~ qsmk,
  data = nhefs,
  weights = sw,
  id = seqn,
  corstr = "independence"
)
summary(msm.sw)
```

```
##
## Call:
## geeglm(formula = wt82_71 ~ qsmk, data = nhefs, weights = sw,
##        id = seqn, corstr = "independence")
##
## Coefficients:
##              Estimate Std.terr Wald Pr(>|W|)
## (Intercept)    1.662    0.233 51.0 9.3e-13 ***
## qsmk           3.496    0.526 44.2 2.9e-11 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std.terr
## (Intercept)    61.8    3.83
## Number of clusters: 1566 Maximum cluster size: 1
```

```
beta <- coef(msm.sw)
SE <- coef(summary(msm.sw))[, 2]
lcl <- beta - qnorm(0.975) * SE
ucl <- beta + qnorm(0.975) * SE
cbind(beta, lcl, ucl)
```

##	beta	lcl	ucl
## (Intercept)	1.66	1.21	2.12
## qsmk	3.50	2.47	4.53





# 13. Standardization and the parametric G-formula

## Program 13.1

- Estimating the mean outcome within levels of treatment and confounders
- Data from NHEFS

```
library(here)

#install.packages("readxl") # install package if required
library("readxl")
nhefs <- read_excel(here("data", "NHEFS.xls"))

# some preprocessing of the data
nhefs$cens <- ifelse(is.na(nhefs$wt82), 1, 0)

fit <-
  glm(
    wt82_71 ~ qsmk + sex + race + age + I(age * age) + as.factor(education)
    + smokeintensity + I(smokeintensity * smokeintensity) + smokeyrs
    + I(smokeyrs * smokeyrs) + as.factor(exercise) + as.factor(active)
    + wt71 + I(wt71 * wt71) + qsmk * smokeintensity,
    data = nhefs
  )
summary(fit)

##
## Call:
## glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##      as.factor(education) + smokeintensity + I(smokeintensity *
##      smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##      as.factor(active) + wt71 + I(wt71 * wt71) + qsmk * smokeintensity,
##      data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
```

```
## -42.056   -4.171   -0.343    3.891   44.606
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   -1.5881657   4.3130359   -0.368  0.712756
## qsmk           2.5595941   0.8091486    3.163  0.001590 **
## sex          -1.4302717   0.4689576   -3.050  0.002328 **
## race           0.5601096   0.5818888    0.963  0.335913
## age            0.3596353   0.1633188    2.202  0.027809 *
## I(age * age)  -0.0061010   0.0017261   -3.534  0.000421 ***
## as.factor(education)2    0.7904440   0.6070005    1.302  0.193038
## as.factor(education)3    0.5563124   0.5561016    1.000  0.317284
## as.factor(education)4    1.4915695   0.8322704    1.792  0.073301 .
## as.factor(education)5   -0.1949770   0.7413692   -0.263  0.792589
## smokeintensity    0.0491365   0.0517254    0.950  0.342287
## I(smokeintensity * smokeintensity) -0.0009907   0.0009380   -1.056  0.291097
## smokeyrs         0.1343686   0.0917122    1.465  0.143094
## I(smokeyrs * smokeyrs) -0.0018664   0.0015437   -1.209  0.226830
## as.factor(exercise)1     0.2959754   0.5351533    0.553  0.580298
## as.factor(exercise)2     0.3539128   0.5588587    0.633  0.526646
## as.factor(active)1      -0.9475695   0.4099344   -2.312  0.020935 *
## as.factor(active)2      -0.2613779   0.6845577   -0.382  0.702647
## wt71             0.0455018   0.0833709    0.546  0.585299
## I(wt71 * wt71)        -0.0009653   0.0005247   -1.840  0.066001 .
## qsmk:smokeintensity     0.0466628   0.0351448    1.328  0.184463
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 53.5683)
##
##      Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 82763  on 1545  degrees of freedom
## (63 observations deleted due to missingness)
## AIC: 10701
##
## Number of Fisher Scoring iterations: 2
```

```
nhefs$predicted.meanY <- predict(fit, nhefs)
```

```
nhefs[which(nhefs$seqn == 24770), c(
  "predicted.meanY",
  "qsmk",
  "sex",
  "race",
  "age",
  "education",
  "smokeintensity",
  "smokeyrs",
  "exercise",
```

```
"active",
"wt71"
)]
```

```
## # A tibble: 1 x 11
##   predicted.meanY qsmk sex race age education smokeintensity smokeyrs
##             <dbl> <dbl> <dbl> <dbl> <dbl>         <dbl>         <dbl>
## 1             0.342     0     0     0    26           4           15      12
## # ... with 3 more variables: exercise <dbl>, active <dbl>, wt71 <dbl>
```

```
summary(nhefs$predicted.meanY[nhefs$cens == 0])
```

```
##   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
## -10.876  1.116   3.042   2.638   4.511   9.876
```

```
summary(nhefs$wt82_71[nhefs$cens == 0])
```

```
##   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
## -41.280 -1.478   2.604   2.638   6.690  48.538
```

## Program 13.2

- Standardizing the mean outcome to the baseline confounders
- Data from Table 2.2

```
id <- c(
  "Rheia",
  "Kronos",
  "Demeter",
  "Hades",
  "Hestia",
  "Poseidon",
  "Hera",
  "Zeus",
  "Artemis",
  "Apollo",
  "Leto",
  "Ares",
  "Athena",
  "Hephaestus",
  "Aphrodite",
  "Cyclope",
  "Persephone",
  "Hermes",
  "Hebe",
  "Dionysus"
```

```

)
N <- length(id)
L <- c(0, 0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1)
A <- c(0, 0, 0, 0, 1, 1, 1, 1, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1)
Y <- c(0, 1, 0, 0, 0, 0, 0, 0, 1, 1, 1, 0, 1, 1, 1, 1, 1, 1, 0, 0)
interv <- rep(-1, N)
observed <- cbind(L, A, Y, interv)
untreated <- cbind(L, rep(0, N), rep(NA, N), rep(0, N))
treated <- cbind(L, rep(1, N), rep(NA, N), rep(1, N))
table22 <- as.data.frame(rbind(observed, untreated, treated))
table22$id <- rep(id, 3)

glm.obj <- glm(Y ~ A * L, data = table22)
summary(glm.obj)

```

```

##
## Call:
## glm(formula = Y ~ A * L, data = table22)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -0.66667  -0.25000   0.04167   0.33333   0.75000
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  2.500e-01  2.552e-01   0.980   0.342
## A           -4.164e-16  3.608e-01   0.000   1.000
## L            4.167e-01  3.898e-01   1.069   0.301
## A:L          3.237e-16  4.959e-01   0.000   1.000
##
## (Dispersion parameter for gaussian family taken to be 0.2604167)
##
##      Null deviance: 5.0000  on 19  degrees of freedom
## Residual deviance: 4.1667  on 16  degrees of freedom
## (40 observations deleted due to missingness)
## AIC: 35.385
##
## Number of Fisher Scoring iterations: 2

```

```
table22$predicted.meanY <- predict(glm.obj, table22)
```

```
mean(table22$predicted.meanY[table22$interv == -1])
```

```
## [1] 0.5
```

```
mean(table22$predicted.meanY[table22$interv == 0])
```

```
## [1] 0.5
```

```
mean(table22$predicted.meanY[table22$interv == 1])
```

```
## [1] 0.5
```

## Program 13.3

- Standardizing the mean outcome to the baseline confounders:
- Data from NHEFS

```
# create a dataset with 3 copies of each subject
nhefs$interv <- -1 # 1st copy: equal to original one

interv0 <- nhefs # 2nd copy: treatment set to 0, outcome to missing
interv0$interv <- 0
interv0$qsmk <- 0
interv0$wt82_71 <- NA

interv1 <- nhefs # 3rd copy: treatment set to 1, outcome to missing
interv1$interv <- 1
interv1$qsmk <- 1
interv1$wt82_71 <- NA

onesample <- rbind(nhefs, interv0, interv1) # combining datasets

# linear model to estimate mean outcome conditional on treatment and confounders
# parameters are estimated using original observations only (nhefs)
# parameter estimates are used to predict mean outcome for observations with
# treatment set to 0 (interv=0) and to 1 (interv=1)

std <- glm(
  wt82_71 ~ qsmk + sex + race + age + I(age * age)
  + as.factor(education) + smokeintensity
  + I(smokeintensity * smokeintensity) + smokeyrs
  + I(smokeyrs * smokeyrs) + as.factor(exercise)
  + as.factor(active) + wt71 + I(wt71 * wt71) + I(qsmk * smokeintensity),
  data = onesample
)
summary(std)

##
## Call:
## glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##      as.factor(education) + smokeintensity + I(smokeintensity *
##      smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##      as.factor(active) + wt71 + I(wt71 * wt71) + I(qsmk * smokeintensity),
##      data = onesample)
##
```

```
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -42.056   -4.171   -0.343    3.891   44.606
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    -1.5881657   4.3130359   -0.368 0.712756
## qsmk            2.5595941   0.8091486    3.163 0.001590 **
## sex            -1.4302717   0.4689576   -3.050 0.002328 **
## race            0.5601096   0.5818888    0.963 0.335913
## age            0.3596353   0.1633188    2.202 0.027809 *
## I(age * age)   -0.0061010   0.0017261   -3.534 0.000421 ***
## as.factor(education)2    0.7904440   0.6070005    1.302 0.193038
## as.factor(education)3    0.5563124   0.5561016    1.000 0.317284
## as.factor(education)4    1.4915695   0.8322704    1.792 0.073301 .
## as.factor(education)5   -0.1949770   0.7413692   -0.263 0.792589
## smokeintensity    0.0491365   0.0517254    0.950 0.342287
## I(smokeintensity * smokeintensity) -0.0009907   0.0009380   -1.056 0.291097
## smokeyrs         0.1343686   0.0917122    1.465 0.143094
## I(smokeyrs * smokeyrs) -0.0018664   0.0015437   -1.209 0.226830
## as.factor(exercise)1     0.2959754   0.5351533    0.553 0.580298
## as.factor(exercise)2     0.3539128   0.5588587    0.633 0.526646
## as.factor(active)1      -0.9475695   0.4099344   -2.312 0.020935 *
## as.factor(active)2      -0.2613779   0.6845577   -0.382 0.702647
## wt71              0.0455018   0.0833709    0.546 0.585299
## I(wt71 * wt71)        -0.0009653   0.0005247   -1.840 0.066001 .
## I(qsmk * smokeintensity)  0.0466628   0.0351448    1.328 0.184463
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 53.5683)
##
##      Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 82763  on 1545  degrees of freedom
## (3321 observations deleted due to missingness)
## AIC: 10701
##
## Number of Fisher Scoring iterations: 2
```

```
onesample$predicted_meanY <- predict(std, onesample)

# estimate mean outcome in each of the groups interv=0, and interv=1
# this mean outcome is a weighted average of the mean outcomes in each combination
# of values of treatment and confounders, that is, the standardized outcome
mean(onesample[which(onesample$interv == -1), ]$predicted_meanY)
```

```
## [1] 2.56319
```

```
mean(onesample[which(onesample$interv == 0), ]$predicted_meanY)
```

```
## [1] 1.660267
```

```
mean(onesample[which(onesample$interv == 1), ]$predicted_meanY)
```

```
## [1] 5.178841
```

## Program 13.4

- Computing the 95% confidence interval of the standardized means and their difference
- Data from NHEFS

```
#install.packages("boot") # install package if required
library(boot)

# function to calculate difference in means
standardization <- function(data, indices) {
  # create a dataset with 3 copies of each subject
  d <- data[indices, ] # 1st copy: equal to original one`
  d$interv <- -1
  d0 <- d # 2nd copy: treatment set to 0, outcome to missing
  d0$interv <- 0
  d0$qsmk <- 0
  d0$wt82_71 <- NA
  d1 <- d # 3rd copy: treatment set to 1, outcome to missing
  d1$interv <- 1
  d1$qsmk <- 1
  d1$wt82_71 <- NA
  d.onesample <- rbind(d, d0, d1) # combining datasets

  # linear model to estimate mean outcome conditional on treatment and confounders
  # parameters are estimated using original observations only (interv=-1)
  # parameter estimates are used to predict mean outcome for observations with set
  # treatment (interv=0 and interv=1)
  fit <- glm(
    wt82_71 ~ qsmk + sex + race + age + I(age * age) +
      as.factor(education) + smokeintensity +
      I(smokeintensity * smokeintensity) + smokeyrs + I(smokeyrs *
        smokeyrs) +
      as.factor(exercise) + as.factor(active) + wt71 + I(wt71 *
        wt71),
    data = d.onesample
  )

  d.onesample$predicted_meanY <- predict(fit, d.onesample)
```

```

# estimate mean outcome in each of the groups interv=-1, interv=0, and interv=1
return(c(
  mean(d.onesample$predicted_meanY[d.onesample$interv == -1]),
  mean(d.onesample$predicted_meanY[d.onesample$interv == 0]),
  mean(d.onesample$predicted_meanY[d.onesample$interv == 1]),
  mean(d.onesample$predicted_meanY[d.onesample$interv == 1]) -
    mean(d.onesample$predicted_meanY[d.onesample$interv == 0])
))
}

# bootstrap
results <- boot(data = nhfs,
  statistic = standardization,
  R = 5)

# generating confidence intervals
se <- c(sd(results$t[, 1]),
  sd(results$t[, 2]),
  sd(results$t[, 3]),
  sd(results$t[, 4]))
mean <- results$t0
ll <- mean - qnorm(0.975) * se
ul <- mean + qnorm(0.975) * se

bootstrap <-
  data.frame(cbind(
    c(
      "Observed",
      "No Treatment",
      "Treatment",
      "Treatment - No Treatment"
    ),
    mean,
    se,
    ll,
    ul
  ))
bootstrap

```

```

##           V1           mean           se           ll
## 1      Observed 2.56188497106103 0.24668184067209 2.07839744770369
## 2      No Treatment 1.65212306626746 0.178514468087165 1.30224113809729
## 3      Treatment 5.11474489549347 0.522570364036168 4.09052580259459
## 4 Treatment - No Treatment 3.46262182922601 0.435119993683595 2.60980231265286
##           ul
## 1 3.04537249441838
## 2 2.00200499443763
## 3 6.13896398839234

```



## 4 4.31544134579915



# 14. G-estimation of Structural Nested Models

## Program 14.1

- Preprocessing, ranks of extreme observations, IP weights for censoring
- Data from NHEFS

```
library(here)

#install.packages("readxl") # install package if required
library("readxl")
nhefs <- read_excel(here("data", "NHEFS.xls"))

# some processing of the data
nhefs$cens <- ifelse(is.na(nhefs$wt82), 1, 0)

# ranking of extreme observations
#install.packages("Hmisc")
library(Hmisc)

## Loading required package: lattice

## Loading required package: survival

## Loading required package: Formula

## Loading required package: ggplot2

##
## Attaching package: 'Hmisc'

## The following objects are masked from 'package:base':
##
##   format.pval, units
```

```
describe(nhefs$wt82_71)
```

```
## nhefs$wt82_71
##      n missing distinct      Info      Mean      Gmd      .05      .10
##    1566      63      1510        1    2.638    8.337   -9.752   -6.292
##      .25      .50      .75      .90      .95
##   -1.478    2.604    6.690   11.117   14.739
##
## lowest : -41.28047 -30.50192 -30.05007 -29.02579 -25.97056
## highest:  34.01780  36.96925  37.65051  47.51130  48.53839
```

```
# estimation of denominator of ip weights for C
```

```
cw.denom <- glm(cens==0 ~ qsmk + sex + race + age + I(age^2)
                + as.factor(education) + smokeintensity + I(smokeintensity^2)
                + smokeyrs + I(smokeyrs^2) + as.factor(exercise)
                + as.factor(active) + wt71 + I(wt71^2),
                data = nhefs, family = binomial("logit"))
summary(cw.denom)
```

```
##
## Call:
## glm(formula = cens == 0 ~ qsmk + sex + race + age + I(age^2) +
##      as.factor(education) + smokeintensity + I(smokeintensity^2) +
##      smokeyrs + I(smokeyrs^2) + as.factor(exercise) + as.factor(active) +
##      wt71 + I(wt71^2), family = binomial("logit"), data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -2.9959   0.1571   0.2069   0.2868   1.0967
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    -4.0144661    2.5761058   -1.558  0.11915
## qsmk           -0.5168674    0.2877162   -1.796  0.07242 .
## sex            -0.0573131    0.3302775   -0.174  0.86223
## race            0.0122715    0.4524887    0.027  0.97836
## age             0.2697293    0.1174647    2.296  0.02166 *
## I(age^2)       -0.0028837    0.0011135   -2.590  0.00961 **
## as.factor(education)2  0.4407884    0.4193993    1.051  0.29326
## as.factor(education)3  0.1646881    0.3705471    0.444  0.65672
## as.factor(education)4 -0.1384470    0.5697969   -0.243  0.80802
## as.factor(education)5  0.3823818    0.5601808    0.683  0.49486
## smokeintensity    -0.0157119    0.0347319   -0.452  0.65100
## I(smokeintensity^2)  0.0001133    0.0006058    0.187  0.85171
## smokeyrs        -0.0785973    0.0749576   -1.049  0.29438
## I(smokeyrs^2)      0.0005569    0.0010318    0.540  0.58938
## as.factor(exercise)1  0.9714714    0.3878101    2.505  0.01224 *
## as.factor(exercise)2  0.5839890    0.3723133    1.569  0.11675
```

```
## as.factor(active)1      0.2474785  0.3254548   0.760  0.44701
## as.factor(active)2     -0.7065829  0.3964577  -1.782  0.07471 .
## wt71                    0.0878871  0.0400115   2.197  0.02805 *
## I(wt71^2)               -0.0006351  0.0002257  -2.813  0.00490 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 533.36  on 1628  degrees of freedom
## Residual deviance: 465.36  on 1609  degrees of freedom
## AIC: 505.36
##
## Number of Fisher Scoring iterations: 7
```

```
nhefs$pd.c <- predict(cw.denom, nehs, type="response")
nhefs$wc <- ifelse(nhefs$cens==0, 1/nhefs$pd.c, NA)
# observations with cens=1 only contribute to censoring models
```

## Program 14.2

- G-estimation of a 1-parameter structural nested mean model
- Brute force search
- Data from NHEFS

### G-estimation: Checking one possible value of $\psi$

```
#install.packages("geepack")
library("geepack")

nhefs$psi <- 3.446
nhefs$Hpsi <- nehs$wt82_71 - nehs$psi*nhefs$qsmk

fit <- geeglm(qsmk ~ sex + race + age + I(age*age) + as.factor(education)
             + smokeintensity + I(smokeintensity*smokeintensity) + smokeyrs
             + I(smokeyrs*smokeyrs) + as.factor(exercise) + as.factor(active)
             + wt71 + I(wt71*wt71) + Hpsi, family=binomial, data=nhefs,
             weights=wc, id=seqn, corstr="independence")
```

```
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
```

```
summary(fit)
```

```
##
## Call:
```

```
## geeglm(formula = qsmk ~ sex + race + age + I(age * age) + as.factor(education) +
##      smokeintensity + I(smokeintensity * smokeintensity) + smokeyrs +
##      I(smokeyrs * smokeyrs) + as.factor(exercise) + as.factor(active) +
##      wt71 + I(wt71 * wt71) + Hpsi, family = binomial, data = nhefs,
##      weights = wc, id = seqn, corstr = "independence")
##
## Coefficients:
##
##              Estimate      Std.err    Wald Pr(>|W|)
## (Intercept)    -2.403e+00   1.329e+00   3.269 0.070604 .
## sex            -5.137e-01   1.536e-01  11.193 0.000821 ***
## race           -8.609e-01   2.099e-01  16.826 4.10e-05 ***
## age             1.152e-01   5.020e-02   5.263 0.021779 *
## I(age * age)   -7.593e-04   5.296e-04   2.056 0.151619
## as.factor(education)2 -2.894e-02  1.964e-01   0.022 0.882859
## as.factor(education)3  8.771e-02  1.726e-01   0.258 0.611329
## as.factor(education)4  6.637e-02  2.698e-01   0.061 0.805645
## as.factor(education)5  4.711e-01  2.247e-01   4.395 0.036036 *
## smokeintensity    -7.834e-02  1.464e-02  28.635 8.74e-08 ***
## I(smokeintensity * smokeintensity) 1.072e-03  2.650e-04  16.368 5.21e-05 ***
## smokeyrs        -7.111e-02  2.639e-02   7.261 0.007047 **
## I(smokeyrs * smokeyrs)  8.153e-04  4.490e-04   3.298 0.069384 .
## as.factor(exercise)1  3.363e-01  1.828e-01   3.384 0.065844 .
## as.factor(exercise)2  3.800e-01  1.889e-01   4.049 0.044187 *
## as.factor(active)1    3.412e-02  1.339e-01   0.065 0.798778
## as.factor(active)2    2.135e-01  2.121e-01   1.012 0.314308
## wt71             -7.661e-03  2.562e-02   0.089 0.764963
## I(wt71 * wt71)       8.655e-05  1.582e-04   0.299 0.584233
## Hpsi             -1.903e-06  8.839e-03   0.000 0.999828
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##              Estimate Std.err
## (Intercept)    0.9969 0.06717
## Number of clusters: 1566 Maximum cluster size: 1
```

## G-estimation: Checking multiple possible values of psi

```
#install.packages("geepack")
grid <- seq(from = 2,to = 5, by = 0.1)
j = 0
Hpsi.coefs <- cbind(rep(NA,length(grid)), rep(NA, length(grid)))
colnames(Hpsi.coefs) <- c("Estimate", "p-value")

for (i in grid){
  psi = i
```

```

j = j+1
nhefs$Hpsi <- nhefs$wt82_71 - psi * nhefs$qsmk

gest.fit <- geeglm(qsmk ~ sex + race + age + I(age*age) + as.factor(education)
  + smokeintensity + I(smokeintensity*smokeintensity) + smokeyrs
  + I(smokeyrs*smokeyrs) + as.factor(exercise) + as.factor(active)
  + wt71 + I(wt71*wt71) + Hpsi, family=binomial, data=nhefs,
  weights=wc, id=seqn, corstr="independence")
Hpsi.coefs[j,1] <- summary(gest.fit)$coefficients["Hpsi", "Estimate"]
Hpsi.coefs[j,2] <- summary(gest.fit)$coefficients["Hpsi", "Pr(>|W|)"]
}

```

```

## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!

```

```
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
```

#### Hpsi.coefs

```
##      Estimate p-value
## [1,] 0.0267219 0.001772
## [2,] 0.0248946 0.003580
## [3,] 0.0230655 0.006963
## [4,] 0.0212344 0.013026
## [5,] 0.0194009 0.023417
## [6,] 0.0175647 0.040430
## [7,] 0.0157254 0.067015
## [8,] 0.0138827 0.106626
## [9,] 0.0120362 0.162877
## [10,] 0.0101857 0.238979
## [11,] 0.0083308 0.337048
## [12,] 0.0064713 0.457433
## [13,] 0.0046069 0.598235
## [14,] 0.0027374 0.755204
## [15,] 0.0008624 0.922101
## [16,] -0.0010181 0.908537
## [17,] -0.0029044 0.744362
## [18,] -0.0047967 0.592188
## [19,] -0.0066950 0.457169
## [20,] -0.0085997 0.342360
## [21,] -0.0105107 0.248681
```



```
## [22,] -0.0124282 0.175239
## [23,] -0.0143523 0.119841
## [24,] -0.0162831 0.079580
## [25,] -0.0182206 0.051347
## [26,] -0.0201649 0.032218
## [27,] -0.0221160 0.019675
## [28,] -0.0240740 0.011706
## [29,] -0.0260389 0.006792
## [30,] -0.0280106 0.003847
## [31,] -0.0299893 0.002129
```

## Program 14.3

- G-estimation for 2-parameter structural nested mean model
- Closed form estimator
- Data from NHEFS

### G-estimation: Closed form estimator linear mean models

```
logit.est <- glm(qsmk ~ sex + race + age + I(age^2) + as.factor(education)
+ smokeintensity + I(smokeintensity^2) + smokeyrs
+ I(smokeyrs^2) + as.factor(exercise) + as.factor(active)
+ wt71 + I(wt71^2), data = nhefs, weight = wc,
family = binomial())
```

```
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
```

```
summary(logit.est)
```

```
##
## Call:
## glm(formula = qsmk ~ sex + race + age + I(age^2) + as.factor(education) +
##      smokeintensity + I(smokeintensity^2) + smokeyrs + I(smokeyrs^2) +
##      as.factor(exercise) + as.factor(active) + wt71 + I(wt71^2),
##      family = binomial(), data = nhefs, weights = wc)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.529  -0.808  -0.650   1.029   2.417
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)   -2.40e+00   1.31e+00  -1.83  0.06743 .
## sex           -5.14e-01   1.50e-01  -3.42  0.00062 ***
## race          -8.61e-01   2.06e-01  -4.18  2.9e-05 ***
```

```
## age          1.15e-01  4.95e-02  2.33  0.01992 *
## I(age^2)     -7.59e-04  5.14e-04 -1.48  0.13953
## as.factor(education)2 -2.89e-02  1.93e-01 -0.15  0.88079
## as.factor(education)3  8.77e-02  1.73e-01  0.51  0.61244
## as.factor(education)4  6.64e-02  2.66e-01  0.25  0.80301
## as.factor(education)5  4.71e-01  2.21e-01  2.13  0.03314 *
## smokeintensity -7.83e-02  1.49e-02 -5.27  1.4e-07 ***
## I(smokeintensity^2)  1.07e-03  2.78e-04  3.85  0.00012 ***
## smokeyrs     -7.11e-02  2.71e-02 -2.63  0.00862 **
## I(smokeyrs^2)  8.15e-04  4.45e-04  1.83  0.06722 .
## as.factor(exercise)1  3.36e-01  1.75e-01  1.92  0.05467 .
## as.factor(exercise)2  3.80e-01  1.82e-01  2.09  0.03637 *
## as.factor(active)1    3.41e-02  1.30e-01  0.26  0.79337
## as.factor(active)2    2.13e-01  2.06e-01  1.04  0.30033
## wt71          -7.66e-03  2.46e-02 -0.31  0.75530
## I(wt71^2)      8.66e-05  1.51e-04  0.57  0.56586
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 1872.2 on 1565 degrees of freedom
## Residual deviance: 1755.6 on 1547 degrees of freedom
## (63 observations deleted due to missingness)
## AIC: 1719
##
## Number of Fisher Scoring iterations: 4
```

```
nhefs$pqsmk <- predict(logit.est, nhefs, type = "response")
describe(nhefs$pqsmk)
```

```
## nhefs$pqsmk
##      n missing distinct      Info      Mean      Gmd      .05      .10
##  1629      0      1629         1  0.2622  0.1302  0.1015  0.1261
##    .25    .50    .75    .90    .95
##  0.1780  0.2426  0.3251  0.4221  0.4965
##
## lowest : 0.05145 0.05157 0.05438 0.05583 0.05931
## highest: 0.67208 0.68643 0.71391 0.73330 0.78914
```

```
summary(nhefs$pqsmk)
```

```
##      Min. 1st Qu.  Median      Mean 3rd Qu.      Max.
##  0.0514  0.1780  0.2426  0.2622  0.3251  0.7891
```

```
# solve  $\sum(w_c * H(\psi) * (qsmk - E[qsmk | L])) = 0$ 
# for a single  $\psi$  and  $H(\psi) = wt82\_71 - \psi * qsmk$ 
# this can be solved as  $\psi = \frac{\sum(w_c * wt82\_71 * (qsmk - pqsmk))}{\sum(w_c * qsmk * (qsmk - pqsmk))}$ 
```

```

nhefs.c <- nhefs[which(!is.na(nhefs$wt82)),]
with(nhefs.c, sum(wc*wt82_71*(qsmk-pqsmk)) / sum(wc*qsmk*(qsmk - pqsmk)))

```

```
## [1] 3.446
```

## G-estimation: Closed form estimator for 2-parameter model

```

diff = with(nhefs.c, qsmk - pqsmk)
diff2 = with(nhefs.c, wc * diff)

lhs = matrix(0,2,2)
lhs[1,1] = with(nhefs.c, sum(qsmk * diff2))
lhs[1,2] = with(nhefs.c, sum(qsmk * smokeintensity * diff2))
lhs[2,1] = with(nhefs.c, sum(qsmk * smokeintensity * diff2))
lhs[2,2] = with(nhefs.c, sum(qsmk * smokeintensity * smokeintensity * diff2))

rhs = matrix(0,2,1)
rhs[1] = with(nhefs.c, sum(wt82_71 * diff2))
rhs[2] = with(nhefs.c, sum(wt82_71 * smokeintensity * diff2))

psi = t(solve(lhs,rhs))
psi

```

```
##      [,1]      [,2]
## [1,] 2.859 0.03004
```



# 15. Outcome regression and propensity scores

## Program 15.1

- Estimating the average causal effect within levels of confounders under the assumption of effect-measure modification by smoking intensity ONLY
- Data from NHEFS

```
library(here)

#install.packages("readxl") # install package if required
library("readxl")

nhefs <- read_excel(here("data", "NHEFS.xls"))
nhefs$cens <- ifelse(is.na(nhefs$wt82), 1, 0)

# regression on covariates, allowing for some effect modification
fit <- glm(wt82_71 ~ qsmk + sex + race + age + I(age*age) + as.factor(education)
          + smokeintensity + I(smokeintensity*smokeintensity) + smokeyrs
          + I(smokeyrs*smokeyrs) + as.factor(exercise) + as.factor(active)
          + wt71 + I(wt71*wt71) + I(qsmk*smokeintensity), data=nhefs)
summary(fit)

##
## Call:
## glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##      as.factor(education) + smokeintensity + I(smokeintensity *
##      smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##      as.factor(active) + wt71 + I(wt71 * wt71) + I(qsmk * smokeintensity),
##      data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -42.056   -4.171   -0.343    3.891   44.606
##
## Coefficients:
```

```

##               Estimate Std. Error t value Pr(>|t|)
## (Intercept)    -1.5881657   4.3130359  -0.368 0.712756
## qsmk           2.5595941   0.8091486   3.163 0.001590 **
## sex            -1.4302717   0.4689576  -3.050 0.002328 **
## race           0.5601096   0.5818888   0.963 0.335913
## age            0.3596353   0.1633188   2.202 0.027809 *
## I(age * age)   -0.0061010   0.0017261  -3.534 0.000421 ***
## as.factor(education)2    0.7904440   0.6070005   1.302 0.193038
## as.factor(education)3    0.5563124   0.5561016   1.000 0.317284
## as.factor(education)4    1.4915695   0.8322704   1.792 0.073301 .
## as.factor(education)5   -0.1949770   0.7413692  -0.263 0.792589
## smokeintensity    0.0491365   0.0517254   0.950 0.342287
## I(smokeintensity * smokeintensity) -0.0009907   0.0009380  -1.056 0.291097
## smokeyrs         0.1343686   0.0917122   1.465 0.143094
## I(smokeyrs * smokeyrs)  -0.0018664   0.0015437  -1.209 0.226830
## as.factor(exercise)1     0.2959754   0.5351533   0.553 0.580298
## as.factor(exercise)2     0.3539128   0.5588587   0.633 0.526646
## as.factor(active)1      -0.9475695   0.4099344  -2.312 0.020935 *
## as.factor(active)2      -0.2613779   0.6845577  -0.382 0.702647
## wt71             0.0455018   0.0833709   0.546 0.585299
## I(wt71 * wt71)        -0.0009653   0.0005247  -1.840 0.066001 .
## I(qsmk * smokeintensity)  0.0466628   0.0351448   1.328 0.184463
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 53.5683)
##
##    Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 82763  on 1545  degrees of freedom
##    (63 observations deleted due to missingness)
## AIC: 10701
##
## Number of Fisher Scoring iterations: 2

```

```

# (step 1) build the contrast matrix with all zeros
# this function builds the blank matrix
# install.packages("multcomp") # install packages if necessary
library("multcomp")

```

```

## Loading required package: mvtnorm

## Loading required package: survival

## Loading required package: TH.data

## Loading required package: MASS

##
## Attaching package: 'TH.data'

```

```
## The following object is masked from 'package:MASS':
```

```
##
```

```
##      geyser
```

```
makeContrastMatrix <- function(model, nrow, names) {
  m <- matrix(0, nrow = nrow, ncol = length(coef(model)))
  colnames(m) <- names(coef(model))
  rownames(m) <- names
  return(m)
}
K1 <- makeContrastMatrix(fit, 2, c('Effect of Quitting Smoking at Smokeintensity of 5',
                                   'Effect of Quitting Smoking at Smokeintensity of 40'))
# (step 2) fill in the relevant non-zero elements
K1[1:2, 'qsmk'] <- 1
K1[1:2, 'I(qsmk * smokeintensity)'] <- c(5, 40)

# (step 3) check the contrast matrix
K1
```

```
##                                     (Intercept) qsmk sex race
## Effect of Quitting Smoking at Smokeintensity of 5          0    1    0    0
## Effect of Quitting Smoking at Smokeintensity of 40          0    1    0    0
##                                     age I(age * age)
## Effect of Quitting Smoking at Smokeintensity of 5          0          0
## Effect of Quitting Smoking at Smokeintensity of 40          0          0
##                                     as.factor(education)2
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     as.factor(education)3
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     as.factor(education)4
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     as.factor(education)5
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     smokeintensity
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     I(smokeintensity * smokeintensity)
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     smokeyrs
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
##                                     I(smokeyrs * smokeyrs)
## Effect of Quitting Smoking at Smokeintensity of 5                                0
## Effect of Quitting Smoking at Smokeintensity of 40                                0
```

