```
***SYNTAX FOR "Associations of the Short Physical Performance Battery (SPPB) with adverse health
 2
    outcomes in older adults: A 14-year follow-up from the English Longitudinal Study of Ageing (ELSA)"***
    3
5
    * STATA version: 17.0, BE-Basic Edition
6
7
    * STATA citation: StataCorp. 2021. Stata Statistical Software: Release 17. College Station, TX:
    StataCorp LLC.
9
    * Data citation: Banks, J., Batty, G. David, Breedvelt, J., Coughlin, K., Crawford, R., Marmot, M.,
    Nazroo, J., Oldfield, Z., Steel, N., Steptoe, A., Wood, M., Zaninotto, P. (2021). English
    Longitudinal Study of Ageing: Waves 0-9, 1998-2019. [data collection]. 37th Edition. UK Data
    Service. SN: 5050, DOI: 10.5255/UKDA-SN-5050-24
10
11
    * Data access statement: ELSA data from all waves are available through the UK Data Service
     (https://ukdataservice.ac.uk/). The main ELSA dataset is safeguarded and can be accessed via
    https://beta.ukdataservice.ac.uk/datacatalogue/studies/study?id=5050#!/access-data. More information
    on how to access ELSA, including the conditions of use, can be found on the UK Data Service website
     (https://beta.ukdataservice.ac.uk/datacatalogue/studies/study?id=5050#!/details) and the ELSA
    website (https://www.elsa-project.ac.uk/accessing-elsa-data).
12
    * Date of data access/download (dd/mm/yyyy): 01/06/2022
13
14
15
    * Project ID: 224672
16
17
    * Data documentation: Documentation pertaining to ELSA (e.g., data dictionaries, questionnaires,
    technical reports, user guides) is available on the UK Data Service website
     (https://beta.ukdataservice.ac.uk/datacatalogue/studies/study?id=5050#!/documentation) and the ELSA
    website (https://www.elsa-project.ac.uk/data-and-documentation).
18
    *******
19
    ***DATA PROCESSING***
20
    ********
21
22
23
    * Change working directory - add pathname in between quotation marks for Windows
24
25
26
    * Variables Wave 2
    use idauniq sampsta finstat w2nssec8 w2nssec5 w2nssec3 couple DhSex dhager indager diagr DiSex indsex
27
     fgethnr Hehelf Heill Helim HeActa HeActb HeActc DiMar wpdes wpdesc CfMetM CfMetMT CfDatD CfDatM
    CfDatY CfDay CfWrds CfDScr CfTest CfLisEn CfAni CfMem CfMemS CfPAScr CfLisD CfLitSK cflitoc CfLitB
    CfLitC CfLitD CfLitE CfImp CfWhZ1 CfWhZ2 CfWhZ3 nncorre nnmisse nnrow nnclm nrowcl PScedA PScedB
    PScedC PScedD PScedE PScedF PScedG PScedH HHTot HeSmk HESka HeSkd HeSke HeSkf Hestop hestopc HECig
    HeSkb HeTba HETbb HeSkc HeTbc HETbd Hecgstp Hecgsta Hecgnic Henictk scako scal7a scal7b MmSchs
    MmAlone MmHSS MmWill MmSaf MmAvsp MmWala MmTrya MMWlkA MmTryb MMWlkB MmPain MmRecR mmrecrc MmAid
    mmaidc MMcomZ1 MMcomZ3 MMcomZ3 heada01 heada02 heada03 heada04 heada05 heada06 heada07 heada08
    heada09 heada10 headb01 headb02 headb03 headb04 headb05 headb06 headb07 headb08 headb09 headb10
    headb11 headb12 headb13 HeFla HeFlb HeFlc HeFld HeFle HeFlf w2wgt scw2wgt using wave 2 core data v4.
    dta
    * Describe dataset
28
29
30
    * Sort from lowest to highest participant identifier (ID)
31
32
    * Rename variables to shorter or more convenient forms
    rename DhSex dhsex
33
    rename DiSex disex
34
    rename Hehelf hehelf
35
    rename Heill heill
36
    rename Helim helim
37
38
    rename HeActa heacta
```

```
rename HeActb heactb
 40
      rename HeActc heactc
      rename DiMar dimar
 41
 42
      rename CfMetM cfmetm
 43
      rename CfMetMT cfmetmt
      rename CfDatD cfdatd
 44
 45
      rename CfDatM cfdatm
 46
      rename CfDatY cfdaty
 47
      rename CfDay cfday
      rename CfWrds cfwrds
 48
      rename CfDScr cfdscr
 49
 50
      rename CfTest cftest
 51
      rename CfLisEn cflisen
      rename CfAni cfani
 52
      rename CfMem cfmem
 53
      rename CfMemS cfmems
 54
 55
      rename CfPAScr cfpascr
 56
      rename CfLisD cflisd
      rename CfLitSK cflitsk
 57
      rename CfLitB cflitb
 58
      rename CfLitC cflitc
 59
 60
      rename CfLitD cflitd
      rename CfLitE cflite
 61
      rename CfImp cfimp
 62
      rename CfWhZ1 cfwhz1
 63
      rename CfWhZ2 cfwhz2
 64
 65
      rename CfWhZ3 cfwhz3
 66
      rename PScedA psceda
 67
      rename PScedB pscedb
 68
      rename PScedC pscedc
      rename PScedD pscedd
 69
      rename PScedE pscede
 70
 71
      rename PScedF pscedf
 72
      rename PScedG pscedg
 73
      rename PScedH pscedh
 74
      rename HHTot hhtot
 75
      rename HeSmk hesmk
 76
      rename HESka heska
 77
      rename HeSkd heskd
 78
      rename HeSke heske
 79
      rename HeSkf heskf
 80
      rename Hestop hestop
      rename HECig hecig
 81
 82
      rename HeSkb heskb
      rename HeTba hetba
 83
 84
      rename HETbb hetbb
 85
      rename HeSkc heskc
 86
      rename HeTbc hetbc
 87
      rename HETbd hetbd
      rename Hecgstp hecgstp
 88
 89
      rename Hecgsta hecgsta
 90
      rename Hecgnic hecgnic
      rename Henictk henictk
 91
 92
      rename MmSchs mmschs
 93
      rename MmAlone mmalone
 94
      rename MmHSS mmhss
 95
      rename MmWill mmwill
      rename MmSaf mmsaf
 96
 97
      rename MmAvsp mmavsp
      rename MmWala mmwala
 98
 99
      rename MmTrya mmtrya
100
      rename MMWlkA mmwlka
101
      rename MmTryb mmtryb
```

```
rename MMWlkB mmwlkb
103
      rename MmPain mmpain
104
     rename MmRecR mmrecr
105
     rename MmAid mmaid
     rename MMcomZ1 mmcomz1
106
     rename MMcomZ2 mmcomz2
107
108
     rename MMcomZ3 mmcomz3
109
     rename HeFla hefla
110
    rename HeFlb heflb
111
     rename HeFlc heflc
     rename HeFld hefld
112
113
     rename HeFle hefle
     rename HeFlf heflf
114
115
     * Generate a new variable called wave and assign the number 2 to each observation (to designate Wave
      2)
116
      gen wave = 2
117
      * Save Wave 2 core dataset
118
      save wave2.dta
119
120
      * Variables Wave 2 Derived
      use idauniq w2edqual using wave_2_derived_variables.dta
121
122
     * Describe dataset
123
     describe
124
     * Sort from lowest to highest participant ID
125
      sort idauniq
      * Save Wave 2 derived dataset
126
127
      save wave2derived.dta
128
129
      * Variables Wave 2 Financial Derived
130
      use idauniq totwq5_bu_s using wave_2_financial_derived_variables.dta
     * Describe dataset
131
132
     describe
133
     * Sort from lowest to highest participant ID
134
      * Save Wave 2 financial derived dataset
135
136
      save wave2financial.dta
137
138
      * Variables Wave 2 Nurse
139
      use idauniq mmbcsc mmsssc mmssre mmssti mmssna mmstsc mmstre mmstti mmstna mmftsc mmftre2 mmftti
      mmftna mmcrav mmcrsc mmcrre mmrrsc mmrrre mmrrfti mmrrtti mmrroc mmrrna height ehtm estht
      htval htok relhite hinrel weight ewtkg estwt wtval wtok relwait bmi bmival bmiok bmiobe using
      wave 2 nurse data v2.dta
     * Describe dataset
140
141
      describe
      * Sort from lowest to highest participant ID
142
143
      sort idauniq
144
      * Save Wave 2 nurse dataset
145
      save wave2nurse.dta
146
147
      * Wave 2 complete data
      * Merge core, derived, financial, and nurse datasets for Wave 2 using the participant ID
148
149
      * Use Wave 2 core dataset
150
      use wave2.dta
      * One-to-one merge of data in memory with wave2derived.dta on participant ID
151
152
      merge 1:1 idauniq using wave2derived.dta, generate (merge_derived2)
153
      * Overwrite Wave 2 dataset, by replacing the previously saved file
154
      save wave2.dta, replace
      * Use the newly saved file for Wave 2
155
156
      use wave2.dta
157
      * One-to-one merge of data in memory with wave2financial.dta on participant ID
158
      merge 1:1 idauniq using wave2financial.dta, generate (merge financial2)
159
      * Overwrite Wave 2 dataset, by replacing the previously saved file
160
      save wave2.dta, replace
```

```
* Use the newly saved file for Wave 2
162
      use wave2.dta
      * One-to-one merge of data in memory with wave2nurse.dta on participant ID
163
164
      merge 1:1 idauniq using wave2nurse.dta, generate (merge nurse2)
165
      * Sort from lowest to highest participant ID
166
      sort idauniq
167
      * Overwrite Wave 2 dataset, by replacing the previously saved file
168
      save wave2.dta, replace
169
170
      * Variables Wave 3
171
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
      headldr headlwa headlba headlea headlbe headlwc headlma headlpr headlsh headlph headlme headlho
      headlmo headl96 hefla heflb heflc using wave_3_elsa_data_v4.dta
      * Describe dataset
172
173
      describe
174
      * Sort from lowest to highest participant ID
175
      sort idaunia
176
      * Generate a new variable called wave and assign the number 3 to each observation (to designate Wave
      3)
      gen wave = 3
177
178
      * Save Wave 3 core dataset
179
      save wave3.dta
180
      * Variables Wave 4
181
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
182
      headldr headlwa headlba headlea headlbe headlwc headlma headlda headlpr headlsh headlte headlco
      headlme headlho headlmo headl96 hefla heflb heflc hefld hefle heflf using wave 4 elsa data v3.dta
183
      * Rename variables to ensure consistency across waves
184
      rename headlte headlph
185
      rename headlco headlsp
      * Describe dataset
186
      describe
187
188
      * Sort from lowest to highest participant ID
189
190
      * Generate a new variable called wave and assign the number 4 to each observation (to designate Wave
191
      gen wave = 4
192
      * Save Wave 4 core dataset
193
      save wave4.dta
194
195
      * Variables Wave 5
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
196
      headldr headlwa headlba headlbe headlwc headlma headlda headlpr headlsh headlte headlco
      headlme headlho headlmo headl96 hefla heflb heflc using wave 5 elsa data v4.dta
      * Rename variables to ensure consistency across waves
197
198
      rename headlte headlph
199
      rename headlco headlsp
200
      * Describe dataset
201
      * Sort from lowest to highest participant ID
202
203
      sort idauniq
      * Generate a new variable called wave and assign the number 5 to each observation (to designate Wave
204
      5)
205
      gen wave = 5
206
      * Save Wave 5 core dataset
207
      save wave5.dta
208
      * Variables Wave 6
209
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
210
      headldr headlwa headlba headlea headlbe headlwc headlma HeADLda headlpr headlsh headlph headlco
      headlme headlho headlmo headl96 HeFla HeFlb HeFlc using wave 6 elsa data v2.dta
      * Rename variables to ensure consistency across waves
211
212
      rename HeADLda headlda
```

```
rename headlco headlsp
214
     rename HeFla hefla
215
     rename HeFlb heflb
216
     rename HeFlc heflc
217
     * Describe dataset
218
      describe
219
      * Sort from lowest to highest participant ID
220
      sort idauniq
      * Generate a new variable called wave and assign the number 6 to each observation (to designate Wave
221
      6)
222
      gen wave = 6
223
      * Save Wave 6 core dataset
      save wave6.dta
224
225
226
      * Variables Wave 7
227
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
      headldr headlwa headlba headlea headlbe headlwc headlma HeADLda headlpr headlsh headlph HeADLsp
      headlme headlho headlmo headl96 HeFla HeFlb HeFlc using wave_7_elsa_data.dta
      * Rename variables to ensure consistency across waves
228
229
      rename HeADLda headlda
      rename HeADLsp headlsp
230
231
     rename HeFla hefla
     rename HeFlb heflb
232
233
     rename HeFlc heflc
234
     * Describe dataset
235
      describe
236
      * Sort from lowest to highest participant ID
237
      sort idauniq
238
      * Generate a new variable called wave and assign the number 7 to each observation (to designate Wave
      7)
239
      gen wave = 7
240
      * Save Wave 7 core dataset
241
      save wave7.dta
242
      * Variables Wave 8
243
244
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
      headldr headlwa headlba headlea headlbe headlwc headlma headlda headlpr headlsh headlph headlsp
      headlme headlho headlmo headl96 hefla heflb heflc hefle heflf using wave_8_elsa_data_eul_v2.dta
245
      * Describe dataset
246
     describe
      * Sort from lowest to highest participant ID
247
248
      sort idauniq
      * Generate a new variable called wave and assign the number 8 to each observation (to designate Wave
249
      8)
250
      gen wave = 8
251
      * Save Wave 8 core dataset
252
      save wave8.dta
253
254
      * Variables Wave 9
      use idauniq hemobwa hemobsi hemobch hemobcs hemobcl hemobst hemobre hemobpu hemobli hemobpi hemob96
255
      headldr headlwa headlba headlea headlbe headlwc headlma headlda headlpr headlsh headlsp
      headlme headlho headlmo headl96 hefla heflb heflc using wave_9_elsa_data_eul_v1.dta
      * Describe dataset
256
257
258
      * Sort from lowest to highest participant ID
259
260
      st Generate a new variable called wave and assign the number 9 to each observation (to designate Wave
      9)
      gen wave = 9
261
      * Save Wave 9 core dataset
262
263
      save wave9.dta
264
265
      * Append Wave 3 dataset to Wave 2 dataset
```

```
266
      use wave2.dta
267
      append using wave3.dta
268
      * Sort by participant ID and wave (lowest to highest)
269
      sort idauniq wave
270
      * Append Wave 4 dataset
271
      append using wave4.dta
272
      * Sort by participant ID and wave (lowest to highest)
273
      sort idauniq wave
274
      * Append Wave 5 dataset
      append using wave5.dta
275
276
      * Sort by participant ID and wave (lowest to highest)
277
      sort idauniq wave
278
      * Append Wave 6 dataset
279
      append using wave6.dta
      * Sort by participant ID and wave (lowest to highest)
280
281
      sort idauniq wave
282
      * Append Wave 7 dataset
283
      append using wave7.dta
284
      * Sort by participant ID and wave (lowest to highest)
      sort idauniq wave
285
      * Append Wave 8 dataset
286
287
      append using wave8.dta
288
      * Sort by participant ID and wave (lowest to highest)
      sort idauniq wave
289
290
      * Append Wave 9 dataset
291
      append using wave9.dta
292
      * Sort by participant ID and wave (lowest to highest)
293
      sort idauniq wave
294
      * Assign a number in ascending order to each row of observations
295
      gen ascnr = _n
296
297
      * Organising dataset
298
      * Generate a variable that assigns the observation number (i.e., 1 for first data collection
      timepoint, 2 for second data collection timepoint etc.) to each row by participant ID
299
      bysort idauniq (wave): gen obsnr = _n
300
      * Generate a variable that assigns the number of total observations to each row of data for a given
      participant
301
      bysort idauniq: gen obscount = N
302
      * Check how many participants have data at 1 to 8 timepoints - the "if obsnr==1" statement is used
      to prevent participants with data at more than one timepoint from contributing to the counts more
      than once
      tabulate obscount if obsnr==1
303
      * Generate a variable that assigns the number 1 to the row representing participants' first
304
      observation
      bysort idauniq (wave): gen first = 1 if _n==1
305
306
      * Generate a variable that assigns the number 1 to the row representing participants' last observation
      bysort idauniq (wave): gen last = 1 if _n==_N
307
308
      * Generate a variable that assigns the number 1 to the row representing participants' first
      observation if this corresponds to Wave 2 (baseline)
      bysort idauniq (wave): gen firstwave = 1 if obsnr==1 & wave==2
309
      * Carry the value of this last variable forwards to the remainder of a participant's observations
310
311
      bysort idauniq: gen firstwave cons = firstwave[1]
      * Install unique command
312
313
      ssc install unique
314
      * Count total number of participants and observations
315
      unique idauniq
316
      * 19,807 individuals, 80,750 observations
      * Save dataset with a new name
317
318
      save raw.dta
319
320
      * Time-constant core sample member - Wave 2
321
      * Generate a new variable duplicating the sampsta variable at Wave 2
322
      gen coresample = sampsta if wave==2
```

```
* Declare a panel dataset with participant ID "idauniq" and time variable "wave"
324
      tsset idauniq wave
325
      * Install carryforward command
326
      ssc install carryforward
327
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves available for that participant) by participant ID
328
      bysort idauniq: carryforward coresample, replace
329
      * Generate a new variable duplicating the finstat variable at Wave 2
      gen status = finstat if wave==2
330
      * Declare a panel dataset with participant ID "idaunig" and time variable "wave"
331
332
     tsset idauniq wave
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
333
      follow-up waves available for that participant) by participant ID
      bysort idauniq: carryforward status, replace
334
      * Keep if participant is a core member (include core members who had a proxy or partial interview or
335
      those who had been interviewed in an institution)
336
      keep if status=="C1CM"
337
      * Count total number of participants and observations
338
      unique idauniq
      * 8,780 individuals, 45,470 observations
339
340
      * Replace age = 90 if participant is aged 90+ years (collapsed in ELSA and coded as 99 at Wave 2)
341
      replace indager = 90 if indager==99
342
      * Save dataset with a new name
343
      save data.dta
344
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
345
346
      tsset idaunia wave
347
      * Generate a completely balanced dataset (i.e., all participants have a row for each wave from 2 to 8)
348
      tsfill, full
349
      st Assign the Wave 2 cross-sectional weight to all observations for a participant (completely
      balanced dataset)
350
      gen w2xwgt = w2wgt if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
351
352
      tsset idaunia wave
353
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves available for that participant) by participant ID
354
      bysort idauniq: carryforward w2xwgt, replace
355
      * Count total number of participants and observations
356
      unique idauniq
      * 8,780 individuals, 70,240 observations
357
358
      * Occupational class - NS-SEC 8 and 3 category classification (Wave 2)
359
360
     tab w2nssec3
361
     tab w2nssec5
362
     tab w2nssec8
363
      * Excluded Never worked and long-term unemployed
364
      * Generate a new variable
365
      gen mynssec3 = .
      st Assign the number 2 if the participant's current or most recent occupation was coded as: Higher
366
      managerial and professional occupations; or Lower managerial and professional occupations
      replace mynssec3 = 2 if inlist(w2nssec8,1,2)
367
368
      * Assign the number 1 if the participant's current or most recent occupation was coded as:
      Intermediate occupations; or Small employers and own account workers
      replace mynssec3 = 1 if inlist(w2nssec8,3,4)
369
370
      st Assign the number 0 if the participant's current or most recent occupation was coded as: Lower
      supervisory and technical occupations; or Semi-routine occupations; or Routine occupations
371
      replace mynssec3 = 0 if inlist(w2nssec8,5,6,7)
      * Coding of final occupational class variable:
372
373
      * 0: Lower occupations
      * 1: Intermediate occupations
374
375
      * 2: Higher occupations
376
377
      * Time-constant occupational class - Wave 2
```

```
* Generate a new variable duplicating the mynssec3 variable at Wave 2
379
      gen mynssec3 cons = mynssec3 if wave==2
380
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
381
      tsset idauniq wave
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
382
      follow-up waves) by participant ID
383
      bysort idauniq: carryforward mynssec3 cons, replace
384
385
      * Biological sex (Wave 2)
      tab dhsex
386
387
      tab disex
388
      tab indsex
389
      * Generate a new variable
390
      gen sex = .
      * Assign the number 0 if the participant is male
391
392
      replace sex = 0 if disex == 1
      * Assign the number 1 if the participant is female
393
394
      replace sex = 1 if disex == 2
      * Coding of the final biological sex variable:
395
      * 0: Male, 1: Female
396
397
398
      * Time-constant biological sex - Wave 2
399
      * Generate a new variable duplicating the sex variable at Wave 2
      gen sex_cons = sex if wave==2
400
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
401
402
      tsset idauniq wave
403
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
404
      bysort idauniq: carryforward sex cons, replace
405
406
      * Age (Wave 2)
      * Replace age = 90 if participant is aged 90+ years (collapsed in ELSA and coded as 99 at Wave 2)
407
      replace dhager = 90 if dhager==99
408
409
      replace diagr = 90 if diagr == 99
410
      tab dhager
411
      tab indager
412
      tab diagr
413
414
      * Time-constant age - Wave 2
415
      * Generate a new variable duplicating the indager variable at Wave 2
      gen age_cons = indager if wave==2
416
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
417
418
      tsset idauniq wave
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
419
      follow-up waves) by participant ID
420
      bysort idauniq: carryforward age cons, replace
421
422
      * Ethnicity (Wave 2)
423
      * Generate a new variable
424
      gen ethnicity = .
425
      * Assign the number 0 if the participant is White
426
      replace ethnicity = 0 if fqethnr == 1
      * Assign the number 1 if the participant is Non-White
427
428
      replace ethnicity = 1 if fqethnr == 2
429
      * Coding of the final ethnicity variable:
430
      * 0: White, 1: Non-White
431
      * Time-constant ethnicity - Wave 2
432
      st Generate a new variable duplicating the ethnicity variable at Wave 2
433
      gen eth_cons = ethnicity if wave==2
434
435
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
436
      tsset idauniq wave
437
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
```

```
follow-up waves) by participant ID
      bysort idauniq: carryforward eth cons, replace
438
439
440
      * Self-reported general health (Wave 2)
441
      * Generate a new variable duplicating the self-reported general health variable
442
      gen health = hehelf
443
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
444
      replace health = . if health<0</pre>
445
      * Reverse the self-rated health variable (this creates a new variable and adds the "rev" prefix to
      the original variable name)
446
      revrs health
447
      * Coding of the final self-reported general health variable:
448
      * 1: Poor
449
      * 2: Fair
      * 3: Good
450
      * 4: Very good
451
452
      * 5: Excellent
453
454
      * Time-constant self-reported general health - Wave 2
      * Generate a new variable duplicating the reversed (revhealth) self-reported general health variable
455
      at Wave 2
456
      gen health cons = revhealth if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
457
458
      tsset idauniq wave
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
459
      follow-up waves) by participant ID
460
      bysort idauniq: carryforward health cons, replace
461
462
      * Limiting long-standing illness (Wave 2)
463
      st Generate a new variable and assign the number 0 for participants with no long-standing illness or
      ("|") a long-standing illness that is not limiting
      gen limiting = 0 if heill == 2 | helim == 2
464
465
      * Assign the number 1 for participants with a limiting long-standing illness
466
      replace limiting = 1 if helim == 1
467
      * Coding of the final limiting long-standing illness variable:
468
      * 0: No long-standing illness or not limiting, 1: Limiting long-standing illness
469
470
      * Time-constant limiting long-standing illness - Wave 2
471
      * Generate a new variable duplicating the limiting variable at Wave 2
472
      gen limiting_cons = limiting if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
473
474
      tsset idauniq wave
475
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
476
      bysort idauniq: carryforward limiting_cons, replace
477
478
      * Physical activity (Wave 2)
479
      * Generate a new variable
480
      gen activity = .
      st Assign the number 3 if the participant partakes in vigorous activity more than once a week or once
481
      a week
      replace activity = 3 if heacta==1 | heacta==2
482
      st Assign the number 2 if the participant partakes in moderate activity more than once a week or once
483
      a week, and takes part in vigorous activity less than once a week
484
      replace activity = 2 if (heactb==1 | heactb==2) & inlist(heacta,3,4)
485
      st Assign the number 1 if the participant partakes in mild activity more than once a week or once a
      week, and takes part in moderate and vigorous activities less than once a week
      replace activity = 1 if (heactc==1 | heactc==2) & inlist(heacta,3,4) & inlist(heactb,3,4)
486
      * Assign the number 0 if the participant does not take part in activity of any intensity once a week
487
      or more
488
      replace activity = 0 if inlist(heacta,3,4) & inlist(heactb,3,4) & inlist(heactc,3,4)
489
      * Replace the variable as missing for participants with missing cases on all three variables
490
      replace activity = . if inlist(heacta,.) & inlist(heactb,.) & inlist(heactc,.)
```

```
* Coding of final physical activity variable:
492
      * 3: Vigorous activity at least once per week
493
      * 2: At least moderate but no vigorous activity at least once per week
494
      * 1: Only mild activity at least once per week
495
      * 0: Inactive (no activity on a weekly basis)
496
497
      * Time-constant physical activity - Wave 2
498
      * Generate a new variable duplicating the activity variable at Wave 2
499
      gen activity cons = activity if wave==2
      * Declare a panel dataset with participant ID "idaunig" and time variable "wave"
500
501
      tsset idauniq wave
502
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
503
      bysort idauniq: carryforward activity_cons, replace
504
505
      * Marital status (Wave 2)
506
      * Generate a new variable
507
      gen marital = .
      * Assign the number 0 if the participant's marital status was coded as: Single, that is never married
508
      replace marital = 0 if dimar == 1
509
      * Assign the number 1 if the participant's marital status was coded as: Legally separated; or
510
      Divorced; or Widowed
511
      replace marital = 1 if inlist(dimar,4,5,6)
512
      * Assign the number 2 if the participant's marital status was coded as: Married, first and only
      marriage; or Remarried, second or later marriage
      replace marital = 2 if inlist(dimar,2,3)
513
514
      * Coding of the final marital status variable:
      * 0: Single/Never married
515
516
      * 1: Separated/Divorced/Widowed
517
      * 2: Married/Remarried
518
519
      * Time-constant marital status - Wave 2
520
      * Generate a new variable duplicating the marital variable at Wave 2
521
      gen marital cons = marital if wave==2
522
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
523
      tsset idauniq wave
524
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
525
      bysort idauniq: carryforward marital_cons, replace
526
527
      * Employment status (Wave 2)
528
      * Generate a new variable
529
      gen employment = .
      * Assign the number 0 if the participant's employment status was coded as: Retired; or Unemployed;
530
      or Permanently sick or disabled; or Looking after home or family
531
      replace employment = 0 if inlist(wpdes,1,4,5,6)
532
      * Assign the number 1 if the participant's employment status was coded as: Employed; or
      Self-employed; or SPONTANEOUS: Semi-retired
533
      replace employment = 1 if inlist(wpdes,2,3,96)
534
      * Coding of the final employment status variable:
      * 0: Not working, 1: Working full- or part-time
535
536
537
      * Time-constant employment status - Wave 2
      * Generate a new variable duplicating the employment variable at Wave 2
538
539
      gen employment_cons = employment if wave==2
540
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
541
      tsset idauniq wave
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
542
      follow-up waves) by participant ID
543
      bysort idauniq: carryforward employment_cons, replace
544
545
      * Cognitive function (Wave 2)
546
      * Orientation in time - use oribi
```

```
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  547
        * Generate a new variable duplicating the cfdatd variable
```

```
548
      gen daymonth = cfdatd
549
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
550
      replace daymonth = . if daymonth<0</pre>
551
      * Assign the number 0 if the participant answered incorrectly or didn't know the answer
      replace daymonth = 0 if daymonth==2
552
      * Generate a new variable duplicating the cfday variable
553
554
      gen day = cfday
555
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
556
      replace day = . if day<0
557
      * Assign the number 0 if the participant answered incorrectly or didn't know the answer
558
      replace day = 0 if day==2
559
      * Generate a new variable duplicating the cfdaty variable
560
      gen year = cfdaty
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
561
562
      replace year = . if year<0
563
      * Assign the number 0 if the participant answered incorrectly or didn't know the answer
564
      replace year = 0 if year==2
565
      * Generate a new variable duplicating the cfdatm variable
566
      gen month = cfdatm
567
      st Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
568
      replace month = . if month<0</pre>
569
      st Assign the number 0 if the participant answered incorrectly or didn't know the answer
570
      replace month = 0 if month==2
      st Generate a new variable equal to the sum of the four orientation in time items to create a total
571
      score
572
      gen orientation = daymonth + day + year + month
573
      gen orientation2 = cfdscr if cfdscr>=0
574
      * Generate a new variable and assign the number 0 for participants who scored 0, 1, 2, or 3 points
      on the time orientation test
575
      gen oribi = 0 if inlist(orientation,0,1,2,3)
      st Assign the number 1 for participants who answered all questions correctly (i.e., scored 4) on the
576
      time orientation test
577
      replace oribi = 1 if orientation==4
578
      * Coding of the final orientation in time variable:
579
      * 0: No/some answers correct, 1: All answers correct
580
      * Word-list learning (verbal learning and recall) - use wordlist
581
      tab cftest
582
      tab cfwrds
583
      st Generate a new variable duplicating the cflisen variable for participants with a score from 0 to 10
      gen learning = cflisen if cflisen>=0
584
      * Generate a new variable duplicating the cflisd variable for participants with a score from 0 to 10
585
586
      gen recall = cflisd if cflisd>=0
587
      st Generate a new variable equal to the sum of the verbal learning and recall items to create a total
588
      gen wordlist = learning + recall
589
      gen learning2 = learning if wordlist!=.
590
      gen recall2 = recall if wordlist!=.
591
      * Prospective memory - use prosbi2
592
      tab cfmem
593
      tab cfmems
594
      tab cfpascr
595
      * Generate a new variable
596
      gen prosbi2 = .
597
      * Assign the number 1 for participants who performed both correct actions with no prompt given
      replace prosbi2 = 1 if inlist(cfmems,1) & cfmem==1
598
599
      * Assign the number 0 for participants who performed 0 or 1 correct actions with no prompt given
      replace prosbi2 = 0 if inlist(cfmems,2,3,4,5) & cfmem==1
600
      * Assign the number 0 for participants who performed 0, 1, or both correct actions with a prompt
601
      replace prosbi2 = 0 if inlist(cfmems,1,2,3,4,5) & cfmem==2
602
603
      * Word-finding (verbal fluency, # animals)
```

