LIFEREG: mod. Esponenziale a tratti senza frailty

The LIFEREG Procedure

Model Information			
Data Set	WORK.GUATEMALA		
Dependent Variable	Log(time)	time	
Censoring Variable	death	death	
Censoring Value(s)	0		
Number of Observations	13594		
Noncensored Values	403		
Right Censored Values	13191		
Left Censored Values	0		
Interval Censored Values	0		
Number of Parameters	16		
Name of Distribution	Exponential		
Log Likelihood	-1990.315153		

Number of Observations Read	13594
Number of Observations Used	13594

Fit Statistics	
-2 Log Likelihood	3980.630
AIC (smaller is better)	4012.630
AICC (smaller is better)	4012.670
BIC (smaller is better)	4132.908

Fit Statistics (Unlogged Response)		
-2 Log Likelihood	4877.067	
Exponential AIC (smaller is better)	4909.067	
Exponential AICC (smaller is better)	4909.107	
Exponential BIC (smaller is better)	5029.346	

Algorithm converged.

LIFEREG: mod. Esponenziale a tratti senza frailty

The LIFEREG Procedure

Type III Analysis of Effects			
Effect	DF	Wald Chi-Square	Pr > ChiSq
Intercept	0		
a0	1	2.2448	0.1341
a1to5	1	26.8872	<.0001
a6to11	1	31.5430	<.0001
a12to23	1	39.6967	<.0001
a24up	1	67.2130	<.0001
mage	1	6.3262	0.0119
mage2	1	5.9703	0.0145
borde	1	3.4061	0.0650
pdead	1	0.4654	0.4951
p0014	1	6.3495	0.0117
p1523	1	0.4666	0.4945
p2435	1	1.9825	0.1591
p36up	1	3.5536	0.0594
i011a1223	1	1.2943	0.2553
i011a24p	1	4.8881	0.0270
i1223a24p	1	0.0312	0.8598

Analysis of Maximum Likelihood Parameter Estimates							
Parameter	DF	Estimate	Standard Error	Confi	% dence nits	Chi-Square	Pr > ChiSq
Intercept	0	0.0000	0.0000	0.0000	0.0000		
a0	1	1.1234	0.7498	-0.3462	2.5930	2.24	0.1341
a1to5	1	3.9313	0.7582	2.4453	5.4172	26.89	<.0001
a6to11	1	4.2412	0.7552	2.7611	5.7213	31.54	<.0001
a12to23	1	4.7581	0.7552	3.2780	6.2383	39.70	<.0001
a24up	1	6.3584	0.7756	4.8383	7.8785	67.21	<.0001
mage	1	0.1463	0.0581	0.0323	0.2602	6.33	0.0119
mage2	1	-0.0025	0.0010	-0.0045	-0.0005	5.97	0.0145
borde	1	-0.0617	0.0334	-0.1272	0.0038	3.41	0.0650
pdead	1	-0.1020	0.1495	-0.3950	0.1910	0.47	0.4951
p0014	1	-0.5354	0.2125	-0.9518	-0.1189	6.35	0.0117
p1523	1	0.1273	0.1864	-0.2379	0.4925	0.47	0.4945
p2435	1	0.2598	0.1845	-0.1018	0.6215	1.98	0.1591

LIFEREG: mod. Esponenziale a tratti senza frailty

The LIFEREG Procedure

Analysis of Maximum Likelihood Parameter Estimates							
Parameter	DF	Estimate	Standard Error		% dence nits	Chi-Square	Pr > ChiSq
p36up	1	0.3934	0.2087	-0.0156	0.8025	3.55	0.0594
i011a1223	1	-0.8150	0.7164	-2.2192	0.5891	1.29	0.2553
i011a24p	1	-1.6283	0.7365	-3.0719	-0.1848	4.89	0.0270
i1223a24p	1	-0.0666	0.3769	-0.8053	0.6722	0.03	0.8598
Scale	0	1.0000	0.0000	1.0000	1.0000		
Weibull Shape	0	1.0000	0.0000	1.0000	1.0000		

Lagrange Multiplier Statistics		
Parameter	Chi-Square	Pr > ChiSq
Intercept		
Scale	443.4169	<.0001

PHREG: mod. Cox con frailty Gamma

Model Information			
Data Set	WORK.GUATEMALA		
Dependent Variable	time	time	
Censoring Variable	death	death	
Censoring Value(s)	0		
Ties Handling	BRESLOW		
Frailty	GAMMA		

Number of Observations Read	13594
Number of Observations Used	

Summ	-	e Number of sored Values	
Total	Event	Censored	Percent Censored
13594	403	13191	97.04

Convergence Status
Convergence criterion (PCONV=0.0001) satisfied.