```
##                                     as.factor(exercise)1
## Effect of Quitting Smoking at Smokeintensity of 5          0
## Effect of Quitting Smoking at Smokeintensity of 40         0
##                                     as.factor(exercise)2
## Effect of Quitting Smoking at Smokeintensity of 5          0
## Effect of Quitting Smoking at Smokeintensity of 40         0
##                                     as.factor(active)1
## Effect of Quitting Smoking at Smokeintensity of 5          0
## Effect of Quitting Smoking at Smokeintensity of 40         0
##                                     as.factor(active)2 wt71
## Effect of Quitting Smoking at Smokeintensity of 5          0    0
## Effect of Quitting Smoking at Smokeintensity of 40         0    0
##                                     I(wt71 * wt71)
## Effect of Quitting Smoking at Smokeintensity of 5          0
## Effect of Quitting Smoking at Smokeintensity of 40         0
##                                     I(qsmk * smokeintensity)
## Effect of Quitting Smoking at Smokeintensity of 5          5
## Effect of Quitting Smoking at Smokeintensity of 40        40
```

```
# (step 4) estimate the contrasts, get tests and confidence intervals for them
estimates1 <- glht(fit, K1)
summary(estimates1)
```

```
##
## Simultaneous Tests for General Linear Hypotheses
##
## Fit: glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##       as.factor(education) + smokeintensity + I(smokeintensity *
##       smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##       as.factor(active) + wt71 + I(wt71 * wt71) + I(qsmk * smokeintensity),
##       data = nhefs)
##
## Linear Hypotheses:
##                                     Estimate Std. Error
## Effect of Quitting Smoking at Smokeintensity of 5 == 0    2.7929    0.6683
## Effect of Quitting Smoking at Smokeintensity of 40 == 0    4.4261    0.8478
##                                     z value Pr(>|z|)
## Effect of Quitting Smoking at Smokeintensity of 5 == 0    4.179 5.84e-05 ***
## Effect of Quitting Smoking at Smokeintensity of 40 == 0    5.221 3.56e-07 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## (Adjusted p values reported -- single-step method)
```

```
confint(estimates1)
```

```
##
## Simultaneous Confidence Intervals
##
```



```
## Fit: glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##       as.factor(education) + smokeintensity + I(smokeintensity *
##       smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##       as.factor(active) + wt71 + I(wt71 * wt71) + I(qsmk * smokeintensity),
##       data = nhefs)
##
## Quantile = 2.2281
## 95% family-wise confidence level
##
##
## Linear Hypotheses:
##
##                                     Estimate lwr      upr
## Effect of Quitting Smoking at Smokeintensity of 5 == 0  2.7929   1.3039  4.2819
## Effect of Quitting Smoking at Smokeintensity of 40 == 0  4.4261   2.5372  6.3151
```

```
# regression on covariates, not allowing for effect modification
fit2 <- glm(wt82_71 ~ qsmk + sex + race + age + I(age*age) + as.factor(education)
+ smokeintensity + I(smokeintensity*smokeintensity) + smokeyrs
+ I(smokeyrs*smokeyrs) + as.factor(exercise) + as.factor(active)
+ wt71 + I(wt71*wt71), data=nhefs)

summary(fit2)
```

```
##
## Call:
## glm(formula = wt82_71 ~ qsmk + sex + race + age + I(age * age) +
##       as.factor(education) + smokeintensity + I(smokeintensity *
##       smokeintensity) + smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
##       as.factor(active) + wt71 + I(wt71 * wt71), data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -42.332  -4.216  -0.318   3.807  44.668
##
## Coefficients:
##
##               Estimate Std. Error t value Pr(>|t|)
## (Intercept)    -1.6586176   4.3137734  -0.384  0.700666
## qsmk             3.4626218   0.4384543   7.897 5.36e-15 ***
## sex            -1.4650496   0.4683410  -3.128 0.001792 **
## race             0.5864117   0.5816949   1.008 0.313560
## age             0.3626624   0.1633431   2.220 0.026546 *
## I(age * age)    -0.0061377   0.0017263  -3.555 0.000389 ***
## as.factor(education)2    0.8185263   0.6067815   1.349 0.177546
## as.factor(education)3    0.5715004   0.5561211   1.028 0.304273
## as.factor(education)4    1.5085173   0.8323778   1.812 0.070134 .
## as.factor(education)5   -0.1708264   0.7413289  -0.230 0.817786
## smokeintensity    0.0651533   0.0503115   1.295 0.195514
## I(smokeintensity * smokeintensity) -0.0010468   0.0009373  -1.117 0.264261
## smokeyrs         0.1333931   0.0917319   1.454 0.146104
```

```
## I(smokeyrs * smokeyrs)          -0.0018270  0.0015438  -1.183  0.236818
## as.factor(exercise)1            0.3206824  0.5349616   0.599  0.548961
## as.factor(exercise)2            0.3628786  0.5589557   0.649  0.516300
## as.factor(active)1              -0.9429574  0.4100208  -2.300  0.021593 *
## as.factor(active)2              -0.2580374  0.6847219  -0.377  0.706337
## wt71                            0.0373642  0.0831658   0.449  0.653297
## I(wt71 * wt71)                  -0.0009158  0.0005235  -1.749  0.080426 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 53.59474)
##
## Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 82857  on 1546  degrees of freedom
## (63 observations deleted due to missingness)
## AIC: 10701
##
## Number of Fisher Scoring iterations: 2
```

## Program 15.2

- Estimating and plotting the propensity score
- Data from NHEFS

```
fit3 <- glm(qsmk ~ sex + race + age + I(age*age) + as.factor(education)
+ smokeintensity + I(smokeintensity*smokeintensity) + smokeyrs
+ I(smokeyrs*smokeyrs) + as.factor(exercise) + as.factor(active)
+ wt71 + I(wt71*wt71), data=nhefs, family=binomial())
summary(fit3)

##
## Call:
## glm(formula = qsmk ~ sex + race + age + I(age * age) + as.factor(education) +
## smokeintensity + I(smokeintensity * smokeintensity) + smokeyrs +
## I(smokeyrs * smokeyrs) + as.factor(exercise) + as.factor(active) +
## wt71 + I(wt71 * wt71), family = binomial(), data = dhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.4646  -0.8044  -0.6460   1.0578   2.3550
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)   -1.9889022    1.2412792   -1.602  0.109089
## sex            -0.5075218    0.1482316   -3.424  0.000617 ***
## race           -0.8502312    0.2058720   -4.130  3.63e-05 ***
## age             0.1030132    0.0488996    2.107  0.035150 *
```

```
## I(age * age) -0.0006052 0.0005074 -1.193 0.232973
## as.factor(education)2 -0.0983203 0.1906553 -0.516 0.606066
## as.factor(education)3 0.0156987 0.1707139 0.092 0.926730
## as.factor(education)4 -0.0425260 0.2642761 -0.161 0.872160
## as.factor(education)5 0.3796632 0.2203947 1.723 0.084952 .
## smokeintensity -0.0651561 0.0147589 -4.415 1.01e-05 ***
## I(smokeintensity * smokeintensity) 0.0008461 0.0002758 3.067 0.002160 **
## smokeyrs -0.0733708 0.0269958 -2.718 0.006571 **
## I(smokeyrs * smokeyrs) 0.0008384 0.0004435 1.891 0.058669 .
## as.factor(exercise)1 0.2914117 0.1735543 1.679 0.093136 .
## as.factor(exercise)2 0.3550517 0.1799293 1.973 0.048463 *
## as.factor(active)1 0.0108754 0.1298320 0.084 0.933243
## as.factor(active)2 0.0683123 0.2087269 0.327 0.743455
## wt71 -0.0128478 0.0222829 -0.577 0.564226
## I(wt71 * wt71) 0.0001209 0.0001352 0.895 0.370957
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 1876.3 on 1628 degrees of freedom
## Residual deviance: 1766.7 on 1610 degrees of freedom
## AIC: 1804.7
##
## Number of Fisher Scoring iterations: 4
```

```
nhefs$ps <- predict(fit3, nhefs, type="response")
```

```
summary(nhefs$ps[nhefs$qsmk==0])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
## 0.05298 0.16949 0.22747 0.24504 0.30441 0.65788
```

```
summary(nhefs$ps[nhefs$qsmk==1])
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
## 0.06248 0.22046 0.28897 0.31240 0.38122 0.79320
```

```
# # plotting the estimated propensity score
# install.packages("ggplot2") # install packages if necessary
# install.packages("dplyr")
library("ggplot2")
library("dplyr")
```

```
##
## Attaching package: 'dplyr'
```

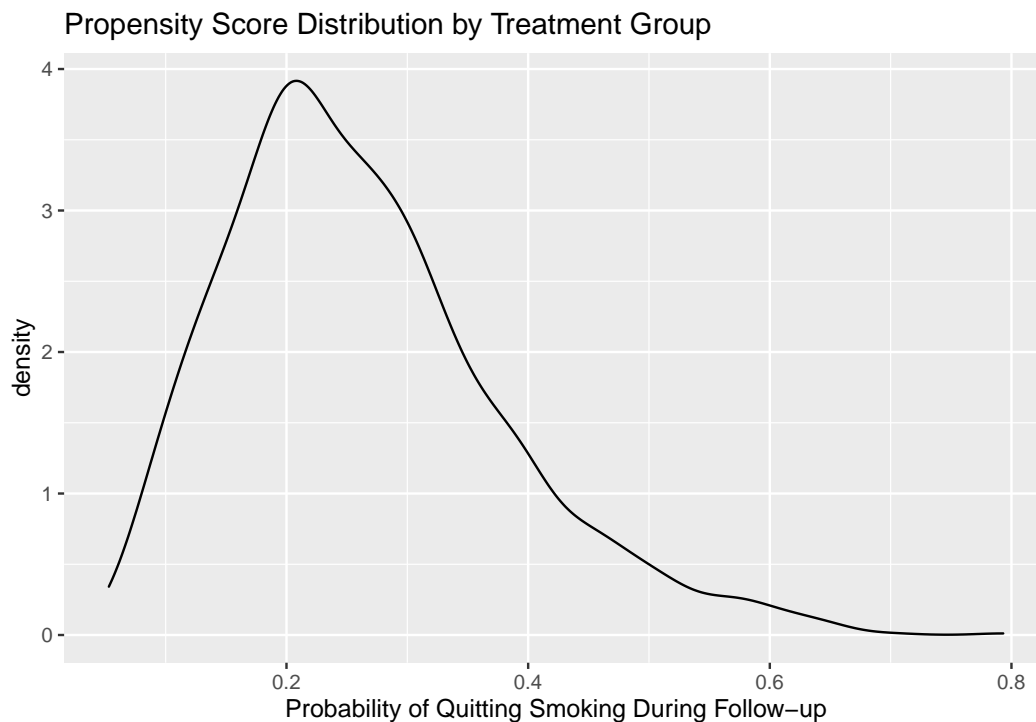
```
## The following object is masked from 'package:MASS':
```

```
##
##      select

## The following objects are masked from 'package:stats':
##
##      filter, lag

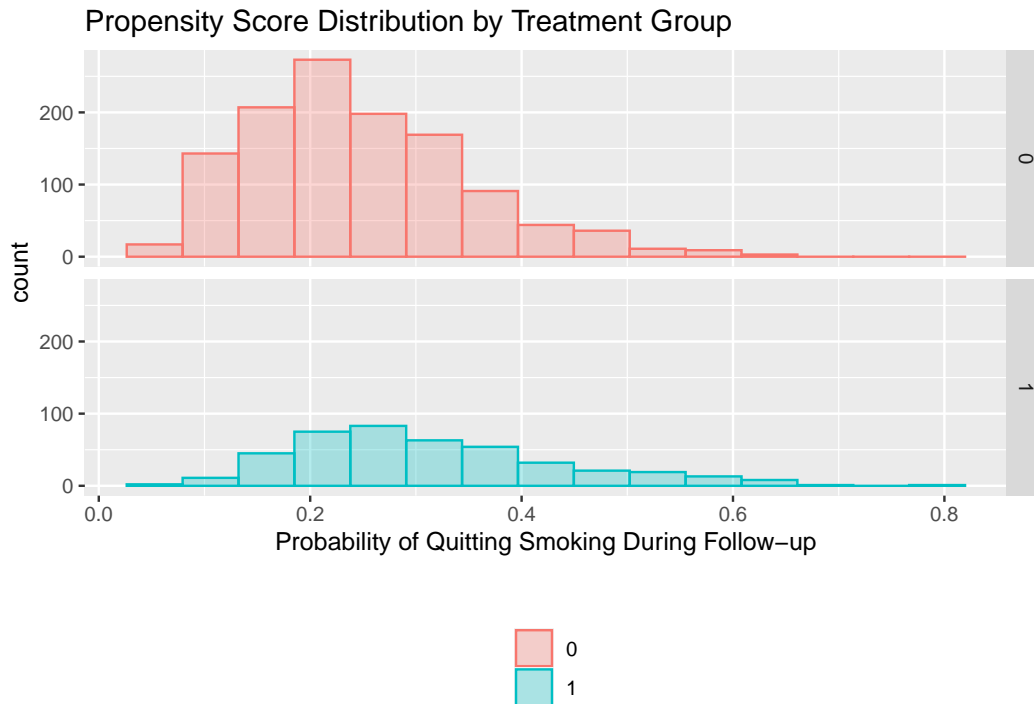
## The following objects are masked from 'package:base':
##
##      intersect, setdiff, setequal, union
```

```
ggplot(nhefs, aes(x = ps, fill = qsmk)) + geom_density(alpha = 0.2) +
  xlab('Probability of Quitting Smoking During Follow-up') +
  ggtitle('Propensity Score Distribution by Treatment Group') +
  scale_fill_discrete('') +
  theme(legend.position = 'bottom', legend.direction = 'vertical')
```



```
# alternative plot with histograms
nhefs <- nhefs %>% mutate(qsmklabel = ifelse(qsmk == 1,
  yes = 'Quit Smoking 1971-1982',
  no = 'Did Not Quit Smoking 1971-1982'))
ggplot(nhefs, aes(x = ps, fill = as.factor(qsmk), color = as.factor(qsmk))) +
  geom_histogram(alpha = 0.3, position = 'identity', bins=15) +
  facet_grid(as.factor(qsmk) ~ .) +
  xlab('Probability of Quitting Smoking During Follow-up') +
  ggtitle('Propensity Score Distribution by Treatment Group') +
```

```
scale_fill_discrete('') +
scale_color_discrete('') +
theme(legend.position = 'bottom', legend.direction = 'vertical')
```



```
# attempt to reproduce plot from the book
nhefs %>%
  mutate(ps.grp = round(ps/0.05) * 0.05) %>%
  group_by(qsmk, ps.grp) %>%
  summarize(n = n()) %>%
  ungroup() %>%
  mutate(n2 = ifelse(qsmk == 0, yes = n, no = -1*n)) %>%
  ggplot(aes(x = ps.grp, y = n2, fill = as.factor(qsmk))) +
  geom_bar(stat = 'identity', position = 'identity') +
  geom_text(aes(label = n, x = ps.grp, y = n2 + ifelse(qsmk == 0, 8, -8))) +
  xlab('Probability of Quitting Smoking During Follow-up') +
  ylab('N') +
  ggtitle('Propensity Score Distribution by Treatment Group') +
  scale_fill_discrete('') +
  scale_x_continuous(breaks = seq(0, 1, 0.05)) +
  theme(legend.position = 'bottom', legend.direction = 'vertical',
        axis.ticks.y = element_blank(),
        axis.text.y = element_blank())
```

## Program 15.3

- Stratification on the propensity score
- Data from NHEFS

```
# calculation of deciles
nhefs$ps.dec <- cut(nhefs$ps,
                    breaks=c(quantile(nhefs$ps, probs=seq(0,1,0.1))),
                    labels=seq(1:10),
                    include.lowest=TRUE)

#install.packages("psych") # install package if required
library("psych")

##
## Attaching package: 'psych'

## The following objects are masked from 'package:ggplot2':
##
##      %+%, alpha

describeBy(nhefs$ps, list(nhefs$ps.dec, nehs$qsmk))

##
## Descriptive statistics by group
## : 1
## : 0
##   vars   n mean   sd median trimmed  mad min  max range  skew kurtosis se
## X1      1 151  0.1 0.02   0.11      0.1 0.02 0.05 0.13  0.08 -0.55   -0.53  0
## -----
## : 2
## : 0
##   vars   n mean   sd median trimmed  mad min  max range  skew kurtosis se
## X1      1 136 0.15 0.01   0.15      0.15 0.01 0.13 0.17  0.04 -0.04   -1.23  0
## -----
## : 3
## : 0
##   vars   n mean   sd median trimmed  mad min  max range  skew kurtosis se
## X1      1 134 0.18 0.01   0.18      0.18 0.01 0.17 0.19  0.03 -0.08   -1.34  0
## -----
## : 4
## : 0
##   vars   n mean   sd median trimmed  mad min  max range  skew kurtosis se
## X1      1 129 0.21 0.01   0.21      0.21 0.01 0.19 0.22  0.02 -0.04   -1.13  0
## -----
## : 5
## : 0
##   vars   n mean   sd median trimmed  mad min  max range  skew kurtosis se
```

```

## X1      1 120 0.23 0.01   0.23   0.23 0.01 0.22 0.25  0.03 0.24   -1.22  0
## -----
## : 6
## : 0
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 117 0.26 0.01   0.26   0.26 0.01 0.25 0.27  0.03 -0.11   -1.29  0
## -----
## : 7
## : 0
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 120 0.29 0.01   0.29   0.29 0.01 0.27 0.31  0.03 -0.23   -1.19  0
## -----
## : 8
## : 0
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 112 0.33 0.01   0.33   0.33 0.02 0.31 0.35  0.04 0.15   -1.1  0
## -----
## : 9
## : 0
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 96 0.38 0.02   0.38   0.38 0.02 0.35 0.42  0.06 0.13   -1.15  0
## -----
## : 10
## : 0
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis  se
## X1      1 86 0.49 0.06   0.47   0.48 0.05 0.42 0.66  0.24 1.1    0.47 0.01
## -----
## : 1
## : 1
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis  se
## X1      1 12  0.1 0.02   0.11   0.1 0.03 0.06 0.13  0.07 -0.5   -1.36 0.01
## -----
## : 2
## : 1
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 27 0.15 0.01   0.15   0.15 0.01 0.13 0.17  0.03 -0.03   -1.34  0
## -----
## : 3
## : 1
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 29 0.18 0.01   0.18   0.18 0.01 0.17 0.19  0.03 0.01   -1.34  0
## -----
## : 4
## : 1
##      vars   n mean    sd median trimmed  mad  min  max range  skew kurtosis se
## X1      1 34 0.21 0.01   0.21   0.21 0.01 0.19 0.22  0.02 -0.31   -1.23  0
## -----
## : 5
## : 1

```

```
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis se
## X1      1 43 0.23 0.01   0.23   0.23 0.01 0.22 0.25  0.03 0.11   -1.23  0
## -----
## : 6
## : 1
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis se
## X1      1 45 0.26 0.01   0.26   0.26 0.01 0.25 0.27  0.03 0.2   -1.12  0
## -----
## : 7
## : 1
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis se
## X1      1 43 0.29 0.01   0.29   0.29 0.01 0.27 0.31  0.03 0.16   -1.25  0
## -----
## : 8
## : 1
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis se
## X1      1 51 0.33 0.01   0.33   0.33 0.02 0.31 0.35  0.04 0.11   -1.19  0
## -----
## : 9
## : 1
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis se
## X1      1 67 0.38 0.02   0.38   0.38 0.03 0.35 0.42  0.06 0.19   -1.27  0
## -----
## : 10
## : 1
##      vars  n mean    sd median trimmed  mad  min  max range skew kurtosis  se
## X1      1 77 0.52 0.08   0.51   0.51 0.08 0.42 0.79  0.38 0.88    0.81 0.01
```

```
# function to create deciles easily
decile <- function(x) {
  return(factor(quantcut(x, seq(0, 1, 0.1), labels = FALSE)))
}

# regression on PS deciles, allowing for effect modification
for (deciles in c(1:10)) {
  print(t.test(wt82_71~qsmk, data=nhefs[which(nhefs$ps.dec==deciles),]))
}
```

```
##
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = 0.0060506, df = 11.571, p-value = 0.9953
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -5.283903 5.313210
## sample estimates:
## mean in group 0 mean in group 1
##      3.995205      3.980551
```



```

##
##
##  Welch Two Sample t-test
##
## data:  wt82_71 by qsmk
## t = -3.1117, df = 37.365, p-value = 0.003556
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -6.849335 -1.448161
## sample estimates:
## mean in group 0 mean in group 1
##      2.904679      7.053426
##
##
##  Welch Two Sample t-test
##
## data:  wt82_71 by qsmk
## t = -4.5301, df = 35.79, p-value = 6.317e-05
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -9.474961 -3.613990
## sample estimates:
## mean in group 0 mean in group 1
##      2.612094      9.156570
##
##
##  Welch Two Sample t-test
##
## data:  wt82_71 by qsmk
## t = -1.4117, df = 45.444, p-value = 0.1648
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -5.6831731  0.9985715
## sample estimates:
## mean in group 0 mean in group 1
##      3.474679      5.816979
##
##
##  Welch Two Sample t-test
##
## data:  wt82_71 by qsmk
## t = -3.1371, df = 74.249, p-value = 0.002446
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -6.753621 -1.507087
## sample estimates:
## mean in group 0 mean in group 1
##      2.098800      6.229154
##

```

```

##
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = -2.1677, df = 50.665, p-value = 0.0349
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -8.7516605 -0.3350127
## sample estimates:
## mean in group 0 mean in group 1
##      1.847004      6.390340
##
##
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = -3.3155, df = 84.724, p-value = 0.001348
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -6.904207 -1.727590
## sample estimates:
## mean in group 0 mean in group 1
##      1.560048      5.875946
##
##
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = -2.664, df = 75.306, p-value = 0.009441
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -6.2396014 -0.9005605
## sample estimates:
## mean in group 0 mean in group 1
##      0.2846851      3.8547661
##
##
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = -1.9122, df = 129.12, p-value = 0.05806
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -4.68143608 0.07973698
## sample estimates:
## mean in group 0 mean in group 1
##      -0.8954482      1.4054014
##
##

```

```
## Welch Two Sample t-test
##
## data: wt82_71 by qsmk
## t = -1.5925, df = 142.72, p-value = 0.1135
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -5.0209284 0.5404697
## sample estimates:
## mean in group 0 mean in group 1
## -0.5043766 1.7358528
```

```
# regression on PS deciles, not allowing for effect modification
fit.psdec <- glm(wt82_71 ~ qsmk + as.factor(ps.dec), data = nhefs)
summary(fit.psdec)
```

```
##
## Call:
## glm(formula = wt82_71 ~ qsmk + as.factor(ps.dec), data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -43.543  -3.932  -0.085   4.233  46.773
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)      3.7505     0.6089   6.159 9.29e-10 ***
## qsmk              3.5005     0.4571   7.659 3.28e-14 ***
## as.factor(ps.dec)2 -0.7391     0.8611  -0.858  0.3908
## as.factor(ps.dec)3 -0.6182     0.8612  -0.718  0.4730
## as.factor(ps.dec)4 -0.5204     0.8584  -0.606  0.5444
## as.factor(ps.dec)5 -1.4884     0.8590  -1.733  0.0834 .
## as.factor(ps.dec)6 -1.6227     0.8675  -1.871  0.0616 .
## as.factor(ps.dec)7 -1.9853     0.8681  -2.287  0.0223 *
## as.factor(ps.dec)8 -3.4447     0.8749  -3.937 8.61e-05 ***
## as.factor(ps.dec)9 -5.1544     0.8848  -5.825 6.91e-09 ***
## as.factor(ps.dec)10 -4.8403     0.8828  -5.483 4.87e-08 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 58.42297)
##
##      Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 90848  on 1555  degrees of freedom
## (63 observations deleted due to missingness)
## AIC: 10827
##
## Number of Fisher Scoring iterations: 2
```

```
confint.lm(fit.psdec)
```

```
##                2.5 %      97.5 %
## (Intercept)      2.556098  4.94486263
## qsmk             2.603953  4.39700504
## as.factor(ps.dec)2 -2.428074  0.94982494
## as.factor(ps.dec)3 -2.307454  1.07103569
## as.factor(ps.dec)4 -2.204103  1.16333143
## as.factor(ps.dec)5 -3.173337  0.19657938
## as.factor(ps.dec)6 -3.324345  0.07893027
## as.factor(ps.dec)7 -3.688043 -0.28248110
## as.factor(ps.dec)8 -5.160862 -1.72860113
## as.factor(ps.dec)9 -6.889923 -3.41883853
## as.factor(ps.dec)10 -6.571789 -3.10873731
```

## Program 15.4

- Standardization using the propensity score
- Data from NHEFS

```
#install.packages("boot") # install package if required
library("boot")
```

```
##
## Attaching package: 'boot'
```

```
## The following object is masked from 'package:psych':
##
##      logit
```

```
## The following object is masked from 'package:survival':
##
##      aml
```

```
# standardization by propensity score, agnostic regarding effect modification
std.ps <- function(data, indices) {
  d <- data[indices,] # 1st copy: equal to original one`
  # calculating propensity scores
  ps.fit <- glm(qsmk ~ sex + race + age + I(age*age)
    + as.factor(education) + smokeintensity
    + I(smokeintensity*smokeintensity) + smokeyrs
    + I(smokeyrs*smokeyrs) + as.factor(exercise)
    + as.factor(active) + wt71 + I(wt71*wt71),
    data=d, family=binomial())
  d$pscore <- predict(ps.fit, d, type="response")
}
```

```

# create a dataset with 3 copies of each subject
d$interv <- -1 # 1st copy: equal to original one`
d0 <- d # 2nd copy: treatment set to 0, outcome to missing
d0$interv <- 0
d0$qsmk <- 0
d0$wt82_71 <- NA
d1 <- d # 3rd copy: treatment set to 1, outcome to missing
d1$interv <- 1
d1$qsmk <- 1
d1$wt82_71 <- NA
d.onesample <- rbind(d, d0, d1) # combining datasets

std.fit <- glm(wt82_71 ~ qsmk + pscore + I(qsmk*pscore), data=d.onesample)
d.onesample$predicted_meanY <- predict(std.fit, d.onesample)

# estimate mean outcome in each of the groups interv=-1, interv=0, and interv=1
return(c(mean(d.onesample$predicted_meanY[d.onesample$interv==-1]),
          mean(d.onesample$predicted_meanY[d.onesample$interv==0]),
          mean(d.onesample$predicted_meanY[d.onesample$interv==1]),
          mean(d.onesample$predicted_meanY[d.onesample$interv==1]) -
            mean(d.onesample$predicted_meanY[d.onesample$interv==0])))
}

# bootstrap
results <- boot(data=nhefs, statistic=std.ps, R=5)

# generating confidence intervals
se <- c(sd(results$t[,1]), sd(results$t[,2]),
        sd(results$t[,3]), sd(results$t[,4]))
mean <- results$t0
ll <- mean - qnorm(0.975)*se
ul <- mean + qnorm(0.975)*se

bootstrap <- data.frame(cbind(c("Observed", "No Treatment", "Treatment",
                                "Treatment - No Treatment"), mean, se, ll, ul))

bootstrap

```

```

##           V1           mean           se           ll
## 1      Observed 2.63384609228479 0.192406725801889 2.25673583932982
## 2      No Treatment 1.71983636149843 0.158859463475949 1.40847753448221
## 3      Treatment 5.35072300362993 0.366605477687233 4.63218947082785
## 4 Treatment - No Treatment 3.63088664213151 0.401165530794113 2.84461664993615
##           ul
## 1 3.01095634523977
## 2 2.03119518851464
## 3 6.06925653643201
## 4 4.41715663432686

```

```
# regression on the propensity score (linear term)
model6 <- glm(wt82_71 ~ qsmk + ps, data = nhefs) # p.qsmk
summary(model6)
```

```
##
## Call:
## glm(formula = wt82_71 ~ qsmk + ps, data = nhefs)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -43.314  -4.006  -0.068   4.244  47.158
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   5.5945     0.4831  11.581 < 2e-16 ***
## qsmk          3.5506     0.4573   7.765 1.47e-14 ***
## ps          -14.8218     1.7576  -8.433 < 2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 58.28455)
##
##      Null deviance: 97176  on 1565  degrees of freedom
## Residual deviance: 91099  on 1563  degrees of freedom
## (63 observations deleted due to missingness)
## AIC: 10815
##
## Number of Fisher Scoring iterations: 2
```

```
# standarization on the propensity score
# (step 1) create two new datasets, one with all treated and one with all untreated
treated <- nhefs
  treated$qsmk <- 1

untreated <- nhefs
  untreated$qsmk <- 0

# (step 2) predict values for everyone in each new dataset based on above model
treated$pred.y <- predict(model6, treated)
untreated$pred.y <- predict(model6, untreated)

# (step 3) compare mean weight loss had all been treated vs. that had all been untreated
mean1 <- mean(treated$pred.y, na.rm = TRUE)
mean0 <- mean(untreated$pred.y, na.rm = TRUE)
mean1
```

```
## [1] 5.250824
```

```
mean0
```

```
## [1] 1.700228
```

```
mean1 - mean0
```

```
## [1] 3.550596
```

```
# (step 4) bootstrap a confidence interval
# number of bootstraps
nboot <- 100
# set up a matrix to store results
boots <- data.frame(i = 1:nboot,
                    mean1 = NA,
                    mean0 = NA,
                    difference = NA)
# loop to perform the bootstrapping
nhefs <- subset(nhefs, !is.na(ps) & !is.na(wt82_71)) # p.qsmk
for(i in 1:nboot) {
  # sample with replacement
  sampl <- nhefs[sample(1:nrow(nhefs), nrow(nhefs), replace = TRUE), ]

  # fit the model in the bootstrap sample
  bootmod <- glm(wt82_71 ~ qsmk + ps, data = sampl) # ps

  # create new datasets
  sampl.treated <- sampl %>%
    mutate(qsmk = 1)

  sampl.untreated <- sampl %>%
    mutate(qsmk = 0)

  # predict values
  sampl.treated$pred.y <- predict(bootmod, sampl.treated)
  sampl.untreated$pred.y <- predict(bootmod, sampl.untreated)

  # output results
  boots[i, 'mean1'] <- mean(sampl.treated$pred.y, na.rm = TRUE)
  boots[i, 'mean0'] <- mean(sampl.untreated$pred.y, na.rm = TRUE)
  boots[i, 'difference'] <- boots[i, 'mean1'] - boots[i, 'mean0']

  # once loop is done, print the results
  if(i == nboot) {
    cat('95% CI for the causal mean difference\n')
    cat(mean(boots$difference) - 1.96*sd(boots$difference),
        ', ',
        mean(boots$difference) + 1.96*sd(boots$difference))
  }
}
```

```
## 95% CI for the causal mean difference
## 2.686752 , 4.41442
```

A more flexible and elegant way to do this is to write a function to perform the model fitting, prediction, bootstrapping, and reporting all at once.



# 16. Instrumental variables estimation

## Program 16.1

- Estimating the average causal using the standard IV estimator via the calculation of sample averages
- Data from NHEFS

```
library(here)
```

```
#install.packages("readxl") # install package if required  
library("readxl")  
nhefs <- read_excel(here("data", "NHEFS.xls"))
```

```
# some preprocessing of the data  
nhefs$cens <- ifelse(is.na(nhefs$wt82), 1, 0)  
summary(nhefs$price82)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.     NA's  
##      1.452   1.740   1.815   1.806   1.868   2.103        92
```

```
# for simplicity, ignore subjects with missing outcome or missing instrument  
nhefs.iv <- nhefs[which(!is.na(nhefs$wt82) & !is.na(nhefs$price82)),]  
nhefs.iv$highprice <- ifelse(nhefs.iv$price82 >= 1.5, 1, 0)
```

```
table(nhefs.iv$highprice, nhefs.iv$qsmk)
```

```
##  
##           0     1  
##    0    33     8  
##    1 1065   370
```

```
t.test(wt82_71 ~ highprice, data=nhefs.iv)
```

```
##  
## Welch Two Sample t-test  
##  
## data:  wt82_71 by highprice
```

```
## t = -0.10179, df = 41.644, p-value = 0.9194
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  -3.130588  2.830010
## sample estimates:
## mean in group 0 mean in group 1
##      2.535729      2.686018
```

## Program 16.2

- Estimating the average causal effect using the standard IV estimator via two-stage-least-squares regression
- Data from NHEFS

```
#install.packages("sem") # install package if required
library(sem)

model1 <- tsls(wt82_71 ~ qsmk, ~ highprice, data = nhefs.iv)
summary(model1)
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk
##
## Instruments: ~highprice
##
## Residuals:
##      Min.   1st Qu.   Median     Mean   3rd Qu.    Max.
## -43.34863 -4.00206 -0.02712  0.00000  4.17040  46.47022
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  2.068164   5.085098  0.40671  0.68428
## qsmk         2.396270  19.840037  0.12078  0.90388
##
## Residual standard error: 7.8561141 on 1474 degrees of freedom
```

```
confint(model1) # note the wide confidence intervals
```

```
##              2.5 %   97.5 %
## (Intercept) -7.898445 12.03477
## qsmk        -36.489487 41.28203
```

## Program 16.3

- Estimating the average causal using the standard IV estimator via additive marginal structural models

- Data from NHEFS
- G-estimation: Checking one possible value of  $\psi$
- See Chapter 14 for program that checks several values and computes 95% confidence intervals

```
nhefs.iv$psi <- 2.396
nhefs.iv$Hpsi <- nehs.iv$wt82_71-nhefs.iv$psi*nhefs.iv$qsmk

#install.packages("geepack") # install package if required
library("geepack")
g.est <- geeglm(highprice ~ Hpsi, data=nhefs.iv, id=seqn, family=binomial(),
               corstr="independence")
summary(g.est)
```