\* Generate a new variable duplicating the cfani variable for participants with a score of 0 or more

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604

605

tab cfani

```
gen fluency = cfani if cfani>=0
607

    Letter cancellation (accuracy and speed of mental processing) - use nrowclme2 and efficiency

608
      tab nncorre
      tab nnmisse
609
610
      tab nnrow
611
      tab nnclm
612
      tab nrowcl
      * Generate a new variable equal to the total number of letters searched
613
614
      gen nrowclme = (30*(nnrow-1)+nnclm)
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
615
      replace nrowclme = . if nrowclme<0</pre>
616
617
      st Generate a new variable duplicating the nrowclme variable for participants searching more than one
      letter
618
      gen nrowclme2 = nrowclme if nrowclme>1
      * Generate a new variable duplicating the nncorre variable for participants getting 0 or more correct
619
620
      gen correct = nncorre if nncorre>=0
621
      st Generate a new variable duplicating the nnmisse variable for participants who missed 0 or more
      letters
      gen missed = nnmisse if nnmisse>=0
622
      * Generate a new variable representing the percentage of correct letters cancelled relative to the
623
      total number of letters to be cancelled in the rows and columns screened by the participant
624
      gen efficiency = (correct/(correct+missed))*100
625
      gen total = correct + missed
626
      * Time-constant orientation in time variable - Wave 2
627
628
      st Generate a new variable duplicating the orientation in time (oribi) variable at Wave 2
629
      gen oribi cons = oribi if wave==2
630
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
631
      tsset idauniq wave
632
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
633
      bysort idauniq: carryforward oribi_cons, replace
634
635
      * Time-constant immediate and delayed recall - Wave 2
636
      st Generate a new variable duplicating the immediate and delayed recall (wordlist) variable at Wave 2
637
      gen wordlist cons = wordlist if wave==2
638
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
639
      tsset idauniq wave
640
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
641
      bysort idauniq: carryforward wordlist_cons, replace
642
643
      * Time-constant prospective memory - Wave 2
644
      * Generate a new variable duplicating the prospective memory (prosbi2) variable at Wave 2
645
      gen prosbi2_cons = prosbi2 if wave==2
646
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
647
      tsset idauniq wave
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
648
      follow-up waves) by participant ID
649
      bysort idauniq: carryforward prosbi2 cons, replace
650
      * Time-constant verbal fluency - Wave 2
651
652
      * Generate a new variable duplicating the verbal fluency variable at Wave 2
653
      gen fluency cons = fluency if wave==2
654
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
655
      tsset idauniq wave
656
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
      bysort idauniq: carryforward fluency cons, replace
657
658
659
      * Time-constant processing speed - Wave 2
660
      * Generate a new variable duplicating the processing speed (nrowclme2) variable at Wave 2
661
      gen nrowclme2 cons = nrowclme2 if wave==2
```

```
662
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
663
      tsset idauniq wave
664
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
665
      bysort idauniq: carryforward nrowclme2_cons, replace
666
      * Time-constant processing efficiency - Wave 2
667
668
      st Generate a new variable duplicating the processing efficiency variable at Wave 2
669
      gen efficiency cons = efficiency if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
670
671
      tsset idauniq wave
672
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
673
      bysort idauniq: carryforward efficiency_cons, replace
674
675
      * Save dataset with a new name
676
      save data01.dta
677
      * Depressive symptoms (Wave 2)
678
      * Recode to the number 0 if participant answered "No" (items psceda-pscedc are reverse-coded)
679
      replace psceda = 0 if psceda==2
680
681
      replace pscedb = 0 if pscedb==2
682
      replace pscedc = 0 if pscedc==2
683
      * Recode to the number 0 if participant answered "Yes"
684
685
      replace pscedd = 0 if pscedd==1
      * Recode to the number 1 if participant answered "No"
686
687
      replace pscedd = 1 if pscedd==2
688
689
      * Recode to the number 0 if participant answered "No" (item pscede is reverse-coded)
690
      replace pscede = 0 if pscede==2
691
      * Recode to the number 0 if participant answered "Yes"
692
693
      replace pscedf = 0 if pscedf==1
694
      * Recode to the number 1 if participant answered "No"
695
      replace pscedf = 1 if pscedf==2
696
      * Recode to the number 0 if participant answered "No" (items pscedg-pscedh are reverse-coded)
697
698
      replace pscedg = 0 if pscedg==2
699
      replace pscedh = 0 if pscedh==2
700
      * Generate new variables duplicating psceda-pscedh, but excluding missing cases (coded as negative
701
      numbers in the ELSA dataset)
702
      gen ceda = psceda if psceda>=0
703
      gen cedb = pscedb if pscedb>=0
      gen cedc = pscedc if pscedc>=0
704
705
      gen cedd = pscedd if pscedd>=0
706
      gen cede = pscede if pscede>=0
707
      gen cedf = pscedf if pscedf>=0
708
      gen cedg = pscedg if pscedg>=0
709
      gen cedh = pscedh if pscedh>=0
710
711
      st Generate a new variable equal to the sum of depressive symptoms (eight items) to create a total
      depression score (range 0-8)
712
      gen depression = ceda + cedb + cedc + cedd + cede + cedf + cedg + cedh
713
714
      * Time-constant depressive symptoms - Wave 2
715
      st Generate a new variable duplicating the depression variable at Wave 2
      gen depression cons = depression if wave==2
716
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
717
718
      tsset idauniq wave
719
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
```

```
bysort idauniq: carryforward depression_cons, replace
721
722
      * Living status (Wave 2)
723
      * Assign the number 0 if one person lives in household
724
      replace hhtot = 0 if hhtot==1
725
      * Assign the number 1 if more than one person lives in household
726
      replace hhtot = 1 if hhtot>1 & hhtot != .
727
      * Coding of the final living status variable
      * 0: Living alone, 1: Not living alone
728
729
730
      * Time-constant living status - Wave 2
731
      * Generate a new variable duplicating the hhtot variable at Wave 2
732
      gen living_cons = hhtot if wave==2
733
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
734
      tsset idauniq wave
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
735
      follow-up waves) by participant ID
736
      bysort idauniq: carryforward living_cons, replace
737
738
      * Save dataset with a new name
739
      save data02.dta
740
741
      * Variables Wave 1
742
      use idauniq hesmk heska heala using wave_1_core_data_v3.dta
743
      * Describe dataset
744
      describe
745
      * Sort from lowest to highest participant ID
746
      sort idauniq
747
      st Rename variables to distinguish them as being from Wave 1 rather than from a wave considered in
      the statistical analyses
748
      rename hesmk hesmkw1
749
      rename heska heskaw1
750
      * Generate a new variable called wave and assign the number 2 to each observation (such that the
      observations fall on the same row as those from Wave 2 when merged with the full dataset)
751
      gen wave = 2
752
      * Save Wave 1 core dataset
753
      save wave1.dta
754
755
      * Use full dataset
756
      use data02.dta
      * One-to-one merge of data in memory with wave1.dta on participant ID
757
758
      merge 1:1 idauniq wave using wave1.dta, generate (merge beha1)
759
      * Drop observations that were not matched (i.e., that do not appear in both datasets)
760
      drop if merge beha1==2
      * Sort by participant ID and wave (lowest to highest)
761
762
      sort idauniq wave
763
      * Count total number of participants and observations
764
      unique idauniq
765
      * 8,780 individuals, 70,240 observations
766
      * Smoking status (Wave 1 and 2)
767
768
      tab hesmk
769
      tab hesmkw1
      * Generate a new variable and assign the number 0 if the participant reported never having smoked
770
      cigarettes at Wave 2
771
      gen smoking = 0 if hesmk==2
772
      st Assign the number 0 if the participant reported never having smoked cigarettes at Wave 1 and
      reported that they do not smoke cigarettes at all nowadays at Wave 2
      replace smoking = 0 if hesmkw1==2 & heska==2
773
774
      st Assign the number 1 if the participant reported having ever smoked cigarettes at Wave 1 or Wave 2
      but reported that they do not smoke cigarettes at all nowadays at Wave 2
775
      replace smoking = 1 if (hesmk==1 | hesmkw1==1) & heska==2
776
      * Assign the number 2 if the participant reported smoking nowadays at Wave 2
```

```
replace smoking = 2 if heska==1
778
      tab heskd
779
      st Assign the number 0 if the participant disputed reported smoking from Wave 1 and said they had
      never smoked cigarettes, AND the participant reported that they do not smoke cigarettes at all
      nowadays at Wave 2
780
      replace smoking = 0 if heske==1 & heska==2
      * Assign the number 1 if the participant disputed reported smoking from Wave 1 and said they a) were
781
      no longer smoking cigarettes by the last wave (wave 1); or b) stopped smoking cigarettes between
      waves 1 and 2; AND the participant reported that they do not smoke cigarettes at all nowadayas at
      Wave 2
782
      replace smoking = 1 if inlist(heske,2,3) & heska==2
783
      st Assign the number 1 if the participant reported they stopped smoking cigarettes between waves 1
      and 2 at Wave 2
784
      replace smoking = 1 if heskf==2
      st Assign the number 2 if the participant reported they do smoke cigarettes nowadays at Wave 2
785
786
      replace smoking = 2 if heskf==1
787
      * Coding of the final smoking status variable:
788
      * 0: Never smoker
      * 1: Former smoker
789
      * 2: Current smoker
790
791
792
      * Time-constant smoking status - Wave 2
793
      * Generate a new variable duplicating the smoking variable at Wave 2
794
      gen smoking_cons = smoking if wave==2
795
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
796
      tsset idauniq wave
797
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
798
      bysort idauniq: carryforward smoking cons, replace
799
800
      * Save dataset with a new name
      save data03.dta
801
802
803
      * Alcohol consumption (Wave 2)
804
      * Generate a new variable and assign the number 0 if the participant reported having an alcoholic
      drink once a month or less during the last 12 months
805
      gen alcohol = 0 if inlist(scako,5,6,7,8)
806
      st Assign the number 1 if the participant reported having an alcoholic drink a) three or four days a
      week; or b) once or twice a week
      replace alcohol = 1 if inlist(scako,3,4)
807
808
      st Assign the number 2 if the participant reported having an alcoholic drink a) almost every day; or
      b) five or six days a week
809
      replace alcohol = 2 if inlist(scako,1,2)
810
      tab scal7a if scako<0
      tab scal7b if scako<0
811
812
      * Coding of the final alcohol consumption variable:
813
      * 0: Less than once a week
814
      * 1: One to four times per week
815
      * 2: Five or more times per week
816
      * Time-constant alcohol consumption - Wave 2
817
      * Generate a new variable duplicating the alcohol variable at Wave 2
818
819
      gen alcohol cons = alcohol if wave==2
820
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
821
      tsset idauniq wave
822
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
823
      bysort idauniq: carryforward alcohol_cons, replace
824
825
      * Education (Wave 2)
826
      * Generate a new variable
827
      gen education = .
828
      * Assign the number 0 if the participant does not have any formal qualifications
```

```
replace education = 0 if w2edgual==7
830
      st Assign the number 1 if the participant has A level equivalent, O level equivalent, or other grade
      equivalent
      replace education = 1 if inlist(w2edqual,3,4,5)
831
832
      st Assign the number 2 if the participant has completed some higher education (below degree), or has
      a degree or equivalent
      replace education = 2 if inlist(w2edqual,1,2)
833
834
      * Coding of the final education variable:
      * 0: No formal qualifications
835
      * 1: School qualifications
836
837
      * 2: Higher education
838
839
      * Time-constant education - Wave 2
      * Generate a new variable duplicating the education variable at Wave 2
840
      gen education cons = education if wave==2
841
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
842
843
      tsset idauniq wave
844
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
      bysort idauniq: carryforward education_cons, replace
845
846
847
      * Quintiles of BU total (non-pension) wealth (Wave 2)
848
      * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
      replace totwq5_bu_s = . if totwq5_bu_s<0</pre>
849
      * Coding of the final wealth variable:
850
      * 1: 1st quintile (lowest)
851
852
      * 2: 2nd quintile
853
      * 3: 3rd quintile
854
      * 4: 4th quintile
855
      * 5: 5th quintile (highest)
856
      * Time-constant wealth - Wave 2
857
858
      * Generate a new variable duplicating the wealth (totwq5 bu s) variable at Wave 2
859
      gen wealth cons = totwq5 bu s if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
860
861
      tsset idauniq wave
862
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
863
      bysort idauniq: carryforward wealth_cons, replace
864
865
      * Body-mass index (BMI; Wave 2)
866
      tab height
867
      tab estht
868
     tab htval
869
      tab htok
870
      tab relhite
871
      tab weight
872
      tab estwt
873
     tab wtval
874
     tab wtok
875
     tab relwait
876
      sum bmi if bmi>=0
      sum bmival if bmival>=0
877
878
      tab bmiok
879
      tab bmiobe
880
      sum idauniq if htok==1 & wtok==1
881
      sum idauniq if htval!=-1 & wtval!=-1 & htval!=. & wtval!=.
882
      sum weight if bmiok!=1 & bmival>=0
883
      sum estwt if bmiok!=1 & bmival>=0
      gen bmiraw = (wtval/((htval/100)*(htval/100))) if htval!=-1 & wtval!=-1 & htval!=. & wtval!=.
884
885
      * BMI (continuous)
886
      * Generate a new variable duplicating BMI values if data are not missing
887
      gen bmic = bmival if bmival>=0 & bmival!=.
```

```
888
889
      * Time-constant BMI - Wave 2
890
      * Generate a new variable duplicating the continuous BMI (bmic) variable at Wave 2
891
      gen bmic_cons = bmic if wave==2
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
892
893
      tsset idauniq wave
894
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
      bysort idauniq: carryforward bmic cons, replace
895
896
897
      * Generate a new variable equal to height in metres if data are not missing
898
      gen htvalnew = (htval/100) if htval!=-1 & htval!=.
899
      st Generate a new variable equal to weight in kg if data are not missing
900
      gen wtvalnew = wtval if wtval!=-1 & wtval!=.
901
902
      * Time-constant height - Wave 2
903
      * Generate a new variable duplicating the continuous height (htvalnew) variable at Wave 2
904
      gen htvalnew_cons = htvalnew if wave==2
905
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
906
      tsset idauniq wave
907
      * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
908
      bysort idauniq: carryforward htvalnew_cons, replace
909
910
      * Time-constant weight - Wave 2
911
      * Generate a new variable duplicating the continuous weight (wtvalnew) variable at Wave 2
912
      gen wtvalnew cons = wtvalnew if wave==2
913
      * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
914
      tsset idauniq wave
915
      st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
      follow-up waves) by participant ID
916
      bysort idauniq: carryforward wtvalnew cons, replace
917
918
      * Overwrite dataset, by replacing the previously saved file
919
      save data03.dta, replace
920
921
      * SPPB domains (Wave 2)
922
      * Balance
923
      tab mmbcsc
924
      tab mmsssc
925
      tab mmssre
     tab mmsssc if mmssre==3
926
927
      sum mmssti if mmssti!=-1
928
      tab mmssre if mmssti!=-1
929
      sum mmssna if mmssna!=-1
930
      tab mmssna if mmssna!=-1
931
      tab mmsssc if mmssna!=-1
932
933
      tab mmstsc
934
      tab mmstsc if mmssna!=-1
935
      tab mmssre if mmstsc==-1
936
     tab mmstre
     tab mmstsc if mmstre==3
937
938
      sum mmstti if mmstti!=-1
939
      tab mmstre if mmstti!=-1
940
      sum mmstna if mmstna!=-1
941
      tab mmstna if mmstna!=-1
942
      tab mmstsc if mmstna!=-1
943
944
      tab mmftsc
945
      tab mmftsc if mmstna!=-1
946
     tab mmftsc if mmstti!=-1
947
      tab mmftsc if mmssna!=-1 | mmssti!=-1
```

```
948
       tab mmftre2
949
       tab mmftsc if mmftre2==5
950
       sum mmftti if mmftti!=-1
951
       sum mmftti if inlist(mmftre2,2,4)
952
       tab mmftre2 if mmftti!=-1
       tab mmftre2 if inlist(mmftre2,2,4)
953
       sum mmftti if mmftti >=3 & mmftti < 10</pre>
954
       sum mmftti if mmftti < 3 & mmftti!=-1</pre>
955
       tab mmftre2 if mmftti >=10 & mmftti!=.
956
       sum mmftti if mmftti >=10 & mmftti!=.
957
       sum mmftna if mmftna!=-1
958
959
       tab mmftna if mmftna!=-1
960
       tab mmftsc if mmftna!=-1
961
       * Side-by-side stand
962
963
       st Generate a new variable and assign the number 0 if the participant held for less than 10 seconds
       or did not attempt the stand
964
       gen sidebyside = 0 if inlist(mmssre,2,3)
 965
       * Assign the number 1 if the participant held for 10 seconds
       replace sidebyside = 1 if mmssre==1
 966
967
 968
       * Semi-tandem stand
969
       * Generate a new variable and assign the number 0 if the participant scored 0 points in the
       side-by-side stand
 970
       gen semitandem = 0 if sidebyside==0
971
       * Assign the number 0 if the participant held for less than 10 seconds or did not attempt the stand
972
       replace semitandem = 0 if inlist(mmstre,2,3)
973
       * Assign the number 1 if the participant held for 10 seconds
 974
       replace semitandem = 1 if mmstre==1
 975
976
       * Full tandem stand
       * Generate a new variable and assign the number 0 if the participant did not attempt the stand or
977
       scored 0 points in the semi-tandem stand
       gen tandem = 0 if (mmftre2 == 5 | semitandem == 0)
978
 979
       * Assign the number 2 if the participant held for at least 10 seconds, irrespective of age
       replace tandem = 2 if (mmftre2 == 1 |mmftre2 == 3)
980
981
       * Assign the number 1 if the participant held for at least 3 seconds but less than 10 seconds
982
       replace tandem = 1 if mmftti >= 3 & mmftti < 10
983
       st Assign the number 0 if the participant held for less than 3 seconds and data are not missing
984