Marginal Loglikelihood	-3979.8
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Testing Global Null Hypothesis			
Test Chi-Square Adjusted DF Pr > ChiSq			
Likelihood Ratio	333.9558	145.17	<.0001
Wald	227.3227	145.17	<.0001

Covariance Parameter Estimates	
Cov Parm	Estimate
momid	0.4171

PHREG: mod. Cox con frailty Gamma

Type 3 Tests					
Effect	Wald Chi-Square	DF	Pr > ChiSq	Adjusted DF	Adjusted Pr > ChiSq
mage	7.6590	1	0.0056	0.9014	0.0047
mage2	7.2594	1	0.0071	0.9016	0.0059
borde	1.6492	1	0.1991	0.8193	0.1575
pdead	2.3015	1	0.1293	0.9528	0.1215
p0014	7.7050	1	0.0055	0.9419	0.0050
p1523	0.0952	1	0.7577	0.9571	0.7410
p2435	1.3204	1	0.2505	0.9555	0.2382
p36up	2.8352	1	0.0922	0.9563	0.0868
i011a1223	0.3014	1	0.5830	0.9824	0.5756
i011a24p	0.0357	1	0.8501	0.9808	0.8441
i1223a24p	20.3921	1	<.0001	0.9947	<.0001
momid	156.0037			134.17	0.0956

Analysis of Maximum Likelihood Estimates							
Parameter	DF	Parameter Estimate	Standard Error	Chi-Square	Pr > ChiSq	Hazard Ratio	Label
mage	1	-0.17091	0.06176	7.6590	0.0056	0.843	mage
mage2	1	0.00295	0.00110	7.2594	0.0071	1.003	mage2
borde	1	0.04775	0.03718	1.6492	0.1991	1.049	borde
pdead	1	-0.23390	0.15418	2.3015	0.1293	0.791	pdead
p0014	1	0.61521	0.22163	7.7050	0.0055	1.850	p0014
p1523	1	-0.05908	0.19149	0.0952	0.7577	0.943	p1523
p2435	1	-0.21814	0.18984	1.3204	0.2505	0.804	p2435
p36up	1	-0.36224	0.21513	2.8352	0.0922	0.696	p36up
i011a1223	1	0.39412	0.71787	0.3014	0.5830	1.483	i011a1223
i011a24p	1	0.13599	0.71965	0.0357	0.8501	1.146	i011a24p
i1223a24p	1	-1.46627	0.32470	20.3921	<.0001	0.231	i1223a24p

PHREG: mod. Cox con frailty Gamma (Newton-Raphson)

Model Information			
Data Set WORK.GUATEMALA			
Dependent Variable	time	time	
Censoring Variable death de		death	
Censoring Value(s) 0			
Ties Handling BRESLOW			
Frailty	GAMMA		

Number of Observations Read	13594
Number of Observations Used	13594

Summary of the Number of Event and Censored Values				
Total Event Censored Censored				
13594	403	13191	97.04	

Convergence Status
Convergence criterion (PCONV=0.0001) satisfied.

Marginal Loglikelihood	-3979.8
------------------------	---------

Testing Global Null Hypothesis			
Test Chi-Square Adjusted DF Pr > ChiSq			Pr > ChiSq
Likelihood Ratio	334.0900	145.18	<.0001
Wald	227.5043	145.18	<.0001

Covariance Parameter Estimates	
Cov Parm	Estimate
momid	0.4171

PHREG: mod. Cox con frailty Gamma (Newton-Raphson)

		Тур	oe 3 Tests		
Effect	Wald Chi-Square	DF	Pr > ChiSq	Adjusted DF	Adjusted Pr > ChiSq
mage	7.6597	1	0.0056	0.9014	0.0047
mage2	7.2601	1	0.0071	0.9016	0.0059
borde	1.6485	1	0.1992	0.8193	0.1576
pdead	2.3049	1	0.1290	0.9528	0.1212
p0014	7.7059	1	0.0055	0.9419	0.0050
p1523	0.0952	1	0.7577	0.9571	0.7411
p2435	1.3198	1	0.2506	0.9555	0.2383
p36up	2.8344	1	0.0923	0.9563	0.0868
i011a1223	0.3014	1	0.5830	0.9824	0.5757
i011a24p	0.0357	1	0.8501	0.9808	0.8442
i1223a24p	20.3923	1	<.0001	0.9947	<.0001
momid	156.1871			134.18	0.0940

	Analysis of Maximum Likelihood Estimates												
Parameter	DF	Parameter Estimate	Standard Error	Chi-Square	Pr > ChiSq	Hazard Ratio	Label						
mage	1	-0.17092	0.06176	7.6597	0.0056	0.843	mage						
mage2	1	0.00295	0.00110	7.2601	0.0071	1.003	mage2						
borde	1	0.04774	0.03718	1.6485	0.1992	1.049	borde						
pdead	1	-0.23407	0.15418	2.3049	0.1290	0.791	pdead						
p0014	1	0.61525	0.22164	7.7059	0.0055	1.850	p0014						
p1523	1	-0.05907	0.19149	0.0952	0.7577	0.943	p1523						
p2435	1	-0.21809	0.18984	1.3198	0.2506	0.804	p2435						
p36up	1	-0.36219	0.21513	2.8344	0.0923	0.696	p36up						
i011a1223	1	0.39410	0.71787	0.3014	0.5830	1.483	i011a1223						
i011a24p	1	0.13598	0.71965	0.0357	0.8501	1.146	i011a24p						
i1223a24p	1	-1.46627	0.32470	20.3923	<.0001	0.231	i1223a24p						