```
##
## Call:
## geeglm(formula = highprice ~ Hpsi, family = binomial(), data = nehs.iv,
##       id = seqn, corstr = "independence")
##
## Coefficients:
##             Estimate Std.err Wald Pr(>|W|)
## (Intercept) 3.555e+00 1.652e-01 463.1   <2e-16 ***
## Hpsi        2.748e-07 2.273e-02   0.0      1
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Correlation structure = independence
## Estimated Scale Parameters:
##
##             Estimate Std.err
## (Intercept)      1 0.7607
## Number of clusters: 1476 Maximum cluster size: 1
```

```
beta <- coef(g.est)
SE <- coef(summary(g.est))[,2]
lcl <- beta-qnorm(0.975)*SE
ucl <- beta+qnorm(0.975)*SE
cbind(beta, lcl, ucl)
```

```
##             beta      lcl      ucl
## (Intercept) 3.555e+00 3.23152 3.87917
## Hpsi        2.748e-07 -0.04456 0.04456
```

## Program 16.4

- Estimating the average causal using the standard IV estimator with alternative proposed instruments
- Data from NHEFS

```
summary(tsls(wt82_71 ~ qsmk, ~ ifelse(price82 >= 1.6, 1, 0), data = nhefs.iv))
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk
##
## Instruments: ~ifelse(price82 >= 1.6, 1, 0)
##
## Residuals:
##      Min. 1st Qu.  Median      Mean 3rd Qu.     Max.
##    -55.6  -13.5     7.6     0.0   12.5   56.4
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    -7.89     42.25  -0.187   0.852
## qsmk           41.28    164.95   0.250   0.802
##
## Residual standard error: 18.6055 on 1474 degrees of freedom
```

```
summary(tsls(wt82_71 ~ qsmk, ~ ifelse(price82 >= 1.7, 1, 0), data = nhefs.iv))
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk
##
## Instruments: ~ifelse(price82 >= 1.7, 1, 0)
##
## Residuals:
##      Min. 1st Qu.  Median      Mean 3rd Qu.     Max.
##    -54.4  -13.4    -8.4     0.0   18.1   75.3
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    13.16     48.08   0.274   0.784
## qsmk          -40.91    187.74  -0.218   0.828
##
## Residual standard error: 20.591 on 1474 degrees of freedom
```

```
summary(tsls(wt82_71 ~ qsmk, ~ ifelse(price82 >= 1.8, 1, 0), data = nhefs.iv))
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk
##
## Instruments: ~ifelse(price82 >= 1.8, 1, 0)
##
```

```
## Residuals:
##      Min. 1st Qu.  Median      Mean 3rd Qu.     Max.
## -49.37  -8.31   -3.44    0.00   7.27   60.53
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    8.086      7.288   1.110   0.267
## qsmk          -21.103     28.428  -0.742   0.458
##
## Residual standard error: 13.0188 on 1474 degrees of freedom
```

```
summary(tsls(wt82_71 ~ qsmk, ~ ifelse(price82 >= 1.9, 1, 0), data = nhefs.iv))
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk
##
## Instruments: ~ifelse(price82 >= 1.9, 1, 0)
##
## Residuals:
##      Min. 1st Qu.  Median      Mean 3rd Qu.     Max.
## -47.24  -6.33   -1.43    0.00   5.52   54.36
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    5.963      6.067   0.983   0.326
## qsmk          -12.811     23.667  -0.541   0.588
##
## Residual standard error: 10.3637 on 1474 degrees of freedom
```

## Program 16.5

- Estimating the average causal using the standard IV estimator
- Conditional on baseline covariates
- Data from NHEFS

```
model2 <- tsls(wt82_71 ~ qsmk + sex + race + age + smokeintensity + smokeyrs +
               as.factor(exercise) + as.factor(active) + wt71,
               ~ highprice + sex + race + age + smokeintensity + smokeyrs + as.factor(exercise) +
               as.factor(active) + wt71, data = nhefs.iv)
summary(model2)
```

```
##
## 2SLS Estimates
##
## Model Formula: wt82_71 ~ qsmk + sex + race + age + smokeintensity + smokeyrs +
##               as.factor(exercise) + as.factor(active) + wt71
##
```

```

## Instruments: ~highprice + sex + race + age + smokeintensity + smokeys + as.factor(exercise) +
##      as.factor(active) + wt71
##
## Residuals:
##      Min. 1st Qu.  Median      Mean 3rd Qu.     Max.
## -42.23   -4.29   -0.62     0.00     3.87    46.74
##
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)      17.280330   2.335402   7.399 2.3e-13 ***
## qsmk              -1.042295  29.987369  -0.035  0.9723
## sex              -1.644393   2.630831  -0.625  0.5320
## race             -0.183255   4.650386  -0.039  0.9686
## age              -0.163640   0.240548  -0.680  0.4964
## smokeintensity     0.005767   0.145504   0.040  0.9684
## smokeys           0.025836   0.161421   0.160  0.8729
## as.factor(exercise)1 0.498748   2.171239   0.230  0.8184
## as.factor(exercise)2 0.581834   2.183148   0.267  0.7899
## as.factor(active)1  -1.170145   0.607466  -1.926  0.0543 .
## as.factor(active)2  -0.512284   1.308451  -0.392  0.6955
## wt71              -0.097949   0.036271  -2.701  0.0070 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 7.7162 on 1464 degrees of freedom

```

# 17. Causal survival analysis

## Program 17.1

- Nonparametric estimation of survival curves
- Data from NHEFS

```
library(here)
```

```
library("readxl")
nhefs <- read_excel(here("data", "NHEFS.xls"))

# some preprocessing of the data
nhefs$survtime <- ifelse(nhefs$death==0, 120,
                        (nhefs$yrdth-83)*12+nhefs$modth) # yrdth ranges from 83 to 92

table(nhefs$death, nhefs$qsmk)
```

```
##
##      0    1
## 0 985 326
## 1 216 102
```

```
summary(nhefs[which(nhefs$death==1),]$survtime)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
##      1.00   35.00   61.00   61.14   86.75  120.00
```

```
#install.packages("survival")
#install.packages("ggplot2") # for plots
#install.packages("survminer") # for plots
library("survival")
library("ggplot2")
library("survminer")
```

```
## Loading required package: ggpubr
```

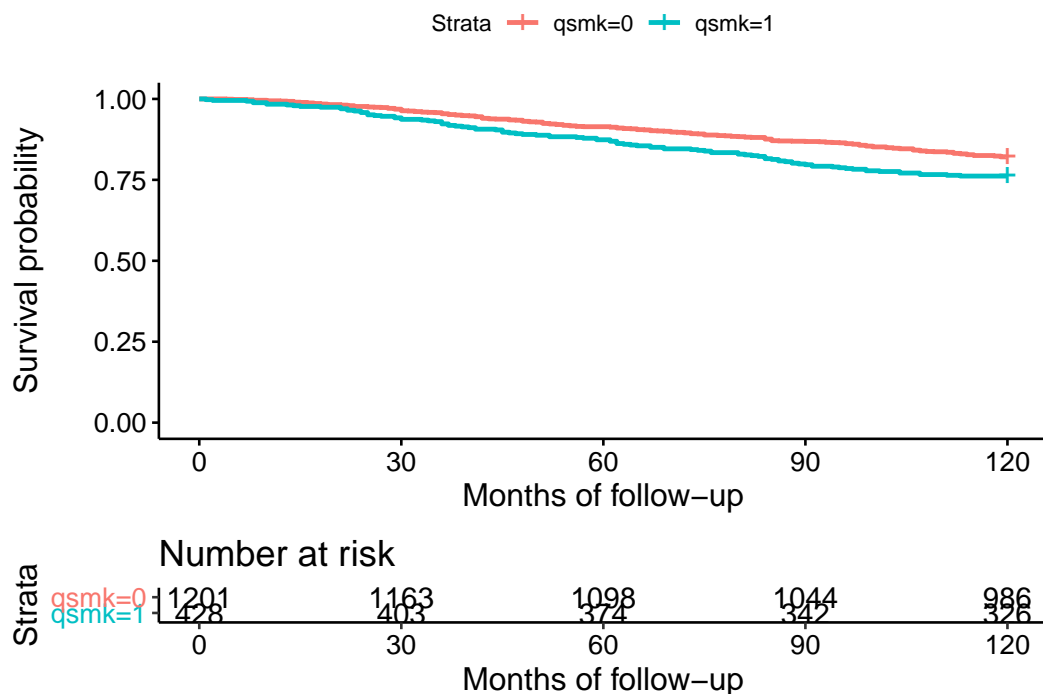
```
## Loading required package: magrittr
```

```
survdif(Surv(survtime, death) ~ qsmk, data=nhefs)
```

```
## Call:
## survdiff(formula = Surv(survtime, death) ~ qsmk, data = nhefs)
##
##           N Observed Expected (O-E)^2/E (O-E)^2/V
## qsmk=0 1201      216    237.5      1.95      7.73
## qsmk=1  428      102     80.5      5.76      7.73
##
## Chisq= 7.7  on 1 degrees of freedom, p= 0.005
```

```
fit <- survfit(Surv(survtime, death) ~ qsmk, data=nhefs)
ggsurvplot(fit, data = nhefs, xlab="Months of follow-up",
            ylab="Survival probability",
            main="Product-Limit Survival Estimates", risk.table = TRUE)
```

```
## Warning: Vectorized input to `element_text()` is not officially supported.
## Results may be unexpected or may change in future versions of ggplot2.
```



## Program 17.2

- Parametric estimation of survival curves via hazards model
- Data from NHEFS



```

# creation of person-month data
#install.packages("splitstackshape")
library("splitstackshape")
nhefs.surv <- expandRows(nhefs, "survtime", drop=F)
nhefs.surv$time <- sequence(rle(nhefs.surv$seqn)$lengths)-1
nhefs.surv$event <- ifelse(nhefs.surv$time==nhefs.surv$survtime-1 &
                           nhefs.surv$death==1, 1, 0)
nhefs.surv$timesq <- nhefs.surv$time^2

# fit of parametric hazards model
hazards.model <- glm(event==0 ~ qsmk + I(qsmk*time) + I(qsmk*timesq) +
                     time + timesq, family=binomial(), data=nhefs.surv)
summary(hazards.model)

```

```

##
## Call:
## glm(formula = event == 0 ~ qsmk + I(qsmk * time) + I(qsmk * timesq) +
##      time + timesq, family = binomial(), data = nhefs.surv)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -3.7253   0.0546   0.0601   0.0625   0.0783
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    6.996e+00  2.309e-01  30.292  <2e-16 ***
## qsmk          -3.355e-01  3.970e-01  -0.845   0.3981
## I(qsmk * time) -1.208e-02  1.503e-02  -0.804   0.4215
## I(qsmk * timesq) 1.612e-04  1.246e-04   1.293   0.1960
## time          -1.960e-02  8.413e-03  -2.329   0.0198 *
## timesq         1.256e-04  6.686e-05   1.878   0.0604 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 4655.3  on 176763  degrees of freedom
## Residual deviance: 4631.3  on 176758  degrees of freedom
## AIC: 4643.3
##
## Number of Fisher Scoring iterations: 9

```

```

# creation of dataset with all time points under each treatment level
qsmk0 <- data.frame(cbind(seq(0, 119),0,(seq(0, 119))^2))
qsmk1 <- data.frame(cbind(seq(0, 119),1,(seq(0, 119))^2))

colnames(qsmk0) <- c("time", "qsmk", "timesq")
colnames(qsmk1) <- c("time", "qsmk", "timesq")

```

```

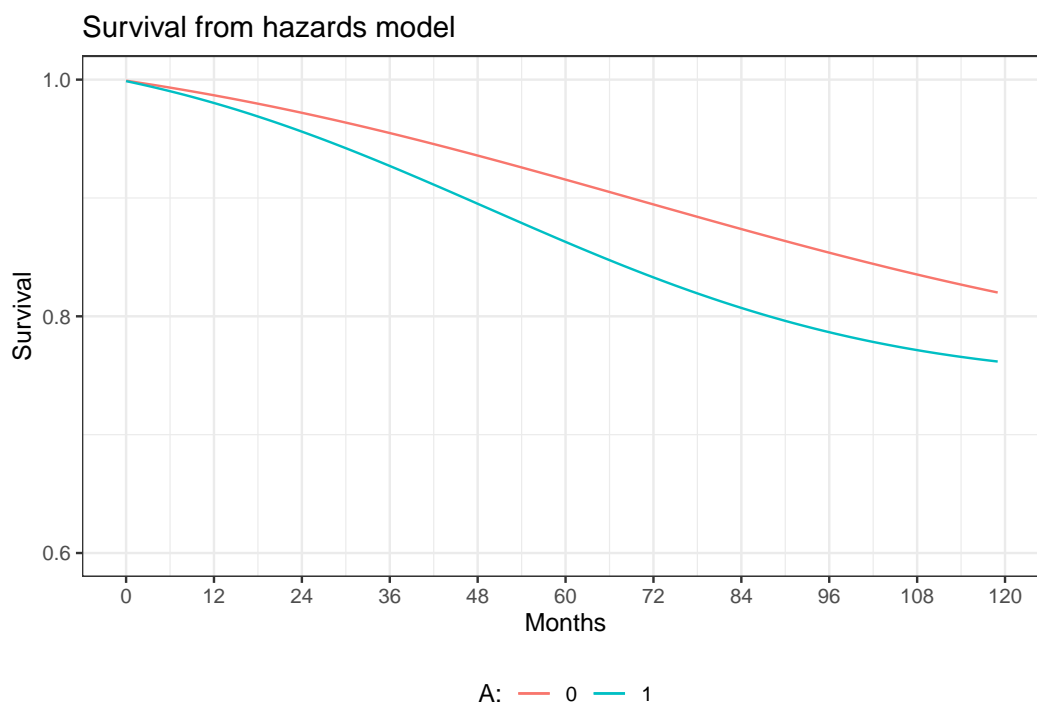
# assignment of estimated (1-hazard) to each person-month */
qsmk0$p.noevent0 <- predict(hazards.model, qsmk0, type="response")
qsmk1$p.noevent1 <- predict(hazards.model, qsmk1, type="response")

# computation of survival for each person-month
qsmk0$urv0 <- cumprod(qsmk0$p.noevent0)
qsmk1$urv1 <- cumprod(qsmk1$p.noevent1)

# some data management to plot estimated survival curves
hazards.graph <- merge(qsmk0, qsmk1, by=c("time", "timesq"))
hazards.graph$survdiff <- hazards.graph$urv1-hazards.graph$urv0

# plot
ggplot(hazards.graph, aes(x=time, y=surv)) +
  geom_line(aes(y = surv0, colour = "0")) +
  geom_line(aes(y = surv1, colour = "1")) +
  xlab("Months") +
  scale_x_continuous(limits = c(0, 120), breaks=seq(0,120,12)) +
  scale_y_continuous(limits=c(0.6, 1), breaks=seq(0.6, 1, 0.2)) +
  ylab("Survival") +
  ggtitle("Survival from hazards model") +
  labs(colour="A:") +
  theme_bw() +
  theme(legend.position="bottom")

```



## Program 17.3

- Estimation of survival curves via IP weighted hazards model
- Data from NHEFS

```
# estimation of denominator of ip weights
p.denom <- glm(qsmk ~ sex + race + age + I(age*age) + as.factor(education)
              + smokeintensity + I(smokeintensity*smokeintensity)
              + smokeyrs + I(smokeyrs*smokeyrs) + as.factor(exercise)
              + as.factor(active) + wt71 + I(wt71*wt71),
              data=nhefs, family=binomial())
nhefs$pd.qsmk <- predict(p.denom, nhefs, type="response")

# estimation of numerator of ip weights
p.num <- glm(qsmk ~ 1, data=nhefs, family=binomial())
nhefs$pn.qsmk <- predict(p.num, nhefs, type="response")

# computation of estimated weights
nhefs$sw.a <- ifelse(nhefs$qsmk==1, nhefs$pn.qsmk/nhefs$pd.qsmk,
                    (1-nhefs$pn.qsmk)/(1-nhefs$pd.qsmk))
summary(nhefs$sw.a)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
## 0.3312 0.8640 0.9504 0.9991 1.0755 4.2054
```

```
# creation of person-month data
nhefs.ipw <- expandRows(nhefs, "survtime", drop=F)
nhefs.ipw$time <- sequence(rle(nhefs.ipw$seqn)$lengths)-1
nhefs.ipw$event <- ifelse(nhefs.ipw$time==nhefs.ipw$survtime-1 &
                          nhefs.ipw$death==1, 1, 0)
nhefs.ipw$timesq <- nhefs.ipw$time^2

# fit of weighted hazards model
ipw.model <- glm(event==0 ~ qsmk + I(qsmk*time) + I(qsmk*timesq) +
                 time + timesq, family=binomial(), weight=sw.a,
                 data=nhefs.ipw)
```

```
## Warning in eval(family$initialize): non-integer #successes in a binomial glm!
```

```
summary(ipw.model)
```

```
##
## Call:
## glm(formula = event == 0 ~ qsmk + I(qsmk * time) + I(qsmk * timesq) +
##      time + timesq, family = binomial(), data = nhefs.ipw, weights = sw.a)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
```

```
## -7.1859    0.0528    0.0595    0.0640    0.1452
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)    6.897e+00  2.208e-01  31.242  <2e-16 ***
## qsmk           1.794e-01  4.399e-01   0.408   0.6834
## I(qsmk * time) -1.895e-02  1.640e-02  -1.155   0.2481
## I(qsmk * timesq) 2.103e-04  1.352e-04   1.556   0.1198
## time          -1.889e-02  8.053e-03  -2.345   0.0190 *
## timesq         1.181e-04  6.399e-05   1.846   0.0649 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 4643.9  on 176763  degrees of freedom
## Residual deviance: 4626.2  on 176758  degrees of freedom
## AIC: 4633.5
##
## Number of Fisher Scoring iterations: 9
```

```
# creation of survival curves
ipw.qsmk0 <- data.frame(cbind(seq(0, 119),0,(seq(0, 119))^2))
ipw.qsmk1 <- data.frame(cbind(seq(0, 119),1,(seq(0, 119))^2))

colnames(ipw.qsmk0) <- c("time", "qsmk", "timesq")
colnames(ipw.qsmk1) <- c("time", "qsmk", "timesq")

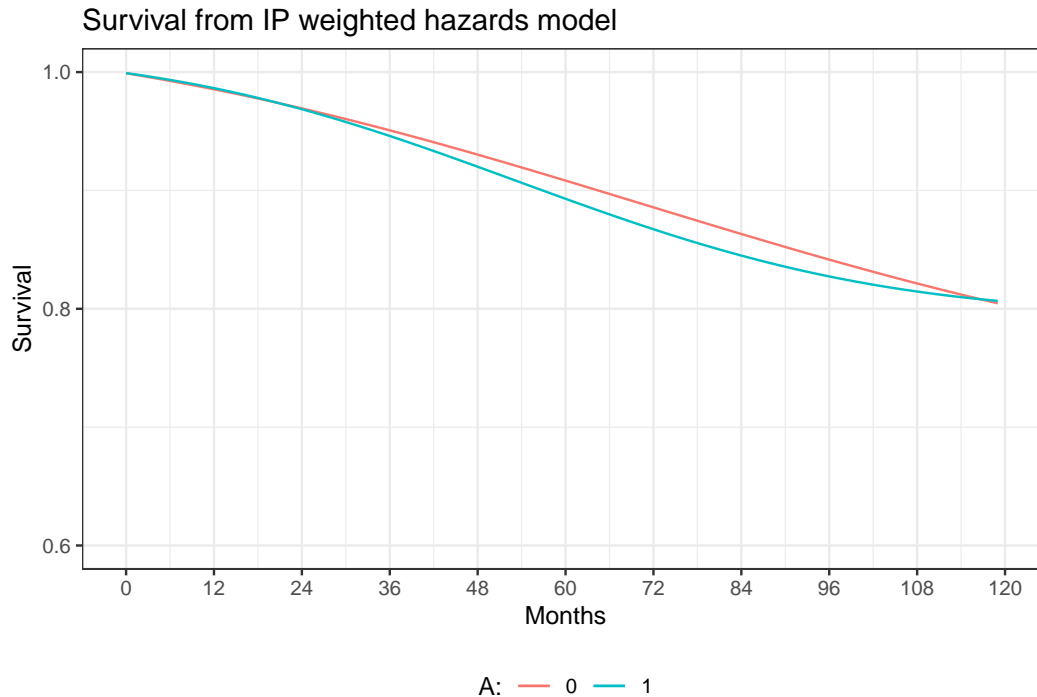
# assignment of estimated (1-hazard) to each person-month */
ipw.qsmk0$p.noevent0 <- predict(ipw.model, ipw.qsmk0, type="response")
ipw.qsmk1$p.noevent1 <- predict(ipw.model, ipw.qsmk1, type="response")

# computation of survival for each person-month
ipw.qsmk0$urv0 <- cumprod(ipw.qsmk0$p.noevent0)
ipw.qsmk1$urv1 <- cumprod(ipw.qsmk1$p.noevent1)

# some data management to plot estimated survival curves
ipw.graph <- merge(ipw.qsmk0, ipw.qsmk1, by=c("time", "timesq"))
ipw.graph$urvdiff <- ipw.graph$urv1-ipw.graph$urv0

# plot
ggplot(ipw.graph, aes(x=time, y=surv)) +
  geom_line(aes(y = surv0, colour = "0")) +
  geom_line(aes(y = surv1, colour = "1")) +
  xlab("Months") +
  scale_x_continuous(limits = c(0, 120), breaks=seq(0,120,12)) +
  scale_y_continuous(limits=c(0.6, 1), breaks=seq(0.6, 1, 0.2)) +
  ylab("Survival") +
  ggtitle("Survival from IP weighted hazards model") +
```

```
labs(colour="A:") +
theme_bw() +
theme(legend.position="bottom")
```



## Program 17.4

- Estimating of survival curves via g-formula
- Data from NHEFS

```
# fit of hazards model with covariates
gf.model <- glm(event==0 ~ qsmk + I(qsmk*time) + I(qsmk*timesq)
  + time + timesq + sex + race + age + I(age*age)
  + as.factor(education) + smokeintensity
  + I(smokeintensity*smokeintensity) + smkintensity82_71
  + smokeyrs + I(smokeyrs*smokeyrs) + as.factor(exercise)
  + as.factor(active) + wt71 + I(wt71*wt71),
  data=nhefs.surv, family=binomial())
summary(gf.model)
```

```
##
## Call:
## glm(formula = event == 0 ~ qsmk + I(qsmk * time) + I(qsmk * timesq) +
##   time + timesq + sex + race + age + I(age * age) + as.factor(education) +
##   smokeintensity + I(smokeintensity * smokeintensity) + smkintensity82_71 +
##   smokeyrs + I(smokeyrs * smokeyrs) + as.factor(exercise) +
```

```
##      as.factor(active) + wt71 + I(wt71 * wt71), family = binomial(),
##      data = nhefs.surv)
##
## Deviance Residuals:
##      Min        1Q    Median        3Q        Max
## -4.3160    0.0244    0.0395    0.0640    0.3303
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)      9.272e+00  1.379e+00   6.724 1.76e-11 ***
## qsmk              5.959e-02  4.154e-01   0.143 0.885924
## I(qsmk * time)    -1.485e-02  1.506e-02  -0.987 0.323824
## I(qsmk * timesq)   1.702e-04  1.245e-04   1.367 0.171643
## time             -2.270e-02  8.437e-03  -2.690 0.007142 **
## timesq            1.174e-04  6.709e-05   1.751 0.080020 .
## sex               4.368e-01  1.409e-01   3.101 0.001930 **
## race             -5.240e-02  1.734e-01  -0.302 0.762572
## age              -8.750e-02  5.907e-02  -1.481 0.138536
## I(age * age)       8.128e-05  5.470e-04   0.149 0.881865
## as.factor(education)2  1.401e-01  1.566e-01   0.895 0.370980
## as.factor(education)3  4.335e-01  1.526e-01   2.841 0.004502 **
## as.factor(education)4  2.350e-01  2.790e-01   0.842 0.399750
## as.factor(education)5  3.750e-01  2.386e-01   1.571 0.116115
## smokeintensity     -1.626e-03  1.430e-02  -0.114 0.909431
## I(smokeintensity * smokeintensity) -7.182e-05  2.390e-04  -0.301 0.763741
## smkintensity82_71    -1.686e-03  6.501e-03  -0.259 0.795399
## smokeyrs           -1.677e-02  3.065e-02  -0.547 0.584153
## I(smokeyrs * smokeyrs) -5.280e-05  4.244e-04  -0.124 0.900997
## as.factor(exercise)1  1.469e-01  1.792e-01   0.820 0.412300
## as.factor(exercise)2 -1.504e-01  1.762e-01  -0.854 0.393177
## as.factor(active)1    -1.601e-01  1.300e-01  -1.232 0.218048
## as.factor(active)2    -2.294e-01  1.877e-01  -1.222 0.221766
## wt71                6.222e-02  1.902e-02   3.271 0.001073 **
## I(wt71 * wt71)       -4.046e-04  1.129e-04  -3.584 0.000338 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 4655.3  on 176763  degrees of freedom
## Residual deviance: 4185.7  on 176739  degrees of freedom
## AIC: 4235.7
##
## Number of Fisher Scoring iterations: 10
```

```
# creation of dataset with all time points for
# each individual under each treatment level
gf.qsmk0 <- expandRows(nhefs, count=120, count.is.col=F)
gf.qsmk0$time <- rep(seq(0, 119), nrow(nhefs))
```

```

gf.qsmk0$timesq <- gf.qsmk0$time^2
gf.qsmk0$qsmk <- 0

gf.qsmk1 <- gf.qsmk0
gf.qsmk1$qsmk <- 1

gf.qsmk0$p.noevent0 <- predict(gf.model, gf.qsmk0, type="response")
gf.qsmk1$p.noevent1 <- predict(gf.model, gf.qsmk1, type="response")

#install.packages("dplyr")
library("dplyr")

##
## Attaching package: 'dplyr'

## The following objects are masked from 'package:stats':
##
##   filter, lag

## The following objects are masked from 'package:base':
##
##   intersect, setdiff, setequal, union

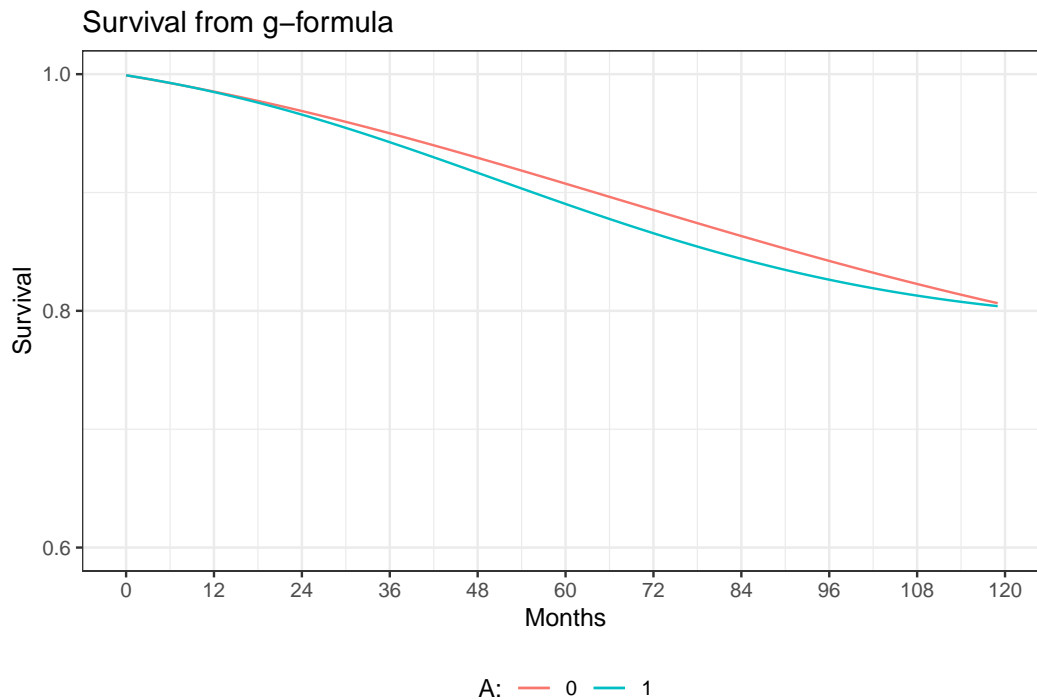
gf.qsmk0.surv <- gf.qsmk0 %>% group_by(seqn) %>% mutate(surv0 = cumprod(p.noevent0))
gf.qsmk1.surv <- gf.qsmk1 %>% group_by(seqn) %>% mutate(surv1 = cumprod(p.noevent1))

gf.surv0 <- aggregate(gf.qsmk0.surv, by=list(gf.qsmk0.surv$time), FUN=mean)[c("qsmk", "time", "surv0")]
gf.surv1 <- aggregate(gf.qsmk1.surv, by=list(gf.qsmk1.surv$time), FUN=mean)[c("qsmk", "time", "surv1")]

gf.graph <- merge(gf.surv0, gf.surv1, by=c("time"))
gf.graph$survdiff <- gf.graph$surv1-gf.graph$surv0

# plot
ggplot(gf.graph, aes(x=time, y=surv)) +
  geom_line(aes(y = surv0, colour = "0")) +
  geom_line(aes(y = surv1, colour = "1")) +
  xlab("Months") +
  scale_x_continuous(limits = c(0, 120), breaks=seq(0,120,12)) +
  scale_y_continuous(limits=c(0.6, 1), breaks=seq(0.6, 1, 0.2)) +
  ylab("Survival") +
  ggtitle("Survival from g-formula") +
  labs(colour="A:") +
  theme_bw() +
  theme(legend.position="bottom")

```



## Program 17.5

- Estimating of median survival time ratio via a structural nested AFT model
- Data from NHEFS

```
# some preprocessing of the data
nhefs <- read_excel(here("data", "NHEFS.xls"))
nhefs$survtime <- ifelse(nhefs$death==0, NA, (nhefs$yrdth-83)*12+nhefs$modth) # * yrdth ranges from 83

# model to estimate E[A|L]
modelA <- glm(qsmk ~ sex + race + age + I(age*age)
              + as.factor(education) + smokeintensity
              + I(smokeintensity*smokeintensity) + smokeyrs
              + I(smokeyrs*smokeyrs) + as.factor(exercise)
              + as.factor(active) + wt71 + I(wt71*wt71),
              data=nhefs, family=binomial())

nhefs$p.qsmk <- predict(modelA, nehs, type="response")
d <- nehs[!is.na(nhefs$survtime),] # select only those with observed death time
n <- nrow(d)

# define the estimating function that needs to be minimized
sumeef <- function(psi){

  # creation of delta indicator
  if (psi>=0){
```



```

delta <- ifelse(d$qsmk==0 |
               (d$qsmk==1 & psi <= log(120/d$survtime)),
               1, 0)
} else if (psi < 0) {
  delta <- ifelse(d$qsmk==1 |
                 (d$qsmk==0 & psi > log(d$survtime/120)), 1, 0)
}

smat <- delta*(d$qsmk-d$p.qsmk)
sval <- sum(smat, na.rm=T)
save <- sval/n
smat <- smat - rep(save, n)

# covariance
sigma <- t(smat) %*% smat
if (sigma == 0){
  sigma <- 1e-16
}
estimeq <- sval*solve(sigma)*t(sval)
return(estimeq)
}

res <- optimize(sumeef, interval = c(-0.2,0.2))
psi1 <- res$minimum
objfunc <- as.numeric(res$objective)

# Use simple bisection method to find estimates of lower and upper 95% confidence bounds
incred <- 0.1
for_conf <- function(x){
  return(sumeef(x) - 3.84)
}

if (objfunc < 3.84){
  # Find estimate of where sumeef(x) > 3.84

  # Lower bound of 95% CI
  psilow <- psi1
  testlow <- objfunc
  countlow <- 0
  while (testlow < 3.84 & countlow < 100){
    psilow <- psilow - increm
    testlow <- sumeef(psilow)
    countlow <- countlow + 1
  }

  # Upper bound of 95% CI
  psihigh <- psi1

```

```

testhigh <- objfunc
counthigh <- 0
while (testhigh < 3.84 & counthigh < 100){
  psihigh <- psihigh + increm
  testhigh <- sumeef(psihigh)
  counthigh <- counthigh + 1
}

# Better estimate using bisection method
if ((testhigh > 3.84) & (testlow > 3.84)){

  # Bisection method
  left <- psi1
  fleft <- objfunc - 3.84
  right <- psihigh
  fright <- testhigh - 3.84
  middle <- (left + right) / 2
  fmiddle <- for_conf(middle)
  count <- 0
  diff <- right - left

  while (!(abs(fmiddle) < 0.0001 | diff < 0.0001 | count > 100)){
    test <- fmiddle * fleft
    if (test < 0){
      right <- middle
      fright <- fmiddle
    } else {
      left <- middle
      fleft <- fmiddle
    }
    middle <- (left + right) / 2
    fmiddle <- for_conf(middle)
    count <- count + 1
    diff <- right - left
  }

  psi_high <- middle
  objfunc_high <- fmiddle + 3.84

  # lower bound of 95% CI
  left <- psilow
  fleft <- testlow - 3.84
  right <- psi1
  fright <- objfunc - 3.84
  middle <- (left + right) / 2
  fmiddle <- for_conf(middle)
  count <- 0
  diff <- right - left

```

```

while(!(abs(fmmiddle) < 0.0001 | diff < 0.0001 | count > 100)){
  test <- fmmiddle * fleft
  if (test < 0){
    right <- middle
    fright <- fmmiddle
  } else {
    left <- middle
    fleft <- fmmiddle
  }
  middle <- (left + right) / 2
  fmmiddle <- for_conf(middle)
  diff <- right - left
  count <- count + 1
}
psi_low <- middle
objfunc_low <- fmmiddle + 3.84
psi <- psi1
}
}
c(psi, psi_low, psi_high)

```

```
## [1] -0.05041591 -0.22312099 0.33312901
```



# Session information: R

For reproducibility.