       replace tandem = 0 if mmftti < 3 & mmftti!=-1</pre>
985
       st Assign the number 2 if the participant held for at least 10 seconds (but less than 30 seconds) and
       was aged less than 70 years
986
       replace tandem = 2 if mmftti >=10 & mmftti!=. & mmftre2==4
987
988
       st Generate a new variable equal to the sum of the points scored on the side-by-side, semi-tandem,
       and full tandem stands (three items) to create a total balance score (range 0-4)
989
       gen balance = sidebyside + semitandem + tandem
990
991
       gen balance2 = 0 if inlist(mmssre,2,3)
       replace balance2 = 1 if mmssre==1 & inlist(mmstre,2,3)
992
       replace balance2 = 2 if mmstre==1 & tandem==0
993
994
       replace balance2 = 3 if mmstre==1 & tandem==1
995
       replace balance2 = 4 if mmstre==1 & tandem==2
996
997
       * Repeated Chair Stand Test
998
999
       * Generate a new variable and assign a missing value if there was no suitable chair available
1000
       gen repcstest = . if mmcrav==2
1001
       tab mmcrsc
1002
       tab mmcrre
1003
       tab mmcrre if mmcrav==2 | inlist(mmcrsc, -8,2)
       * Assign the number 0 if the participant did not feel it was safe to attempt the single chair rise
1004
       or the response was coded "Don't know"
```

```
replace repcstest = 0 if inlist(mmcrsc, -8,2)
1005
       st Assign the number 0 if the participant used their arms to stand in the single chair rise or did
1006
       not complete the test
       replace repcstest = 0 if inlist(mmcrre,2,3)
1007
       sum mmcrna if mmcrna!=-1
1008
       tab mmcrna if mmcrna!=-1
1009
1010
       tab mmrrsc
1011
       tab mmcrre if mmrrsc==-1
1012
       tab mmrrre
       tab mmrrsc if mmrrre==-1
1013
1014
       tab mmrrre if inlist(mmrrsc,2,-1)
1015
       * Assign the number 0 if the participant did not feel it was safe to attempt multiple chair rises
       (and subsequently did not perform the multiple chair rise test)
       replace repcstest = 0 if mmrrsc==2 & mmrrre==-1
1016
       st Assign the number 0 if the participant completed less than five sit-to-stands
1017
       replace repostest = 0 if inlist(mmrrre,0,1,2,3,4)
1018
1019
       tab mmrrfti if mmrrfti<0
1020
       sum mmrrfti if mmrrre>=5
       sum mmrrfti if mmrrfti>=0
1021
1022
       * Assign a missing value if the participant completed five or more sit-to-stands but their time to
       complete five rises was coded as "Don't know" or the test was not timed correctly
1023
       replace repostest = . if inlist(mmrrfti,-8,-3) & mmrrre>=5
       tab mmrrfti if mmrrfti>=0 & mmrrfti<4
1024
       * Assign a missing value if the participant completed five or more sit-to-stands but their time to
1025
       complete five rises was equal to 1 second (i.e., outlier)
       replace repostest = . if mmrrfti==1 & inlist(mmrrre,5,6,7,8,9,10)
1026
1027
       sum mmrrfti if mmrrfti<=11.19 & mmrrfti>=0
1028
       sum mmrrfti if mmrrfti<=11.19 & mmrrfti>1
1029
       * Assign the number 4 if the participant completed five sit-to-stands in less than or equal to 11.19
       seconds and it took them more than 1 second
       replace repostest = 4 if mmrrfti <= 11.19 & mmrrfti > 1 & inlist(mmrrre,5,6,7,8,9,10)
1030
       sum mmrrfti if mmrrfti>=16.7 & mmrrfti<=60</pre>
1031
1032
       st Assign the number 1 if the participant completed five sit-to-stands in 16.7 seconds or more but
       less than 60 seconds
       replace repostest = 1 if mmrrfti >= 16.7 & mmrrfti <= 60 & inlist(mmrrre,5,6,7,8,9,10)
1033
1034
       sum mmrrfti if mmrrfti>=13.7 & mmrrfti<16.7</pre>
1035
       st Assign the number 2 if the participant completed five sit-to-stands in 13.7 seconds or more but
       less than 16.7 seconds
1036
       replace repostest = 2 if mmrrfti >= 13.7 & mmrrfti < 16.7 & inlist(mmrrre,5,6,7,8,9,10)
       sum mmrrfti if mmrrfti>=11.2 & mmrrfti<13.7</pre>
1037
       st Assign the number 3 if the participant completed five sit-to-stands in 11.2 seconds or more but
1038
       less than 13.7 seconds
       replace repostest = 3 if mmrrfti >= 11.2 & mmrrfti < 13.7 & inlist(mmrrre,5,6,7,8,9,10)
1039
       sum mmrrfti if mmrrfti > 60
1040
       st Assign the number 0 if the participant completed five sit-to-stands in more than 60 seconds and
1041
       data are not missing
1042
       replace repostest = 0 if mmrrfti > 60 & mmrrfti <= 64 & inlist(mmrrre,5,6,7,8,9,10)
1043
1044
       tab mmrrre if inlist(mmrroc,1,3)
       tab mmrrre if mmrroc==2
1045
       tab mmrrre if mmrroc==4
1046
       tab mmrrre if inlist(mmrroc,1,2,3,4)
1047
1048
       sum mmrrna if mmrrna!=-1
1049
       tab mmrrna if mmrrna!=-1
1050
1051
       tab mmrrre if mmrrna!=-1 & inlist(mmrroc,3,4)
1052
       tab mmrrre if mmrrna!=-1 & inlist(mmrroc,1,2)
       tab mmrrsc if mmrrna!=-1
1053
1054
       * Overwrite dataset, by replacing the previously saved file
1055
       save data03.dta, replace
1056
1057
1058
       * Gait
```

```
1059
       tab mmschs if indager>=60
       tab mmalone if indager>=60
1060
       tab mmschs if mmalone==-1 & indager>=60
1061
       tab mmschs if mmalone==-9 & indager>=60
1062
       tab mmschs if mmalone==-8 & indager>=60
1063
       tab mmschs if mmalone==1 & indager>=60
1064
1065
       tab mmschs if mmalone==2 & indager>=60
1066
       tab mmschs if mmalone==3 & indager>=60
       tab mmhss if indager>=60
1067
       tab mmalone if mmhss==-1 & indager>=60
1068
1069
       tab mmalone if mmhss==-9 & indager>=60
1070
       tab mmalone if mmhss==-8 & indager>=60
       tab mmalone if mmhss==1 & indager>=60
1071
1072
       tab mmalone if mmhss==2 & indager>=60
1073
       tab mmalone if mmhss==3 & indager>=60
       tab mmalone if mmhss==4 & indager>=60
1074
1075
       tab mmwill if indager>=60
1076
       tab mmhss if mmwill==-9 & indager>=60
1077
       tab mmhss if mmwill==1 & indager>=60
1078
       tab mmhss if mmwill==2 & indager>=60
       tab mmsaf if indager>=60
1079
1080
       tab mmwill if mmsaf==1 & indager>=60
       tab mmwill if mmsaf==2 & indager>=60
1081
1082
       tab mmavsp if indager>=60
1083
       tab mmsaf if mmavsp==-9 & indager>=60
       tab mmsaf if mmavsp==-8 & indager>=60
1084
1085
       tab mmsaf if mmavsp==1 & indager>=60
1086
       tab mmsaf if mmavsp==2 & indager>=60
1087
       tab mmwala if indager>=60
1088
       tab mmavsp if inlist(mmwala,1,2) & indager>=60
1089
1090
       tab mmtrya if indager>=60
       tab mmwala if inlist(mmtrya, -9,1,2,3) & indager>=60
1091
1092
       tab mmwlka if mmwlka<0 & indager>=60
       sum mmwlka if mmwlka>=0 & indager>=60
1093
1094
       tab mmtrya if mmwlka!=-1 & mmwlka!=. & indager>=60
1095
1096
       tab mmtryb if indager>=60
       tab mmtrya if inlist(mmtryb, -9, -8, 1, 2, 3, 4)
1097
       tab mmwlka if inlist(mmtryb,-9,-8)
1098
1099
       tab mmwlkb if mmwlkb<0 & indager>=60
1100
       sum mmwlkb if mmwlkb>=0 & indager>=60
       tab mmtryb if mmwlkb!=-1 & mmwlkb!=. & indager>=60
1101
1102
       tab mmwlka if mmwlka>=0 & mmwlka<2
1103
1104
       tab mmwlkb if mmwlkb>=0 & mmwlkb<2
1105
1106
       sum idauniq if ((mmwlka>=0 & mmwlka!=.) | (mmwlkb>=0 & mmwlkb!=.)) & indager>=60
       sum idauniq if mmwlka>=0 & mmwlkb>=0 & indager>=60 & mmwlka!=. & mmwlkb!=.
1107
1108
1109
       sum idauniq if mmwlka<0 & indager>=60
1110
       keep if mmwlka<0 & indager>=60
1111
       tab mmschs
       tab mmalone
1112
       tab mmschs if mmalone==-1
1113
1114
       tab mmschs if mmalone==3
       tab mmschs if mmalone==-9
1115
1116
       tab mmschs if mmalone==-8
1117
       tab mmhss
       tab mmalone if mmhss==-1
1118
1119
       tab mmwill
       tab mmhss if mmwill==-1
1120
1121
       tab mmsaf
```

```
1122
       tab mmwill if mmsaf==-1
1123
       tab mmavsp
       tab mmsaf if mmavsp==-1
1124
1125
       tab mmwala
       tab mmavsp if mmwala==-1
1126
       tab mmtrya
1127
1128
       tab mmwala if mmtrya==-1
1129
       tab mmwlka
1130
       tab mmtrya if mmwlka==-1
1131
1132
       clear
1133
       * Use full dataset
       use data03.dta
1134
1135
       * Generate a new variable duplicating the "time taken for first walk" variable if data are not missing
1136
       gen walk1 = mmwlka if mmwlka>=0
1137
       * Generate a new variable duplicating the "time taken for second walk" variable if data are not
1138
       missing
       gen walk2 = mmwlkb if mmwlkb>=0
1139
       st Generate a new variable equal to the fastest time of the two walks (or the only time available if
1140
       only one attempt was performed or recorded)
       egen gaittime = rowmin(walk1 walk2) if (((mmwlka>=0 & mmwlka!=.) | (mmwlkb>=0 & mmwlkb!=.)) & indager
1141
       >=60)
1142
       sum gaittime
       sum gaittime if (mmwlka>=0 & mmwlka!=.) & (mmwlkb<0|mmwlkb==.)</pre>
1143
       sum mmwlka if (mmwlka>=0 & mmwlka!=.) & (mmwlkb<0|mmwlkb==.)</pre>
1144
1145
1146
       * Generate a new variable
1147
       gen gaittest = .
1148
       * Assign the number 1 if the participant completed the gait test in more than or equal to 5.7 seconds
       replace gaittest = 1 if gaittime >= 5.7 & gaittime!=.
1149
       st Assign the number 2 if the participant completed the gait test in more than or equal to 4.1
1150
       seconds and less than 5.7 seconds
       replace gaittest = 2 if gaittime >= 4.1 & gaittime < 5.7
1151
       st Assign the number 3 if the participant completed the gait test in more than or equal to 3.2
1152
       seconds and less than 4.1 seconds
1153
       replace gaittest = 3 if gaittime >= 3.2 & gaittime < 4.1
1154
       * Assign the number 4 if the participant completed the gait test in less than 3.2 seconds
1155
       replace gaittest = 4 if gaittime < 3.2
1156
       * Assign the number 0 if a) the participant was not able to walk alone (with aid); b) a health
       condition (i.e., recent surgery, injury, other health condition) prevented the participant from
       walking; c) the interviewer felt it was not safe to continue the test; d) the respondent did not
       feel the walk would be safe; or e) the participant attempted the walk but was unable to complete it
       or was stopped by the interviewer because of safety reasons
       replace gaittest = 0 if mmalone==3 | inlist(mmhss,2,3,4) | mmsaf==2 | mmwala==2 | inlist(mmtrya,2,3)
1157
1158
1159
       * Save dataset with a new name
1160
       save data04.dta
1161
1162
       tab mmcomz1
1163
       tab mmcomz1 if mmcomz1!=-1
1164
       tab mmcomz1 if gaittest == 0
1165
       tab mmcomz2
       tab mmcomz2 if mmcomz2!=-1
1166
       tab mmcomz2 if gaittest == 0
1167
1168
       tab mmcomz3
       tab mmcomz3 if mmcomz3!=-1
1169
1170
       tab mmcomz3 if gaittest == 0
       tab mmcomz1 if mmalone==3
1171
       tab mmcomz1 if inlist(mmhss,2,3,4)
1172
1173
       tab mmcomz1 if mmsaf==2
1174
       tab mmcomz1 if mmwala==2
1175
       tab mmcomz1 if inlist(mmtrya,2,3)
```

```
1176
       tab mmpain
1177
1178
       * Time-constant balance - Wave 2
1179
       * Generate a new variable duplicating the balance variable at Wave 2
1180
       gen balance_cons = balance if wave==2
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1181
1182
       tsset idauniq wave
       * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
1183
       follow-up waves) by participant ID
       bysort idaunig: carryforward balance cons, replace
1184
1185
1186
       * Time-constant repeated chair stand test - Wave 2
1187
       * Generate a new variable duplicating the repeated chair stand test (repcstest) variable at Wave 2
1188
       gen repcstest_cons = repcstest if wave==2
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1189
       tsset idauniq wave
1190
       * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
1191
       follow-up waves) by participant ID
1192
       bysort idauniq: carryforward repostest cons, replace
1193
1194
       * Time-constant gait - Wave 2
       * Generate a new variable duplicating the gait (gaittest) variable at Wave 2
1195
1196
       gen gait_cons = gaittest if wave==2
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1197
1198
       tsset idauniq wave
       * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
1199
       follow-up waves) by participant ID
1200
       bysort idauniq: carryforward gait_cons, replace
1201
1202
       st Generate a new variable equal to the sum of the points scored on the balance, repeated chair
       stand, and gait tests to create a total SPPB score (range 0-12)
       gen totalSPPB = balance + repcstest + gaittest
1203
1204
1205
       * Time-constant total SPPB score - Wave 2
       st Generate a new variable duplicating the total SPPB score variable at Wave 2
1206
1207
       gen totalSPPB cons = totalSPPB if wave==2
1208
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1209
       tsset idauniq wave
1210
       * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
       follow-up waves) by participant ID
       bysort idauniq: carryforward totalSPPB_cons, replace
1211
1212
1213
       * Mobility
       * Baseline (Wave 2)
1214
1215
       st Generate a new variable and assign the number 1 if the participant reported difficulties
1216
       performing the first listed activity
       gen walkingw2 = 1 if heada01==1 | heada02==1 | heada03==1 | heada04==1 | heada05==1 | heada06==1 |
1217
       heada07==1 | heada08==1 | heada09==1 | heada10==1
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1218
       heada01-heada10 and data are not missing
       replace walkingw2 = 0 if inlist(heada01,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1219
1220
       replace walkingw2 = 0 if inlist(heada02,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1221
       replace walkingw2 = 0 if inlist(heada03,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1222
       replace walkingw2 = 0 if inlist(heada04,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
       replace walkingw2 = 0 if inlist(heada05,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1223
1224
       replace walkingw2 = 0 if inlist(heada06,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1225
       replace walkingw2 = 0 if inlist(heada07,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
       replace walkingw2 = 0 if inlist(heada08,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1226
       replace walkingw2 = 0 if inlist(heada09,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1227
1228
       replace walkingw2 = 0 if inlist(heada10,2,3,4,5,6,7,8,9,10,96) & walkingw2!=1
1229
       * 2
1230
```

```
1231
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the second listed activity
       gen sittingw2 = 1 if heada01==2 | heada02==2 | heada03==2 | heada04==2 | heada05==2 | heada06==2 |
1232
       heada07==2 | heada08==2 | heada09==2 | heada10==2
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1233
       heada01-heada10 and data are not missing
       replace sittingw2 = 0 if inlist(heada01,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1234
1235
       replace sittingw2 = 0 if inlist(heada02,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
       replace sittingw2 = 0 if inlist(heada03,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1236
1237
       replace sittingw2 = 0 if inlist(heada04,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1238
       replace sittingw2 = 0 if inlist(heada05,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1239
       replace sittingw2 = 0 if inlist(heada06,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1240
       replace sittingw2 = 0 if inlist(heada07,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1241
       replace sittingw2 = 0 if inlist(heada08,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
       replace sittingw2 = 0 if inlist(heada09,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1242
1243
       replace sittingw2 = 0 if inlist(heada10,1,3,4,5,6,7,8,9,10,96) & sittingw2!=1
1244
1245
1246
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the third listed activity
       gen gettingw2 = 1 if heada01==3 | heada02==3 | heada03==3 | heada04==3 | heada05==3 |
1247
       heada07==3 | heada08==3 | heada09==3 | heada10==3
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1248
       heada01-heada10 and data are not missing
       replace gettingw2 = 0 if inlist(heada01,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1249
       replace gettingw2 = 0 if inlist(heada02,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1250
1251
       replace gettingw2 = 0 if inlist(heada03,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1252
       replace gettingw2 = 0 if inlist(heada04,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1253
       replace gettingw2 = 0 if inlist(heada05,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1254
       replace gettingw2 = 0 if inlist(heada06,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1255
       replace gettingw2 = 0 if inlist(heada07,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
       replace gettingw2 = 0 if inlist(heada08,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1256
1257
       replace gettingw2 = 0 if inlist(heada09,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1258
       replace gettingw2 = 0 if inlist(heada10,1,2,4,5,6,7,8,9,10,96) & gettingw2!=1
1259
1260
1261
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the fourth listed activity
1262
       gen climbingcsw2 = 1 if heada01==4 | heada02==4 | heada03==4 | heada04==4 | heada05==4 | heada06==4 |
       heada07==4 | heada08==4 | heada09==4 | heada10==4
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1263
       heada01-heada10 and data are not missing
       replace climbingcsw2 = 0 if inlist(heada01,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1264
1265
       replace climbingcsw2 = 0 if inlist(heada02,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
       replace climbingcsw2 = 0 if inlist(heada03,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1266
1267
       replace climbingcsw2 = 0 if inlist(heada04,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
       replace climbingcsw2 = 0 if inlist(heada05,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1268
1269
       replace climbingcsw2 = 0 if inlist(heada06,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1270
       replace climbingcsw2 = 0 if inlist(heada07,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1271
       replace climbingcsw2 = 0 if inlist(heada08,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
       replace climbingcsw2 = 0 if inlist(heada09,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1272
1273
       replace climbingcsw2 = 0 if inlist(heada10,1,2,3,5,6,7,8,9,10,96) & climbingcsw2!=1
1274
1275
1276
       st Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the fifth listed activity
       gen climbingc1w2 = 1 if heada01==5 | heada02==5 | heada03==5 | heada04==5 | heada05==5 | heada06==5 |
1277
       heada07==5 | heada08==5 | heada09==5 | heada10==5
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1278
       heada01-heada10 and data are not missing
       replace climbingc1w2 = 0 if inlist(heada01,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1279
1280
       replace climbingc1w2 = 0 if inlist(heada02,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
       replace climbingc1w2 = 0 if inlist(heada03,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1281
```