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The NLMIXED Procedure

Specifications						
Data Set	WORK.GUATEMALA					
Dependent Variable	time					
Distribution for Dependent Variable	General					
Random Effects	е					
Distribution for Random Effects	Normal					
Subject Variable	momid					
Optimization Technique	Dual Quasi-Newton					
Integration Method	Adaptive Gaussian Quadrature					

Dimensions						
Observations Used	13594					
Observations Not Used	0					
Total Observations	13594					
Subjects	851					
Max Obs per Subject	40					
Parameters	17					
Quadrature Points	3					

	Initial Parameters													
b0	b15	b611	b1223	b24up	bmage	bmage2	bborde	bpdead	bp0014	bp1523	bp2435	bp36up	bi0111223	bi01124p
-1.12	-3.93	-4.24	-4.76	-6.35	-0.14	0.0025	0.062	0.1	0.54	-0.13	-0.26	-0.39	0.82	1.63

Initial Parameters							
bi122324p	s2	Negative Log Likelihood					
0.07	0.21	2451.30152					

	Iteration History										
Iteration	Negative Log Calls Likelihood		Difference	Maximum Gradient	Slope						
1	10	2439.8066	11.4949	13796.2	-6.796E7						
2	12	2439.0814	0.725191	1868.43	-1.05102						
3	16	2438.6083	0.473132	11342.2	-0.55617						
4	20	2438.2239	0.38438 1468.33		-0.32945						
5	22	2438.1881	0.035777	213.786	-0.06196						
6	6 25 2438.1827		0.005439 361.949		-0.00436						
7	31	2437.7818	0.400951	934.302	-0.00653						

NLMIXED: mod. Esponenziale a tratti con frailty log-normale

The NLMIXED Procedure

	Iteration History										
Iteration	Calls	Negative Log Likelihood	Difference	Maximum Gradient	Slope						
8	34	2437.7726	0.00912	237.717	-0.01403						
9	40	2437.4452	0.32744	4778.18	-0.00411						
10	43	2437.3913	0.053913	97.6910	-0.09611						
11	46	2437.3912	0.000115	97.2792	-0.00011						
12	54	2437.3493	0.041861	2207.80	-0.00012						
13	56	2437.3213	0.02805	978.349	-0.03849						
14	14 59 2		0.007586	13.2222	-0.01494						
15	61	2437.3135	0.00012	127.767	-0.00002						

NOTE: GCONV convergence criterion satisfied.

Fit Statistics					
-2 Log Likelihood	4874.6				
AIC (smaller is better)	4908.6				
AICC (smaller is better)	4908.7				
BIC (smaller is better)	4989.3				

	Parameter Estimates										
Parameter	Estimate	Standard Error	DF	t Value	Pr > t	95 Confiden		Gradient			
b0	-1.1245	0.7653	850	-1.47	0.1421	-2.6266	0.3777	0.81508			
b15	-3.9338	0.7737	850	-5.08	<.0001	-5.4524	-2.4151	-0.09870			
b611	-4.2421	0.7709	850	-5.50	<.0001	-5.7553	-2.7290	-0.21808			
b1223	-4.7529	0.7711	850	-6.16	<.0001	-6.2665	-3.2394	-0.16940			
b24up	-6.3489	0.7915	850	-8.02	<.0001	-7.9024	-4.7954	-0.12034			
bmage	-0.1502	0.05949	850	-2.52	0.0118	-0.2670	-0.03345	4.40575			
bmage2	0.002588	0.001053	850	2.46	0.0142	0.000520	0.004655	127.767			
bborde	0.05988	0.03508	850	1.71	0.0882	-0.00898	0.1287	0.71826			
bpdead	-0.02431	0.1756	850	-0.14	0.8899	-0.3689	0.3203	0.28867			
bp0014	0.5342	0.2168	850	2.46	0.0140	0.1086	0.9598	-0.42879			
bp1523	-0.1174	0.1885	850	-0.62	0.5335	-0.4875	0.2526	0.54417			
bp2435	-0.2580	0.1874	850	-1.38	0.1690	-0.6259	0.1099	-0.73288			
bp36up	-0.3911	0.2112	850	-1.85	0.0644	-0.8057	0.02345	0.12315			
bi0111223	0.8194	0.7149	850	1.15	0.2521	-0.5838	2.2226	0.029583			

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The NLMIXED Procedure

Parameter Estimates										
Parameter	Estimate	Standard Error	DF	t Value	Pr > t	95% Confidence Limits		Gradient		
bi01124p	1.6307	0.7422	850	2.20	0.0283	0.1740	3.0874	-0.01091		
bi122324p	0.06930	0.3778	850	0.18	0.8545	-0.6723	0.8109	-0.00759		
s2	0.1520	0.1068	850	1.42	0.1551	-0.05763	0.3616	-0.26382		