```
# install.packages("sessioninfo")
sessioninfo::session_info()
```

```
## - Session info -----
## setting value
## version R version 3.6.3 (2020-02-29)
## os Windows 10 x64
## system x86_64, mingw32
## ui RTerm
## language (EN)
## collate English_United Kingdom.1252
## ctype English_United Kingdom.1252
## tz Europe/London
## date 2020-03-20
##
## - Packages -----
## package * version date lib source
## assertthat 0.2.1 2019-03-21 [1] CRAN (R 3.6.2)
## bookdown 0.18 2020-03-05 [1] CRAN (R 3.6.3)
## cli 2.0.2 2020-02-28 [1] CRAN (R 3.6.3)
## crayon 1.3.4 2017-09-16 [1] CRAN (R 3.6.2)
## digest 0.6.25 2020-02-23 [1] CRAN (R 3.6.2)
## evaluate 0.14 2019-05-28 [1] CRAN (R 3.6.2)
## fansi 0.4.1 2020-01-08 [1] CRAN (R 3.6.2)
## glue 1.3.2 2020-03-12 [1] CRAN (R 3.6.3)
## htmltools 0.4.0 2019-10-04 [1] CRAN (R 3.6.2)
## knitr 1.28 2020-02-06 [1] CRAN (R 3.6.2)
## magrittr 1.5 2014-11-22 [1] CRAN (R 3.6.2)
## Rcpp 1.0.3 2019-11-08 [1] CRAN (R 3.6.3)
## rlang 0.4.5 2020-03-01 [1] CRAN (R 3.6.3)
## rmarkdown 2.1 2020-01-20 [1] CRAN (R 3.6.2)
## sessioninfo 1.1.1 2018-11-05 [1] CRAN (R 3.6.2)
## stringi 1.4.6 2020-02-17 [1] CRAN (R 3.6.2)
## stringr 1.4.0 2019-02-10 [1] CRAN (R 3.6.2)
## withr 2.1.2 2018-03-15 [1] CRAN (R 3.6.2)
## xfun 0.12 2020-01-13 [1] CRAN (R 3.6.2)
```

```
## yaml      2.2.1    2020-02-01 [1] CRAN (R 3.6.2)
##
## [1] C:/Users/palmertm/Documents/R/win-library/3.6
## [2] C:/Program Files/R/R-3.6.3/library
```

## Stata code





# 11. Why model: Stata

```
library(Statamarkdown)
```

```
do dependency
```

```
checking extremes consistency and verifying not already installed...
all files already exist and are up to date.
```

```
checking tomata consistency and verifying not already installed...
all files already exist and are up to date.
```

```
end of do-file
```

```
/******
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins
Date: 10/10/2019
Author: Eleanor Murray
For errors contact: ejmurray@bu.edu
*****/
```

## Program 11.1

- Figures 11.1, 11.2, and 11.3
- Sample averages by treatment level

```
clear
```

```
**Figure 11.1**
*create the dataset*
input A Y
1 200
1 150
1 220
1 110
1 50
1 180
```

```

1 90
1 170
0 170
0 30
0 70
0 110
0 80
0 50
0 10
0 20
end

*Save the data*
qui save ./data/fig1, replace

*Build the scatterplot*
scatter Y A, ylab(0(50)250) xlab(0 1) xscale(range(-0.5 1.5))
qui gr export figs/stata-fig-11-1.png, replace

*Output the mean values for Y in each level of A*
bysort A: sum Y

```

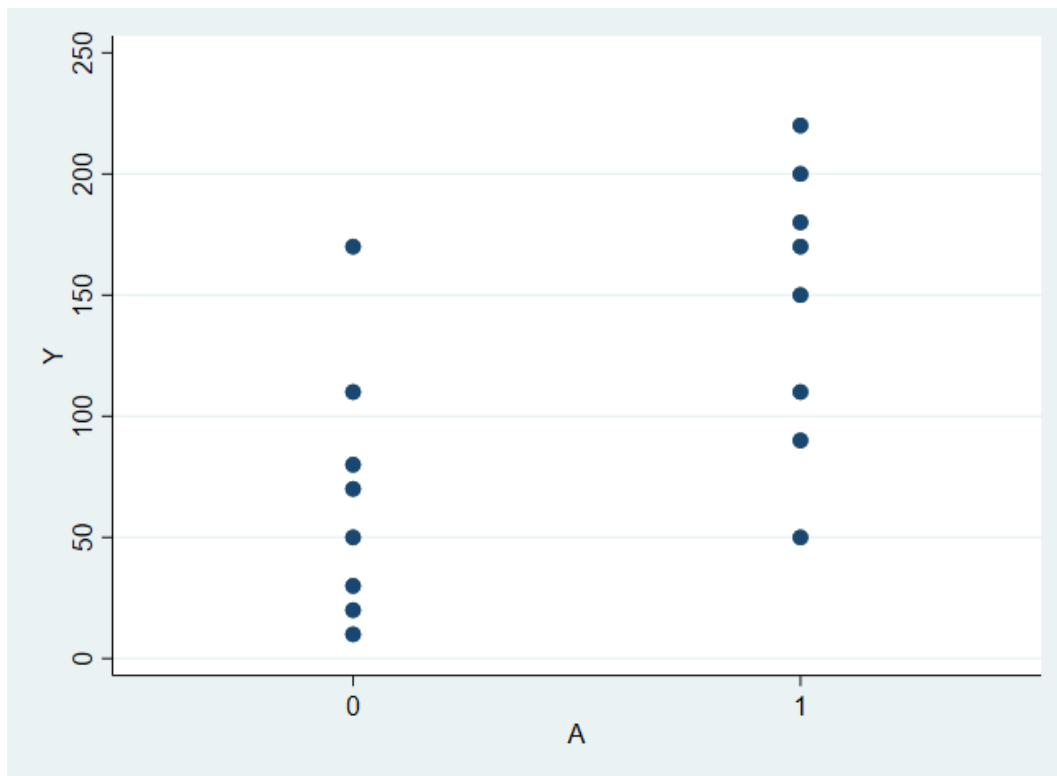
A            Y

-----  
-> A = 0

Variable	Obs	Mean	Std. Dev.	Min	Max
Y	8	67.5	53.11712	10	170

-----  
-> A = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
Y	8	146.25	58.2942	50	220



```
*Clear the workspace to be able to use a new dataset*
clear

**Figure 11.2**
input A Y
1 110
1 80
1 50
1 40
2 170
2 30
2 70
2 50
3 110
3 50
3 180
3 130
4 200
4 150
4 220
4 210
end

qui save ./data/fig2, replace

scatter Y A, ylab(0(50)250) xlab(0(1)4) xscale(range(0 4.5))
```

```
qui gr export figs/stata-fig-11-2.png, replace
```

```
bysort A: sum Y
```

A            Y

-----  
-> A = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
Y	4	70	31.62278	40	110

-----  
-> A = 2

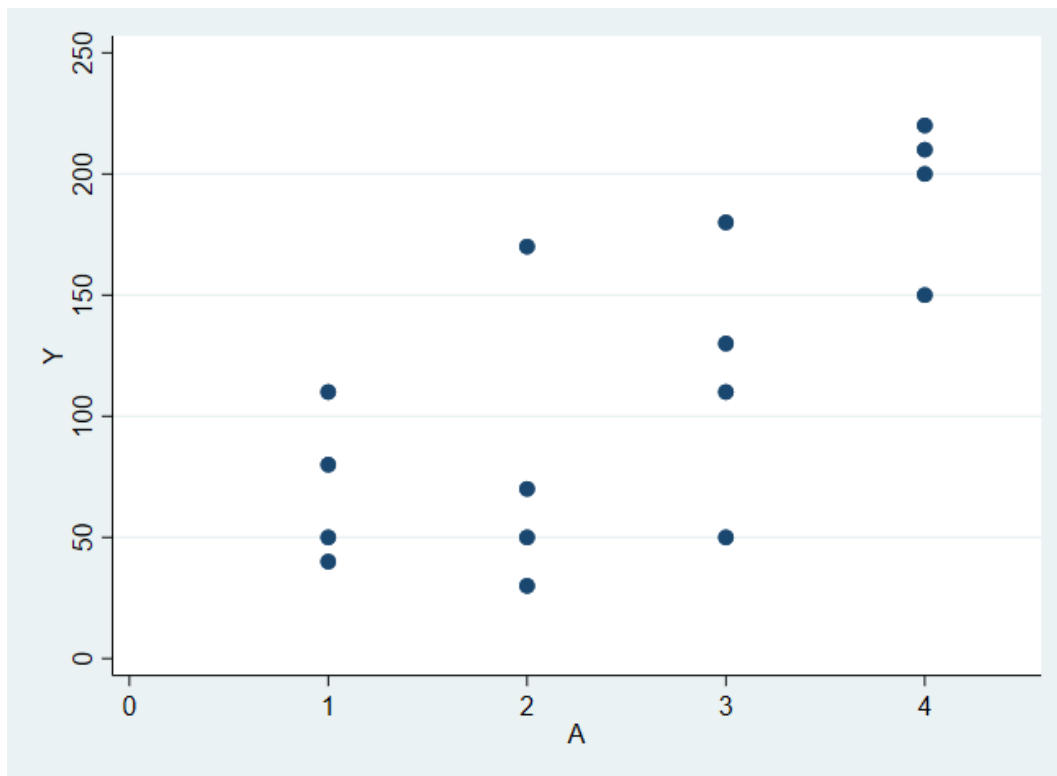
Variable	Obs	Mean	Std. Dev.	Min	Max
Y	4	80	62.18253	30	170

-----  
-> A = 3

Variable	Obs	Mean	Std. Dev.	Min	Max
Y	4	117.5	53.77422	50	180

-----  
-> A = 4

Variable	Obs	Mean	Std. Dev.	Min	Max
Y	4	195	31.09126	150	220

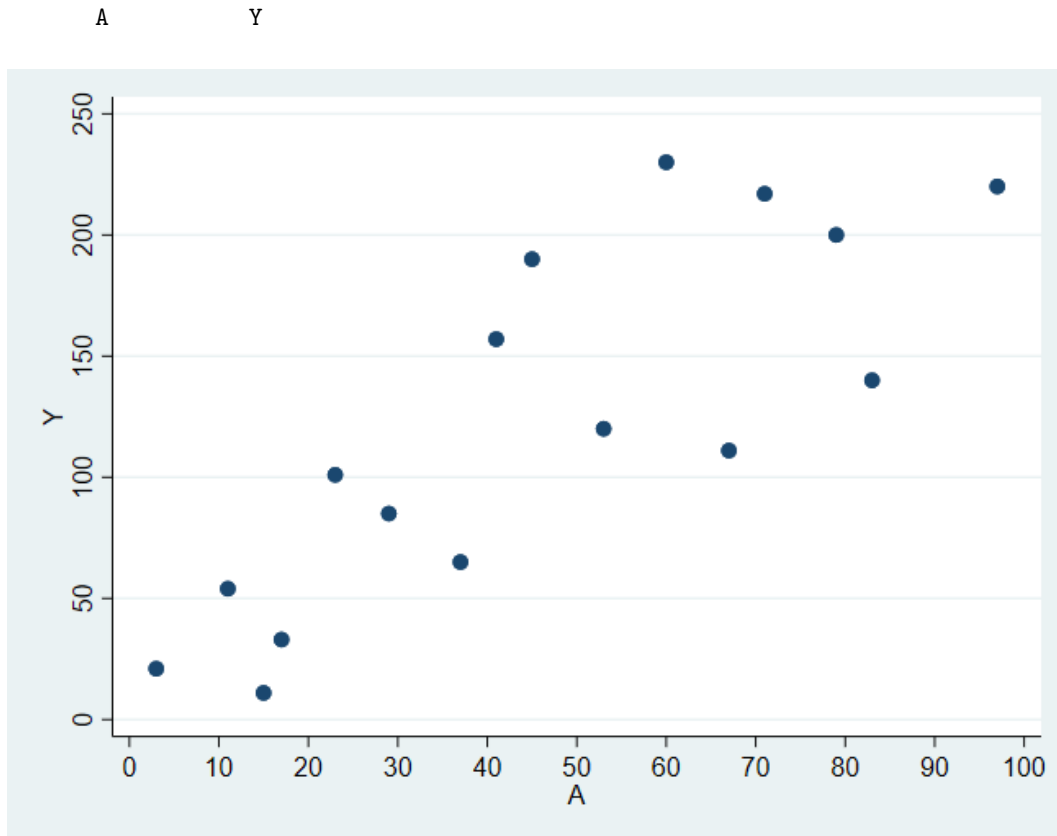


```
clear

**Figure 11.3**
input A Y
3  21
11 54
17 33
23 101
29 85
37 65
41 157
53 120
67 111
79 200
83 140
97 220
60 230
71 217
15 11
45 190
end

qui save ./data/fig3, replace

scatter Y A, ylab(0(50)250) xlab(0(10)100) xscale(range(0 100))
qui gr export figs/stata-fig-11-3.png, replace
```



## Program 11.2

- 2-parameter linear model
- Creates Figure 11.4, parameter estimates with 95% confidence intervals from Section 11.2, and parameter estimates with 95% confidence intervals from Section 11.3

```

**Section 11.2: parametric estimators**
*Reload data
use ./data/fig3, clear

*Plot the data*
scatter Y A, ylab(0(50)250) xlab(0(10)100) xscale(range(0 100))

*Fit the regression model*
regress Y A, noheader cformat(%5.2f)

*Output the estimated mean Y value when A = 90*
lincom _b[_cons] + 90*_b[A]

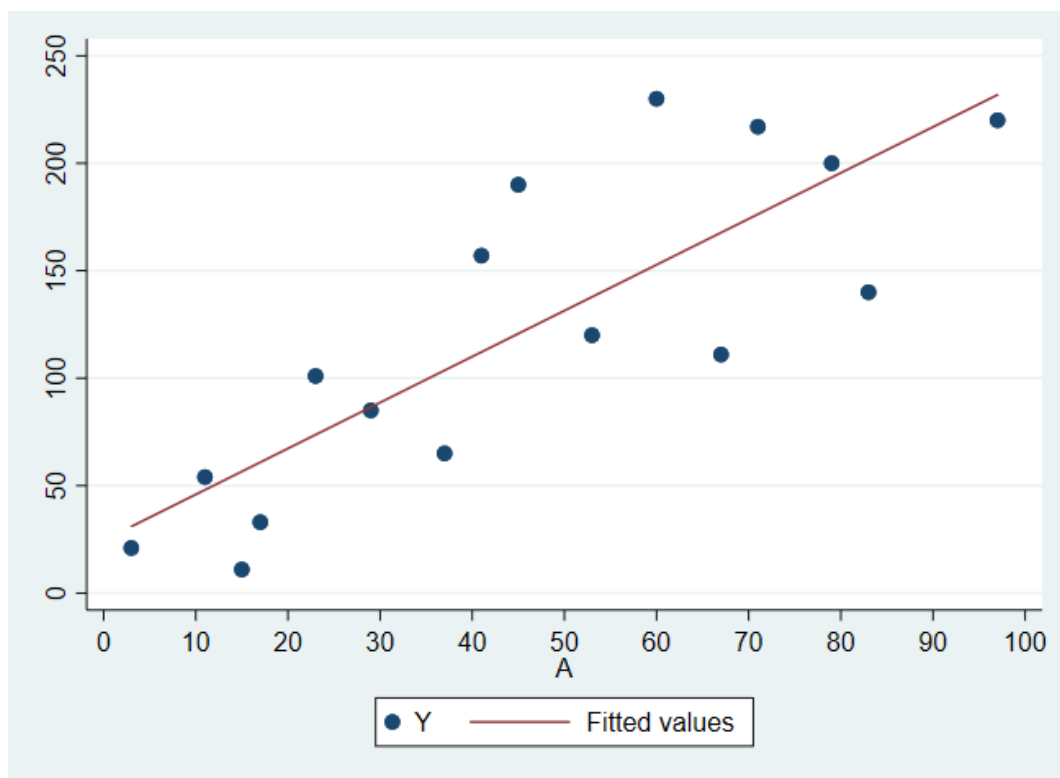
*Plot the data with the regression line: Fig 11.4*
scatter Y A, ylab(0(50)250) xlab(0(10)100) xscale(range(0 100)) || lfit Y A
qui gr export figs/stata-fig-11-4.png, replace

```

Y	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
A	2.14	0.40	5.35	0.000	1.28	2.99
_cons	24.55	21.33	1.15	0.269	-21.20	70.29

( 1) 90\*A + \_cons = 0

Y	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
(1)	216.89	20.8614	10.40	0.000	172.1468	261.6333



```

**Section 11.3: non-parametric estimation*
* Reload the data
use ./data/fig1, clear

*Fit the regression model*
regress Y A, noheader cformat(%5.2f)

*E[Y|A=1]*
di 67.50 + 78.75

```

Y	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
---	-------	-----------	---	------	----------------------	--

	A	78.75	27.88	2.82	0.014	18.95
	_cons	67.50	19.72	3.42	0.004	25.21

146.25

## Program 11.3

- 3-parameter linear model
- Creates Figure 11.5 and Parameter estimates for Section 11.4

```
* Reload the data
use ./data/fig3, clear

*Create the product term*
gen Asq = A*A

*Fit the regression model*
regress Y A Asq, noheader cformat(%5.2f)

*Output the estimated mean Y value when A = 90*
lincom _b[_cons] + 90*_b[A] + 90*90*_b[Asq]

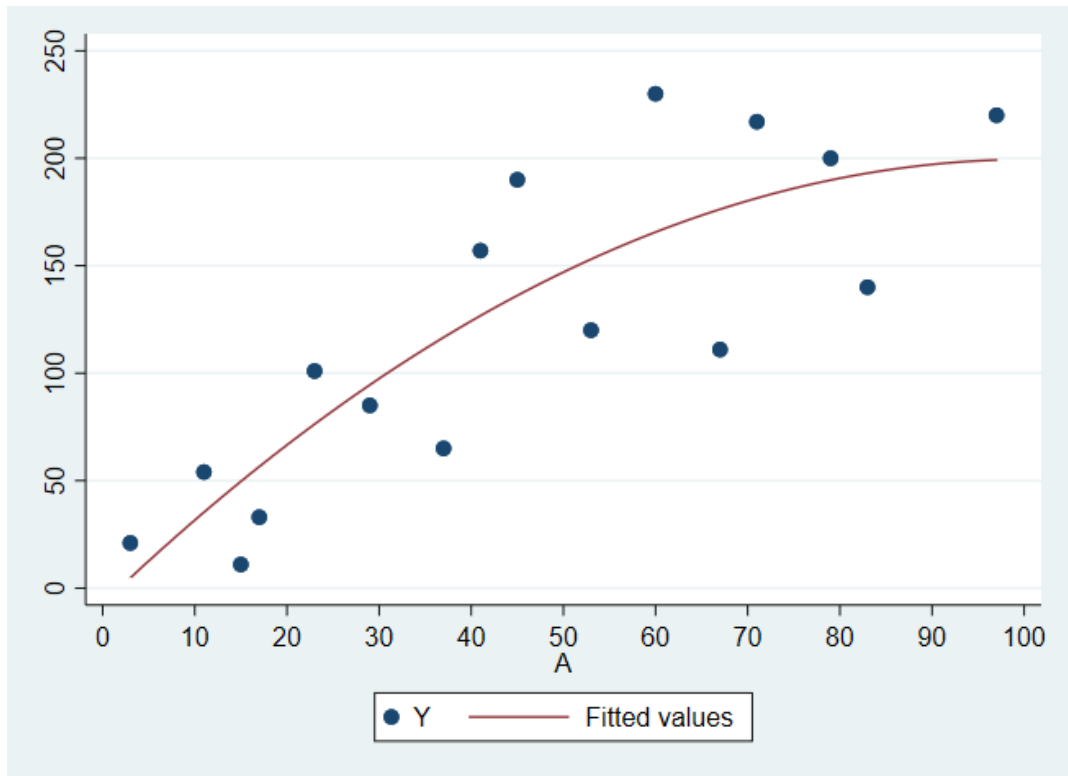
*Plot the data with the regression line: Fig 11.5*
scatter Y A, ylab(0(50)250) xlab(0(10)100) xscale(range(0 100)) || qfit Y A
qui gr export figs/stata-fig-11-5.png, replace
```

	Y	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
	A	4.11	1.53	2.68	0.019	0.80 7.41
	Asq	-0.02	0.02	-1.33	0.206	-0.05 0.01
	_cons	-7.41	31.75	-0.23	0.819	-75.99 61.18

( 1) 90\*A + 8100\*Asq + \_cons = 0

	Y	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
	(1)	197.1269	25.16157	7.83	0.000	142.7687 251.4852







## 12. IP Weighting and Marginal Structural Models: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
*****/
```

### Program 12.1

- Descriptive statistics from NHEFS data (Table 12.1)

```
use ./data/nhefs, clear  
  
/*Provisionally ignore subjects with missing values for follow-up weight*/  
/*Sample size after exclusion: N = 1566*/  
drop if wt82==.  
  
/* Calculate mean weight change in those with and without smoking cessation*/  
label define qsmk 0 "No smoking cessation" 1 "Smoking cessation"  
label values qsmk qsmk  
by qsmk, sort: egen years = mean(age) if age < .  
label var years "Age, years"  
by qsmk, sort: egen male = mean(100 * (sex==0)) if sex < .  
label var male "Men, %"  
by qsmk, sort: egen white = mean(100 * (race==0)) if race < .  
label var white "White, %"  
by qsmk, sort: egen university = mean(100 * (education == 5)) if education < .  
label var university "University, %"  
by qsmk, sort: egen kg = mean(wt71) if wt71 < .  
label var kg "Weight, kg"  
by qsmk, sort: egen cigs = mean(smokeintensity) if smokeintensity < .
```

```

label var cigs "Cigarettes/day"
by qsmk, sort: egen meansmkyrs = mean(smokeyrs) if smokeyrs < .
label var kg "Years smoking"
by qsmk, sort: egen noexer = mean(100 * (exercise == 2)) if exercise < .
label var noexer "Little/no exercise"
by qsmk, sort: egen inactive = mean(100 * (active==2)) if active < .
label var inactive "Inactive daily life"
qui save ./data/nhefs-formatted, replace

```

(63 observations deleted)

```

use ./data/nhefs-formatted, clear

/*Output table*/
foreach var of varlist years male white university kg cigs meansmkyrs noexer inactive {
    tabdisp qsmk, cell(`var') format(%3.1f)
}

```

quit smoking between	
baseline and 1982	Age, years
-----+-----	
No smoking cessation	42.8
Smoking cessation	46.2
-----	

quit smoking between	
baseline and 1982	Men, %
-----+-----	
No smoking cessation	46.6
Smoking cessation	54.6
-----	

quit smoking between	
baseline and 1982	White, %
-----+-----	
No smoking cessation	85.4
Smoking cessation	91.1
-----	

quit smoking between	
baseline and 1982	University, %
-----+-----	
No smoking cessation	9.9
Smoking cessation	15.4
-----	

-----	
quit smoking between	
baseline and 1982	Years smoking
-----+-----	
No smoking cessation	70.3
Smoking cessation	72.4
-----	

-----	
quit smoking between	
baseline and 1982	Cigarettes/day
-----+-----	
No smoking cessation	21.2
Smoking cessation	18.6
-----	

-----	
quit smoking between	
baseline and 1982	meansmkyrs
-----+-----	
No smoking cessation	24.1
Smoking cessation	26.0
-----	

-----	
quit smoking between	
baseline and 1982	Little/no exercise
-----+-----	
No smoking cessation	37.9
Smoking cessation	40.7
-----	

-----	
quit smoking between	
baseline and 1982	Inactive daily life
-----+-----	
No smoking cessation	8.9
Smoking cessation	11.2
-----	

## Program 12.2

- Estimating IP weights for Section 12.2
- Data from NHEFS

```

use ./data/nhefs-formatted, clear

/*Fit a logistic model for the IP weights*/
logit qsmk sex race c.age#c.age ib(last).education c.smokeintensity#c.smokeintensity ///
c.smokeyrs#c.smokeyrs ib(last).exercise ib(last).active c.wt71#c.wt71

/*Output predicted conditional probability of quitting smoking for each individual*/
predict p_qsmk, pr

/*Generate nonstabilized weights as  $P(A=1|covariates)$  if  $A = 1$  and  $1-P(A=1|covariates)$  if  $A = 0$ */
gen w=.
replace w=1/p_qsmk if qsmk==1
replace w=1/(1-p_qsmk) if qsmk==0
/*Check the mean of the weights; we expect it to be close to 2.0*/
summarize w

/*Fit marginal structural model in the pseudopopulation*/
/*Weights assigned using pweight = w*/
/*Robust standard errors using cluster() option where 'seqn' is the ID variable*/
regress wt82_71 qsmk [pweight=w], cluster(seqn)

```

```

Iteration 0:  log likelihood = -893.02712
Iteration 1:  log likelihood = -839.70016
Iteration 2:  log likelihood = -838.45045
Iteration 3:  log likelihood = -838.44842
Iteration 4:  log likelihood = -838.44842

```

Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

-----							
qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]		
-----							
sex	-.5274782	.1540497	-3.42	0.001	-.82941	-.2255463	
race	-.8392636	.2100668	-4.00	0.000	-1.250987	-.4275404	
age	.1212052	.0512663	2.36	0.018	.0207251	.2216853	
c.age#c.age	-.0008246	.0005361	-1.54	0.124	-.0018753	.0002262	
education							
1	-.4759606	.2262238	-2.10	0.035	-.9193511	-.0325701	
2	-.5047361	.217597	-2.32	0.020	-.9312184	-.0782538	
3	-.3895288	.1914353	-2.03	0.042	-.7647351	-.0143226	
4	-.4123596	.2772868	-1.49	0.137	-.9558318	.1311126	
smokeinten~y	-.0772704	.0152499	-5.07	0.000	-.1071596	-.0473812	

c.							
smokeinten~y#							
c.							
smokeinten~y		.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokeyrs		-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokeyrs#							
c.smokeyrs		.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise							
0		-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1		-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active							
0		-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1		-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71		-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#							
c.wt71		.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons		-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

-----

(1,566 missing values generated)

(403 real changes made)

(1,163 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
-----+-----					
w	1,566	1.996284	1.474787	1.053742	16.70009

(sum of wgt is 3,126.18084549904)

Linear regression	Number of obs	=	1,566
	F(1, 1565)	=	42.81
	Prob > F	=	0.0000
	R-squared	=	0.0435
	Root MSE	=	8.0713

(Std. Err. adjusted for 1,566 clusters in seqn)

		Robust				
wt82_71		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]

	qsmk		3.440535	.5258294	6.54	0.000
	_cons		1.779978	.2248742	7.92	0.000
					2.409131	4.47194
					1.338892	2.221065

## Program 12.3

- Estimating stabilized IP weights for Section 12.3
- Data from NHEFS

```
use ./data/nhefs-formatted, clear

/*Fit a logistic model for the denominator of the IP weights and predict the conditional probability of
logit qsmk sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity ///
c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active c.wt71##c.wt71
predict pd_qsmk, pr

/*Fit a logistic model for the numerator of ip weights and predict Pr(A=1) */
logit qsmk
predict pn_qsmk, pr

/*Generate stabilized weights as f(A)/f(A/L)*/
gen sw_a=.
replace sw_a=pn_qsmk/pd_qsmk if qsmk==1
replace sw_a=(1-pn_qsmk)/(1-pd_qsmk) if qsmk==0

/*Check distribution of the stabilized weights*/
summarize sw_a

/*Fit marginal structural model in the pseudopopulation*/
regress wt82_71 qsmk [pweight=sw_a], cluster(seqn)

/*****
FINE POINT 12.2
Checking positivity
*****/

/*Check for missing values within strata of covariates, for example: */
tab age qsmk if race==0 & sex==1 & wt82!=.
tab age qsmk if race==1 & sex==1 & wt82!=.
```

```
Iteration 0:  log likelihood = -893.02712
Iteration 1:  log likelihood = -839.70016
Iteration 2:  log likelihood = -838.45045
Iteration 3:  log likelihood = -838.44842
Iteration 4:  log likelihood = -838.44842
```



Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
sex	-.5274782	.1540497	-3.42	0.001	-.82941	-.2255463
race	-.8392636	.2100668	-4.00	0.000	-1.250987	-.4275404
age	.1212052	.0512663	2.36	0.018	.0207251	.2216853
c.age#c.age	-.0008246	.0005361	-1.54	0.124	-.0018753	.0002262
education						
1	-.4759606	.2262238	-2.10	0.035	-.9193511	-.0325701
2	-.5047361	.217597	-2.32	0.020	-.9312184	-.0782538
3	-.3895288	.1914353	-2.03	0.042	-.7647351	-.0143226
4	-.4123596	.2772868	-1.49	0.137	-.9558318	.1311126
smokeinten~y	-.0772704	.0152499	-5.07	0.000	-.1071596	-.0473812
c. smokeinten~y#						
c. smokeinten~y	.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokekeys	-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokekeys#						
c.smokekeys	.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise						
0	-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1	-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active						
0	-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1	-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71	-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#						
c.wt71	.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons	-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

Iteration 0: log likelihood = -893.02712  
 Iteration 1: log likelihood = -893.02712

Logistic regression	Number of obs	=	1,566
	LR chi2(0)	=	-0.00
	Prob > chi2	=	.
Log likelihood = -893.02712	Pseudo R2	=	-0.0000

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_cons	-1.059822	.0578034	-18.33	0.000	-1.173114	-.946529

(1,566 missing values generated)

(403 real changes made)

(1,163 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
sw_a	1,566	.9988444	.2882233	.3312489	4.297662

(sum of wgt is 1,564.19025221467)

Linear regression	Number of obs	=	1,566
	F(1, 1565)	=	42.81
	Prob > F	=	0.0000
	R-squared	=	0.0359
	Root MSE	=	7.7972

(Std. Err. adjusted for 1,566 clusters in seqn)

wt82_71	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
qsmk	3.440535	.5258294	6.54	0.000	2.409131	4.47194
_cons	1.779978	.2248742	7.92	0.000	1.338892	2.221065

quit smoking between   baseline and 1982			
age	No smokin	Smoking c	Total
25	24	3	27
26	14	5	19

27	18	2	20
28	20	5	25
29	15	4	19
30	14	5	19
31	11	5	16
32	14	7	21
33	12	3	15
34	22	5	27
35	16	5	21
36	13	3	16
37	14	1	15
38	6	2	8
39	19	4	23
40	10	4	14
41	13	3	16
42	16	3	19
43	14	3	17
44	9	4	13
45	12	5	17
46	19	4	23
47	19	4	23
48	19	4	23
49	11	3	14
50	18	4	22
51	9	3	12
52	11	3	14
53	11	4	15
54	17	9	26
55	9	4	13
56	8	7	15
57	9	2	11
58	8	4	12
59	5	4	9
60	5	4	9
61	5	2	7
62	6	5	11
63	3	3	6
64	7	1	8
65	3	2	5
66	4	0	4
67	2	0	2
69	6	2	8
70	2	1	3
71	0	1	1
72	2	2	4
74	0	1	1
-----+-----+-----			
Total	524	164	688

quit smoking between baseline and 1982			
age	No smokin	Smoking c	Total
-----+-----+-----			
25	3	1	4
26	3	0	3
28	3	1	4
29	1	0	1
30	4	0	4
31	3	0	3
32	8	0	8
33	2	0	2
34	2	1	3
35	3	0	3
36	5	0	5
37	3	1	4
38	4	2	6
39	1	1	2
40	2	2	4
41	3	0	3
42	3	0	3
43	4	2	6
44	3	0	3
45	1	3	4
46	5	0	5
47	3	0	3
48	4	0	4
49	1	1	2
50	2	0	2
51	4	0	4
52	1	0	1
53	2	0	2
54	2	0	2
55	3	0	3
56	2	1	3
57	2	1	3
61	1	1	2
67	1	0	1
68	1	0	1
69	2	0	2
70	0	1	1
-----+-----+-----			
Total	97	19	116

## Program 12.4

- Estimating the parameters of a marginal structural mean model with a continuous treatment Data from NHEFS

- Section 12.4

```

use ./data/nhefs-formatted, clear

* drop sw_a

/*Analysis restricted to subjects reporting <=25 cig/day at baseline: N = 1162*/
keep if smokeintensity <=25

/*Fit a linear model for the denominator of the IP weights and calculate the mean expected smoking intensity*/
regress smkintensity82_71 sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity /
c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active c.wt71##c.wt71
quietly predict p_den

/*Generate the density of the denominator expectation using the mean expected smoking intensity and the
/*Note: The regress command in STATA saves the root mean squared error for the immediate regression as
gen dens_den = normalden(smkintensity82_71, p_den, e(rmse))

/*Fit a linear model for the numerator of ip weights, calculate the mean expected value, and generate the
quietly regress smkintensity82_71
quietly predict p_num
gen dens_num = normalden( smkintensity82_71, p_num, e(rmse))

/*Generate the final stabilized weights from the estimated numerator and denominator, and check the weights
gen sw_a=dens_num/dens_den
summarize sw_a

/*Fit a marginal structural model in the pseudopopulation*/
regress wt82_71 c.smkintensity82_71##c.smkintensity82_71 [pweight=sw_a], cluster(seqn)

/*Output the estimated mean Y value when smoke intensity is unchanged from baseline to 1982 */
lincom _b[_cons]

/*Output the estimated mean Y value when smoke intensity increases by 20 from baseline to 1982*/
lincom _b[_cons] + 20*_b[smkintensity82_71 ] +400*_b[c.smkintensity82_71#c.smkintensity82_71]

```

(404 observations deleted)