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1282
       replace climbingc1w2 = 0 if inlist(heada04,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1283
       replace climbingc1w2 = 0 if inlist(heada05,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1284
       replace climbingc1w2 = 0 if inlist(heada06,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1285
       replace climbingc1w2 = 0 if inlist(heada07,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1286
       replace climbingc1w2 = 0 if inlist(heada08,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
       replace climbingc1w2 = 0 if inlist(heada09,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1287
       replace climbingc1w2 = 0 if inlist(heada10,1,2,3,4,6,7,8,9,10,96) & climbingc1w2!=1
1288
1289
1290
1291
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the sixth listed activity
       gen stoopingw2 = 1 if heada01==6 | heada02==6 | heada03==6 | heada04==6 | heada05==6 | heada06==6 |
1292
       heada07==6 | heada08==6 | heada09==6 | heada10==6
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1293
       heada01-heada10 and data are not missing
       replace stoopingw2 = 0 if inlist(heada01,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1294
       replace stoopingw2 = 0 if inlist(heada02,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1295
       replace stoopingw2 = 0 if inlist(heada03,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1296
1297
       replace stoopingw2 = 0 if inlist(heada04,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1298
       replace stoopingw2 = 0 if inlist(heada05,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1299
       replace stoopingw2 = 0 if inlist(heada06,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
       replace stoopingw2 = 0 if inlist(heada07,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1300
1301
       replace stoopingw2 = 0 if inlist(heada08,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1302
       replace stoopingw2 = 0 if inlist(heada09,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
       replace stoopingw2 = 0 if inlist(heada10,1,2,3,4,5,7,8,9,10,96) & stoopingw2!=1
1303
1304
1305
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1306
       performing the seventh listed activity
1307
       gen reachingw2 = 1 if heada01==7 | heada02==7 | heada03==7 | heada04==7 | heada05==7 | heada06==7 |
       heada07==7 | heada08==7 | heada09==7 | heada10==7
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1308
       heada01-heada10 and data are not missing
       replace reachingw2 = 0 if inlist(heada01,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1309
       replace reachingw2 = 0 if inlist(heada02,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1310
       replace reachingw2 = 0 if inlist(heada03,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1311
1312
       replace reachingw2 = 0 if inlist(heada04,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1313
       replace reachingw2 = 0 if inlist(heada05,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1314
       replace reachingw2 = 0 if inlist(heada06,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1315
       replace reachingw2 = 0 if inlist(heada07,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1316
       replace reachingw2 = 0 if inlist(heada08,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1317
       replace reachingw2 = 0 if inlist(heada09,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1318
       replace reachingw2 = 0 if inlist(heada10,1,2,3,4,5,6,8,9,10,96) & reachingw2!=1
1319
1320
1321
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the eighth listed activity
       gen pullingw2 = 1 if heada01==8 | heada02==8 | heada03==8 | heada04==8 | heada05==8 | heada06==8 |
1322
       heada07==8 | heada08==8 | heada09==8 | heada10==8
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1323
       heada01-heada10 and data are not missing
       replace pullingw2 = 0 if inlist(heada01,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1324
1325
       replace pullingw2 = 0 if inlist(heada02,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1326
       replace pullingw2 = 0 if inlist(heada03,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1327
       replace pullingw2 = 0 if inlist(heada04,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
       replace pullingw2 = 0 if inlist(heada05,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1328
1329
       replace pullingw2 = 0 if inlist(heada06,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1330
       replace pullingw2 = 0 if inlist(heada07,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
       replace pullingw2 = 0 if inlist(heada08,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1331
1332
       replace pullingw2 = 0 if inlist(heada09,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1333
       replace pullingw2 = 0 if inlist(heada10,1,2,3,4,5,6,7,9,10,96) & pullingw2!=1
1334
       * 9
1335
```

```
1336
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the ninth listed activity
       gen liftingw2 = 1 if heada01==9 | heada02==9 | heada03==9 | heada04==9 | heada05==9 | heada06==9 |
1337
       heada07==9 | heada08==9 | heada09==9 | heada10==9
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1338
       heada01-heada10 and data are not missing
       replace liftingw2 = 0 if inlist(heada01,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1339
1340
       replace liftingw2 = 0 if inlist(heada02,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
       replace liftingw2 = 0 if inlist(heada03,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1341
       replace liftingw2 = 0 if inlist(heada04,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1342
       replace liftingw2 = 0 if inlist(heada05,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1343
1344
       replace liftingw2 = 0 if inlist(heada06,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1345
       replace liftingw2 = 0 if inlist(heada07,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
       replace liftingw2 = 0 if inlist(heada08,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1346
       replace liftingw2 = 0 if inlist(heada09,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1347
       replace liftingw2 = 0 if inlist(heada10,1,2,3,4,5,6,7,8,10,96) & liftingw2!=1
1348
1349
1350
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1351
       performing the tenth listed activity
       gen pickingw2 = 1 if heada01==10 | heada02==10 | heada03==10 | heada04==10 | heada05==10 | heada06==
1352
       10 | heada07==10 | heada08==10 | heada09==10 | heada10==10
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1353
       heada01-heada10 and data are not missing
       replace pickingw2 = 0 if inlist(heada01,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1354
       replace pickingw2 = 0 if inlist(heada02,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1355
1356
       replace pickingw2 = 0 if inlist(heada03,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1357
       replace pickingw2 = 0 if inlist(heada04,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1358
       replace pickingw2 = 0 if inlist(heada05,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1359
       replace pickingw2 = 0 if inlist(heada06,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1360
       replace pickingw2 = 0 if inlist(heada07,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
       replace pickingw2 = 0 if inlist(heada08,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1361
       replace pickingw2 = 0 if inlist(heada09,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1362
1363
       replace pickingw2 = 0 if inlist(heada10,1,2,3,4,5,6,7,8,9,96) & pickingw2!=1
1364
1365
       st Generate a new variable equal to the sum of reported difficulties at Wave 2 (range 0-10)
1366
       gen mobilityw2 = walkingw2 + sittingw2 + gettingw2 + climbingcsw2 + climbingc1w2 + stoopingw2 +
       reachingw2 + pullingw2 + liftingw2 + pickingw2
1367
       * Generate a new variable duplicating the Wave 2 mobility variable
       gen mobilitybiw2 = mobilityw2
1368
       * Dichotomise the variable by assigning the number 1 to any participants who reported at least one
1369
       difficulty
       replace mobilitybiw2 = 1 if inlist(mobilitybiw2,2,3,4,5,6,7,8,9,10)
1370
1371
       * Follow-up (Wave 3-9)
1372
1373
       st Generate a new variable for each listed activity and replace it with a missing value if data are
       missing (coded as negative numbers in the ELSA dataset)
1374
       gen walking = hemobwa
1375
       replace walking = . if walking <0
       gen sitting = hemobsi
1376
       replace sitting = . if sitting<0
1377
1378
       gen getting = hemobch
1379
       replace getting = . if getting<0</pre>
       gen climbingcs = hemobcs
1380
1381
       replace climbingcs = . if climbingcs<0</pre>
1382
       gen climbingc1 = hemobcl
1383
       replace climbingc1 = . if climbingc1<0</pre>
1384
       gen stooping = hemobst
       replace stooping = . if stooping<0</pre>
1385
1386
       gen reaching = hemobre
1387
       replace reaching = . if reaching<0
1388
       gen pulling = hemobpu
1389
       replace pulling = . if pulling<0
```

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1390
       gen lifting = hemobli
       replace lifting = . if lifting<0
1391
       gen picking = hemobpi
1392
1393
       replace picking = . if picking<0
1394
       gen nomobility = hemob96
       replace nomobility = . if nomobility<0
1395
       replace nomobility = 2 if nomobility==0
1396
       replace nomobility = 0 if nomobility==1
1397
1398
       replace nomobility = 1 if nomobility==2
1399
       st Generate a new variable equal to the sum of reported difficulties at Wave 3-9 (range 0-10)
1400
1401
       gen mobility = walking + sitting + getting + climbingcs + climbingc1 + stooping + reaching + pulling
       + lifting + picking
       * Generate a new variable duplicating the Wave 3-9 mobility variable
1402
       gen mobilitybi = mobility
1403
       st Dichotomise the variable by assigning the number 1 to any participants who reported at least one
1404
       difficulty
1405
       replace mobilitybi = 1 if inlist(mobilitybi,2,3,4,5,6,7,8,9,10)
1406
1407
       * Baseline (Wave 2)
1408
1409
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1410
       performing the first listed activity
       gen ADLdressingw2 = 1 if headb01==1 | headb02==1 | headb03==1 | headb04==1 | headb05==1 | headb06==1
1411
       | headb07==1 | headb08==1 | headb09==1 | headb10==1 | headb11==1 | headb12==1 | headb13==1
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1412
       headb01-headb13 and data are not missing
1413
       replace ADLdressingw2 = 0 if inlist(headb01,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1414
       replace ADLdressingw2 = 0 if inlist(headb02,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
       replace ADLdressingw2 = 0 if inlist(headb03,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1415
       replace ADLdressingw2 = 0 if inlist(headb04,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1416
       replace ADLdressingw2 = 0 if inlist(headb05,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1417
1418
       replace ADLdressingw2 = 0 if inlist(headb06,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
       replace ADLdressingw2 = 0 if inlist(headb07,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1419
       replace ADLdressingw2 = 0 if inlist(headb08,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1420
1421
       replace ADLdressingw2 = 0 if inlist(headb09,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1422
       replace ADLdressingw2 = 0 if inlist(headb10,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1423
       replace ADLdressingw2 = 0 if inlist(headb11,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1424
       replace ADLdressingw2 = 0 if inlist(headb12,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1425
       replace ADLdressingw2 = 0 if inlist(headb13,2,3,4,5,6,7,8,9,10,11,12,13,96) & ADLdressingw2!=1
1426
       * 2
1427
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1428
       performing the second listed activity
       gen ADLwalkingw2 = 1 if headb01==2 | headb02==2 | headb03==2 | headb04==2 | headb05==2 | headb06==2 |
1429
       headb07==2 | headb08==2 | headb09==2 | headb10==2 | headb11==2 | headb12==2 | headb13==2
1430
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
       replace ADLwalkingw2 = 0 if inlist(headb01,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1431
       replace ADLwalkingw2 = 0 if inlist(headb02,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1432
       replace ADLwalkingw2 = 0 if inlist(headb03,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1433
       replace ADLwalkingw2 = 0 if inlist(headb04,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1434
1435
       replace ADLwalkingw2 = 0 if inlist(headb05,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1436
       replace ADLwalkingw2 = 0 if inlist(headb06,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
       replace ADLwalkingw2 = 0 if inlist(headb07,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1437
1438
       replace ADLwalkingw2 = 0 if inlist(headb08,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
       replace ADLwalkingw2 = 0 if inlist(headb09,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1439
       replace ADLwalkingw2 = 0 if inlist(headb10,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1440
1441
       replace ADLwalkingw2 = 0 if inlist(headb11,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1442
       replace ADLwalkingw2 = 0 if inlist(headb12,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1443
       replace ADLwalkingw2 = 0 if inlist(headb13,1,3,4,5,6,7,8,9,10,11,12,13,96) & ADLwalkingw2!=1
1444
```

```
1445
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1446
       performing the third listed activity
       gen ADLbathingw2 = 1 if headb01==3 | headb02==3 | headb03==3 | headb04==3 | headb05==3 |
1447
       headb07==3 | headb08==3 | headb09==3 | headb10==3 | headb11==3 | headb12==3 | headb13==3
       st Assign the number 0 if the participant reported any answer other than the listed activity in
1448
       headb01-headb13 and data are not missing
       replace ADLbathingw2 = 0 if inlist(headb01,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1449
1450
       replace ADLbathingw2 = 0 if inlist(headb02,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1451
       replace ADLbathingw2 = 0 if inlist(headb03,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
       replace ADLbathingw2 = 0 if inlist(headb04,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1452
       replace ADLbathingw2 = 0 if inlist(headb05,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1453
1454
       replace ADLbathingw2 = 0 if inlist(headb06,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
       replace ADLbathingw2 = 0 if inlist(headb07,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1455
       replace ADLbathingw2 = 0 if inlist(headb08,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1456
       replace ADLbathingw2 = 0 if inlist(headb09,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1457
       replace ADLbathingw2 = 0 if inlist(headb10,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1458
1459
       replace ADLbathingw2 = 0 if inlist(headb11,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1460
       replace ADLbathingw2 = 0 if inlist(headb12,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1461
       replace ADLbathingw2 = 0 if inlist(headb13,1,2,4,5,6,7,8,9,10,11,12,13,96) & ADLbathingw2!=1
1462
1463
1464
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the fourth listed activity
       gen ADLeatingw2 = 1 if headb01==4 | headb02==4 | headb03==4 | headb04==4 | headb05==4 | headb06==4 |
1465
       headb07==4 | headb08==4 | headb09==4 | headb10==4 | headb11==4 | headb12==4 | headb13==4
1466
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
1467
       replace ADLeatingw2 = 0 if inlist(headb01,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1468
       replace ADLeatingw2 = 0 if inlist(headb02,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
       replace ADLeatingw2 = 0 if inlist(headb03,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1469
1470
       replace ADLeatingw2 = 0 if inlist(headb04,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
       replace ADLeatingw2 = 0 if inlist(headb05,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1471
       replace ADLeatingw2 = 0 if inlist(headb06,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1472
       replace ADLeatingw2 = 0 if inlist(headb07,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1473
       replace ADLeatingw2 = 0 if inlist(headb08,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1474
1475
       replace ADLeatingw2 = 0 if inlist(headb09,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1476
       replace ADLeatingw2 = 0 if inlist(headb10,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1477
       replace ADLeatingw2 = 0 if inlist(headb11,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1478
       replace ADLeatingw2 = 0 if inlist(headb12,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1479
       replace ADLeatingw2 = 0 if inlist(headb13,1,2,3,5,6,7,8,9,10,11,12,13,96) & ADLeatingw2!=1
1480
1481
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1482
       performing the fifth listed activity
       gen ADLgettingw2 = 1 if headb01==5 | headb02==5 | headb03==5 | headb04==5 | headb05==5 | headb06==5 |
1483
       headb07==5 | headb08==5 | headb09==5 | headb10==5 | headb11==5 | headb12==5 | headb13==5
1484
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
       replace ADLgettingw2 = 0 if inlist(headb01,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1485
1486
       replace ADLgettingw2 = 0 if inlist(headb02,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
       replace ADLgettingw2 = 0 if inlist(headb03,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1487
1488
       replace ADLgettingw2 = 0 if inlist(headb04,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1489
       replace ADLgettingw2 = 0 if inlist(headb05,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1490
       replace ADLgettingw2 = 0 if inlist(headb06,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
       replace ADLgettingw2 = 0 if inlist(headb07,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1491
1492
       replace ADLgettingw2 = 0 if inlist(headb08,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1493
       replace ADLgettingw2 = 0 if inlist(headb09,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
       replace ADLgettingw2 = 0 if inlist(headb10,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1494
       replace ADLgettingw2 = 0 if inlist(headb11,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1495
1496
       replace ADLgettingw2 = 0 if inlist(headb12,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1497
       replace ADLgettingw2 = 0 if inlist(headb13,1,2,3,4,6,7,8,9,10,11,12,13,96) & ADLgettingw2!=1
1498
```

\* Generate a new variable and assign the number 1 if the participant reported difficulties

headb07==7 | headb08==7 | headb09==7 | headb10==7 | headb11==7 | headb12==7 | headb13==7

gen IADLmapw2 = 1 if headb01==7 | headb02==7 | headb03==7 | headb04==7 | headb05==7 | headb06==7 |