Source	SS	df	MS	Number of obs	=	1,162
-----+-----				F(18, 1143)	=	5.39
Model	9956.95654	18	553.164252	Prob > F	=	0.0000
Residual	117260.18	1,143	102.589834	R-squared	=	0.0783
-----+-----				Adj R-squared	=	0.0638
Total	127217.137	1,161	109.575484	Root MSE	=	10.129

smkintens~71	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
-----+-----					
sex	1.087021	.7425694	1.46	0.144	-.3699308 2.543973

race		.2319789	.8434739	0.28	0.783	-1.422952	1.88691
age		-.8099902	.2555388	-3.17	0.002	-1.311368	-.3086124
c.age#c.age		.0066545	.0026849	2.48	0.013	.0013865	.0119224
education							
1		1.508097	1.184063	1.27	0.203	-.8150843	3.831278
2		2.02692	1.133772	1.79	0.074	-.1975876	4.251428
3		2.240314	1.022556	2.19	0.029	.2340167	4.246611
4		2.528767	1.44702	1.75	0.081	-.3103458	5.36788
smokeinten~y		-.3589684	.2246653	-1.60	0.110	-.799771	.0818342
c.							
smokeinten~y#							
c.							
smokeinten~y		.0019582	.0085753	0.23	0.819	-.0148668	.0187832
smokeysrs		.3857088	.1416765	2.72	0.007	.1077336	.6636841
c.smokeysrs#							
c.smokeysrs		-.0054871	.0023837	-2.30	0.022	-.0101641	-.0008101
exercise							
0		1.996904	.9080421	2.20	0.028	.215288	3.778521
1		.988812	.6929239	1.43	0.154	-.3707334	2.348357
active							
0		.8451341	1.098573	0.77	0.442	-1.310312	3.000581
1		.800114	1.08438	0.74	0.461	-1.327485	2.927712
wt71		-.0656882	.136955	-0.48	0.632	-.3343996	.2030232
c.wt71#							
c.wt71		.0005711	.000877	0.65	0.515	-.0011496	.0022918
_cons		16.86761	7.109189	2.37	0.018	2.91909	30.81614

Variable	Obs	Mean	Std. Dev.	Min	Max
sw_a	1,162	.9968057	.3222937	.1938336	5.102339

(sum of wgt is 1,158.28818286955)

Linear regression	Number of obs	=	1,162
	F(2, 1161)	=	12.75
	Prob > F	=	0.0000
	R-squared	=	0.0233

Root MSE = 7.7864

(Std. Err. adjusted for 1,162 clusters in seqn)

		Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
wt82_71							
smkintens~71		-.1089889	.0315762	-3.45	0.001	-.1709417	-.0470361
c.							
smkintens~71#							
c.							
smkintens~71		.0026949	.0024203	1.11	0.266	-.0020537	.0074436
_cons		2.004525	.295502	6.78	0.000	1.424747	2.584302

( 1) \_cons = 0

		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
wt82_71							
(1)		2.004525	.295502	6.78	0.000	1.424747	2.584302

( 1) 20\*smkintensity82\_71 + 400\*c.smkintensity82\_71#c.smkintensity82\_71 +  
\_cons = 0

		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
wt82_71							
(1)		.9027234	1.310533	0.69	0.491	-1.668554	3.474001

## Program 12.5

- Estimating the parameters of a marginal structural logistic model
- Data from NHEFS
- Section 12.4

```
use ./data/nhefs, clear
```

```
/*Provisionally ignore subjects with missing values for follow-up weight*/  
/*Sample size after exclusion: N = 1566*/  
drop if wt82==.
```

```

/*Estimate the stabilized weights for quitting smoking as in PROGRAM 12.3*/
/*Fit a logistic model for the denominator of the IP weights and predict the conditional probability of
logit qsmk sex race c.age#c.age ib(last).education c.smokeintensity#c.smokeintensity ///
c.smokeyrs#c.smokeyrs ib(last).exercise ib(last).active c.wt71#c.wt71
predict pd_qsmk, pr
/*Fit a logistic model for the numerator of ip weights and predict Pr(A=1) */
logit qsmk
predict pn_qsmk, pr
/*Generate stabilized weights as f(A)/f(A|L)*/
gen sw_a=.
replace sw_a=pn_qsmk/pd_qsmk if qsmk==1
replace sw_a=(1-pn_qsmk)/(1-pd_qsmk) if qsmk==0
summarize sw_a

/*Fit marginal structural model in the pseudopopulation*/
/*NOTE: Stata has two commands for logistic regression, logit and logistic*/
/*Using logistic allows us to output the odds ratios directly*/
/*We can also output odds ratios from the logit command using the or option (default logit output is re
logistic death qsmk [pweight=sw_a], cluster(seqn)

```

(63 observations deleted)

```

Iteration 0:  log likelihood = -893.02712
Iteration 1:  log likelihood = -839.70016
Iteration 2:  log likelihood = -838.45045
Iteration 3:  log likelihood = -838.44842
Iteration 4:  log likelihood = -838.44842

```

Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex	-.5274782	.1540497	-3.42	0.001	-.82941 -.2255463
race	-.8392636	.2100668	-4.00	0.000	-1.250987 -.4275404
age	.1212052	.0512663	2.36	0.018	.0207251 .2216853
c.age#c.age	-.0008246	.0005361	-1.54	0.124	-.0018753 .0002262
education					
1	-.4759606	.2262238	-2.10	0.035	-.9193511 -.0325701
2	-.5047361	.217597	-2.32	0.020	-.9312184 -.0782538
3	-.3895288	.1914353	-2.03	0.042	-.7647351 -.0143226
4	-.4123596	.2772868	-1.49	0.137	-.9558318 .1311126



smokeinten~y		-.0772704	.0152499	-5.07	0.000	-.1071596	-.0473812
c.							
smokeinten~y#							
c.							
smokeinten~y		.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokekeys		-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokekeys#							
c.smokekeys		.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise							
0		-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1		-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active							
0		-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1		-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71		-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#							
c.wt71		.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons		-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

Iteration 0: log likelihood = -893.02712

Iteration 1: log likelihood = -893.02712

Logistic regression

Number of obs = 1,566

LR chi2(0) = -0.00

Prob > chi2 = .

Log likelihood = -893.02712

Pseudo R2 = -0.0000

qsmk		Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_cons		-1.059822	.0578034	-18.33	0.000	-1.173114 - .946529

(1,566 missing values generated)

(403 real changes made)

(1,163 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
sw_a	1,566	.9988444	.2882233	.3312489	4.297662

Logistic regression	Number of obs	=	1,566
	Wald chi2(1)	=	0.04
	Prob > chi2	=	0.8482
Log pseudolikelihood = -749.11596	Pseudo R2	=	0.0000

(Std. Err. adjusted for 1,566 clusters in seqn)

		Robust					
death	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]		
qsmk	1.030578	.1621842	0.19	0.848	.7570517	1.402931	
_cons	.2252711	.0177882	-18.88	0.000	.1929707	.2629781	

Note: \_cons estimates baseline odds.

## Program 12.6

- Assessing effect modification by sex using a marginal structural mean model
- Data from NHEFS
- Section 12.5

```
use ./data/nhefs, clear

* drop pd_qsmk pn_qsmk sw_a

/*Check distribution of sex*/
tab sex

/*Fit logistic model for the denominator of IP weights, as in PROGRAM 12.3 */
logit qsmk sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity ///
c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active c.wt71##c.wt71
predict pd_qsmk, pr

/*Fit logistic model for the numerator of IP weights, no including sex */
logit qsmk sex
predict pn_qsmk, pr

/*Generate IP weights as before*/
gen sw_a=.
replace sw_a=pn_qsmk/pd_qsmk if qsmk==1
replace sw_a=(1-pn_qsmk)/(1-pd_qsmk) if qsmk==0
```

```
summarize sw_a
```

```
/*Fit marginal structural model in the pseudopopulation, including interaction term between quitting sm  
regress wt82_71 qsmk##sex [pw=sw_a], cluster(seqn)
```

sex	Freq.	Percent	Cum.
0	799	49.05	49.05
1	830	50.95	100.00
Total	1,629	100.00	

```
Iteration 0: log likelihood = -938.14308  
Iteration 1: log likelihood = -884.53806  
Iteration 2: log likelihood = -883.35064  
Iteration 3: log likelihood = -883.34876  
Iteration 4: log likelihood = -883.34876
```

Logistic regression	Number of obs	=	1,629
	LR chi2(18)	=	109.59
	Prob > chi2	=	0.0000
Log likelihood = -883.34876	Pseudo R2	=	0.0584

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
sex	-.5075218	.1482316	-3.42	0.001	-.7980505	-.2169932
race	-.8502312	.2058722	-4.13	0.000	-1.253733	-.4467292
age	.1030132	.0488996	2.11	0.035	.0071718	.1988547
c.age#c.age	-.0006052	.0005074	-1.19	0.233	-.0015998	.0003893
education						
1	-.3796632	.2203948	-1.72	0.085	-.811629	.0523026
2	-.4779835	.2141771	-2.23	0.026	-.8977629	-.0582041
3	-.3639645	.1885776	-1.93	0.054	-.7335698	.0056409
4	-.4221892	.2717235	-1.55	0.120	-.9547574	.110379
smokeinten~y	-.0651561	.0147589	-4.41	0.000	-.0940831	-.0362292
c.						
smokeinten~y#						
c.						
smokeinten~y	.0008461	.0002758	3.07	0.002	.0003054	.0013867
smokekeys	-.0733708	.0269958	-2.72	0.007	-.1262816	-.02046

c.smokeyrs#						
c.smokeyrs	.0008384	.0004435	1.89	0.059	-.0000307	.0017076
exercise						
0	-.3550517	.1799293	-1.97	0.048	-.7077067	-.0023967
1	-.06364	.1351256	-0.47	0.638	-.3284812	.2012013
active						
0	-.0683123	.2087269	-0.33	0.743	-.4774095	.3407849
1	-.057437	.2039967	-0.28	0.778	-.4572632	.3423892
wt71	-.0128478	.0222829	-0.58	0.564	-.0565214	.0308258
c.wt71#						
c.wt71	.0001209	.0001352	0.89	0.371	-.000144	.0003859
_cons	-1.185875	1.263142	-0.94	0.348	-3.661588	1.289838

---

Iteration 0: log likelihood = -938.14308  
Iteration 1: log likelihood = -933.49896  
Iteration 2: log likelihood = -933.49126  
Iteration 3: log likelihood = -933.49126

Logistic regression	Number of obs	=	1,629
	LR chi2(1)	=	9.30
	Prob > chi2	=	0.0023
Log likelihood = -933.49126	Pseudo R2	=	0.0050

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex	-.3441893	.1131341	-3.04	0.002	-.565928 - .1224506
_cons	-.8634417	.0774517	-11.15	0.000	-1.015244 - .7116391

---

(1,629 missing values generated)

(428 real changes made)

(1,201 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
sw_a	1,629	.9991318	.2636164	.2901148	3.683352

(sum of wgt is 1,562.01032829285)

Linear regression	Number of obs	=	1,566
	F(3, 1565)	=	16.31
	Prob > F	=	0.0000
	R-squared	=	0.0379
	Root MSE	=	7.8024

(Std. Err. adjusted for 1,566 clusters in seqn)

		Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
wt82_71							
qsmk#sex							
1 1		-.161224	1.036143	-0.16	0.876	-2.1936	1.871152
_cons		1.759045	.3102511	5.67	0.000	1.150494	2.367597

## Program 12.7

- Estimating IP weights to adjust for selection bias due to censoring
- Data from NHEFS
- Section 12.6

```

use ./data/nhefs, clear

/*Analysis including all individuals regardless of missing wt82 status: N=1629*/
/*Generate censoring indicator: C = 1 if wt82 missing*/
gen byte cens = (wt82 == .)

/*Check distribution of censoring by quitting smoking and baseline weight*/
tab cens qsmk, column
bys cens: summarize wt71

/*Fit logistic regression model for the denominator of IP weight for A*/
logit qsmk sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity ///
c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active c.wt71##c.wt71
predict pd_qsmk, pr

/*Fit logistic regression model for the numerator of IP weights for A*/
logit qsmk
predict pn_qsmk, pr

/*Fit logistic regression model for the denominator of IP weights for C, including quitting smoking*/
logit cens qsmk sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity ///
c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active c.wt71##c.wt71

```

```

predict pd_cens, pr

/*Fit logistic regression model for the numerator of IP weights for C, including quitting smoking */
logit cens qsmk
predict pn_cens, pr

/*Generate the stabilized weights for A (sw_a)*/
gen sw_a=.
replace sw_a=pn_qsmk/pd_qsmk if qsmk==1
replace sw_a=(1-pn_qsmk)/(1-pd_qsmk) if qsmk==0

/*Generate the stabilized weights for C (sw_c)*/
/*NOTE: the conditional probability estimates generated by our logistic models for C represent the cond
/*We want weights for the conditional probability of being uncensored, Pr(C=0|A,L)*/
gen sw_c=.
replace sw_c=(1-pn_cens)/(1-pd_cens) if cens==0

/*Generate the final stabilized weights and check distribution*/
gen sw=sw_a*sw_c
summarize sw

/*Fit marginal structural model in the pseudopopulation*/
regress wt82_71 qsmk [pw=sw], cluster(seqn)

```

```

| Key |
|-----|
| frequency |
| column percentage |
+-----+

               | quit smoking between
               | baseline and 1982
cens |           0           1 | Total
-----+-----+-----+-----
0 |      1,163      403 | 1,566
  |      96.84      94.16 | 96.13
-----+-----+-----+-----
1 |         38        25 |    63
  |         3.16        5.84 | 3.87
-----+-----+-----+-----
Total |      1,201      428 | 1,629
      |      100.00     100.00 | 100.00

```

```

-----
-> cens = 0

```

```

Variable |      Obs      Mean   Std. Dev.   Min      Max
-----+-----

```

wt71	1,566	70.83092	15.3149	39.58	151.73
------	-------	----------	---------	-------	--------

-----  
-> cens = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
-----+-----					
wt71	63	76.55079	23.3326	36.17	169.19

Iteration 0: log likelihood = -938.14308  
 Iteration 1: log likelihood = -884.53806  
 Iteration 2: log likelihood = -883.35064  
 Iteration 3: log likelihood = -883.34876  
 Iteration 4: log likelihood = -883.34876

Logistic regression	Number of obs	=	1,629
	LR chi2(18)	=	109.59
	Prob > chi2	=	0.0000
Log likelihood = -883.34876	Pseudo R2	=	0.0584

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
-----+-----					
sex	-.5075218	.1482316	-3.42	0.001	-.7980505 -.2169932
race	-.8502312	.2058722	-4.13	0.000	-1.253733 -.4467292
age	.1030132	.0488996	2.11	0.035	.0071718 .1988547
c.age#c.age	-.0006052	.0005074	-1.19	0.233	-.0015998 .0003893
education					
1	-.3796632	.2203948	-1.72	0.085	-.811629 .0523026
2	-.4779835	.2141771	-2.23	0.026	-.8977629 -.0582041
3	-.3639645	.1885776	-1.93	0.054	-.7335698 .0056409
4	-.4221892	.2717235	-1.55	0.120	-.9547574 .110379
smokeinten~y	-.0651561	.0147589	-4.41	0.000	-.0940831 -.0362292
c.					
smokeinten~y#					
c.					
smokeinten~y	.0008461	.0002758	3.07	0.002	.0003054 .0013867
smokeysr	-.0733708	.0269958	-2.72	0.007	-.1262816 -.02046
c.smokeysr#					
c.smokeysr	.0008384	.0004435	1.89	0.059	-.0000307 .0017076

exercise							
0		-.3550517	.1799293	-1.97	0.048	-.7077067	-.0023967
1		-.06364	.1351256	-0.47	0.638	-.3284812	.2012013
active							
0		-.0683123	.2087269	-0.33	0.743	-.4774095	.3407849
1		-.057437	.2039967	-0.28	0.778	-.4572632	.3423892
wt71		-.0128478	.0222829	-0.58	0.564	-.0565214	.0308258
c.wt71#							
c.wt71		.0001209	.0001352	0.89	0.371	-.000144	.0003859
_cons		-1.185875	1.263142	-0.94	0.348	-3.661588	1.289838

Iteration 0: log likelihood = -938.14308

Iteration 1: log likelihood = -938.14308

Logistic regression	Number of obs	=	1,629
	LR chi2(0)	=	0.00
	Prob > chi2	=	.
Log likelihood = -938.14308	Pseudo R2	=	0.0000

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_cons	-1.031787	.0562947	-18.33	0.000	-1.142122 - .9214511

Iteration 0: log likelihood = -266.67873

Iteration 1: log likelihood = -238.48654

Iteration 2: log likelihood = -232.82848

Iteration 3: log likelihood = -232.68043

Iteration 4: log likelihood = -232.67999

Iteration 5: log likelihood = -232.67999

Logistic regression	Number of obs	=	1,629
	LR chi2(19)	=	68.00
	Prob > chi2	=	0.0000
Log likelihood = -232.67999	Pseudo R2	=	0.1275

cens	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
------	-------	-----------	---	------	----------------------



qsmk		.5168674	.2877162	1.80	0.072	-.0470459	1.080781
sex		.0573131	.3302775	0.17	0.862	-.590019	.7046452
race		-.0122715	.4524888	-0.03	0.978	-.8991332	.8745902
age		-.2697293	.1174647	-2.30	0.022	-.4999559	-.0395027
c.age#c.age		.0028837	.0011135	2.59	0.010	.0007012	.0050661
education							
1		.3823818	.5601808	0.68	0.495	-.7155523	1.480316
2		-.0584066	.5749586	-0.10	0.919	-1.185305	1.068491
3		.2176937	.5225008	0.42	0.677	-.8063891	1.241776
4		.5208288	.6678735	0.78	0.435	-.7881792	1.829837
smokeinten~y		.0157119	.0347319	0.45	0.651	-.0523614	.0837851
c.							
smokeinten~y#							
c.							
smokeinten~y		-.0001133	.0006058	-0.19	0.852	-.0013007	.0010742
smokekeys		.0785973	.0749576	1.05	0.294	-.0683169	.2255116
c.smokekeys#							
c.smokekeys		-.0005569	.0010318	-0.54	0.589	-.0025791	.0014653
exercise							
0		.583989	.3723133	1.57	0.117	-.1457317	1.31371
1		-.3874824	.3439133	-1.13	0.260	-1.06154	.2865754
active							
0		-.7065829	.3964577	-1.78	0.075	-1.483626	.0704599
1		-.9540614	.3893181	-2.45	0.014	-1.717111	-.1910119
wt71		-.0878871	.0400115	-2.20	0.028	-.1663082	-.0094659
c.wt71#							
c.wt71		.0006351	.0002257	2.81	0.005	.0001927	.0010775
_cons		3.754678	2.651222	1.42	0.157	-1.441622	8.950978

-----

Iteration 0: log likelihood = -266.67873  
Iteration 1: log likelihood = -264.00252  
Iteration 2: log likelihood = -263.88028  
Iteration 3: log likelihood = -263.88009  
Iteration 4: log likelihood = -263.88009

Logistic regression	Number of obs	=	1,629
	LR chi2(1)	=	5.60
	Prob > chi2	=	0.0180
Log likelihood = -263.88009	Pseudo R2	=	0.0105

cens	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
qsmk	.6411113	.2639262	2.43	0.015	.1238255	1.158397
_cons	-3.421172	.1648503	-20.75	0.000	-3.744273	-3.098071

(1,629 missing values generated)

(428 real changes made)

(1,201 real changes made)

(1,629 missing values generated)

(1,566 real changes made)

(63 missing values generated)

Variable	Obs	Mean	Std. Dev.	Min	Max
sw	1,566	.9962351	.2819583	.3546469	4.093113

(sum of wgt is 1,560.10419079661)

Linear regression	Number of obs	=	1,566
	F(1, 1565)	=	44.19
	Prob > F	=	0.0000
	R-squared	=	0.0363
	Root MSE	=	7.8652

(Std. Err. adjusted for 1,566 clusters in seqn)

wt82_71	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
qsmk	3.496493	.5259796	6.65	0.000	2.464794	4.528192
_cons	1.66199	.2328986	7.14	0.000	1.205164	2.118816

# 13. Standardization and the parametric G-formula: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
*****/
```

## Program 13.1

- Estimating the mean outcome within levels of treatment and confounders: Data from NHEFS
- Section 13.2

```
use ./data/nhefs-formatted, clear  
  
/* Estimate the conditional mean outcome within strata of quitting  
smoking and covariates, among the uncensored */  
glm wt82_71 qsmk sex race c.age##c.age ib(last).education ///  
    c.smokeintensity##c.smokeintensity c.smokeyrs##c.smokeyrs ///  
    ib(last).exercise ib(last).active c.wt71##c.wt71 ///  
    qsmk##c.smokeintensity  
predict meanY  
summarize meanY  
  
/*Look at the predicted value for subject ID = 24770*/  
list meanY if seqn == 24770  
  
/*Observed mean outcome for comparison */  
summarize wt82_71
```

note: 1.qsmk omitted because of collinearity

note: smokeintensity omitted because of collinearity

Iteration 0: log likelihood = -5328.5765

Generalized linear models	No. of obs	=	1,566
Optimization : ML	Residual df	=	1,545
	Scale parameter	=	53.5683
Deviance = 82763.02862	(1/df) Deviance	=	53.5683
Pearson = 82763.02862	(1/df) Pearson	=	53.5683

Variance function: V(u) = 1	[Gaussian]
Link function : g(u) = u	[Identity]

	AIC	=	6.832154
Log likelihood = -5328.576456	BIC	=	71397.58

-----							
		OIM					
wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]		
-----							
qsmk	2.559594	.8091486	3.16	0.002	.973692	4.145496	
sex	-1.430272	.4689576	-3.05	0.002	-2.349412	-.5111317	
race	.5601096	.5818888	0.96	0.336	-.5803714	1.700591	
age	.3596353	.1633188	2.20	0.028	.0395364	.6797342	
c.age#c.age	-.006101	.0017261	-3.53	0.000	-.0094841	-.0027178	
education							
1	.194977	.7413692	0.26	0.793	-1.25808	1.648034	
2	.9854211	.7012116	1.41	0.160	-.3889285	2.359771	
3	.7512894	.6339153	1.19	0.236	-.4911617	1.993741	
4	1.686547	.8716593	1.93	0.053	-.0218744	3.394967	
smokeinten~y	.0491365	.0517254	0.95	0.342	-.0522435	.1505165	
c.							
smokeinten~y#							
c.							
smokeinten~y	-.0009907	.000938	-1.06	0.291	-.0028292	.0008479	
smokekeys	.1343686	.0917122	1.47	0.143	-.045384	.3141212	
c.smokekeys#							
c.smokekeys	-.0018664	.0015437	-1.21	0.227	-.0048921	.0011592	
exercise							
0	-.3539128	.5588587	-0.63	0.527	-1.449256	.7414301	
1	-.0579374	.4316468	-0.13	0.893	-.9039497	.7880749	

```

      active |
      0 |      .2613779      .6845577      0.38      0.703      -1.08033      1.603086
      1 |     -.6861916      .6739131     -1.02      0.309     -2.007037      .6346539
      |
      wt71 |      .0455018      .0833709      0.55      0.585     -.1179022      .2089058
      |
      c.wt71#|
      c.wt71 |     -.0009653      .0005247     -1.84      0.066     -.0019937      .0000631
      |
      qsmk |
Smoking c.. |              0 (omitted)
smokeinten~y |              0 (omitted)
      |
      qsmk#|
      c. |
smokeinten~y |
Smoking c.. |      .0466628      .0351448      1.33      0.184     -.0222197      .1155453
      |
      _cons |     -1.690608      4.388883     -0.39      0.700     -10.29266      6.911444
-----

```

(option mu assumed; predicted mean wt82\_71)

```

      Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      meanY |      1,566      2.6383      3.034683     -10.87582      9.876489

```

```

+-----+
|   meanY |
|-----|
+-----+

```

```

      Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      wt82_71 |      1,566      2.6383      7.879913     -41.28047      48.53839

```

## Program 13.2

- Standardizing the mean outcome to the baseline confounders
- Data from Table 2.2
- Section 13.3

```

clear
input str10 ID L A Y
"Rheia"      0 0 0
"Kronos"     0 0 1
"Demeter"    0 0 0
"Hades"      0 0 0

```

```

"Hestia"      0 1 0
"Poseidon"    0 1 0
"Hera"        0 1 0
"Zeus"        0 1 1
"Artemis"     1 0 1
"Apollo"      1 0 1
"Leto"        1 0 0
"Ares"        1 1 1
"Athena"      1 1 1
"Hephaestus"  1 1 1
"Aphrodite"   1 1 1
"Cyclope"     1 1 1
"Persephone"  1 1 1
"Hermes"      1 1 0
"Hebe"        1 1 0
"Dionysus"    1 1 0
end

/* i. Data set up for standardization:
- create 3 copies of each subject first,
- duplicate the dataset and create a variable `interv` which indicates
which copy is the duplicate (interv =1) */
expand 2, generate(interv)

/* Next, duplicate the original copy (interv = 0) again, and create
another variable 'interv2' to indicate the copy */
expand 2 if interv == 0, generate(interv2)

/* Now, change the value of 'interv' to -1 in one of the copies so that
there are unique values of interv for each copy */
replace interv = -1 if interv2 ==1
drop interv2

/* Check that the data has the structure you want:
- there should be 1566 people in each of the 3 levels of interv*/
tab interv

/* Two of the copies will be for computing the standardized result
for these two copies (interv = 0 and interv = 1), set the outcome to
missing and force qsmk to either 0 or 1, respectively.
You may need to edit this part of the code for your outcome and exposure variables */
replace Y = . if interv != -1
replace A = 0 if interv == 0
replace A = 1 if interv == 1

/* Check that the data has the structure you want:
for interv = -1, some people quit and some do not;
for interv = 0 or 1, noone quits or everyone quits, respectively */
by interv, sort: summarize A

```

```

*ii.Estimation in original sample*
*Now, we do a parametric regression with the covariates we want to adjust for*
*You may need to edit this part of the code for the variables you want.*
*Because the copies have missing Y, this will only run the regression in the original copy*
*The double hash between A & L creates a regression model with A and L and a product term between A and L
regress Y A##L

*Ask Stata for expected values - Stata will give you expected values for all copies, not just the original
predict predY, xb

*Now ask for a summary of these values by intervention*
*These are the standardized outcome estimates: you can subtract them to get the standardized differences
by interv, sort: summarize predY

*iii.OPTIONAL: Output standardized point estimates and difference*
*The summary from the last command gives you the standardized estimates*
*We can stop there, or we can ask Stata to calculate the standardized difference and display all the results*
*The code below can be used as-is without changing any variable names*
*The option "quietly" asks Stata not to display the output of some intermediate calculations*
*You can delete this option if you want to see what is happening step-by-step*
quietly summarize predY if(interv == -1)
matrix input observe = (-1,`r(mean)')
quietly summarize predY if(interv == 0)
matrix observe = (observe \0,`r(mean)')
quietly summarize predY if(interv == 1)
matrix observe = (observe \1,`r(mean)')
matrix observe = (observe \., observe[3,2]-observe[2,2])

*Add some row/column descriptions and print results to screen*
matrix rownames observe = observed E(Y(a=0)) E(Y(a=1)) difference
matrix colnames observe = interv value
matrix list observe

*to interpret these results:*
*row 1, column 2, is the observed mean outcome value in our original sample*
*row 2, column 2, is the mean outcome value if everyone had not quit smoking*
*row 3, column 2, is the mean outcome value if everyone had quit smoking*
*row 4, column 2, is the mean difference outcome value if everyone had quit smoking compared to if everyone had not quit smoking*

```

```

      ID      L      A      Y

(20 observations created)

(20 observations created)

(20 real changes made)

interv |      Freq.      Percent      Cum.

```

-1		20	33.33	33.33
0		20	33.33	66.67
1		20	33.33	100.00
Total		60	100.00	

(40 real changes made, 40 to missing)

(13 real changes made)

(7 real changes made)

-> interv = -1

Variable		Obs	Mean	Std. Dev.	Min	Max
A		20	.65	.4893605	0	1

-> interv = 0

Variable		Obs	Mean	Std. Dev.	Min	Max
A		20	0	0	0	0

-> interv = 1

Variable		Obs	Mean	Std. Dev.	Min	Max
A		20	1	0	1	1

Source		SS	df	MS	Number of obs	=	20
Model		.833333333	3	.277777778	F(3, 16)	=	1.07
Residual		4.16666667	16	.260416667	Prob > F	=	0.3909
Total		5	19	.263157895	R-squared	=	0.1667
					Adj R-squared	=	0.0104
					Root MSE	=	.51031

Y		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
A#L						
1 1		-5.83e-17	.4959325	-0.00	1.000	-1.05133 1.05133



_cons		.25	.2551552	0.98	0.342	-.2909048	.7909048
-------	--	-----	----------	------	-------	-----------	----------

---

-> interv = -1

Variable		Obs	Mean	Std. Dev.	Min	Max
predY		20	.5	.209427	.25	.6666667

---

-> interv = 0

Variable		Obs	Mean	Std. Dev.	Min	Max
predY		20	.5	.209427	.25	.6666667

---

-> interv = 1

Variable		Obs	Mean	Std. Dev.	Min	Max
predY		20	.5	.209427	.25	.6666667

---

observe[4,2]

	interv	value
observed	-1	.50000001
E(Y(a=0))	0	.50000001
E(Y(a=1))	1	.50000001
difference	.	0

## Program 13.3

- Standardizing the mean outcome to the baseline confounders:
- Data from NHEFS

- Section 13.3

```

use ./data/nhefs-formatted, clear

*i.Data set up for standardization: create 3 copies of each subject*
*first, duplicate the dataset and create a variable 'interv' which indicates which copy is the duplicate*
expand 2, generate(interv)

*next, duplicate the original copy (interv = 0) again, and create another variable 'interv2' to indicate the second duplicate*
expand 2 if interv == 0, generate(interv2)

*now, change the value of 'interv' to -1 in one of the copies so that there are unique values of interv*
replace interv = -1 if interv2 == 1
drop interv2

*check that the data has the structure you want: there should be 1566 people in each of the 3 levels of interv*
tab interv

*two of the copies will be for computing the standardized result*
*for these two copies (interv = 0 and interv = 1), set the outcome to missing and force qsmk to either 0 or 1*
*you may need to edit this part of the code for your outcome and exposure variables*
replace wt82_71 = . if interv != -1
replace qsmk = 0 if interv == 0
replace qsmk = 1 if interv == 1

*check that the data has the structure you want: for interv = -1, some people quit and some do not; for interv = 0 and 1, all people quit*
by interv, sort: summarize qsmk

*ii.Estimation in original sample*
*Now, we do a parametric regression with the covariates we want to adjust for*
*You may need to edit this part of the code for the variables you want.*
*Because the copies have missing wt82_71, this will only run the regression in the original copy*
regress wt82_71 qsmk sex race c.age##c.age ib(last).education c.smokeintensity##c.smokeintensity c.smokintensity

*Ask Stata for expected values - Stata will give you expected values for all copies, not just the original*
predict predY, xb

*Now ask for a summary of these values by intervention*
*These are the standardized outcome estimates: you can subtract them to get the standardized difference*
by interv, sort: summarize predY

/* iii.OPTIONAL: Output standardized point estimates and difference
- The summary from the last command gives you the standardized estimates
- We can stop there, or we can ask Stata to calculate the standardized difference and display all the results in a simple table
- The code below can be used as-is without changing any variable names

```

```

- The option `quietly` asks Stata not to display the output of
some intermediate calculations
- You can delete this option if you want to see what is
happening step-by-step */
quietly summarize predY if(interv == -1)
matrix input observe = (-1,`r(mean)')
quietly summarize predY if(interv == 0)
matrix observe = (observe \0,`r(mean)')
quietly summarize predY if(interv == 1)
matrix observe = (observe \1,`r(mean)')
matrix observe = (observe \., observe[3,2]-observe[2,2])

* Add some row/column descriptions and print results to screen
matrix rownames observe = observed E(Y(a=0)) E(Y(a=1)) difference
matrix colnames observe = interv value
matrix list observe

/* To interpret these results:
- row 1, column 2, is the observed mean outcome value
in our original sample
- row 2, column 2, is the mean outcome value
if everyone had not quit smoking
- row 3, column 2, is the mean outcome value
if everyone had quit smoking
- row 4, column 2, is the mean difference outcome value
if everyone had quit smoking compared to if everyone
had not quit smoking */

/* Addition due to way Statamarkdown works
i.e. each code chunk is a separate Stata session */
mata observe = st_matrix("observe")
mata mata matsave ./data/observe observe, replace

*drop the copies*
drop if interv != -1
gen meanY_b = .
qui save ./data/nhefs_std, replace

```

(1,566 observations created)

(1,566 observations created)

(1,566 real changes made)

interv	Freq.	Percent	Cum.
-1	1,566	33.33	33.33
0	1,566	33.33	66.67
1	1,566	33.33	100.00

```
-----+-----
      Total |      4,698      100.00
```

(3,132 real changes made, 3,132 to missing)

(403 real changes made)

(1,163 real changes made)

```
-----
-> interv = -1
```

```
Variable |      Obs      Mean  Std. Dev.      Min      Max
-----+-----
      qsmk |    1,566    .2573436    .4373099         0         1
```

```
-----
-> interv = 0
```

```
Variable |      Obs      Mean  Std. Dev.      Min      Max
-----+-----
      qsmk |    1,566         0         0         0         0
```

```
-----
-> interv = 1
```

```
Variable |      Obs      Mean  Std. Dev.      Min      Max
-----+-----
      qsmk |    1,566         1         0         1         1

Source |      SS      df      MS      Number of obs      =    1,566
-----+-----
      Model |  14412.558      20    720.6279      F(20, 1545)      =    13.45
      Residual |  82763.0286    1,545    53.5683033      Prob > F          =    0.0000
-----+-----
      Total |  97175.5866    1,565    62.0930266      R-squared         =    0.1483
      Adj R-squared =    0.1373
      Root MSE   =    7.319
```