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1552

1553

\* Baseline (Wave 2)

performing the seventh listed activity

```
1554
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
       replace IADLmapw2 = 0 if inlist(headb01,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1555
1556
       replace IADLmapw2 = 0 if inlist(headb02,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
       replace IADLmapw2 = 0 if inlist(headb03,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1557
       replace IADLmapw2 = 0 if inlist(headb04,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1558
       replace IADLmapw2 = 0 if inlist(headb05,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1559
       replace IADLmapw2 = 0 if inlist(headb06,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1560
1561
       replace IADLmapw2 = 0 if inlist(headb07,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1562
       replace IADLmapw2 = 0 if inlist(headb08,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
       replace IADLmapw2 = 0 if inlist(headb09,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1563
       replace IADLmapw2 = 0 if inlist(headb10,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1564
1565
       replace IADLmapw2 = 0 if inlist(headb11,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
       replace IADLmapw2 = 0 if inlist(headb12,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1566
       replace IADLmapw2 = 0 if inlist(headb13,1,2,3,4,5,6,8,9,10,11,12,13,96) & IADLmapw2!=1
1567
1568
       * 8
1569
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1570
       performing the eighth listed activity
       gen IADLmealw2 = 1 if headb01==8 | headb02==8 | headb03==8 | headb04==8 | headb05==8 | headb06==8 |
1571
       headb07==8 | headb08==8 | headb09==8 | headb10==8 | headb11==8 | headb12==8 | headb13==8
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1572
       headb01-headb13 and data are not missing
       replace IADLmealw2 = 0 if inlist(headb01,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1573
       replace IADLmealw2 = 0 if inlist(headb02,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1574
       replace IADLmealw2 = 0 if inlist(headb03,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1575
       replace IADLmealw2 = 0 if inlist(headb04,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1576
1577
       replace IADLmealw2 = 0 if inlist(headb05,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1578
       replace IADLmealw2 = 0 if inlist(headb06,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1579
       replace IADLmealw2 = 0 if inlist(headb07,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
       replace IADLmealw2 = 0 if inlist(headb08,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1580
1581
       replace IADLmealw2 = 0 if inlist(headb09,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
       replace IADLmealw2 = 0 if inlist(headb10,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1582
1583
       replace IADLmealw2 = 0 if inlist(headb11,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1584
       replace IADLmealw2 = 0 if inlist(headb12,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1585
       replace IADLmealw2 = 0 if inlist(headb13,1,2,3,4,5,6,7,9,10,11,12,13,96) & IADLmealw2!=1
1586
1587
1588
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the ninth listed activity
       gen IADLshoppingw2 = 1 if headb01==9 | headb02==9 | headb03==9 | headb04==9 | headb05==9 | headb06==9
1589
        | headb07==9 | headb08==9 | headb09==9 | headb10==9 | headb11==9 | headb12==9 | headb13==9
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1590
       headb01-headb13 and data are not missing
       replace IADLshoppingw2 = 0 if inlist(headb01,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1591
1592
       replace IADLshoppingw2 = 0 if inlist(headb02,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1593
       replace IADLshoppingw2 = 0 if inlist(headb03,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
       replace IADLshoppingw2 = 0 if inlist(headb04,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1594
       replace IADLshoppingw2 = 0 if inlist(headb05,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1595
1596
       replace IADLshoppingw2 = 0 if inlist(headb06,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1597
       replace IADLshoppingw2 = 0 if inlist(headb07,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
       replace IADLshoppingw2 = 0 if inlist(headb08,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1598
1599
       replace IADLshoppingw2 = 0 if inlist(headb09,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1600
       replace IADLshoppingw2 = 0 if inlist(headb10,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1601
       replace IADLshoppingw2 = 0 if inlist(headb11,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
       replace IADLshoppingw2 = 0 if inlist(headb12,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1602
1603
       replace IADLshoppingw2 = 0 if inlist(headb13,1,2,3,4,5,6,7,8,10,11,12,13,96) & IADLshoppingw2!=1
1604
       * 10
1605
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1606
       performing the tenth listed activity
       gen IADLphonew2 = 1 if headb01==10 | headb02==10 | headb03==10 | headb04==10 | headb05==10 | headb06
1607
       ==10 | headb07==10 | headb08==10 | headb09==10 | headb10==10 | headb11==10 | headb12==10 | headb13==10
```

```
1608
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
1609
       replace IADLphonew2 = 0 if inlist(headb01,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
       replace IADLphonew2 = 0 if inlist(headb02,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1610
1611
       replace IADLphonew2 = 0 if inlist(headb03,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
       replace IADLphonew2 = 0 if inlist(headb04,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1612
       replace IADLphonew2 = 0 if inlist(headb05,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1613
       replace IADLphonew2 = 0 if inlist(headb06,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1614
1615
       replace IADLphonew2 = 0 if inlist(headb07,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1616
       replace IADLphonew2 = 0 if inlist(headb08,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
       replace IADLphonew2 = 0 if inlist(headb09,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1617
1618
       replace IADLphonew2 = 0 if inlist(headb10,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1619
       replace IADLphonew2 = 0 if inlist(headb11,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1620
       replace IADLphonew2 = 0 if inlist(headb12,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
       replace IADLphonew2 = 0 if inlist(headb13,1,2,3,4,5,6,7,8,9,11,12,13,96) & IADLphonew2!=1
1621
1622
       * 11
1623
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1624
       performing the eleventh listed activity
       gen IADLmediw2 = 1 if headb01==11 | headb02==11 | headb03==11 | headb04==11 | headb05==11 | headb06==
1625
       11 | headb07==11 | headb08==11 | headb09==11 | headb10==11 | headb11==11 | headb12==11 | headb13==11
1626
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
       replace IADLmediw2 = 0 if inlist(headb01,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1627
       replace IADLmediw2 = 0 if inlist(headb02,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1628
       replace IADLmediw2 = 0 if inlist(headb03,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1629
1630
       replace IADLmediw2 = 0 if inlist(headb04,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1631
       replace IADLmediw2 = 0 if inlist(headb05,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1632
       replace IADLmediw2 = 0 if inlist(headb06,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1633
       replace IADLmediw2 = 0 if inlist(headb07,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
       replace IADLmediw2 = 0 if inlist(headb08,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1634
       replace IADLmediw2 = 0 if inlist(headb09,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1635
       replace IADLmediw2 = 0 if inlist(headb10,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1636
1637
       replace IADLmediw2 = 0 if inlist(headb11,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1638
       replace IADLmediw2 = 0 if inlist(headb12,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1639
       replace IADLmediw2 = 0 if inlist(headb13,1,2,3,4,5,6,7,8,9,10,12,13,96) & IADLmediw2!=1
1640
1641
1642
       * Generate a new variable and assign the number 1 if the participant reported difficulties
       performing the twelth listed activity
       gen IADLworkw2 = 1 if headb01==12 | headb02==12 | headb03==12 | headb04==12 | headb05==12 | headb06==
1643
       12 | headb07==12 | headb08==12 | headb09==12 | headb10==12 | headb11==12 | headb12==12 | headb13==12
       * Assign the number 0 if the participant reported any answer other than the listed activity in
1644
       headb01-headb13 and data are not missing
       replace IADLworkw2 = 0 if inlist(headb01,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1645
1646
       replace IADLworkw2 = 0 if inlist(headb02,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1647
       replace IADLworkw2 = 0 if inlist(headb03,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
       replace IADLworkw2 = 0 if inlist(headb04,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1648
1649
       replace IADLworkw2 = 0 if inlist(headb05,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
       replace IADLworkw2 = 0 if inlist(headb06,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1650
       replace IADLworkw2 = 0 if inlist(headb07,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1651
1652
       replace IADLworkw2 = 0 if inlist(headb08,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1653
       replace IADLworkw2 = 0 if inlist(headb09,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1654
       replace IADLworkw2 = 0 if inlist(headb10,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1655
       replace IADLworkw2 = 0 if inlist(headb11,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1656
       replace IADLworkw2 = 0 if inlist(headb12,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1657
       replace IADLworkw2 = 0 if inlist(headb13,1,2,3,4,5,6,7,8,9,10,11,13,96) & IADLworkw2!=1
1658
       * 13
1659
       * Generate a new variable and assign the number 1 if the participant reported difficulties
1660
       performing the thirteenth listed activity
       gen IADLmoneyw2 = 1 if headb01==13 | headb02==13 | headb03==13 | headb04==13 | headb05==13 | headb06
1661
       ==13 | headb07==13 | headb08==13 | headb09==13 | headb10==13 | headb11==13 | headb12==13 | headb13==13
```

```
1662
       st Assign the number 0 if the participant reported any answer other than the listed activity in
       headb01-headb13 and data are not missing
       replace IADLmoneyw2 = 0 if inlist(headb01,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1663
       replace IADLmoneyw2 = 0 if inlist(headb02,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1664
1665
       replace IADLmoneyw2 = 0 if inlist(headb03,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
       replace IADLmoneyw2 = 0 if inlist(headb04,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1666
       replace IADLmoneyw2 = 0 if inlist(headb05,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1667
       replace IADLmoneyw2 = 0 if inlist(headb06,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1668
       replace IADLmoneyw2 = 0 if inlist(headb07,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1669
       replace IADLmoneyw2 = 0 if inlist(headb08,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1670
       replace IADLmoneyw2 = 0 if inlist(headb09,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1671
1672
       replace IADLmoneyw2 = 0 if inlist(headb10,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
       replace IADLmoneyw2 = 0 if inlist(headb11,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1673
       replace IADLmoneyw2 = 0 if inlist(headb12,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1674
       replace IADLmoneyw2 = 0 if inlist(headb13,1,2,3,4,5,6,7,8,9,10,11,12,96) & IADLmoneyw2!=1
1675
1676
       * Generate a new variable equal to the sum of reported difficulties at Wave 2 (range 0-7)
1677
1678
       gen IADLw2 = IADLmapw2 + IADLmealw2 + IADLshoppingw2 + IADLphonew2 + IADLmediw2 + IADLworkw2 +
       IADLmoneyw2
1679
       st Generate a new variable duplicating the Wave 2 IADL variable
1680
       gen IADLbiw2 = IADLw2
       * Dichotomise the variable by assigning the number 1 to any participants who reported at least one
1681
       difficulty
       replace IADLbiw2 = 1 if inlist(IADLbiw2,2,3,4,5,6,7)
1682
1683
       * Follow-up (Wave 3-9)
1684
1685
       st Generate a new variable for each listed activity and replace it with a missing value if data are
       missing (coded as negative numbers in the ELSA dataset)
1686
       gen IADLmap = headlma
1687
       replace IADLmap = . if IADLmap<0</pre>
1688
       gen IADLmeal = headlpr
       replace IADLmeal = . if IADLmeal<0</pre>
1689
       gen IADLshopping = headlsh
1690
1691
       replace IADLshopping = . if IADLshopping<0
       gen IADLphone = headlph
1692
       replace IADLphone = . if IADLphone<0
1693
1694
       gen IADLmedi = headlme
1695
       replace IADLmedi = . if IADLmedi<0
1696
       gen IADLwork = headlho
       replace IADLwork = . if IADLwork<0</pre>
1697
       gen IADLmoney = headlmo
1698
       replace IADLmoney = . if IADLmoney<0</pre>
1699
       gen noadliadl = headl96
1700
1701
       replace noadliadl = . if noadliadl<0</pre>
       replace noadliadl = 2 if noadliadl == 0
1702
1703
       replace noadliadl = 0 if noadliadl==1
1704
       replace noadliadl = 1 if noadliadl==2
1705
       * different to ADLIADLbi as includes headlda and headlsp in some waves
1706
       st Generate a new variable equal to the sum of reported difficulties at Wave 3-9 (range 0-7)
1707
       gen IADL = IADLmap + IADLmeal + IADLshopping + IADLphone + IADLmedi + IADLwork + IADLmoney
1708
       * Generate a new variable duplicating the Wave 3-9 IADL variable
1709
1710
       gen IADLbi = IADL
       * Dichotomise the variable by assigning the number 1 to any participants who reported at least one
1711
       difficulty
1712
       replace IADLbi = 1 if inlist(IADLbi,2,3,4,5,6,7)
1713
       sum idauniq if headldr==0 & headlwa==0 & headlba==0 & headlea==0 & headlbe==0 & headlwc==0 & headlma
1714
       ==0 & headlpr==0 & headlsh==0 & headlph==0 & headlme==0 & headlho==0 & headlmo==0
1715
1716
       * Falls
       st Generate a new variable duplicating the hefla variable at Wave 2
1717
1718
       gen fallsw2 = hefla if wave==2
```

```
1719
       * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
       replace fallsw2 = . if fallsw2<0
1720
1721
       * Assign the number 0 if the participant had not fallen down
       replace fallsw2 = 0 if fallsw2==2
1722
1723
       * Generate a new variable duplicating the hefla variable at Wave 3-9
1724
1725
       gen falls = hefla if inlist(wave,3,4,5,6,7,8,9)
       * Replace variable as missing for any missing cases (coded as negative numbers in the ELSA dataset)
1726
       replace falls = . if falls<0
1727
       * Assign the number 0 if the participant had not fallen down
1728
1729
       replace falls = 0 if falls==2
1730
1731
       * Overwrite dataset, by replacing the previously saved file
       save data04.dta, replace
1732
1733
1734
       * Time-constant mobility - Wave 2
       * Generate a new variable duplicating the mobilityw2 variable at Wave 2
1735
1736
       gen mobilityw2_cons = mobilityw2 if wave==2
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1737
1738
       tsset idauniq wave
       * Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
1739
       follow-up waves) by participant ID
1740
       bysort idauniq: carryforward mobilityw2_cons, replace
1741
       * Time-constant ADL - Wave 2
1742
1743
       * Generate a new variable duplicating the ADLw2 variable at Wave 2
1744
       gen ADLw2 cons = ADLw2 if wave==2
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1745
1746
       tsset idauniq wave
1747
       st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
       follow-up waves) by participant ID
       bysort idauniq: carryforward ADLw2_cons, replace
1748
1749
1750
       * Time-constant IADL - Wave 2
       st Generate a new variable duplicating the IADLw2 variable at Wave 2
1751
1752
       gen IADLw2 cons = IADLw2 if wave==2
1753
       * Declare a panel dataset with participant ID "idaunig" and time variable "wave"
1754
       tsset idauniq wave
1755
       st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
       follow-up waves) by participant ID
       bysort idauniq: carryforward IADLw2_cons, replace
1756
1757
1758
       * Time-constant falls - Wave 2
1759
       * Generate a new variable duplicating the falls variable at Wave 2
       gen fallsw2_cons = fallsw2 if wave==2
1760
1761
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
1762
       tsset idauniq wave
1763
       st Carryforward observations with respect to the time variable "wave" (i.e., from Wave 2 to the
       follow-up waves) by participant ID
       bysort idauniq: carryforward fallsw2 cons, replace
1764
1765
       * Overwrite dataset, by replacing the previously saved file
1766
       save data04.dta, replace
1767
1768
1769
       * Drop if participants are aged less than 60 years at baseline
1770
       drop if age cons<60
1771
       * Count total number of participants and observations
1772
       unique idauniq
       * 6,183 individuals, 49,464 observations
1773
1774
1775
       * Save dataset with a new name
       save data05.dta
1776
1777
```

```
1778
       * Keep if data are not missing on the total SPPB score
1779
       keep if totalSPPB cons != .
       * Count total number of participants and observations
1780
1781
       unique idauniq
       * 4,932 individuals, 39,456 observations
1782
       * Save dataset with a new name
1783
1784
       save datatoimpute.dta
1785
       * Keep if data are not missing on demographic covariates
       keep if age cons != . & sex cons != . & eth cons != . & marital cons != . & employment cons != . &
1786
       education cons != . & wealth cons != .
1787
       * Count total number of participants and observations
1788
       unique idauniq
       * 4,393 individuals, 35,144 observations
1789
       * Keep if data are not missing on health-related covariates
1790
       keep if activity cons != . & bmic cons != . & oribi cons != . & wordlist cons != . & prosbi2 cons !=
1791
        . & fluency_cons != . & nrowclme2_cons != . & efficiency_cons != . & depression_cons != .
1792
       * Count total number of participants and observations
1793
       unique idauniq
       * 3,983 individuals, 31,864 observations
1794
1795
       * Save dataset with a new name
1796
       save exposure.dta
1797
       * Keep if mobility data are not missing at baseline
       keep if mobilityw2_cons != .
1798
       * Count total number of participants and observations
1799
1800
       unique idauniq
       * 3,982 individuals, 31,856 observations
1801
1802
       * Save dataset with a new name
1803
       save exposuremobility.dta
1804
       * Use exposure.dta dataset
1805
       use exposure.dta
       * Keep if ADL and IADL data are not missing at baseline
1806
1807
       keep if ADLw2_cons != . & IADLw2_cons != .
       * Count total number of participants and observations
1808
       unique idauniq
1809
       * 3,982 individuals, 31,856 observations
1810
1811
       * Save dataset with a new name
1812
       save exposureADLIADL.dta
1813
       * Use exposure.dta dataset
       use exposure.dta
1814
       * Keep if falls data are not missing at baseline
1815
1816
       keep if fallsw2_cons != .
1817
       * Count total number of participants and observations
1818
       unique idauniq
       * 3,980 individuals, 31,840 observations
1819
       * Save dataset with a new name
1820
1821
       save exposurefalls.dta
1822
1823
       * Use datatoimpute.dta - contains complete data on the total SPPB score, but missing data on
       covariates and outcomes
       use datatoimpute.dta
1824
       * Generate a new variable, standardising the orientation in time variable
1825
1826
       egen z2oribi = std(oribi cons)
       * Generate a new variable, standardising the immediate and delayed recall variable
1827
       egen z2wordlist = std(wordlist cons)
1828
       * Generate a new variable, standardising the prospective memory variable
1829
1830
       egen z2prosbi2 = std(prosbi2_cons)
1831
       * Generate a new variable, standardising the verbal fluency variable
1832
       egen z2fluency = std(fluency_cons)
       * Generate a new variable, standardising the processing speed variable
1833
       egen z2nrowclme2 = std(nrowclme2_cons)
1834

    Generate a new variable, standardising the processing efficiency variable

1835
1836
       egen z2efficiency = std(efficiency_cons)
1837
       * Overwrite dataset, by replacing the previously saved file
```

```
1838
       save datatoimpute.dta, replace
1839
1840
       st Generate a new variable representing the interaction between age and the total SPPB score
1841
       gen agesppb = age cons * totalSPPB cons
       st Generate a new variable representing the interaction between biological sex and the total SPPB score
1842
1843
       gen sexsppb = sex_cons * totalSPPB_cons
       * Overwrite dataset, by replacing the previously saved file
1844
1845
       save datatoimpute.dta, replace
1846
1847
       * Drop data from Wave 2 (long format - so the time-constant data from Wave 2 is on the same row as
       all follow-up waves used in analyses)
1848
       drop if wave==2
1849
       * Count total number of participants and observations
       unique idauniq
1850
       * 4,932 individuals, 34,524 observations
1851
       * Save dataset with a new name
1852
1853
       save datatoimputenew.dta
1854
       * Multiple imputation
1855
       * Arrange the multiple datasets in "marginal and long" format
1856
1857
       mi set mlong
1858
       * Generate summary of missing values (Table S4)
       mi misstable summarize totalSPPB_cons balance_cons repcstest_cons gait_cons age_cons sex_cons
1859
       eth_cons activity_cons marital_cons employment_cons education_cons wealth_cons bmic_cons z2oribi
       z2wordlist z2prosbi2 z2fluency z2nrowclme2 z2efficiency depression cons mobility ADL IADL falls
       mobilityw2 cons ADLw2 cons IADLw2 cons fallsw2 cons health cons limiting cons mynssec3 cons
       living cons alcohol cons smoking cons htvalnew cons wtvalnew cons agesppb sexsppb
1860
       * Display patterns of missing data
1861
       mi misstable patterns totalSPPB cons balance cons repostest cons gait cons age cons sex cons eth cons
        activity_cons marital_cons employment_cons education_cons wealth_cons bmic_cons z2oribi z2wordlist
       z2prosbi2 z2fluency z2nrowclme2 z2efficiency depression_cons mobility ADL IADL falls mobilityw2_cons
       ADLw2_cons IADLw2_cons fallsw2_cons health_cons limiting_cons mynssec3_cons living_cons alcohol_cons
       smoking cons htvalnew cons wtvalnew cons agesppb sexsppb
1862
       * Limit the dataset to necessary variables
       keep idauniq wave w2xwgt totalSPPB_cons balance_cons repcstest_cons gait_cons age_cons sex_cons
1863
       eth cons activity cons marital cons employment cons education cons wealth cons bmic cons z2oribi
       z2wordlist z2prosbi2 z2fluency z2nrowclme2 z2efficiency depression_cons mobility ADL IADL falls
       mobilityw2_cons ADLw2_cons IADLw2_cons fallsw2_cons health_cons limiting_cons mynssec3_cons
       living_cons alcohol_cons smoking_cons htvalnew_cons wtvalnew_cons agesppb sexsppb _mi_miss _mi_m
       _mi_id
       * Generate dummy variables (with prefix miss_ added to each variable name) to be coded 0 if variable
1864
       is observed and 1 if the variable has a missing value
       quietly misstable summarize total SPPB cons balance cons repostest cons gait cons age cons sex cons
1865
       eth cons activity cons marital cons employment cons education cons wealth cons bmic cons z2oribi
       z2wordlist z2prosbi2 z2fluency z2nrowclme2 z2efficiency depression_cons mobility ADL IADL falls
       mobilityw2 cons ADLw2 cons IADLw2 cons fallsw2 cons health cons limiting cons mynssec3 cons
       living_cons alcohol_cons smoking_cons htvalnew_cons wtvalnew_cons agesppb sexsppb, generate(miss_)
1866
       * Review changes
1867
       describe miss_*
1868
       * Logistic (logit), ordinal logistic (ologit), multinomial logistic (mlogit), and linear (regress)
1869
       regression models to explore whether candidate auxiliary variables predict 1) variables in the
       analytic models; and 2) missing data on variables in the analytic models
       logit eth cons i.health cons i.limiting cons i.mynssec3 cons i.living cons i.alcohol cons i.
1870
       smoking_cons
1871
       logit miss_eth_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i.
       smoking_cons
       ologit activity_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i.
1872
       smoking cons
       logit miss_activity_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i
1873
       .smoking cons
1874
       mlogit marital_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i.
       smoking cons
```