```
-----
      wt82_71 |      Coef.  Std. Err.      t    P>|t|      [95% Conf. Interval]
-----+-----
      qsmk |    2.559594    .8091486     3.16  0.002     .9724486     4.14674
      sex |   -1.430272    .4689576    -3.05  0.002    -2.350132    -.5104111
      race |    .5601096    .5818888     0.96  0.336    -.5812656     1.701485
      age |    .3596353    .1633188     2.20  0.028     .0392854     .6799851
      |
c.age#c.age |   -.006101    .0017261    -3.53  0.000    -.0094868    -.0027151
      |
education |
```

1		.194977	.7413692	0.26	0.793	-1.259219	1.649173
2		.9854211	.7012116	1.41	0.160	-.390006	2.360848
3		.7512894	.6339153	1.19	0.236	-.4921358	1.994715
4		1.686547	.8716593	1.93	0.053	-.0232138	3.396307
smokeinten~y		.0491365	.0517254	0.95	0.342	-.052323	.1505959
c.							
smokeinten~y#							
c.							
smokeinten~y		-.0009907	.000938	-1.06	0.291	-.0028306	.0008493
smokekeys		.1343686	.0917122	1.47	0.143	-.045525	.3142621
c.smokekeys#							
c.smokekeys		-.0018664	.0015437	-1.21	0.227	-.0048944	.0011616
exercise							
0		-.3539128	.5588587	-0.63	0.527	-1.450114	.7422889
1		-.0579374	.4316468	-0.13	0.893	-.904613	.7887381
active							
0		.2613779	.6845577	0.38	0.703	-1.081382	1.604138
1		-.6861916	.6739131	-1.02	0.309	-2.008073	.6356894
wt71		.0455018	.0833709	0.55	0.585	-.1180303	.2090339
c.wt71#							
c.wt71		-.0009653	.0005247	-1.84	0.066	-.0019945	.0000639
qsmk#							
c.							
smokeinten~y							
Smoking c..		.0466628	.0351448	1.33	0.184	-.0222737	.1155993
_cons		-1.690608	4.388883	-0.39	0.700	-10.2994	6.918188

-----

-> interv = -1

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	2.6383	3.034683	-10.87582	9.876489

-----

-> interv = 0

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	1.756213	2.826271	-11.83737	6.733498

---

```
-> interv = 1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	5.273587	2.920532	-9.091126	11.0506

```
observe[4,2]
      interv      value
observed      -1  2.6382998
E(Y(a=0))       0  1.7562131
E(Y(a=1))       1  5.2735873
difference       .  3.5173742
```

```
(saving observe[4,2])
file ./data/observe.mmat saved
```

```
(3,132 observations deleted)
```

```
(1,566 missing values generated)
```

## Program 13.4

- Computing the 95% confidence interval of the standardized means and their difference: Data from NHEFS
- Section 13.3

```
*Run program 13.3 to obtain point estimates, and then the code below*
```

```
capture program drop bootstdz
```

```

program define bootstdz, rclass
use ./data/nhefs_std, clear

preserve

* Draw bootstrap sample from original observations
bsample

/* Create copies with each value of qsmk in bootstrap sample.
First, duplicate the dataset and create a variable `interv` which
indicates which copy is the duplicate (interv =1)*/
expand 2, generate(interv_b)

/* Next, duplicate the original copy (interv = 0) again, and create
another variable `interv2` to indicate the copy*/
expand 2 if interv_b == 0, generate(interv2_b)

/* Now, change the value of interv to -1 in one of the copies so that
there are unique values of interv for each copy*/
replace interv_b = -1 if interv2_b ==1
drop interv2_b

/* Two of the copies will be for computing the standardized result.
For these two copies (interv = 0 and interv = 1), set the outcome to
missing and force qsmk to either 0 or 1, respectively*/
replace wt82_71 = . if interv_b != -1
replace qsmk = 0 if interv_b == 0
replace qsmk = 1 if interv_b == 1

* Run regression
regress wt82_71 qsmk sex race c.age##c.age ib(last).education ///
c.smokeintensity##c.smokeintensity c.smokeyrs##c.smokeyrs ///
ib(last).exercise ib(last).active c.wt71##c.wt71 ///
qsmk#c.smokeintensity

/* Ask Stata for expected values.
Stata will give you expected values for all copies, not just the
original ones*/
predict predY_b, xb
summarize predY_b if interv_b == 0
return scalar boot_0 = r(mean)
summarize predY_b if interv_b == 1
return scalar boot_1 = r(mean)
return scalar boot_diff = return(boot_1) - return(boot_0)
drop meanY_b

restore

end

```

```

/* Then we use the `simulate` command to run the bootstraps as many
times as we want.
Start with reps(10) to make sure your code runs, and then change to
reps(1000) to generate your final CIs.*/
simulate EY_a0=r(boot_0) EY_a1 = r(boot_1) ///
    difference = r(boot_diff), reps(10) seed(1): bootstdz

/* Next, format the point estimate to allow Stata to calculate our
standard errors and confidence intervals*/

* Addition: read back in the observe matrix
mata mata matuse ./data/observe, replace
mata st_matrix("observe", observe)

matrix pe = observe[2..4, 2]'
matrix list pe

/* Finally, the bstat command generates valid 95% confidence intervals
under the normal approximation using our bootstrap results.
The default results use a normal approximation to calculate the
confidence intervals.
Note, n contains the original sample size of your data before censoring*/
bstat, stat(pe) n(1629)

```

```

command: bootstdz
      EY_a0: r(boot_0)
      EY_a1: r(boot_1)
difference: r(boot_diff)

Simulations (10)
-----+--- 1 ----+--- 2 ----+--- 3 ----+--- 4 ----+--- 5
.....

(loading observe[4,2])

pe[1,3]
      r2      r3      r4
c2  1.7562131  5.2735873  3.5173742

Bootstrap results                                Number of obs    =      1,629
                                                Replications      =          10

-----
|      Observed      Bootstrap                                Normal-based

```



	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
EY_a0	1.756213	.2179372	8.06	0.000	1.329064	2.183362
EY_a1	5.273587	.5759346	9.16	0.000	4.144776	6.402398
difference	3.517374	.5935605	5.93	0.000	2.354017	4.680731



# 14. G-estimation of Structural Nested Models: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
*****/
```

## Program 14.1

- Ranks of extreme observations
- Data from NHEFS
- Section 14.4

```
/*For Stata 15 or later, first install the extremes function using this code:*/  
* ssc install extremes  
  
*Data preprocessing***  
  
use ./data/nhefs, clear  
gen byte cens = (wt82 == .)  
  
/*Ranking of extreme observations*/  
extremes wt82_71 seqn  
  
/*Estimate unstabilized censoring weights for use in g-estimation models*/  
glm cens qsmk sex race c.age##c.age ib(last).education ///  
      c.smokeintensity##c.smokeintensity c.smokeyrs##c.smokeyrs ///  
      ib(last).exercise ib(last).active c.wt71##c.wt71 ///  
      , family(binomial)  
predict pr_cens  
gen w_cens = 1/(1-pr_cens)
```

```

replace w_cens = . if cens == 1 /*observations with cens = 1 contribute to censoring models but not out
summarize w_cens

/*Analyses restricted to N=1566*/
drop if wt82 == .
summarize wt82_71

save ./data/nhefs-wcens, replace

```

```

|  obs:      wt82_71    seqn |
|-----|
| 1329.   -41.28046982  23321 |
|   527.   -30.50192161  13593 |
| 1515.   -30.05007421  24363 |
|   204.   -29.02579305   5412 |
| 1067.   -25.97055814  21897 |
+-----+

```

```

+-----+
|   205.    34.01779932   5415 |
| 1145.    36.96925111  22342 |
|    64.    37.65051215   1769 |
|   260.    47.51130337   6928 |
| 1367.    48.53838568  23522 |
+-----+

```

```

Iteration 0:  log likelihood = -292.45812
Iteration 1:  log likelihood = -233.5099
Iteration 2:  log likelihood = -232.68635
Iteration 3:  log likelihood = -232.68
Iteration 4:  log likelihood = -232.67999

```

Generalized linear models	No. of obs	=	1,629
Optimization : ML	Residual df	=	1,609
	Scale parameter	=	1
Deviance = 465.3599898	(1/df) Deviance	=	.2892231
Pearson = 1654.648193	(1/df) Pearson	=	1.028371

Variance function:  $V(u) = u*(1-u)$  [Bernoulli]  
Link function :  $g(u) = \ln(u/(1-u))$  [Logit]

	AIC	=	.3102271
Log likelihood = -232.6799949	BIC	=	-11434.36

```

-----
|                                OIM                                |
|  cens |      Coef.   Std. Err.      z    P>|z|    [95% Conf. Interval]  |
|-----+-----|

```

qsmk		.5168674	.2877162	1.80	0.072	-.0470459	1.080781
sex		.0573131	.3302775	0.17	0.862	-.590019	.7046452
race		-.0122715	.4524888	-0.03	0.978	-.8991332	.8745902
age		-.2697293	.1174647	-2.30	0.022	-.4999558	-.0395027
c.age#c.age		.0028837	.0011135	2.59	0.010	.0007012	.0050661
education							
1		.3823818	.5601808	0.68	0.495	-.7155523	1.480316
2		-.0584066	.5749586	-0.10	0.919	-1.185305	1.068491
3		.2176937	.5225008	0.42	0.677	-.8063891	1.241776
4		.5208288	.6678735	0.78	0.435	-.7881792	1.829837
smokeinten~y		.0157119	.0347319	0.45	0.651	-.0523614	.0837851
c.							
smokeinten~y#							
c.							
smokeinten~y		-.0001133	.0006058	-0.19	0.852	-.0013007	.0010742
smokekeys		.0785973	.0749576	1.05	0.294	-.068317	.2255116
c.smokekeys#							
c.smokekeys		-.0005569	.0010318	-0.54	0.589	-.0025791	.0014653
exercise							
0		.583989	.3723133	1.57	0.117	-.1457317	1.31371
1		-.3874824	.3439133	-1.13	0.260	-1.06154	.2865753
active							
0		-.7065829	.3964577	-1.78	0.075	-1.483626	.0704599
1		-.9540614	.3893181	-2.45	0.014	-1.717111	-.1910119
wt71		-.0878871	.0400115	-2.20	0.028	-.1663082	-.0094659
c.wt71#							
c.wt71		.0006351	.0002257	2.81	0.005	.0001927	.0010775
_cons		3.754678	2.651222	1.42	0.157	-1.441622	8.950978

-----

(option mu assumed; predicted mean cens)

(63 real changes made, 63 to missing)

Variable		Obs	Mean	Std. Dev.	Min	Max
w_cens		1,566	1.039197	.05646	1.001814	1.824624

(63 observations deleted)

Variable	Obs	Mean	Std. Dev.	Min	Max
wt82_71	1,566	2.6383	7.879913	-41.28047	48.53839

file ./data/nhefs-wcens.dta saved

## Program 14.2

- G-estimation of a 1-parameter structural nested mean model
- Brute force search
- Data from NHEFS
- Section 14.5

```
use ./data/nhefs-wcens, clear

/*Generate test value of Psi = 3.446*/
gen psi = 3.446

/*Generate H(Psi) for each individual using test value of Psi and their own values of weight change and
gen Hpsi = wt82_71 - psi * qsmk

/*Fit a model for smoking status, given confounders and H(Psi) value, with censoring weights and display
logit qsmk sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity c.smokeyrs##c.smokeyrs ///
    ib(last).exercise ib(last).active c.wt71##c.wt71 Hpsi ///
    [pw = w_cens], cluster(seqn)
di _b[Hpsi]

/*G-estimation*/
/*Checking multiple possible values of psi*/
cap noi drop psi Hpsi

local seq_start = 2
local seq_end = 5
local seq_by = 0.1 // Setting seq_by = 0.01 will yield the result 3.46
local seq_len = (`seq_end' - `seq_start') / `seq_by' + 1

matrix results = J(`seq_len', 4, 0)

qui gen psi = .
qui gen Hpsi = .

local j = 0

forvalues i = `seq_start'(`seq_by')`seq_end' {
```

```

local j = `j' + 1
qui replace psi = `i'
qui replace Hpsi = wt82_71 - psi * qsmk
quietly logit qsmk sex race c.age##c.age ///
    ib(last).education c.smokeintensity##c.smokeintensity ///
    c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active ///
    c.wt71##c.wt71 Hpsi ///
    [pw = w_cens], cluster(seqn)
matrix p_mat = r(table)
matrix p_mat = p_mat["pvalue","qsmk:Hpsi"]
local p = p_mat[1,1]
local b = _b[Hpsi]
di "coeff", %6.3f `b', "is generated from psi", %4.1f `i'
matrix results[`j',1]= `i'
matrix results[`j',2]= `b'
matrix results[`j',3]= abs(`b')
matrix results[`j',4]= `p'
}
matrix colnames results = "psi" "B(Hpsi)" "AbsB(Hpsi)" "pvalue"
mat li results

mata
res = st_matrix("results")
for(i=1; i<= rows(res); i++) {
    if (res[i,3] == colmin(res[,3])) res[i,1]
}
end
* Setting seq_by = 0.01 will yield the result 3.46

```

```

Iteration 0:  log pseudolikelihood = -936.10067
Iteration 1:  log pseudolikelihood = -879.13942
Iteration 2:  log pseudolikelihood = -877.82647
Iteration 3:  log pseudolikelihood = -877.82423
Iteration 4:  log pseudolikelihood = -877.82423

```

Logistic regression	Number of obs	=	1,566
	Wald chi2(19)	=	106.13
	Prob > chi2	=	0.0000
Log pseudolikelihood = -877.82423	Pseudo R2	=	0.0623

(Std. Err. adjusted for 1,566 clusters in seqn)

		Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]	
qsmk							
sex		-.5137324	.1536024	-3.34	0.001	-.8147876	-.2126772
race		-.8608912	.2099415	-4.10	0.000	-1.272369	-.4494133
age		.1151589	.0502116	2.29	0.022	.016746	.2135718

c.age#c.age		-.0007593	.0005297	-1.43	0.152	-.0017976	.000279
education							
1		-.4710855	.2247701	-2.10	0.036	-.9116268	-.0305441
2		-.5000231	.2208583	-2.26	0.024	-.9328974	-.0671487
3		-.3833788	.195914	-1.96	0.050	-.7673632	.0006056
4		-.4047116	.2836068	-1.43	0.154	-.9605707	.1511476
smokeinten~y		-.0783425	.014645	-5.35	0.000	-.1070461	-.0496389
c.							
smokeinten~y#							
c.							
smokeinten~y		.0010722	.0002651	4.04	0.000	.0005526	.0015917
smokekeys		-.0711097	.026398	-2.69	0.007	-.1228488	-.0193705
c.smokekeys#							
c.smokekeys		.0008153	.0004491	1.82	0.069	-.000065	.0016955
exercise							
0		-.3800465	.1889205	-2.01	0.044	-.7503238	-.0097692
1		-.0437043	.1372725	-0.32	0.750	-.3127534	.2253447
active							
0		-.2134552	.2122025	-1.01	0.314	-.6293645	.2024541
1		-.1793327	.207151	-0.87	0.387	-.5853412	.2266758
wt71		-.0076607	.0256319	-0.30	0.765	-.0578983	.0425769
c.wt71#							
c.wt71		.0000866	.0001582	0.55	0.584	-.0002236	.0003967
Hpsi		-1.90e-06	.0088414	-0.00	1.000	-.0173307	.0173269
_cons		-1.338367	1.359613	-0.98	0.325	-4.00316	1.326426

-----

-1.905e-06

coeff 0.027 is generated from psi 2.0



```

coeff 0.025 is generated from psi 2.1
coeff 0.023 is generated from psi 2.2
coeff 0.021 is generated from psi 2.3
coeff 0.019 is generated from psi 2.4
coeff 0.018 is generated from psi 2.5
coeff 0.016 is generated from psi 2.6
coeff 0.014 is generated from psi 2.7
coeff 0.012 is generated from psi 2.8
coeff 0.010 is generated from psi 2.9
coeff 0.008 is generated from psi 3.0
coeff 0.006 is generated from psi 3.1
coeff 0.005 is generated from psi 3.2
coeff 0.003 is generated from psi 3.3
coeff 0.001 is generated from psi 3.4
coeff -0.001 is generated from psi 3.5
coeff -0.003 is generated from psi 3.6
coeff -0.005 is generated from psi 3.7
coeff -0.007 is generated from psi 3.8
coeff -0.009 is generated from psi 3.9
coeff -0.011 is generated from psi 4.0
coeff -0.012 is generated from psi 4.1
coeff -0.014 is generated from psi 4.2
coeff -0.016 is generated from psi 4.3
coeff -0.018 is generated from psi 4.4
coeff -0.020 is generated from psi 4.5
coeff -0.022 is generated from psi 4.6
coeff -0.024 is generated from psi 4.7
coeff -0.026 is generated from psi 4.8
coeff -0.028 is generated from psi 4.9
coeff -0.030 is generated from psi 5.0

```

```

results[31,4]
      psi    B(Hpsi) AbsB(Hpsi)    pvalue
r1      2    .02672188 .02672188 .00177849
r2     2.1    .02489456 .02489456 .00359089
r3     2.2    .02306552 .02306552 .00698119
r4     2.3    .02123444 .02123444 .01305479
r5     2.4    .01940095 .01940095 .02346121
r6     2.5    .01756472 .01756472 .04049437
r7     2.6    .0157254  .0157254  .06710192
r8     2.7    .01388267 .01388267 .10673812
r9     2.8    .0120362  .0120362 .16301154
r10    2.9    .01018567 .01018567 .23912864
r11     3    .00833081  .00833081 .33720241
r12    3.1    .00647131  .00647131 .45757692
r13    3.2    .0046069   .0046069 .59835195
r14    3.3    .00273736  .00273736 .75528009

```

```

r15      3.4   .00086243   .00086243   .92212566
r16      3.5  -.00101809   .00101809   .90856559
r17      3.6  -.00290439   .00290439   .74444406
r18      3.7  -.00479666   .00479666   .59230593
r19      3.8  -.00669505   .00669505   .45731304
r20      3.9  -.00859969   .00859969   .3425138
r21       4   -.01051072   .01051072   .2488326
r22      4.1  -.01242824   .01242824   .17537691
r23      4.2  -.01435235   .01435235   .1199593
r24      4.3  -.01628313   .01628313   .07967563
r25      4.4  -.01822063   .01822063   .05142147
r26      4.5  -.02016492   .02016492   .03227271
r27      4.6  -.02211603   .02211603   .01971433
r28      4.7  -.02407401   .02407401   .01173271
r29      4.8  -.02603888   .02603888   .00680955
r30      4.9  -.02801063   .02801063   .00385828
r31       5   -.02998926   .02998926   .00213639

```

```

----- mata (type end to exit) -----
: res = st_matrix("results")

: for(i=1; i<= rows(res); i++) {
>   if (res[i,3] == colmin(res[,3])) res[i,1]
> }

: end
-----

```

## Program 14.3

- G-estimation for 2-parameter structural nested mean model
- Closed form estimator
- Data from NHEFS
- Section 14.6

```

use ./data/nhefs-wcens, clear

/*create weights*/
logit qsmk sex race c.age##c.age ib(last).education ///
      c.smokeintensity##c.smokeintensity c.smokeyrs##c.smokeyrs ///
      ib(last).exercise ib(last).active c.wt71##c.wt71 ///
      [pw = w_cens], cluster(seqn)
predict pr_qsmk
summarize pr_qsmk

/* Closed form estimator linear mean models */
* ssc install tomata
putmata *, replace

```

```

mata: diff = qsmk - pr_qsmk
mata: part1 = w_cens :* wt82_71 :* diff
mata: part2 = w_cens :* qsmk :* diff
mata: psi = sum(part1)/sum(part2)

/** Closed form estimator for 2-parameter model **/
mata
diff = qsmk - pr_qsmk
diff2 = w_cens :* diff

lhs = J(2,2, 0)
lhs[1,1] = sum( qsmk :* diff2)
lhs[1,2] = sum( qsmk :* smokeintensity :* diff2 )
lhs[2,1] = sum( qsmk :* smokeintensity :* diff2)
lhs[2,2] = sum( qsmk :* smokeintensity :* smokeintensity :* diff2 )

rhs = J(2,1,0)
rhs[1] = sum(wt82_71 :* diff2 )
rhs[2] = sum(wt82_71 :* smokeintensity :* diff2 )

psi = (lusolve(lhs, rhs))'
psi
psi = (invsym(lhs'lhs)*lhs'rhs)'
psi
end

```

```

Iteration 0:  log pseudolikelihood = -936.10067
Iteration 1:  log pseudolikelihood = -879.13943
Iteration 2:  log pseudolikelihood = -877.82647
Iteration 3:  log pseudolikelihood = -877.82423
Iteration 4:  log pseudolikelihood = -877.82423

```

Logistic regression	Number of obs	=	1,566
	Wald chi2(18)	=	106.13
	Prob > chi2	=	0.0000
Log pseudolikelihood = -877.82423	Pseudo R2	=	0.0623

(Std. Err. adjusted for 1,566 clusters in seqn)

-----							
		Robust				[95% Conf. Interval]	
qsmk		Coef.	Std. Err.	z	P> z		
-----							
sex		-.5137295	.1533507	-3.35	0.001	-.8142913	-.2131677
race		-.8608919	.2099555	-4.10	0.000	-1.272397	-.4493867
age		.1151581	.0503079	2.29	0.022	.0165564	.2137598
c.age#c.age		-.0007593	.00053	-1.43	0.152	-.0017981	.0002795
education							

1		-.4710854	.2247796	-2.10	0.036	-.9116454	-.0305255
2		-.5000247	.220776	-2.26	0.024	-.9327378	-.0673116
3		-.3833802	.1954991	-1.96	0.050	-.7665515	-.0002089
4		-.4047148	.2833093	-1.43	0.153	-.9599908	.1505613
smokeinten~y		-.0783426	.0146634	-5.34	0.000	-.1070824	-.0496029
c.							
smokeinten~y#							
c.							
smokeinten~y		.0010722	.0002655	4.04	0.000	.0005518	.0015925
smokekeys		-.0711099	.0263523	-2.70	0.007	-.1227596	-.0194602
c.smokekeys#							
c.smokekeys		.0008153	.0004486	1.82	0.069	-.0000639	.0016945
exercise							
0		-.3800461	.1890123	-2.01	0.044	-.7505034	-.0095887
1		-.0437044	.137269	-0.32	0.750	-.3127467	.225338
active							
0		-.2134564	.2121759	-1.01	0.314	-.6293135	.2024007
1		-.1793322	.2070848	-0.87	0.386	-.5852109	.2265466
wt71		-.0076609	.0255841	-0.30	0.765	-.0578048	.042483
c.wt71#							
c.wt71		.0000866	.0001572	0.55	0.582	-.0002216	.0003947
_cons		-1.338358	1.359289	-0.98	0.325	-4.002516	1.3258

(option pr assumed; Pr(qsmk))

Variable	Obs	Mean	Std. Dev.	Min	Max
pr_qsmk	1,566	.2607709	.1177584	.0514466	.7891403

(68 vectors posted)

```

----- mata (type end to exit) -----
: diff = qsmk - pr_qsmk

: diff2 = w_cens :* diff

```

```

:
: lhs = J(2,2, 0)

: lhs[1,1] = sum( qsmk :* diff2)

: lhs[1,2] = sum( qsmk :* smokeintensity :* diff2 )

: lhs[2,1] = sum( qsmk :* smokeintensity :* diff2)

: lhs[2,2] = sum( qsmk :* smokeintensity :* smokeintensity :* diff2 )

:
: rhs = J(2,1,0)

: rhs[1] = sum(wt82_71 :* diff2 )

: rhs[2] = sum(wt82_71 :* smokeintensity :* diff2 )

:
: psi = (lusolve(lhs, rhs))'

: psi
      1          2
+-----+
1 |  2.859470362   .0300412816  |
+-----+

: psi = (invsym(lhs'lhs)*lhs'rhs)'

: psi
      1          2
+-----+
1 |  2.859470362   .0300412816  |
+-----+

: end
-----

```



# 15. Outcome regression and propensity scores: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
*****/
```

## Program 15.1

- Estimating the average causal effect within levels of confounders under the assumption of effect-measure modification by smoking intensity ONLY
- Data from NHEFS
- Section 15.1

```
use ./data/nhefs-formatted, clear  
  
/* Generate smoking intensity among smokers product term */  
gen qsmkintensity = qsmk*smokeintensity  
  
* Regression on covariates, allowing for some effect modification  
regress wt82_71 qsmk qsmkintensity ///  
    c.smokeintensity##c.smokeintensity sex race c.age##c.age ///  
    ib(last).education c.smokeyrs##c.smokeyrs ///  
    ib(last).exercise ib(last).active c.wt71##c.wt71  
  
/* Display the estimated mean difference between quitting and  
    not quitting value when smoke intensity = 5 cigarettes/ day */  
lincom 1*_b[qsmk] + 5*1*_b[qsmkintensity]  
  
/* Display the estimated mean difference between quitting and  
    not quitting value when smoke intensity = 40 cigarettes/ day */
```

```
lincom 1*_b[qsmk] + 40*1*_b[qsmkintensity]
```

```
/* Regression on covariates, with no product terms */
```

```
regress wt82_71 qsmk c.smokeintensity##c.smokeintensity ///
```

```
sex race c.age##c.age ///
```

```
ib(last).education c.smokeyrs##c.smokeyrs ///
```

```
ib(last).exercise ib(last).active c.wt71##c.wt71
```

Source	SS	df	MS	Number of obs	=	1,566
Model	14412.558	20	720.6279	F(20, 1545)	=	13.45
Residual	82763.0286	1,545	53.5683033	Prob > F	=	0.0000
				R-squared	=	0.1483
				Adj R-squared	=	0.1373
Total	97175.5866	1,565	62.0930266	Root MSE	=	7.319

wt82_71	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
qsmk	2.559594	.8091486	3.16	0.002	.9724486	4.14674
qsmkintens~y	.0466628	.0351448	1.33	0.184	-.0222737	.1155993
smokeinten~y	.0491365	.0517254	0.95	0.342	-.052323	.1505959
c.						
smokeinten~y#						
c.						
smokeinten~y	-.0009907	.000938	-1.06	0.291	-.0028306	.0008493
sex	-1.430272	.4689576	-3.05	0.002	-2.350132	-.5104111
race	.5601096	.5818888	0.96	0.336	-.5812656	1.701485
age	.3596353	.1633188	2.20	0.028	.0392854	.6799851
c.age#c.age	-.006101	.0017261	-3.53	0.000	-.0094868	-.0027151
education						
1	.194977	.7413692	0.26	0.793	-1.259219	1.649173
2	.9854211	.7012116	1.41	0.160	-.390006	2.360848
3	.7512894	.6339153	1.19	0.236	-.4921358	1.994715
4	1.686547	.8716593	1.93	0.053	-.0232138	3.396307
smokeyrs	.1343686	.0917122	1.47	0.143	-.045525	.3142621
c.smokeyrs#						
c.smokeyrs	-.0018664	.0015437	-1.21	0.227	-.0048944	.0011616
exercise						
0	-.3539128	.5588587	-0.63	0.527	-1.450114	.7422889
1	-.0579374	.4316468	-0.13	0.893	-.904613	.7887381
active						



0		.2613779	.6845577	0.38	0.703	-1.081382	1.604138
1		-.6861916	.6739131	-1.02	0.309	-2.008073	.6356894
wt71		.0455018	.0833709	0.55	0.585	-.1180303	.2090339
c.wt71#							
c.wt71		-.0009653	.0005247	-1.84	0.066	-.0019945	.0000639
_cons		-1.690608	4.388883	-0.39	0.700	-10.2994	6.918188

( 1) qsmk + 5\*qsmkintensity = 0

wt82_71		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
(1)		2.792908	.6682596	4.18	0.000	1.482117 4.1037

( 1) qsmk + 40\*qsmkintensity = 0

wt82_71		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
(1)		4.426108	.8477818	5.22	0.000	2.763183 6.089032

Source		SS	df	MS	Number of obs	=	1,566
					F(19, 1546)	=	14.06
Model		14318.1239	19	753.58547	Prob > F	=	0.0000
Residual		82857.4627	1,546	53.5947365	R-squared	=	0.1473
					Adj R-squared	=	0.1369
Total		97175.5866	1,565	62.0930266	Root MSE	=	7.3208

wt82_71		Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
qsmk		3.462622	.4384543	7.90	0.000	2.602594 4.32265
smokeinten~y		.0651533	.0503115	1.29	0.196	-.0335327 .1638392
c.						
smokeinten~y#						
c.						
smokeinten~y		-.0010468	.0009373	-1.12	0.264	-.0028853 .0007918
sex		-1.46505	.468341	-3.13	0.002	-2.3837 -.5463989
race		.5864117	.5816949	1.01	0.314	-.5545827 1.727406

age		.3626624	.1633431	2.22	0.027	.0422649	.6830599
c.age#c.age		-.0061377	.0017263	-3.56	0.000	-.0095239	-.0027515
education							
1		.1708264	.7413289	0.23	0.818	-1.28329	1.624943
2		.9893527	.7013784	1.41	0.159	-.3864007	2.365106
3		.7423268	.6340357	1.17	0.242	-.501334	1.985988
4		1.679344	.8718575	1.93	0.054	-.0308044	3.389492
smokeyr		.1333931	.0917319	1.45	0.146	-.0465389	.3133252
c.smokeyr#							
c.smokeyr		-.001827	.0015438	-1.18	0.237	-.0048552	.0012012
exercise							
0		-.3628786	.5589557	-0.65	0.516	-1.45927	.7335129
1		-.0421962	.4315904	-0.10	0.922	-.8887606	.8043683
active							
0		.2580374	.6847219	0.38	0.706	-1.085044	1.601119
1		-.68492	.6740787	-1.02	0.310	-2.007125	.6372851
wt71		.0373642	.0831658	0.45	0.653	-.1257655	.200494
c.wt71#							
c.wt71		-.0009158	.0005235	-1.75	0.080	-.0019427	.0001111
_cons		-1.724603	4.389891	-0.39	0.694	-10.33537	6.886166

---

## Proram 15.2

- Estimating and plotting the propensity score
- Data from NHEFS
- Section 15.2

```
use ./data/nhefs-formatted, clear

/*Fit a model for the exposure, quitting smoking*/
logit qsmk sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity ///
    c.smokeyr##c.smokeyr ib(last).exercise ib(last).active ///
    c.wt71##c.wt71

/*Estimate the propensity score, P(Qsmk|Covariates)*/
predict ps, pr
```

```

/*Check the distribution of the propensity score*/
bys qsmk: summarize ps

/*Return extreme values of propensity score:
note, for Stata versions 15 and above, start by installing extremes*/
* ssc install extremes
extremes ps seqn
bys qsmk: extremes ps seqn

save ./data/nhefs-ps, replace

/*Plotting the estimated propensity score*/
histogram ps, width(0.05) start(0.025) ///
frequency fcolor(none) lcolor(black) ///
lpattern(solid) addlabel ///
addlabopts(mlabcolor(black) mlabposition(12) ///
mlabangle(zero)) ///
yttitle(No. Subjects) ylabel(#4) ///
xttitle(Estimated Propensity Score) xlabel(#15) ///
by(, title(Estimated Propensity Score Distribution) ///
subtitle(By Quit Smoking Status)) ///
by(, legend(off)) ///
by(qsmk, style(compact) colfirst) ///
subtitle(, size(small) box bexpand)
qui gr export ./figs/stata-fig-15-2.png, replace

```

```

Iteration 0:   log likelihood = -893.02712
Iteration 1:   log likelihood = -839.70016
Iteration 2:   log likelihood = -838.45045
Iteration 3:   log likelihood = -838.44842
Iteration 4:   log likelihood = -838.44842

```

Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

	qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
	sex	-.5274782	.1540497	-3.42	0.001	-.82941 -.2255463
	race	-.8392636	.2100668	-4.00	0.000	-1.250987 -.4275404
	age	.1212052	.0512663	2.36	0.018	.0207251 .2216853
	c.age#c.age	-.0008246	.0005361	-1.54	0.124	-.0018753 .0002262
	education					
	1	-.4759606	.2262238	-2.10	0.035	-.9193511 -.0325701
	2	-.5047361	.217597	-2.32	0.020	-.9312184 -.0782538

3		-.3895288	.1914353	-2.03	0.042	-.7647351	-.0143226
4		-.4123596	.2772868	-1.49	0.137	-.9558318	.1311126
smokeinten~y		-.0772704	.0152499	-5.07	0.000	-.1071596	-.0473812
c.							
smokeinten~y#							
c.							
smokeinten~y		.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokekeys		-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokekeys#							
c.smokekeys		.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise							
0		-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1		-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active							
0		-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1		-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71		-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#							
c.wt71		.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons		-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

-----

-> qsmk = No smoking cessation

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	1,163	.2392928	.1056545	.0510008	.6814955

-----

-> qsmk = Smoking cessation

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	403	.3094353	.1290642	.0598799	.7768887

```

+-----+
|  obs:      ps    seqn |
+-----+
|   65.    .0510008  22941 |
|   364.    .0527126   1769 |
|   427.    .0558418  21140 |
|   578.    .0558752   2522 |
|  1139.    .0567372  12639 |
+-----+

```

```

+-----+
| 1365.    .6659576  22272 |
|   13.    .6814955  22773 |
| 1346.    .7166381  14983 |
| 1289.    .7200644  24817 |
| 1495.    .7768887  24949 |
+-----+

```

---

-> qsmk = No smoking cessation

```

+-----+
|  obs:      ps    seqn |
+-----+
|   65.    .0510008  22941 |
|   364.    .0527126   1769 |
|   427.    .0558418  21140 |
|   578.    .0558752   2522 |
|  1139.    .0567372  12639 |
+-----+

```

```

+-----+
| 1161.    .6337243  17096 |
|   220.    .6345721  17768 |
| 1084.    .6440308  19147 |
|   267.    .6566707  21983 |
|   13.    .6814955  22773 |
+-----+

```

---

-> qsmk = Smoking cessation

```

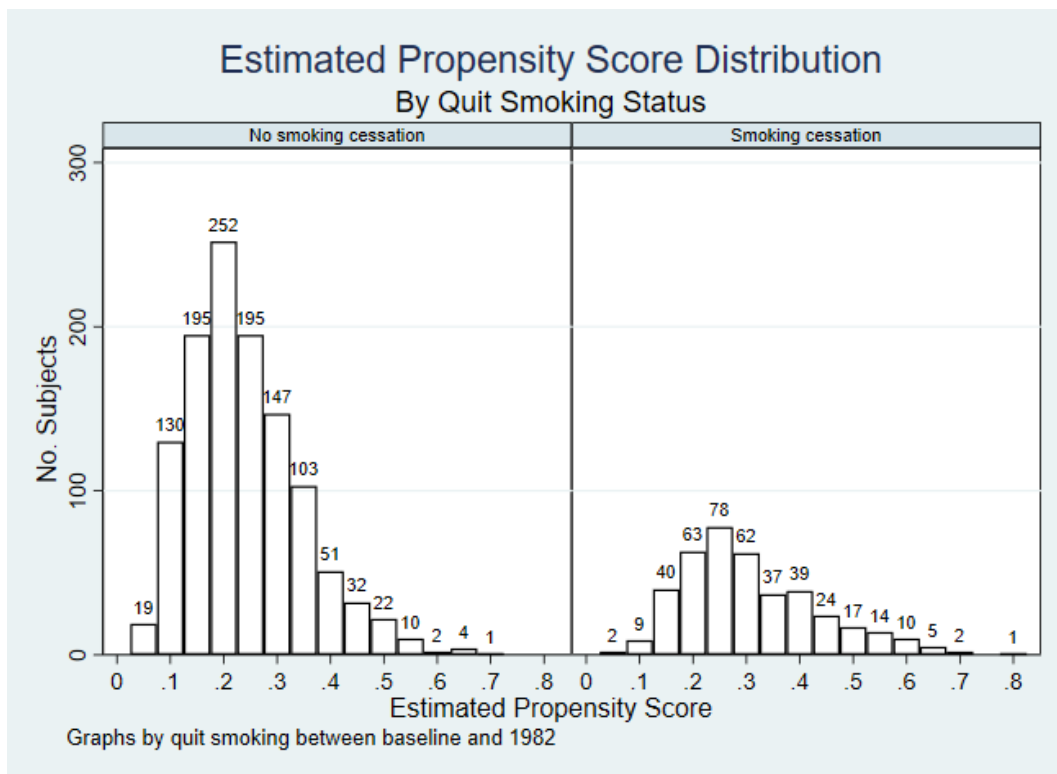
+-----+
|  obs:      ps    seqn |
+-----+
| 1390.    .0598799   4289 |
| 1545.    .0600822  23550 |
| 1367.    .0806089  24306 |
+-----+

```

```
| 1263.    .0821677    22904 |
| 1511.    .1021875    24584 |
+-----+
```

```
+-----+
| 1215.    .635695    17738 |
| 1365.    .6659576    22272 |
| 1346.    .7166381    14983 |
| 1289.    .7200644    24817 |
| 1495.    .7768887    24949 |
+-----+
```

file ./data/nhefs-ps.dta saved



## Program 15.3

- Stratification and outcome regression using deciles of the propensity score
- Data from NHEFS
- Section 15.3
- Note: Stata decides borderline cutpoints differently from SAS, so, despite identically distributed propensity scores, the results of regression using deciles are not an exact match with the book.

```
use ./data/nhefs-ps, clear
```

```

/*Calculation of deciles of ps*/
xtile ps_dec = ps, nq(10)
by ps_dec, sort: summarize ps

/*Stratification on PS deciles, allowing for effect modification*/
/*Note: stata compares qsmk 0 vs qsmk 1, so the coefficients are reversed relative to the book*/
by ps_dec: ttest wt82_71, by(qsmk)

/*Regression on PS deciles, with no product terms*/
regress wt82_71 qsmk ib(last).ps_dec

```

-> ps\_dec = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	157	.0976251	.0185215	.0510008	.1240482

-> ps\_dec = 2

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	157	.1430792	.0107751	.1241923	.1603558

-> ps\_dec = 3

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	156	.1750423	.008773	.1606041	.1893271

-> ps\_dec = 4

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	157	.2014066	.0062403	.189365	.2121815

-> ps\_dec = 5

Variable	Obs	Mean	Std. Dev.	Min	Max
ps	156	.2245376	.0073655	.2123068	.237184

-> ps\_dec = 6

Variable	Obs	Mean	Std. Dev.	Min	Max
----------	-----	------	-----------	-----	-----

```
-----+-----
      ps |      157      .2515298      .0078777      .2377578      .2655718
-----+-----
```

```
-> ps_dec = 7
```

```
Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      ps |      157      .2827476      .0099986      .2655724      .2994968
-----+-----
```

```
-> ps_dec = 8
```

```
Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      ps |      156      .3204104      .0125102      .2997581      .3438773
-----+-----
```

```
-> ps_dec = 9
```

```
Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      ps |      157      .375637      .0221347      .3439862      .4174631
-----+-----
```

```
-> ps_dec = 10
```

```
Variable |      Obs      Mean      Std. Dev.      Min      Max
-----+-----
      ps |      156      .5026508      .0733494      .4176717      .7768887
-----+-----
```

```
-> ps_dec = 1
```

Two-sample t test with equal variances

```
-----+-----
Group |      Obs      Mean      Std. Err.      Std. Dev.      [95% Conf. Interval]
-----+-----
No smoki |      146      3.74236      .6531341      7.891849      2.451467      5.033253
Smoking |       11      3.949703      2.332995      7.737668      -1.248533      9.14794
-----+-----
combined |      157      3.756887      .6270464      7.856869      2.51829      4.995484
-----+-----
diff |           - .2073431      2.464411           -5.075509      4.660822
-----+-----
```

```
diff = mean(No smoki) - mean(Smoking)          t = -0.0841
Ho: diff = 0                                degrees of freedom =      155
```



```
-> ps_dec = 2
```

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	134	2.813019	.589056	6.818816	1.647889	3.978149
Smoking	23	7.726944	1.260784	6.046508	5.112237	10.34165
combined	157	3.532893	.5519826	6.916322	2.442569	4.623217
diff		-4.913925	1.515494		-7.907613	-1.920237

Ha: diff < 0	Ha: diff != 0	Ha: diff > 0
Pr(T < t) = 0.0007	Pr( T  >  t ) = 0.0015	Pr(T > t) = 0.9993

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	128	3.25684	.5334655	6.035473	2.201209	4.312472
Smoking	28	7.954974	1.418184	7.504324	5.045101	10.86485
combined	156	4.100095	.5245749	6.551938	3.063857	5.136334
diff		-4.698134	1.318074		-7.301973	-2.094294

Ha: diff < 0	Ha: diff != 0	Ha: diff > 0
Pr(T < t) = 0.0002	Pr( T  >  t ) = 0.0005	Pr(T > t) = 0.9998

Two-sample t test with equal variances

```

      Group |      Obs      Mean   Std. Err.   Std. Dev.   [95% Conf. Interval]
-----+-----
No smoki |      121   3.393929   .5267602   5.794362   2.350981   4.436877
Smoking |       36   5.676072   1.543143   9.258861   2.543324   8.808819
-----+-----
combined |      157   3.917223   .5412091   6.78133   2.848179   4.986266
-----+-----
      diff |           -2.282143   1.278494           -4.807663   .2433778
-----+-----

      diff = mean(No smoki) - mean(Smoking)          t =  -1.7850
Ho: diff = 0                      degrees of freedom =      155

      Ha: diff < 0          Ha: diff != 0          Ha: diff > 0
Pr(T < t) = 0.0381      Pr(|T| > |t|) = 0.0762      Pr(T > t) = 0.9619

```

```

-----
-> ps_dec = 5

```

Two-sample t test with equal variances

```

      Group |      Obs      Mean   Std. Err.   Std. Dev.   [95% Conf. Interval]
-----+-----
No smoki |      119   1.368438   .8042619   8.773461   -.2242199   2.961095
Smoking |       37   5.195421   1.388723   8.44727   2.378961   8.011881
-----+-----
combined |      156   2.27612   .7063778   8.822656   .8807499   3.671489
-----+-----
      diff |           -3.826983   1.637279           -7.061407   -.592559
-----+-----

      diff = mean(No smoki) - mean(Smoking)          t =  -2.3374
Ho: diff = 0                      degrees of freedom =      154

      Ha: diff < 0          Ha: diff != 0          Ha: diff > 0
Pr(T < t) = 0.0104      Pr(|T| > |t|) = 0.0207      Pr(T > t) = 0.9896

```

```

-----
-> ps_dec = 6

```

Two-sample t test with equal variances

```

      Group |      Obs      Mean   Std. Err.   Std. Dev.   [95% Conf. Interval]
-----+-----
No smoki |      112   2.25564   .6850004   7.249362   .8982664   3.613014
Smoking |       45   7.199088   1.724899   11.57097   3.722782   10.67539
-----+-----
combined |      157   3.672552   .7146582   8.954642   2.260897   5.084207
-----+-----
      diff |           -4.943447   1.535024           -7.975714   -1.911181
-----+-----

```

```

diff = mean(No smoki) - mean(Smoking)          t = -3.2204
Ho: diff = 0                                   degrees of freedom = 155

```

```

Ha: diff < 0          Ha: diff != 0          Ha: diff > 0
Pr(T < t) = 0.0008    Pr(|T| > |t|) = 0.0016  Pr(T > t) = 0.9992

```

```

-----
-> ps_dec = 7

```

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	116	.7948483	.7916172	8.525978	-.773193	2.36289
Smoking	41	6.646091	1.00182	6.414778	4.621337	8.670844
combined	157	2.32288	.6714693	8.413486	.9965349	3.649225
diff		-5.851242	1.45977		-8.734853	-2.967632

```

diff = mean(No smoki) - mean(Smoking)          t = -4.0083
Ho: diff = 0                                   degrees of freedom = 155

```

```

Ha: diff < 0          Ha: diff != 0          Ha: diff > 0
Pr(T < t) = 0.0000    Pr(|T| > |t|) = 0.0001  Pr(T > t) = 1.0000

```

```

-----
-> ps_dec = 8

```

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	107	1.063848	.5840159	6.041107	-.0940204	2.221716
Smoking	49	3.116263	1.113479	7.794356	.8774626	5.355063
combined	156	1.708517	.5352016	6.684666	.6512864	2.765747
diff		-2.052415	1.144914		-4.31418	.2093492

```

diff = mean(No smoki) - mean(Smoking)          t = -1.7926
Ho: diff = 0                                   degrees of freedom = 154

```

```

Ha: diff < 0          Ha: diff != 0          Ha: diff > 0
Pr(T < t) = 0.0375    Pr(|T| > |t|) = 0.0750  Pr(T > t) = 0.9625

```

```

-----
-> ps_dec = 9

```

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	100	-.0292906	.7637396	7.637396	-1.544716	1.486134
Smoking	57	.9112647	.9969309	7.526663	-1.085828	2.908357
combined	157	.3121849	.6054898	7.586766	-.8838316	1.508201
diff		-.9405554	1.26092		-3.43136	1.550249
diff = mean(No smoki) - mean(Smoking)				t = -0.7459		
Ho: diff = 0				degrees of freedom = 155		
Ha: diff < 0		Ha: diff != 0		Ha: diff > 0		
Pr(T < t) = 0.2284		Pr( T  >  t ) = 0.4568		Pr(T > t) = 0.7716		

-> ps\_dec = 10

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
No smoki	80	-.768504	.9224756	8.250872	-2.604646	1.067638
Smoking	76	2.39532	1.053132	9.180992	.2973737	4.493267
combined	156	.7728463	.7071067	8.831759	-.6239631	2.169656
diff		-3.163824	1.396178		-5.921957	-.405692
diff = mean(No smoki) - mean(Smoking)				t = -2.2661		
Ho: diff = 0				degrees of freedom = 154		
Ha: diff < 0		Ha: diff != 0		Ha: diff > 0		
Pr(T < t) = 0.0124		Pr( T  >  t ) = 0.0248		Pr(T > t) = 0.9876		

Source	SS	df	MS	Number of obs	=	1,566
Model	5799.7817	10	579.97817	F(10, 1555)	=	9.87
Residual	91375.8049	1,555	58.7625755	Prob > F	=	0.0000
Total	97175.5866	1,565	62.0930266	R-squared	=	0.0597
				Adj R-squared	=	0.0536
				Root MSE	=	7.6657

wt82_71	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
qsmk	3.356927	.4580399	7.33	0.000	2.458486	4.255368

ps_dec							
1		4.384269	.8873947	4.94	0.000	2.643652	6.124885
2		3.903694	.8805212	4.43	0.000	2.17656	5.630828
3		4.36015	.8793345	4.96	0.000	2.635343	6.084956
4		4.010061	.8745966	4.59	0.000	2.294548	5.725575
5		2.342505	.8754878	2.68	0.008	.6252438	4.059766
6		3.572955	.8714389	4.10	0.000	1.863636	5.282275
7		2.30881	.8727462	2.65	0.008	.5969261	4.020693
8		1.516677	.8715796	1.74	0.082	-.1929182	3.226273
9		-.0439923	.8684465	-0.05	0.960	-1.747442	1.659457
_cons		-.8625798	.6530529	-1.32	0.187	-2.143537	.4183773

---

## Program 15.4

- Standardization and outcome regression using the propensity score
- Data from NHEFS
- Section 15.3

```

use ./data/nhefs-formatted, clear

/*Estimate the propensity score*/
logit qsmk sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity ///
    c.smokeyrs##c.smokeyrs ib(last).exercise ///
    ib(last).active c.wt71##c.wt71
predict ps, pr

/*Expand the dataset for standardization*/
expand 2, generate(interv)
expand 2 if interv == 0, generate(interv2)
replace interv = -1 if interv2 == 1
drop interv2
tab interv
replace wt82_71 = . if interv != -1
replace qsmk = 0 if interv == 0
replace qsmk = 1 if interv == 1
by interv, sort: summarize qsmk

/*Regression on the propensity score, allowing for effect modification*/
regress wt82_71 qsmk##c.ps
predict predY, xb
by interv, sort: summarize predY

quietly summarize predY if(interv == -1)
matrix input observe = (-1, `r(mean)')
quietly summarize predY if(interv == 0)

```

```

matrix observe = (observe \0,`r(mean)')
quietly summarize predY if(interv == 1)
matrix observe = (observe \1,`r(mean)')
matrix observe = (observe \., observe[3,2]-observe[2,2])
matrix rownames observe = observed E(Y(a=0)) E(Y(a=1)) difference
matrix colnames observe = interv value
matrix list observe

/*bootstrap program*/
drop if interv != -1
gen meanY_b =.
qui save ./data/nhefs_std, replace

capture program drop bootstdz

program define bootstdz, rclass
use ./data/nhefs_std, clear
preserve
bsample
/*Create 2 new copies of the data.
Set the outcome AND the exposure to missing in the copies*/
expand 2, generate(interv_b)
expand 2 if interv_b == 0, generate(interv2_b)
qui replace interv_b = -1 if interv2_b ==1
qui drop interv2_b
qui replace wt82_71 = . if interv_b != -1
qui replace qsmk = . if interv_b != -1

/*Fit the propensity score in the original data
(where qsmk is not missing) and generate predictions for everyone*/
logit qsmk sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity ///
    c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active ///
    c.wt71##c.wt71
predict ps_b, pr

/*Set the exposure to 0 for everyone in copy 0,
and 1 to everyone for copy 1*/
qui replace qsmk = 0 if interv_b == 0
qui replace qsmk = 1 if interv_b == 1

/*Fit the outcome regression in the original data
(where wt82_71 is not missing) and
generate predictions for everyone*/
regress wt82_71 qsmk##c.ps
predict predY_b, xb

/*Summarize the predictions in each set of copies*/

```

```

summarize predY_b if interv_b == 0
return scalar boot_0 = r(mean)
summarize predY_b if interv_b == 1
return scalar boot_1 = r(mean)
return scalar boot_diff = return(boot_1) - return(boot_0)
qui drop meanY_b
restore
end

/*Then we use the `simulate` command to run the bootstraps
as many times as we want.
Start with reps(10) to make sure your code runs,
and then change to reps(1000) to generate your final CIs*/
simulate EY_a0=r(boot_0) EY_a1 = r(boot_1) ///
    difference = r(boot_diff), reps(500) seed(1): bootstdz /

matrix pe = observe[2..4, 2]'
matrix list pe
bstat, stat(pe) n(1629)
estat bootstrap, p

```

```

Iteration 0:  log likelihood = -893.02712
Iteration 1:  log likelihood = -839.70016
Iteration 2:  log likelihood = -838.45045
Iteration 3:  log likelihood = -838.44842
Iteration 4:  log likelihood = -838.44842

```

Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

	qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex		-.5274782	.1540497	-3.42	0.001	-.82941 -.2255463
race		-.8392636	.2100668	-4.00	0.000	-1.250987 -.4275404
age		.1212052	.0512663	2.36	0.018	.0207251 .2216853
c.age#c.age		-.0008246	.0005361	-1.54	0.124	-.0018753 .0002262
education						
1		-.4759606	.2262238	-2.10	0.035	-.9193511 -.0325701
2		-.5047361	.217597	-2.32	0.020	-.9312184 -.0782538
3		-.3895288	.1914353	-2.03	0.042	-.7647351 -.0143226
4		-.4123596	.2772868	-1.49	0.137	-.9558318 .1311126
smokeinten~y		-.0772704	.0152499	-5.07	0.000	-.1071596 -.0473812

c.							
smokeinten~y#							
c.							
smokeinten~y		.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokeyrs		-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokeyrs#							
c.smokeyrs		.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise							
0		-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1		-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active							
0		-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1		-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71		-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#							
c.wt71		.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons		-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

-----

(1,566 observations created)

(1,566 observations created)

(1,566 real changes made)

interv		Freq.	Percent	Cum.
-----+				
-1		1,566	33.33	33.33
0		1,566	33.33	66.67
1		1,566	33.33	100.00
-----+				
Total		4,698	100.00	

(3,132 real changes made, 3,132 to missing)

(403 real changes made)

(1,163 real changes made)

-----



-> interv = -1

Variable	Obs	Mean	Std. Dev.	Min	Max
qsmk	1,566	.2573436	.4373099	0	1

-> interv = 0

Variable	Obs	Mean	Std. Dev.	Min	Max
qsmk	1,566	0	0	0	0

-> interv = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
qsmk	1,566	1	0	1	1

Source	SS	df	MS	Number of obs	=	1,566
Model	5287.31428	3	1762.43809	F(3, 1562)	=	29.96
Residual	91888.2723	1,562	58.827319	Prob > F	=	0.0000
				R-squared	=	0.0544
				Adj R-squared	=	0.0526
Total	97175.5866	1,565	62.0930266	Root MSE	=	7.6699

wt82_71	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
qsmk					
Smoking c..	4.036457	1.13904	3.54	0.000	1.80225 6.270665
ps	-12.3319	2.129602	-5.79	0.000	-16.50908 -8.154716
qsmk#c.ps					
Smoking c..	-2.038829	3.649684	-0.56	0.576	-9.197625 5.119967
_cons	4.935432	.5570216	8.86	0.000	3.842843 6.028021

-> interv = -1

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	2.6383	1.838063	-3.4687	8.111371

```
-----
-> interv = 0
```

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	1.761898	1.433264	-4.645079	4.306496

```
-----
-> interv = 1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
predY	1,566	5.273676	1.670225	-2.192565	8.238971

```
observe[4,2]
```

	interv	value
observed	-1	2.6382998
E(Y(a=0))	0	1.7618979
E(Y(a=1))	1	5.2736757
difference	.	3.5117778

```
(3,132 observations deleted)
```

```
(1,566 missing values generated)
```

```
command: bootstdz /
EY_a0: r(boot_0)
EY_a1: r(boot_1)
difference: r(boot_diff)
```

```
Simulations (500)
```

```
-----+--- 1 -----+--- 2 -----+--- 3 -----+--- 4 -----+--- 5
..... 50
..... 100
..... 150
..... 200
..... 250
..... 300
```

```

..... 350
..... 400
..... 450
..... 500

```

pe[1,3]

```

      E(Y(a=0))  E(Y(a=1))  difference
value  1.7618979  5.2736757  3.5117778

```

```

Bootstrap results                                Number of obs    =      1,629
                                                Replications      =      500

```

```

-----
      |      Observed      Bootstrap      Normal-based
      |      Coef.      Std. Err.      z    P>|z|      [95% Conf. Interval]
-----+-----
      EY_a0 |      1.761898      .2273005      7.75  0.000      1.316397      2.207399
      EY_a1 |      5.273676      .4636993     11.37  0.000      4.364842      6.18251
difference |      3.511778      .5247816      6.69  0.000      2.483225      4.540331
-----

```

```

Bootstrap results                                Number of obs    =      1,629
                                                Replications      =      500

```

```

-----
      |      Observed      Bootstrap
      |      Coef.      Bias      Std. Err. [95% Conf. Interval]
-----+-----
      EY_a0 |      1.7618979  -.0079171      .22730051      1.307729      2.191437      (P)
      EY_a1 |      5.2736757  -.0001726      .46369929      4.340613      6.210879      (P)
difference |      3.5117778      .0077445      .5247816      2.531495      4.523983      (P)
-----

```

(P) percentile confidence interval



# 16. Instrumental variables estimation: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
******/
```

## Program 16.1

- Estimating the average causal effect using the standard IV estimator via the calculation of sample averages
- Data from NHEFS
- Section 16.2

```
use ./data/nhefs-formatted, clear  
  
summarize price82  
  
/* ignore subjects with missing outcome or missing instrument for simplicity*/  
foreach var of varlist wt82 price82 {  
    drop if `var'==.  
}  
  
/*Create categorical instrument*/  
gen byte highprice = (price82 > 1.5 & price82 < .)  
  
save ./data/nhefs-highprice, replace  
  
/*Calculate  $P[Z|A=a]$ */  
tab highprice qsmk, row
```

```

/*Calculate P[Y|Z=z]*/
ttest wt82_71, by(highprice)

/*Final IV estimate, OPTION 1: Hand calculations*/
/*Numerator: num = E[Y|Z=1] - E[Y|Z=0] = 2.686 - 2.536 = 0.150*/
/*Denominator: denom = P[A=1|Z=1] - P[A=1|Z=0] = 0.258 - 0.195 = 0.063 */
/*IV estimator: E[Ya=1] - E[Ya=0] = (E[Y|Z=1]-E[Y|Z=0])/(P[A=1|Z=1]-P[A=1|Z=0]) = 0.150/0.063 = 2.397*/
display "Numerator, E[Y|Z=1] - E[Y|Z=0] =", 2.686 - 2.536
display "Denominator: denom = P[A=1|Z=1] - P[A=1|Z=0] =", 0.258 - 0.195
display "IV estimator =", 0.150/0.063

/*OPTION 2 2: automated calculation of instrument*/
/*Calculate P[A=1|Z=z], for each value of the instrument,
and store in a matrix*/
quietly summarize qsmk if (highprice==0)
matrix input pa = (`r(mean)')
quietly summarize qsmk if (highprice==1)
matrix pa = (pa ,`r(mean)')
matrix list pa

/*Calculate P[Y|Z=z], for each value of the instrument,
and store in a second matrix*/
quietly summarize wt82_71 if (highprice==0)
matrix input ey = (`r(mean)')
quietly summarize wt82_71 if (highprice==1)
matrix ey = (ey ,`r(mean)')
matrix list ey

/*Using Stata's built-in matrix manipulation feature (Mata),
calculate numerator, denominator and IV estimator*/
*Numerator: num = E[Y|Z=1] - E[Y|Z=0]*mata
*Denominator: denom = P[A=1|Z=1] - P[A=1|Z=0]*
*IV estimator: iv_est = IV estimate of E[Ya=1] - E[Ya=0] *
mata
pa = st_matrix("pa")
ey = st_matrix("ey")
num = ey[1,2] - ey[1,1]
denom = pa[1,2] - pa[1,1]
iv_est = num / denom
num
denom
st_numscalar("iv_est", iv_est)
end
di scalar(iv_est)

```

Variable	Obs	Mean	Std. Dev.	Min	Max
price82	1,476	1.805989	.1301703	1.451904	2.103027

(0 observations deleted)  
(90 observations deleted)

file ./data/nhefs-highprice.dta saved

```

+-----+
| Key      |
+-----+
| frequency |
| row percentage |
+-----+

```

quit smoking between baseline and 1982			
highprice	No smokin	Smoking c	Total
0	33	8	41
	80.49	19.51	100.00
1	1,065	370	1,435
	74.22	25.78	100.00
Total	1,098	378	1,476
	74.39	25.61	100.00

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]	
0	41	2.535729	1.461629	9.358993	-.4183336	5.489792
1	1,435	2.686018	.2084888	7.897848	2.277042	3.094994
combined	1,476	2.681843	.2066282	7.938395	2.276527	3.087159
diff		-.1502887	1.257776		-2.617509	2.316932

diff = mean(0) - mean(1) t = -0.1195  
Ho: diff = 0 degrees of freedom = 1474

Ha: diff < 0	Ha: diff != 0	Ha: diff > 0
Pr(T < t) = 0.4525	Pr( T  >  t ) = 0.9049	Pr(T > t) = 0.5475

Numerator,  $E[Y|Z=1] - E[Y|Z=0] = .15$

Denominator:  $\text{denom} = P[A=1|Z=1] - P[A=1|Z=0] = .063$

```
IV estimator = 2.3809524
```

```
pa[1,2]
      c1      c2
r1  .19512195 .25783972
```

```
ey[1,2]
      c1      c2
r1  2.535729 2.6860178
```

```
----- mata (type end to exit) -----
: pa = st_matrix("pa")

: ey = st_matrix("ey")

: num = ey[1,2] - ey[1,1]

: denom = pa[1,2] - pa[1,1]

: iv_est = num / denom

: num
.1502887173

: denom
.06271777

: st_numscalar("iv_est", iv_est)

: end
-----

2.3962701
```

## Program 16.2

- Estimating the average causal effect using the standard IV estimator via two-stage-least-squares regression



- Data from NHEFS
- Section 16.2

```
use ./data/nhefs-highprice, clear

/* ivregress fits the model in two stages:
- first model: qsmk = highprice
- second model: wt82_71 = predicted_qsmk */
ivregress 2sls wt82_71 (qsmk = highprice)
```

```
Instrumental variables (2SLS) regression      Number of obs   =      1,476
                                              Wald chi2(1)    =        0.01
                                              Prob > chi2     =      0.9038
                                              R-squared       =      0.0213
                                              Root MSE       =      7.8508
```

wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
qsmk	2.39627	19.82659	0.12	0.904	-36.46313 41.25567
_cons	2.068164	5.081652	0.41	0.684	-7.89169 12.02802

```
Instrumented:  qsmk
Instruments:   highprice
```

## Program 16.3

- Estimating the average causal effect using the standard IV estimator via an additive marginal structural model
- Data from NHEFS
- Checking one possible value of psi.
- See Chapter 14 for program that checks several values and computes 95% confidence intervals
- Section 16.2

```
use ./data/nhefs-highprice, clear

gen psi = 2.396
gen hspi = wt82_71 - psi*qsmk

logit highprice hspi
```

```
Iteration 0:  log likelihood = -187.34948
Iteration 1:  log likelihood = -187.34948
```

```
Logistic regression      Number of obs   =      1,476
                        LR chi2(1)    =        0.00
```

Log likelihood = -187.34948	Prob > chi2	=	1.0000
	Pseudo R2	=	0.0000

highprice	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
hspi	2.75e-07	.0201749	0.00	1.000	-.0395419	.0395424
_cons	3.555347	.1637931	21.71	0.000	3.234319	3.876376

## Program 16.4

- Estimating the average causal effect using the standard IV estimator based on alternative proposed instruments
- Data from NHEFS
- Section 16.5

```

use ./data/nhefs-highprice, clear

/*Instrument cut-point: 1.6*/
replace highprice = .
replace highprice = (price82 >1.6 & price82 < .)

ivregress 2sls wt82_71 (qsmk = highprice)

/*Instrument cut-point: 1.7*/
replace highprice = .
replace highprice = (price82 >1.7 & price82 < .)

ivregress 2sls wt82_71 (qsmk = highprice)

/*Instrument cut-point: 1.8*/
replace highprice = .
replace highprice = (price82 >1.8 & price82 < .)

ivregress 2sls wt82_71 (qsmk = highprice)

/*Instrument cut-point: 1.9*/
replace highprice = .
replace highprice = (price82 >1.9 & price82 < .)

ivregress 2sls wt82_71 (qsmk = highprice)

```

(1,476 real changes made, 1,476 to missing)

(1,476 real changes made)

Instrumental variables (2SLS) regression	Number of obs	=	1,476
	Wald chi2(1)	=	0.06
	Prob > chi2	=	0.8023
	R-squared	=	.
	Root MSE	=	18.593

wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
qsmk	41.28124	164.8417	0.25	0.802	-281.8026 364.365
_cons	-7.890182	42.21833	-0.19	0.852	-90.63659 74.85623

Instrumented: qsmk  
Instruments: highprice

(1,476 real changes made, 1,476 to missing)

(1,476 real changes made)

Instrumental variables (2SLS) regression	Number of obs	=	1,476
	Wald chi2(1)	=	0.05
	Prob > chi2	=	0.8274
	R-squared	=	.
	Root MSE	=	20.577

wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
qsmk	-40.91185	187.6162	-0.22	0.827	-408.6328 326.8091
_cons	13.15927	48.05103	0.27	0.784	-81.01901 107.3375

Instrumented: qsmk  
Instruments: highprice

(1,476 real changes made, 1,476 to missing)

(1,476 real changes made)

Instrumental variables (2SLS) regression	Number of obs	=	1,476
	Wald chi2(1)	=	0.55
	Prob > chi2	=	0.4576
	R-squared	=	.
	Root MSE	=	13.01

wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
---------	-------	-----------	---	------	----------------------

```

-----+-----
      qsmk |  -21.10342   28.40885   -0.74   0.458   -76.78374   34.57691
      _cons |   8.086377   7.283314    1.11   0.267    -6.188657   22.36141
-----+-----

```

```

Instrumented:  qsmk
Instruments:   highprice

```

(1,476 real changes made, 1,476 to missing)

(1,476 real changes made)

```

Instrumental variables (2SLS) regression      Number of obs   =      1,476
                                              Wald chi2(1)    =        0.29
                                              Prob > chi2     =      0.5880
                                              R-squared       =        .
                                              Root MSE       =     10.357

```

```

-----+-----
      wt82_71 |      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval]
-----+-----
      qsmk |  -12.81141   23.65099    -0.54   0.588   -59.16649   33.54368
      _cons |   5.962813   6.062956    0.98   0.325   -5.920362   17.84599
-----+-----

```

```

Instrumented:  qsmk
Instruments:   highprice

```

## Program 16.5

- Estimating the average causal effect using the standard IV estimator conditional on baseline covariates
- Data from NHEFS
- Section 16.5

```

use ./data/nhefs-highprice, clear

replace highprice = .
replace highprice = (price82 >1.5 & price82 < .)

ivregress 2sls wt82_71 sex race c.age c.smokeintensity ///
  c.smokeyrs i.exercise i.active c.wt7 ///
  (qsmk = highprice)

```

(1,476 real changes made, 1,476 to missing)

(1,476 real changes made)

Instrumental variables (2SLS) regression	Number of obs	=	1,476
	Wald chi2(11)	=	135.18
	Prob > chi2	=	0.0000
	R-squared	=	0.0622
	Root MSE	=	7.6848

	wt82_71	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
	qsmk	-1.042295	29.86522	-0.03	0.972	-59.57705	57.49246
	sex	-1.644393	2.620115	-0.63	0.530	-6.779724	3.490938
	race	-.1832546	4.631443	-0.04	0.968	-9.260716	8.894207
	age	-.16364	.2395678	-0.68	0.495	-.6331844	.3059043
smokeinten~y		.0057669	.144911	0.04	0.968	-.2782534	.2897872
smokeyrs		.0258357	.1607639	0.16	0.872	-.2892558	.3409271
exercise							
1		.4987479	2.162395	0.23	0.818	-3.739469	4.736964
2		.5818337	2.174255	0.27	0.789	-3.679628	4.843296
active							
1		-1.170145	.6049921	-1.93	0.053	-2.355908	.0156176
2		-.5122842	1.303121	-0.39	0.694	-3.066355	2.041787
	wt71	-.0979493	.036123	-2.71	0.007	-.168749	-.0271496
	_cons	17.28033	2.32589	7.43	0.000	12.72167	21.83899

Instrumented: qsmk

Instruments: sex race age smokeintensity smokeyrs 1.exercise 2.exercise



# 17. Causal survival analysis: Stata

```
library(Statamarkdown)
```

```
/******  
Stata code for Causal Inference: What If by Miguel Hernan & Jamie Robins  
Date: 10/10/2019  
Author: Eleanor Murray  
For errors contact: ejmurray@bu.edu  
******/
```

## Program 17.1

- Nonparametric estimation of survival curves
- Data from NHEFS
- Section 17.1

```
use ./data/nhefs-formatted, clear  
  
/*Some preprocessing of the data*/  
gen survtime = .  
replace survtime = 120 if death == 0  
replace survtime = (yrdth - 83)*12 + modth if death ==1  
* yrdth ranges from 83 to 92*  
  
tab death qsmk  
  
/*Kaplan-Meier graph of observed survival over time, by quitting smoking*/  
*For now, we use the stset function in Stata*  
stset survtime, failure(death=1)  
sts graph, by(qsmk) xlabel(0(12)120)  
qui gr export ./figs/stata-fig-17-1.png, replace
```

(1,566 missing values generated)