- logit miss\_marital\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking\_cons
- logit employment\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- logit miss\_employment\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- ologit education\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- logit miss\_education\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking cons
- ologit wealth\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking cons
- logit miss\_wealth\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking\_cons
- regress bmic\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_bmic\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- regress z2oribi i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking\_cons
- logit miss\_z2oribi i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- regress z2wordlist i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- 1887 logit miss\_z2wordlist i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.
  smoking\_cons
- regress z2prosbi2 i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_z2prosbi2 i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- regress z2fluency i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_z2fluency i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- regress z2nrowclme2 i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking\_cons
- logit miss\_z2nrowclme2 i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.

  smoking\_cons
- regress z2efficiency i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_z2efficiency i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- regress depression\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- logit miss\_depression\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking cons
- regress mobility i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- logit miss\_mobility i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking cons
- regress ADL i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- 1901 logit miss\_ADL i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.
  smoking cons
- regress IADL i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_IADL i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.
- logit falls i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons
- logit miss\_falls i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- regress mobilityw2\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i. smoking cons
- logit miss\_mobilityw2\_cons i.health\_cons i.limiting\_cons i.mynssec3\_cons i.living\_cons i.alcohol\_cons i.smoking\_cons

```
1908
       regress ADLw2 cons i.health cons i.limiting cons i.mynssec3 cons i.living cons i.alcohol cons i.
       smoking cons
       logit miss_ADLw2_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i.
1909
       smoking cons
       regress IADLw2_cons i.health_cons i.limiting_cons i.mynssec3_cons i.living_cons i.alcohol_cons i.
1910
       smoking_cons
       logit miss IADLw2 cons i.health cons i.limiting cons i.mynssec3 cons i.living cons i.alcohol cons i.
1911
       smoking cons
       logit fallsw2 cons i.health cons i.limiting cons i.mynssec3 cons i.living cons i.alcohol cons i.
1912
       logit miss fallsw2 cons i.health cons i.limiting cons i.mynssec3 cons i.living cons i.alcohol cons i.
1913
       smoking cons
1914
       * Drop unnecessary variables
1915
1916
       drop miss *
       st Reshape data into wide format for observations identified by participant ID and add wave as an
1917
       identifying time period
       mi reshape wide mobility ADL IADL falls, i(idauniq) j(wave)
1918
1919
       * Register all variables with missing values that need to be imputed
       mi register imputed eth_cons activity_cons marital_cons employment_cons education_cons wealth_cons
1920
       bmic cons z2oribi z2wordlist z2prosbi2 z2fluency z2nrowclme2 z2efficiency depression cons mobility3
       mobility4 mobility5 mobility6 mobility7 mobility8 mobility9 ADL3 ADL4 ADL5 ADL6 ADL7 ADL8 ADL9 IADL3
       IADL4 IADL5 IADL6 IADL7 IADL8 IADL9 falls3 falls4 falls5 falls6 falls7 falls8 falls9 mobilityw2_cons
       ADLw2_cons IADLw2_cons fallsw2_cons health_cons limiting_cons mynssec3_cons alcohol_cons smoking_cons
        htvalnew cons wtvalnew cons
       * Register all variables with no missing values and/or which do not require imputation
1921
1922
       mi register regular age cons sex cons agesppb sexsppb living cons totalSPPB cons balance cons
       repcstest_cons gait_cons
1923
       * Clear panel data settings
1924
       mi xtset, clear
1925
       * Impute variables
1926
       * Imputation methods:
1927
1928
       * logit: logistic
       * mlogit: multinomial logistic
1929
1930
       * ologit: ordinal logistic
1931
       * regress: linear
1932
       * pmm: predictive mean matching
1933
       * Notes: The variables on the right of the "=" sign have no missing information and are therefore
       solely considered predictors of missing values. The imputation model is weighted using the
       cross-sectional sampling weight from Wave 2. The "add(25)" command specifies the number of
       imputations to be performed; rseed() sets the seed.
       mi impute chained (logit) falls3 falls4 falls5 falls6 falls7 falls8 falls9 eth cons employment cons
1934
       limiting cons fallsw2 cons (mlogit) marital cons smoking cons (ologit) activity cons education cons
       wealth_cons health_cons mynssec3_cons alcohol_cons (regress) z2oribi z2wordlist z2prosbi2 z2fluency
       z2nrowclme2 z2efficiency (pmm, knn(5)) depression cons mobility3 mobility4 mobility5 mobility6
       mobility7 mobility8 mobility9 ADL3 ADL4 ADL5 ADL6 ADL7 ADL8 ADL9 IADL3 IADL4 IADL5 IADL6 IADL7 IADL8
       IADL9 mobilityw2_cons ADLw2_cons IADLw2_cons bmic_cons htvalnew_cons wtvalnew_cons = totalSPPB_cons
       balance_cons repcstest_cons gait_cons sex_cons age_cons living_cons agesppb sexsppb [pweight=w2xwgt],
        add(25) rseed(54321) noisily
       * Save the multiple datasets in wide format
1935
       save miwide4932.dta
1936
1937
       * Reshape data into long format
1938
1939
       mi reshape long mobility ADL IADL falls, i(idauniq) j(wave)
1940
       * Save the multiple datasets in long format
1941
       save milong4932.dta
       * Generate a new variable and passively impute the sum of the individual domain z-scores for
1942
       cognitive function
       mi passive: gen cognitiveraw = z2oribi + z2wordlist + z2prosbi2 + z2fluency + z2nrowclme2 +
1943
       z2efficiency
       * Generate a new variable and passively impute the global cognitive function z-score
1944
1945
       mi passive: egen zcog cons = std(cognitiveraw)
```

```
* Save dataset with a new name
1946
1947
       save milong4932zcog.dta
1948
       *******
1949
1950
       ***DATA ANALYSIS***
       *******
1951
1952
1953
       * MULTIPLE IMPUTATION MODELS
       * mixed: Multilevel mixed-effects linear regression command
1954
       * pweight: Incorporates sampling weights at higher levels (i.e., participant level)
1955
       * ##: Specifies the main effects for each variable and an interaction
1956
1957
       * i.: Denotes a factor variable
       * c.: Denotes a continuous variable
1958
       * mi estimate: Runs the analytical model (i.e., multilevel linear regression) within each of the
1959
       imputed datasets
       * Display base levels of factor variables and their interactions in output tables
1960
1961
       set showbaselevels on
1962
       * Mobility - Total SPPB score (Table S9)
1963
       * Model 1
      mi estimate: mixed mobility totalSPPB cons | idauniq: wave, pweight(w2xwgt)
1964
1965
      mi estimate: mixed mobility totalSPPB cons wave || idauniq: wave, pweight(w2xwgt)
1966
1967
       * Model 3
      mi estimate: mixed mobility totalSPPB_cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
1968
1969
       mi estimate: mixed mobility totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.
1970
       marital cons i.employment cons i.education cons i.wealth cons || idauniq: wave, pweight(w2xwgt)
1971
       * Model 5
1972
       mi estimate: mixed mobility totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons || idauniq: wave, pweight(w2xwgt)
       * Model 6
1973
      mi estimate: mixed mobility totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.
1974
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
1975
       * Model 7
1976
      mi estimate: mixed mobility c.totalSPPB_cons##c.age_cons c.wave##c.wave i.sex_cons i.eth_cons i.
      marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
1977
       * Model 8
       mi estimate: mixed mobility c.totalSPPB_cons##i.sex_cons c.wave##c.wave age_cons i.eth_cons i.
1978
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
1979
       * Model 9
      mi estimate: mixed mobility c.totalSPPB_cons##c.wave c.wave#c.wave age_cons i.sex_cons i.eth_cons i.
1980
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
1981
       * Model 10
1982
       mi estimate: mixed mobility c.totalSPPB cons##c.wave##c.wave age cons i.sex cons i.eth cons i.
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression cons mobilityw2 cons | idauniq: wave, pweight(w2xwgt)
1983
       * Model 11
       mi estimate: mixed mobility c.totalSPPB cons##c.wave##c.wave age cons c.totalSPPB cons#i.sex cons i.
1984
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic_cons zcog_cons depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
1985
1986
       * Mobility - Balance (Table S13)
       * Model 1
1987
1988
      mi estimate: mixed mobility i.balance cons || idauniq: wave, pweight(w2xwgt)
       * Model 2
1989
      mi estimate: mixed mobility i.balance cons wave || idauniq: wave, pweight(w2xwgt)
1990
1991
       * Model 3
1992
       mi estimate: mixed mobility i.balance cons c.wave##c.wave | idauniq: wave, pweight(w2xwgt)
```

```
1993
       * Model 4
       mi estimate: mixed mobility i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.
1994
       marital cons i.employment cons i.education cons i.wealth cons | idauniq: wave, pweight(w2xwgt)
       * Model 5
1995
1996
       mi estimate: mixed mobility i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons || idauniq: wave, pweight(w2xwgt)
1997
       * Model 6
1998
       mi estimate: mixed mobility i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons mobilityw2 cons || idauniq: wave, pweight(w2xwgt)
1999
2000
       * Mobility - Repeated Chair Stand (Table S13)
       * Model 1
2001
      mi estimate: mixed mobility i.repcstest cons || idauniq: wave, pweight(w2xwgt)
2002
2003
       * Model 2
       mi estimate: mixed mobility i.repcstest cons wave | | idauniq: wave, pweight(w2xwgt)
2004
2005
       * Model 3
      mi estimate: mixed mobility i.repcstest cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2006
2007
2008
       mi estimate: mixed mobility i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.
       marital cons i.employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2009
       mi estimate: mixed mobility i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.
2010
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression cons || idauniq: wave, pweight(w2xwgt)
2011
       * Model 6
      mi estimate: mixed mobility i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.
2012
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2013
       * Mobility - Gait (Table S13)
2014
2015
       * Model 1
2016
      mi estimate: mixed mobility i.gait cons | idauniq: wave, pweight(w2xwgt)
2017
       * Model 2
       mi estimate: mixed mobility i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2018
2019
       * Model 3
2020
      mi estimate: mixed mobility i.gait cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2021
2022
      mi estimate: mixed mobility i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons
       i.employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2023
      mi estimate: mixed mobility i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
2024
       i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       || idauniq: wave, pweight(w2xwgt)
2025
       * Model 6
2026
       mi estimate: mixed mobility i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons
       i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2027
2028
       * Mobility - Mutually adjusted (Table S14)
2029
       * Model 1
      mi estimate: mixed mobility i.balance_cons i.repcstest_cons i.gait_cons || idauniq: wave, pweight(
2030
       w2xwgt)
2031
       * Model 2
2032
       mi estimate: mixed mobility i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq: wave,
       pweight(w2xwgt)
2033
       * Model 3
      mi estimate: mixed mobility i.balance cons i.repcstest cons i.gait cons c.wave##c.wave | idauniq:
2034
      wave, pweight(w2xwgt)
2035
       * Model 4
2036
      mi estimate: mixed mobility i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave age_cons i.
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons | idauniq: wave,
```

```
pweight(w2xwgt)
       * Model 5
2037
2038
       mi estimate: mixed mobility i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave age_cons i.
       sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons
       bmic_cons zcog_cons depression_cons || idauniq: wave, pweight(w2xwgt)
       * Model 6
2039
       mi estimate: mixed mobility i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.
2040
       sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons
       bmic cons zcog cons depression cons mobilityw2 cons || idauniq: wave, pweight(w2xwgt)
2041
2042
       * ADL - Total SPPB score (Table S9)
2043
       * Model 1
2044
      mi estimate: mixed ADL totalSPPB_cons || idauniq: wave, pweight(w2xwgt)
2045
       * Model 2
      mi estimate: mixed ADL totalSPPB_cons wave || idauniq: wave, pweight(w2xwgt)
2046
2047
       * Model 3
       mi estimate: mixed ADL totalSPPB cons c.wave##c.wave || idaunig: wave, pweight(w2xwgt)
2048
2049
       * Model 4
       mi estimate: mixed ADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2050
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2051
       mi estimate: mixed ADL totalSPPB_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2052
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ||
       idauniq: wave, pweight(w2xwgt)
       * Model 6
2053
       mi estimate: mixed ADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2054
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       ADLw2_cons | idauniq: wave, pweight(w2xwgt)
2055
       * Model 7
2056
      mi estimate: mixed ADL c.totalSPPB_cons##c.age_cons c.wave##c.wave i.sex_cons i.eth_cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons ADLw2 cons || idauniq: wave, pweight(w2xwgt)
2057
       * Model 8
       mi estimate: mixed ADL c.totalSPPB cons##i.sex cons c.wave##c.wave age cons i.eth cons i.marital cons
2058
       i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
2059
       * Model 9
2060
       mi estimate: mixed ADL c.totalSPPB cons##c.wave c.wave#c.wave age cons i.sex cons i.eth cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons ADLw2_cons || idauniq: wave, pweight(w2xwgt)
       * Model 10
2061
       mi estimate: mixed ADL c.totalSPPB cons##c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
2062
       i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
2063
2064
       * ADL - Balance (Table S13)
2065
       * Model 1
       mi estimate: mixed ADL i.balance_cons || idauniq: wave, pweight(w2xwgt)
2066
2067
      mi estimate: mixed ADL i.balance cons wave || idauniq: wave, pweight(w2xwgt)
2068
2069
       * Model 3
      mi estimate: mixed ADL i.balance cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2070
2071
       * Model 4
      mi estimate: mixed ADL i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2072
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2073
       * Model 5
2074
      mi estimate: mixed ADL i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons |
       idauniq: wave, pweight(w2xwgt)
       * Model 6
2075
       mi estimate: mixed ADL i.balance cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2076
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
```

```
2077
2078
       * ADL - Repeated Chair Stand (Table S13)
2079
       * Model 1
      mi estimate: mixed ADL i.repcstest cons || idauniq: wave, pweight(w2xwgt)
2080
2081
       * Model 2
      mi estimate: mixed ADL i.repcstest_cons wave || idauniq: wave, pweight(w2xwgt)
2082
2083
      * Model 3
      mi estimate: mixed ADL i.repcstest cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2084
2085
       * Model 4
      mi estimate: mixed ADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
2086
       i.employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2087
       * Model 5
2088
      mi estimate: mixed ADL i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons
       i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       || idauniq: wave, pweight(w2xwgt)
       * Model 6
2089
       mi estimate: mixed ADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
2090
       i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
2091
2092
       * ADL - Gait (Table S13)
2093
       * Model 1
2094
      mi estimate: mixed ADL i.gait_cons || idauniq: wave, pweight(w2xwgt)
2095
       * Model 2
      mi estimate: mixed ADL i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2096
2097
       * Model 3
       mi estimate: mixed ADL i.gait_cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2098
2099
       * Model 4
2100
       mi estimate: mixed ADL i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2101
       mi estimate: mixed ADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2102
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
       idauniq: wave, pweight(w2xwgt)
       * Model 6
2103
2104
       mi estimate: mixed ADL i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
2105
2106
       * ADL - Mutually adjusted (Table S14)
       * Model 1
2107
      mi estimate: mixed ADL i.balance cons i.repcstest cons i.gait cons || idauniq: wave, pweight(w2xwgt)
2108
2109
       * Model 2
      mi estimate: mixed ADL i.balance cons i.repcstest cons i.gait cons wave | idauniq: wave, pweight(
2110
      w2xwgt)
2111
       * Model 3
2112
      mi estimate: mixed ADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq: wave,
       pweight(w2xwgt)
2113
       * Model 4
      mi estimate: mixed ADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons
2114
       i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons || idauniq: wave, pweight
       (w2xwgt)
       * Model 5
2115
       mi estimate: mixed ADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons
2116
       i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons
       zcog_cons depression_cons || idauniq: wave, pweight(w2xwgt)
2117
       * Model 6
       mi estimate: mixed ADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave age_cons i.sex_cons
2118
       i.eth cons i.marital cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons
       zcog cons depression_cons ADLw2_cons || idauniq: wave, pweight(w2xwgt)
2119
       * IADL - Total SPPB score (Table S9)
2120
2121
       * Model 1
```