(1,275 real changes made)

(291 real changes made)

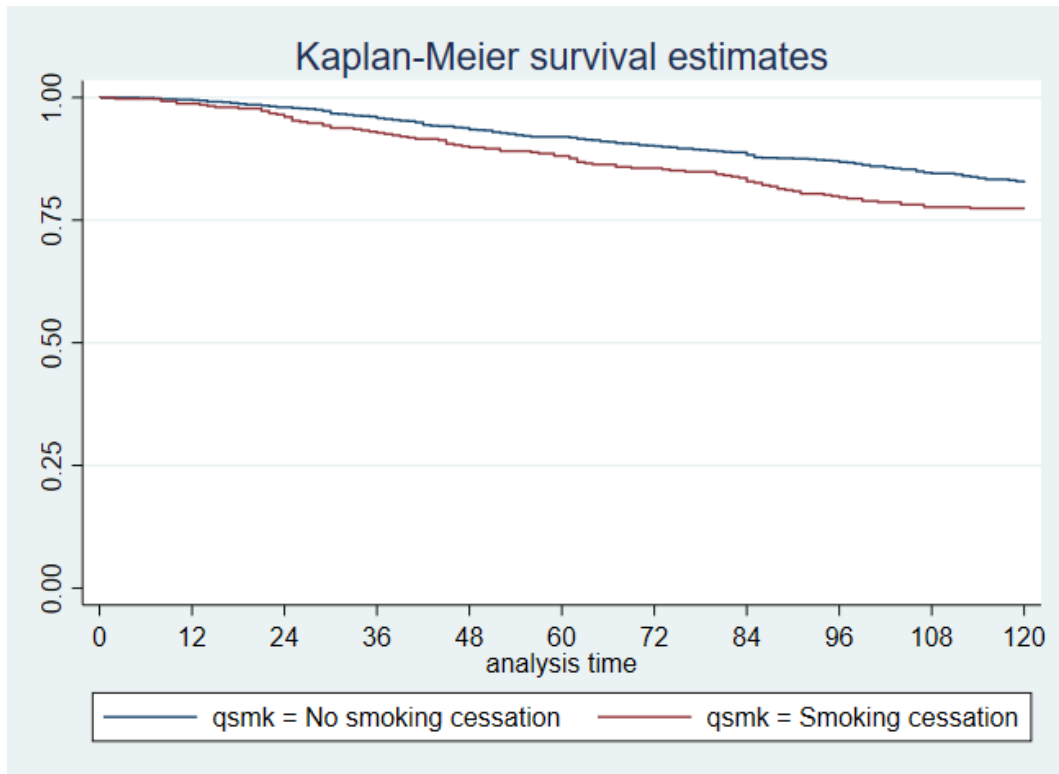
death			
between   quit smoking between			
1983 and   baseline and 1982			
1992	No smokin	Smoking c	Total
-----+-----+-----			
0	963	312	1,275
1	200	91	291
-----+-----+-----			
Total	1,163	403	1,566

failure event: death == 1  
obs. time interval: (0, survtime]  
exit on or before: failure

```
-----
1,566 total observations
0 exclusions
-----
1,566 observations remaining, representing
291 failures in single-record/single-failure data
171,076 total analysis time at risk and under observation
                                at risk from t = 0
                                earliest observed entry t = 0
                                last observed exit t = 120

failure _d: death == 1
analysis time _t: survtime
```





## Program 17.2

- Parametric estimation of survival curves via hazards model
- Data from NHEFS
- Section 17.1
- Generates Figure 17.4

```

/**Create person-month dataset for survival analyses**/

/* We want our new dataset to include 1 observation per person
per month alive, starting at time = 0.
Individuals who survive to the end of follow-up will have
119 time points
Individuals who die will have survtime - 1 time points*/

use ./data/nhefs-formatted, clear

gen survtime = .
replace survtime = 120 if death == 0
replace survtime = (yrdth - 83)*12 + modth if death ==1

*expand data to person-time*
gen time = 0
expand survtime if time == 0
bysort seqn: replace time = _n - 1

```

```

*Create event variable*
gen event = 0
replace event = 1 if time == survtime - 1 & death == 1
tab event

*Create time-squared variable for analyses*
gen timesq = time*time

*Save the dataset to your working directory for future use*
qui save ./data/nhefs_surv, replace

/**Hazard ratios**/
use ./data/nhefs_surv, clear

*Fit a pooled logistic hazards model *
logistic event qsmk qsmk#c.time qsmk#c.time#c.time ///
    c.time c.time#c.time

/**Survival curves: run regression then do:**/

*Create a dataset with all time points under each treatment level*
*Re-expand data with rows for all timepoints*
drop if time != 0
expand 120 if time ==0
bysort seqn: replace time = _n - 1

/*Create 2 copies of each subject, and set outcome to missing
and treatment -- use only the newobs*/
expand 2 , generate(interv)
replace qsmk = interv

/*Generate predicted event and survival probabilities
for each person each month in copies*/
predict pevent_k, pr
gen psurv_k = 1-pevent_k
keep seqn time qsmk interv psurv_k

*Within copies, generate predicted survival over time*
*Remember, survival is the product of conditional survival probabilities in each interval*
sort seqn interv time
gen _t = time + 1
gen psurv = psurv_k if _t ==1
bysort seqn interv: replace psurv = psurv_k*psurv[_t-1] if _t >1

*Display 10-year standardized survival, under interventions*
*Note: since time starts at 0, month 119 is 10-year survival*
by interv, sort: summarize psurv if time == 119

```

```

*Graph of standardized survival over time, under interventions*
/*Note, we want our graph to start at 100% survival,
so add an extra time point with P(surv) = 1*/
expand 2 if time ==0, generate(newtime)
replace psurv = 1 if newtime == 1
gen time2 = 0 if newtime ==1
replace time2 = time + 1 if newtime == 0

/*Separate the survival probabilities to allow plotting by
intervention on qsmk*/
separate psurv, by(interv)

*Plot the curves*
twoway (line psurv0 time2, sort) ///
      (line psurv1 time2, sort) if interv > -1 ///
      , ylabel(0.5(0.1)1.0) xlabel(0(12)120) ///
      ytitle("Survival probability") xtitle("Months of follow-up") ///
      legend(label(1 "A=0") label(2 "A=1"))
qui gr export ./figs/stata-fig-17-2.png, replace

```

(1,566 missing values generated)

(1,275 real changes made)

(291 real changes made)

(169,510 observations created)

(169,510 real changes made)

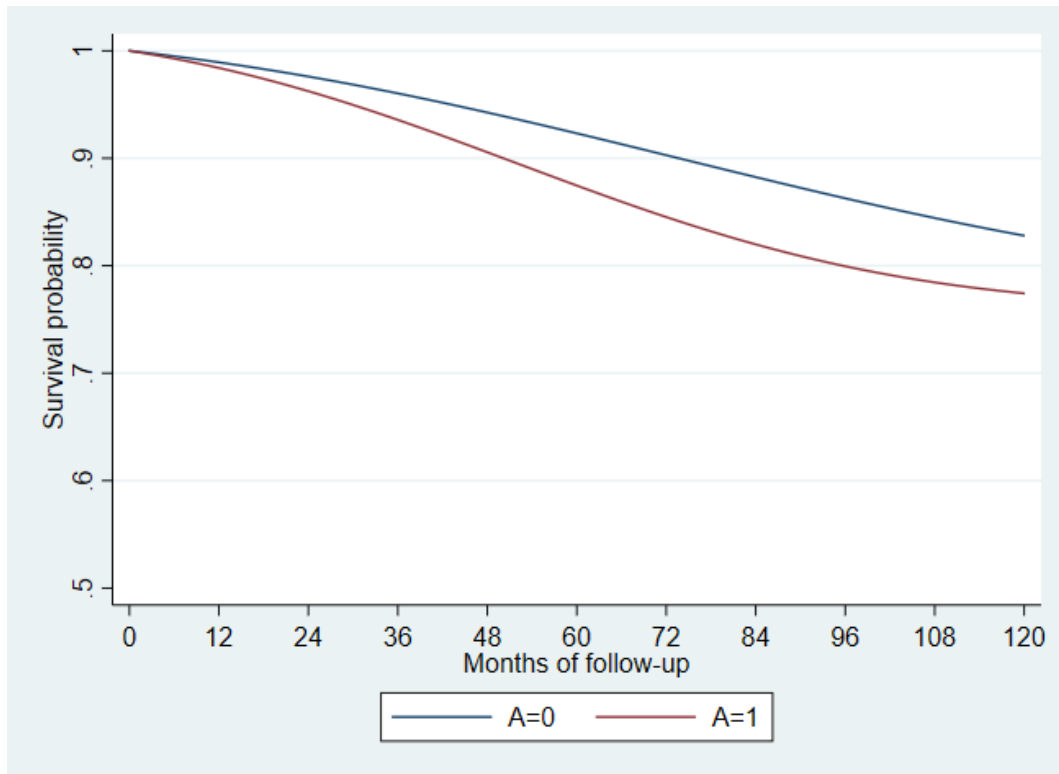
(291 real changes made)

event	Freq.	Percent	Cum.
0	170,785	99.83	99.83
1	291	0.17	100.00
Total	171,076	100.00	

file ./data/nhefs\_surv.dta cannot be modified or erased; likely cause is  
 read-only directory or file  
 r(608);

end of do-file

r(608);



## Program 17.3

- Estimation of survival curves via IP weighted hazards model
- Data from NHEFS
- Section 17.4
- Generates Figure 17.6

```
use ./data/nhefs_surv, clear

keep seqn event qsmk time sex race age education ///
    smokeintensity smkintensity82_71 smokeyrs ///
    exercise active wt71
preserve

*Estimate weights*
logit qsmk sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity ///
    c.smokeyrs##c.smokeyrs ib(last).exercise ///
    ib(last).active c.wt71##c.wt71 if time == 0
predict p_qsmk, pr

logit qsmk if time ==0
predict num, pr
gen sw=num/p_qsmk if qsmk==1
replace sw=(1-num)/(1-p_qsmk) if qsmk==0
```

```

summarize sw

*IP weighted survival by smoking cessation*
logit event qsmk qsmk#c.time qsmk#c.time#c.time ///
    c.time c.time#c.time [pweight=sw] , cluster(seqn)

*Create a dataset with all time points under each treatment level*
*Re-expand data with rows for all timepoints*
drop if time != 0
expand 120 if time ==0
bysort seqn: replace time = _n - 1

/*Create 2 copies of each subject, and set outcome
to missing and treatment -- use only the newobs*/
expand 2 , generate(interv)
replace qsmk = interv

/*Generate predicted event and survival probabilities
for each person each month in copies*/
predict pevent_k, pr
gen psurv_k = 1-pevent_k
keep seqn time qsmk interv psurv_k

*Within copies, generate predicted survival over time*
/*Remember, survival is the product of conditional survival
probabilities in each interval*/
sort seqn interv time
gen _t = time + 1
gen psurv = psurv_k if _t ==1
bysort seqn interv: replace psurv = psurv_k*psurv[_t-1] if _t >1

*Display 10-year standardized survival, under interventions*
*Note: since time starts at 0, month 119 is 10-year survival*
by interv, sort: summarize psurv if time == 119

quietly summarize psurv if(interv==0 & time ==119)
matrix input observe = (0,`r(mean)')
quietly summarize psurv if(interv==1 & time ==119)
matrix observe = (observe \1,`r(mean)')
matrix observe = (observe \3, observe[2,2]-observe[1,2])
matrix list observe

*Graph of standardized survival over time, under interventions*
/*Note: since our outcome model has no covariates,
we can plot psurv directly.
If we had covariates we would need to stratify or average across the values*/
expand 2 if time ==0, generate(newtime)
replace psurv = 1 if newtime == 1
gen time2 = 0 if newtime ==1

```

```

replace time2 = time + 1 if newtime == 0
separate psurv, by(interv)
twoway (line psurv0 time2, sort) ///
      (line psurv1 time2, sort) if interv > -1 ///
      , ylabel(0.5(0.1)1.0) xlabel(0(12)120) ///
      ytitle("Survival probability") xtitle("Months of follow-up") ///
      legend(label(1 "A=0") label(2 "A=1"))
qui gr export ./figs/stata-fig-17-3.png, replace

*remove extra timepoint*
drop if newtime == 1
drop time2

restore

**Bootstraps**
qui save ./data/nhefs_std1 , replace

capture program drop bootipw_surv

program define bootipw_surv , rclass
use ./data/nhefs_std1 , clear
preserve
bsample, cluster(seqn) idcluster(newseqn)

logit qsmk sex race c.age##c.age ib(last).education ///
      c.smokeintensity##c.smokeintensity ///
      c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active ///
      c.wt71##c.wt71 if time == 0
predict p_qsmk, pr

logit qsmk if time ==0
predict num, pr

gen sw=num/p_qsmk if qsmk==1
replace sw=(1-num)/(1-p_qsmk) if qsmk==0

logit event qsmk qsmk#c.time qsmk#c.time#c.time ///
      c.time c.time#c.time [pweight=sw], cluster(newseqn)

drop if time != 0
expand 120 if time ==0
bysort newseqn: replace time = _n - 1
expand 2 , generate(interv_b)
replace qsmk = interv_b

predict pevent_k, pr
gen psurv_k = 1-pevent_k
keep newseqn time qsmk interv_b psurv_k

```

```

sort newseqn interv_b time
gen _t = time + 1
gen psurv = psurv_k if _t ==1
bysort newseqn interv_b: ///
    replace psurv = psurv_k*psurv[_t-1] if _t >1
drop if time != 119
bysort interv_b: egen meanS_b = mean(psurv)
keep newseqn qsmk meanS_b
drop if newseqn != 1 /* only need one pair */

drop newseqn

return scalar boot_0 = meanS_b[1]
return scalar boot_1 = meanS_b[2]
return scalar boot_diff = return(boot_1) - return(boot_0)
restore
end

set rmsg on
simulate PrY_a0 = r(boot_0) PrY_a1 = r(boot_1) ///
    difference=r(boot_diff), reps(10) seed(1): bootipw_surv
set rmsg off

matrix pe = observe[1..3, 2]'
bstat, stat(pe) n(1629)

```

```

Iteration 0:  log likelihood = -893.02712
Iteration 1:  log likelihood = -839.70016
Iteration 2:  log likelihood = -838.45045
Iteration 3:  log likelihood = -838.44842
Iteration 4:  log likelihood = -838.44842

```

Logistic regression	Number of obs	=	1,566
	LR chi2(18)	=	109.16
	Prob > chi2	=	0.0000
Log likelihood = -838.44842	Pseudo R2	=	0.0611

	qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex		-.5274782	.1540497	-3.42	0.001	-.82941 -.2255463
race		-.8392636	.2100668	-4.00	0.000	-1.250987 -.4275404
age		.1212052	.0512663	2.36	0.018	.0207251 .2216853
c.age#c.age		-.0008246	.0005361	-1.54	0.124	-.0018753 .0002262
education						
1		-.4759606	.2262238	-2.10	0.035	-.9193511 -.0325701

2		-.5047361	.217597	-2.32	0.020	-.9312184	-.0782538
3		-.3895288	.1914353	-2.03	0.042	-.7647351	-.0143226
4		-.4123596	.2772868	-1.49	0.137	-.9558318	.1311126
smokeinten~y		-.0772704	.0152499	-5.07	0.000	-.1071596	-.0473812
c.							
smokeinten~y#							
c.							
smokeinten~y		.0010451	.0002866	3.65	0.000	.0004835	.0016068
smokekeys		-.0735966	.0277775	-2.65	0.008	-.1280395	-.0191538
c.smokekeys#							
c.smokekeys		.0008441	.0004632	1.82	0.068	-.0000637	.0017519
exercise							
0		-.395704	.1872401	-2.11	0.035	-.7626878	-.0287201
1		-.0408635	.1382674	-0.30	0.768	-.3118627	.2301357
active							
0		-.176784	.2149721	-0.82	0.411	-.5981215	.2445535
1		-.1448395	.2111472	-0.69	0.493	-.5586806	.2690015
wt71		-.0152357	.0263161	-0.58	0.563	-.0668144	.036343
c.wt71#							
c.wt71		.0001352	.0001632	0.83	0.407	-.0001846	.000455
_cons		-1.19407	1.398493	-0.85	0.393	-3.935066	1.546925

Iteration 0: log likelihood = -893.02712  
Iteration 1: log likelihood = -893.02712

Logistic regression	Number of obs	=	1,566
	LR chi2(0)	=	-0.00
	Prob > chi2	=	.
Log likelihood = -893.02712	Pseudo R2	=	-0.0000

qsmk	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_cons	-1.059822	.0578034	-18.33	0.000	-1.173114 - .946529



(128,481 missing values generated)

(128,481 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
sw	171,076	1.000509	.2851505	.3312489	4.297662

Iteration 0: log pseudolikelihood = -2136.3671  
 Iteration 1: log pseudolikelihood = -2127.0974  
 Iteration 2: log pseudolikelihood = -2126.8556  
 Iteration 3: log pseudolikelihood = -2126.8554

Logistic regression	Number of obs	=	171,076
	Wald chi2(5)	=	22.74
	Prob > chi2	=	0.0004
Log pseudolikelihood = -2126.8554	Pseudo R2	=	0.0045

(Std. Err. adjusted for 1,566 clusters in seqn)

event	Coef.	Robust Std. Err.	z	P> z	[95% Conf. Interval]
qsmk	-.1301273	.4186673	-0.31	0.756	-.9507002 .6904456
qsmk#c.time					
Smoking c..	.01916	.0151318	1.27	0.205	-.0104978 .0488178
qsmk#c.time#					
c.time					
Smoking c..	-.0002152	.0001213	-1.77	0.076	-.0004528 .0000225
time	.0208179	.0077769	2.68	0.007	.0055754 .0360604
c.time#					
c.time	-.0001278	.0000643	-1.99	0.047	-.0002537 -1.84e-06
_cons	-7.038847	.2142855	-32.85	0.000	-7.458839 -6.618855

(169,510 observations deleted)

(186,354 observations created)

(186,354 real changes made)

(187,920 observations created)

(187,920 real changes made)

(372,708 missing values generated)

(372,708 real changes made)

-----  
-> interv = 0

Variable	Obs	Mean	Std. Dev.	Min	Max
psurv	1,566	.8161003	0	.8161003	.8161003

-----  
-> interv = 1

Variable	Obs	Mean	Std. Dev.	Min	Max
psurv	1,566	.8116784	0	.8116784	.8116784

observe[3,2]

	c1	c2
r1	0	.8161003
r2	1	.81167841
r3	3	-.00442189

(3,132 observations created)

(3,132 real changes made)

(375,840 missing values generated)

(375,840 real changes made)

variable name	storage type	display format	value label	variable label
---------------	--------------	----------------	-------------	----------------

```
-----
psurv0          float    %9.0g                psurv, interv == 0
psurv1          float    %9.0g                psurv, interv == 1
```

(3,132 observations deleted)

r; t=0.00 21:02:31

```
command:  bootipw_surv
PrY_a0:   r(boot_0)
PrY_a1:   r(boot_1)
difference: r(boot_diff)
```

Simulations (10)

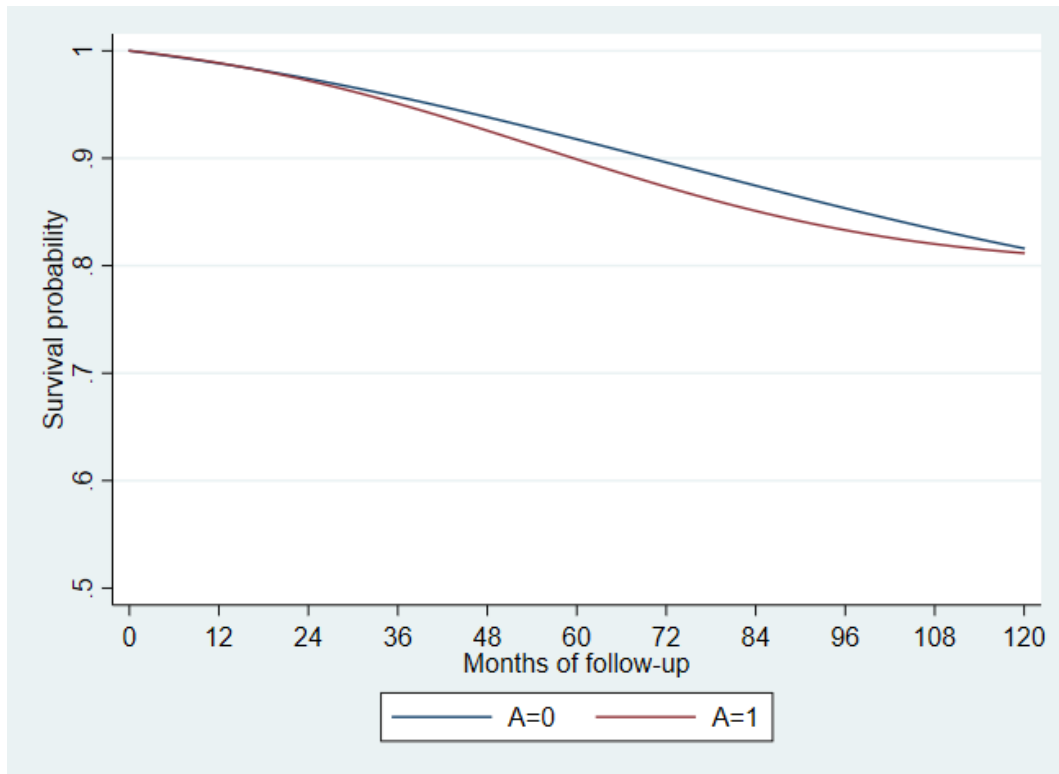
```
-----+--- 1 -----+--- 2 -----+--- 3 -----+--- 4 -----+--- 5
```

.....

r; t=43.14 21:03:14

```
Bootstrap results                                Number of obs    =      1,629
                                                Replications    =         10
```

```
-----
          |   Observed   Bootstrap
          |   Coef.      Std. Err.      z    P>|z|      Normal-based
          |                               [95% Conf. Interval]
-----+-----
PrY_a0 |   .8161003   .0093124    87.64  0.000    .7978484   .8343522
PrY_a1 |   .8116784   .0237581    34.16  0.000    .7651133   .8582435
difference | -.0044219   .0225007    -0.20  0.844   -.0485224   .0396786
-----
```



## Program 17.4

- Estimating of survival curves via g-formula
- Data from NHEFS
- Section 17.5
- Generates Figure 17.7

```
use ./data/nhefs_surv, clear

keep seqn event qsmk time sex race age education ///
    smokeintensity smkintensity82_71 smokeyrs exercise ///
    active wt71
preserve

quietly logistic event qsmk qsmk#c.time ///
    qsmk#c.time#c.time time c.time#c.time ///
    sex race c.age#c.age ib(last).education ///
    c.smokeintensity#c.smokeintensity ///
    c.smokeyrs#c.smokeyrs ib(last).exercise ib(last).active ///
    c.wt71#c.wt71 , cluster(seqn)

drop if time != 0
expand 120 if time ==0
bysort seqn: replace time = _n - 1
expand 2 , generate(interv)
```

```

replace qsmk = interv
predict pevent_k, pr
gen psurv_k = 1-pevent_k
keep seqn time qsmk interv psurv_k
sort seqn interv time
gen _t = time + 1
gen psurv = psurv_k if _t ==1
bysort seqn interv: replace psurv = psurv_k*psurv[_t-1] if _t >1
by interv, sort: summarize psurv if time == 119

keep qsmk interv psurv time

bysort interv : egen meanS = mean(psurv) if time == 119
by interv: summarize meanS

quietly summarize meanS if(qsmk==0 & time ==119)
matrix input observe = ( 0, `r(mean)')
quietly summarize meanS if(qsmk==1 & time ==119)
matrix observe = (observe \1, `r(mean)')
matrix observe = (observe \2, observe[2,2]-observe[1,2])
*Add some row/column descriptions and print results to screen*
matrix rownames observe = P(Y(a=0)=1) P(Y(a=1)=1) difference
matrix colnames observe = interv survival

*Graph standardized survival over time, under interventions*
/*Note: unlike in Program 17.3, we now have covariates
so we first need to average survival across strata*/
bysort interv time : egen meanS_t = mean(psurv)

*Now we can continue with the graph*
expand 2 if time ==0, generate(newtime)
replace meanS_t = 1 if newtime == 1
gen time2 = 0 if newtime ==1
replace time2 = time + 1 if newtime == 0
separate meanS_t, by(interv)

twoway (line meanS_t0 time2, sort) ///
      (line meanS_t1 time2, sort) ///
      , ylabel(0.5(0.1)1.0) xlabel(0(12)120) ///
      ytitle("Survival probability") xtitle("Months of follow-up") ///
      legend(label(1 "A=0") label(2 "A=1"))
gr export ./figs/stata-fig-17-4.png, replace

*remove extra timepoint*
drop if newtime == 1

restore

*Bootstraps*

```

```

qui save ./data/nhefs_std2 , replace

capture program drop bootstdz_surv

program define bootstdz_surv , rclass
use ./data/nhefs_std2 , clear
preserve

bsample, cluster(seqn) idcluster(newseqn)
logistic event qsmk qsmk#c.time qsmk#c.time#c.time ///
    time c.time#c.time ///
    sex race c.age##c.age ib(last).education ///
    c.smokeintensity##c.smokeintensity c.smkintensity82_71 ///
    c.smokeyrs##c.smokeyrs ib(last).exercise ib(last).active ///
    c.wt71##c.wt71
drop if time != 0
/*only predict on new version of data */
expand 120 if time ==0
bysort newseqn: replace time = _n - 1
expand 2 , generate(interv_b)
replace qsmk = interv_b
predict pevent_k, pr
gen psurv_k = 1-pevent_k
keep newseqn time qsmk psurv_k
sort newseqn qsmk time
gen _t = time + 1
gen psurv = psurv_k if _t ==1
bysort newseqn qsmk: replace psurv = psurv_k*psurv[_t-1] if _t >1
drop if time != 119 /* keep only last observation */
keep newseqn qsmk psurv
/* if time is in data for complete graph add time to bysort */
bysort qsmk : egen meanS_b = mean(psurv)
keep newseqn qsmk meanS_b
drop if newseqn != 1 /* only need one pair */
drop newseqn

return scalar boot_0 = meanS_b[1]
return scalar boot_1 = meanS_b[2]
return scalar boot_diff = return(boot_1) - return(boot_0)
restore
end

set rmsg on
simulate PrY_a0 = r(boot_0) PrY_a1 = r(boot_1) ///
    difference=r(boot_diff), reps(10) seed(1): bootstdz_surv
set rmsg off

matrix pe = observe[1..3, 2]'

```

```
bstat, stat(pe) n(1629)
```

```
(169,510 observations deleted)
```

```
(186,354 observations created)
```

```
(186,354 real changes made)
```

```
(187,920 observations created)
```

```
(187,920 real changes made)
```

```
(372,708 missing values generated)
```

```
(372,708 real changes made)
```

```
-----  
-> interv = 0
```

Variable	Obs	Mean	Std. Dev.	Min	Max
psurv	1,566	.8160697	.2014345	.014127	.9903372

```
-----  
-> interv = 1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
psurv	1,566	.811763	.2044758	.0123403	.9900259

```
(372708 missing values generated)
```

```
-----  
-> interv = 0
```

Variable	Obs	Mean	Std. Dev.	Min	Max
meanS	1,566	.8160697	0	.8160697	.8160697

```
-> interv = 1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
-----+-----					
meanS	1,566	.8117629	0	.8117629	.8117629

```
(3,132 observations created)
```

```
(3,132 real changes made)
```

```
(375,840 missing values generated)
```

```
(375,840 real changes made)
```

variable name	storage type	display format	value label	variable label
meanS_t0	float	%9.0g		meanS_t, interv == 0
meanS_t1	float	%9.0g		meanS_t, interv == 1

```
(file ./figs/stata-fig-17-4.png written in PNG format)
```

```
(3,132 observations deleted)
```

```
r; t=0.00 21:03:28
```

```
command: bootstdz_surv
PrY_a0:  r(boot_0)
PrY_a1:  r(boot_1)
difference: r(boot_diff)
```

```
Simulations (10)
```

```
-----+--- 1 -----+--- 2 -----+--- 3 -----+--- 4 -----+--- 5
```

```
.....
```

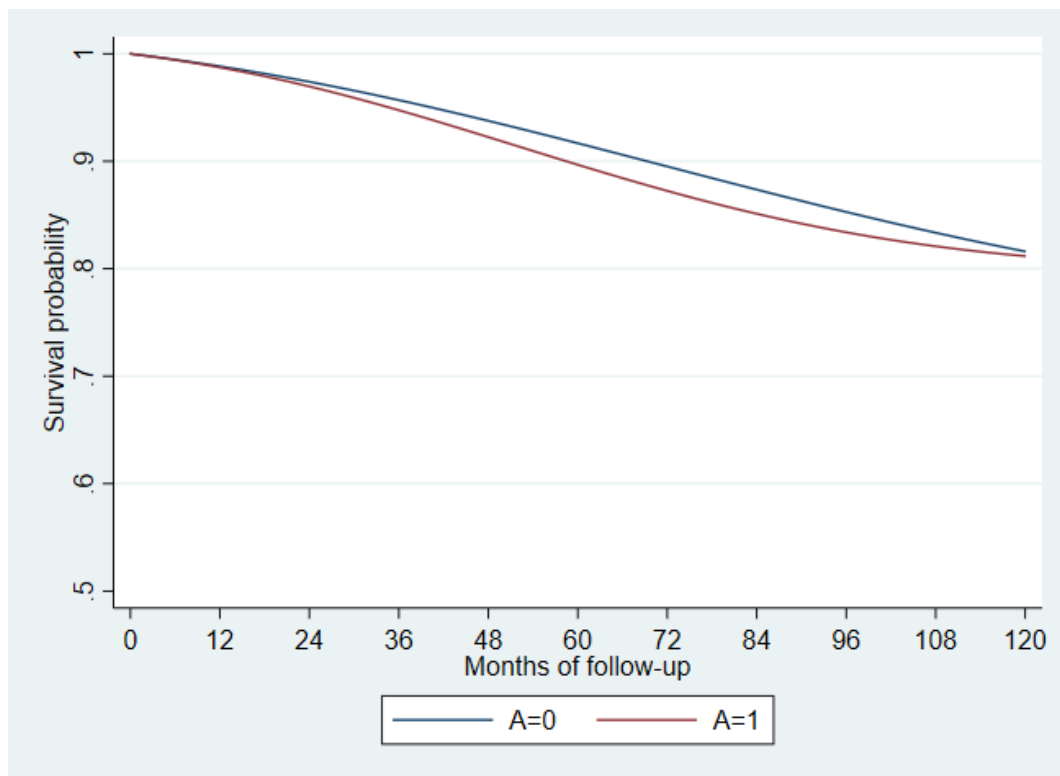
```
r; t=58.44 21:04:27
```



Bootstrap results

Number of obs = 1,629  
Replications = 10

	Observed	Bootstrap			Normal-based	
	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
PrY_a0	.8160697	.0087193	93.59	0.000	.7989802	.8331593
PrY_a1	.8117629	.0292177	27.78	0.000	.7544973	.8690286
difference	-.0043068	.0307674	-0.14	0.889	-.0646099	.0559963





# Session information: Stata

```
library(Statamarkdown)
```

For reproducibility.

```
di c(version)
di c(born_date)
```

03 Feb 2020

```
# install.packages("sessioninfo")
sessioninfo::session_info()
```

```
- Session info -----
setting  value
version  R version 3.6.3 (2020-02-29)
os       Windows 10 x64
system   x86_64, mingw32
ui       RTerm
language (EN)
collate  English_United Kingdom.1252
ctype    English_United Kingdom.1252
tz       Europe/London
date     2020-03-20

- Packages -----
package      * version date      lib source
assertthat   0.2.1   2019-03-21 [1] CRAN (R 3.6.2)
bookdown     0.18    2020-03-05 [1] CRAN (R 3.6.3)
cli          2.0.2   2020-02-28 [1] CRAN (R 3.6.3)
crayon       1.3.4   2017-09-16 [1] CRAN (R 3.6.2)
digest       0.6.25  2020-02-23 [1] CRAN (R 3.6.2)
evaluate     0.14    2019-05-28 [1] CRAN (R 3.6.2)
fansib       0.4.1   2020-01-08 [1] CRAN (R 3.6.2)
glue         1.3.2   2020-03-12 [1] CRAN (R 3.6.3)
htmltools    0.4.0   2019-10-04 [1] CRAN (R 3.6.2)
knitr        1.28    2020-02-06 [1] CRAN (R 3.6.2)
```

magrittr	1.5	2014-11-22	[1]	CRAN (R 3.6.2)
Rcpp	1.0.3	2019-11-08	[1]	CRAN (R 3.6.3)
rlang	0.4.5	2020-03-01	[1]	CRAN (R 3.6.3)
rmarkdown	2.1	2020-01-20	[1]	CRAN (R 3.6.2)
sessioninfo	1.1.1	2018-11-05	[1]	CRAN (R 3.6.2)
Statamarkdown *	0.4.5	2020-03-20	[1]	Github (Hemken/Statamarkdown@506cfc9)
stringi	1.4.6	2020-02-17	[1]	CRAN (R 3.6.2)
stringr	1.4.0	2019-02-10	[1]	CRAN (R 3.6.2)
withr	2.1.2	2018-03-15	[1]	CRAN (R 3.6.2)
xfun	0.12	2020-01-13	[1]	CRAN (R 3.6.2)
yaml	2.2.1	2020-02-01	[1]	CRAN (R 3.6.2)

[1] C:/Users/palmertm/Documents/R/win-library/3.6

[2] C:/Program Files/R/R-3.6.3/library

# Bibliography

Miguel A Hernán and James M Robins. *Causal Inference: What If*. Boca Raton: Chapman & Hall/CRC, 2020.