mi estimate: mixed IADL i.repcstest cons wave | idauniq: wave, pweight(w2xwgt)

mi estimate: mixed IADL i.repcstest cons c.wave##c.wave | idauniq: wave, pweight(w2xwgt)

2162

2163

2164

\* Model 3

```
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2165
        * Model 4
       mi estimate: mixed IADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
2166
        i.employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
        * Model 5
2167
2168
       mi estimate: mixed IADL i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons
        i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
        | idauniq: wave, pweight(w2xwgt)
2169
        * Model 6
2170
       mi estimate: mixed IADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons
        i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
        IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2171
2172
        * IADL - Gait (Table S13)
2173
       * Model 1
       mi estimate: mixed IADL i.gait_cons || idauniq: wave, pweight(w2xwgt)
2174
2175
       * Model 2
       mi estimate: mixed IADL i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2176
2177
       * Model 3
       mi estimate: mixed IADL i.gait cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2178
2179
       mi estimate: mixed IADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2180
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
        * Model 5
2181
2182
       mi estimate: mixed IADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
        idauniq: wave, pweight(w2xwgt)
2183
        * Model 6
2184
       mi estimate: mixed IADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2185
        * IADL - Mutually adjusted (Table S14)
2186
       * Model 1
2187
2188
       mi estimate: mixed IADL i.balance cons i.repcstest cons i.gait cons || idauniq: wave, pweight(w2xwgt)
2189
2190
       mi estimate: mixed IADL i.balance cons i.repcstest cons i.gait cons wave | idauniq: wave, pweight(
       w2xwgt)
2191
       * Model 3
2192
       mi estimate: mixed IADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave | idauniq: wave,
       pweight(w2xwgt)
        * Model 4
2193
       mi estimate: mixed IADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.
2194
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons | idauniq: wave,
        pweight(w2xwgt)
        * Model 5
2195
       mi estimate: mixed IADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.
2196
        sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons
       bmic_cons zcog_cons depression_cons || idauniq: wave, pweight(w2xwgt)
2197
       * Model 6
2198
       mi estimate: mixed IADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.
        sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic cons zcog cons depression cons IADLw2 cons || idauniq: wave, pweight(w2xwgt)
2199
        * melogit: Multilevel mixed-effects logistic regression command
2200
2201
        * or: Reports fixed-effects coefficients as odds ratios
        * cmdok: Forces the "melogit" command to run on imputed data
2202
2203
        * Falls - Total SPPB score (Table S9)
       * Model 1
2204
       mi estimate, or cmdok: melogit falls totalSPPB cons || idauniq:, pweight(w2xwgt)
2205
```

mi estimate, or cmdok: melogit falls totalSPPB cons wave | idauniq:, pweight(w2xwgt)

mi estimate, or cmdok: melogit falls totalSPPB cons c.wave##c.wave || idauniq:, pweight(w2xwgt)

2206

2207

2208 2209 \* Model 2

\* Model 3

```
2210
       * Model 4
       mi estimate, or cmdok: melogit falls totalSPPB cons wave age cons i.sex cons i.eth cons i.
2211
       marital cons i.employment cons i.education cons i.wealth cons || idauniq:, pweight(w2xwgt)
       * Model 5
2212
       mi estimate, or cmdok: melogit falls totalSPPB cons wave age cons i.sex cons i.eth cons i.
2213
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons || idauniq:, pweight(w2xwgt)
2214
       * Model 6
2215
       mi estimate, or cmdok: melogit falls totalSPPB cons wave age cons i.sex cons i.eth cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
2216
       * Model 7
      mi estimate, or cmdok: melogit falls c.totalSPPB_cons##c.age_cons wave i.sex_cons i.eth_cons i.
2217
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
       * Model 8
2218
       mi estimate, or cmdok: melogit falls c.totalSPPB cons##i.sex cons wave age cons i.eth cons i.
2219
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons i.fallsw2 cons | idauniq:, pweight(w2xwgt)
2220
2221
      mi estimate, or cmdok: melogit falls c.totalSPPB cons##c.wave age cons i.sex cons i.eth cons i.
       marital cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
       * Model 10
2222
      mi estimate, or cmdok: melogit falls c.totalSPPB cons#c.wave#c.wave c.totalSPPB cons#c.wave
2223
       totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.education cons
       i.wealth cons i.activity cons bmic cons zcog cons depression cons i.fallsw2 cons || idauniq:, pweight
       (w2xwgt)
2224
2225
       * Falls - Balance (Table S13)
2226
       * Model 1
      mi estimate, or cmdok: melogit falls i.balance cons || idauniq:, pweight(w2xwgt)
2227
2228
       * Model 2
      mi estimate, or cmdok: melogit falls i.balance cons wave || idauniq:, pweight(w2xwgt)
2229
2230
       * Model 3
       mi estimate, or cmdok: melogit falls i.balance cons c.wave##c.wave || idauniq:, pweight(w2xwgt)
2231
2232
       * Model 4
2233
      mi estimate, or cmdok: melogit falls i.balance cons wave age cons i.sex cons i.eth cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt)
2234
       * Model 5
       mi estimate, or cmdok: melogit falls i.balance_cons wave age_cons i.sex_cons i.eth_cons i.
2235
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons || idauniq:, pweight(w2xwgt)
2236
       * Model 6
      mi estimate, or cmdok: melogit falls i.balance_cons wave age_cons i.sex_cons i.eth_cons i.
2237
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
2238
2239
       * Falls - Repeated Chair Stand (Table S13)
2240
       * Model 1
      mi estimate, or cmdok: melogit falls i.repcstest cons || idauniq:, pweight(w2xwgt)
2241
2242
       * Model 2
      mi estimate, or cmdok: melogit falls i.repcstest cons wave || idauniq:, pweight(w2xwgt)
2243
2244
       * Model 3
2245
      mi estimate, or cmdok: melogit falls i.repcstest_cons c.wave##c.wave || idauniq:, pweight(w2xwgt)
2246
      mi estimate, or cmdok: melogit falls i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.
2247
       marital_cons i.employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt)
2248
       mi estimate, or cmdok: melogit falls i.repcstest cons wave age cons i.sex cons i.eth cons i.
2249
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons || idauniq:, pweight(w2xwgt)
2250
       * Model 6
```

```
2251
       mi estimate, or cmdok: melogit falls i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
2252
2253
       * Falls - Gait (Table S13)
2254
       * Model 1
       mi estimate, or cmdok: melogit falls i.gait cons || idauniq:, pweight(w2xwgt)
2255
2256
       * Model 2
      mi estimate, or cmdok: melogit falls i.gait cons wave || idauniq:, pweight(w2xwgt)
2257
2258
      mi estimate, or cmdok: melogit falls i.gait cons c.wave##c.wave || idauniq:, pweight(w2xwgt)
2259
2260
       * Model 4
      mi estimate, or cmdok: melogit falls i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i
2261
       .employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt)
2262
       * Model 5
       mi estimate, or cmdok: melogit falls i.gait cons wave age cons i.sex cons i.eth cons i.marital cons i
2263
       .employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       || idauniq:, pweight(w2xwgt)
       * Model 6
2264
2265
       mi estimate, or cmdok: melogit falls i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i
       .employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i
       .fallsw2_cons || idauniq:, pweight(w2xwgt)
2266
       * Falls - Mutually adjusted (Table S14)
2267
2268
       * Model 1
       mi estimate, or cmdok: melogit falls i.balance_cons i.repcstest_cons i.gait_cons || idauniq:, pweight
2269
       (w2xwgt)
2270
       * Model 2
2271
       mi estimate, or cmdok: melogit falls i.balance cons i.repcstest cons i.gait cons wave | idauniq:,
       pweight(w2xwgt)
2272
       * Model 3
      mi estimate, or cmdok: melogit falls i.balance cons i.repcstest cons i.gait cons c.wave##c.wave ||
2273
       idauniq:, pweight(w2xwgt)
2274
2275
       mi estimate, or cmdok: melogit falls i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons | idauniq:,
       pweight(w2xwgt)
2276
       * Model 5
2277
      mi estimate, or cmdok: melogit falls i.balance cons i.repcstest cons i.gait cons wave age cons i.
       sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons
       bmic_cons zcog_cons depression_cons || idauniq:, pweight(w2xwgt)
2278
       * Model 6
2279
      mi estimate, or cmdok: melogit falls i.balance cons i.repcstest cons i.gait cons wave age cons i.
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic_cons zcog_cons depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt)
2280
2281
       * Use the dataset with no missing mobility data at baseline
2282
       use exposuremobility.dta
2283
       * Keep observations in Wave 3-9 with available mobility data
2284
       keep if mobility != .
       * Count total number of participants and observations
2285
2286
       unique idauniq
       * 3,548 individuals, 16,934 observations
2287
       * Save dataset with a new name
2288
2289
       save mobilityCC.dta
2290
       * Generate a variable that assigns the number 1 to the row representing participants' first
       observation
       bysort idauniq (wave): gen firstnew = 1 if _n==1
2291
       * Generate a new variable, duplicating the orientation in time variable at the participant's first
2292
       observation
2293
       gen oribiz = oribi cons if firstnew==1
2294
       * Generate a new variable, duplicating the immediate and delayed recall variable at the
       participant's first observation
```

```
2295
       gen wordlistz = wordlist cons if firstnew==1
       st Generate a new variable, duplicating the prospective memory variable at the participant's first
2296
       observation
       gen prosbi2z = prosbi2 cons if firstnew==1
2297
2298
       * Generate a new variable, duplicating the verbal fluency variable at the participant's first
       observation
2299
       gen fluencyz = fluency cons if firstnew==1
2300
       st Generate a new variable, duplicating the processing speed variable at the participant's first
       gen nrowclme2z = nrowclme2 cons if firstnew==1
2301
       st Generate a new variable, duplicating the processing efficiency variable at the participant's first
2302
       observation
       gen efficiencyz = efficiency_cons if firstnew==1
2303
       * Generate a new variable, standardising the orientation in time variable
2304
2305
       egen z2oribi = std(oribiz)
       * Generate a new variable, standardising the immediate and delayed recall variable
2306
2307
       egen z2wordlist = std(wordlistz)
2308
       * Generate a new variable, standardising the prospective memory variable
2309
       egen z2prosbi2 = std(prosbi2z)
2310
       * Generate a new variable, standardising the verbal fluency variable
2311
       egen z2fluency = std(fluencyz)
2312
       * Generate a new variable, standardising the processing speed variable
       egen z2nrowclme2 = std(nrowclme2z)
2313
       * Generate a new variable, standardising the processing efficiency variable
2314
2315
       egen z2efficiency = std(efficiencyz)
       * Generate a new variable equal to the sum of the individual domain z-scores for cognitive function
2316
2317
       gen cognitiveraw = z2oribi + z2wordlist + z2prosbi2 + z2fluency + z2nrowclme2 + z2efficiency
2318
       st Generate a new variable standardising the sum of the individual domain z-scores, to generate a
       global cognitive function z-score
2319
       egen zcog = std(cognitiveraw)
2320
       * Time-constant global cognitive function
2321
       * Generate a new variable duplicating the global cognitive function variable at participants' first
2322
       observation
2323
       gen zcog_cons = zcog if firstnew==1
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
2324
2325
       tsset idauniq wave
2326
       st Carryforward observations with respect to the time variable "wave" (i.e., from participants' first
       observation to the follow-up waves) by participant ID
       bysort idauniq: carryforward zcog_cons, replace
2327
       * Save complete case mobility dataset
2328
2329
       save mobilityCCzcog.dta
2330
2331
       * Display base levels of factor variables and their interactions in output tables
2332
       set showbaselevels on
       * Mobility - Total SPPB score (Table 2)
2333
2334
       * Model 1
2335
       mixed mobility totalSPPB_cons || idauniq: wave, pweight(w2xwgt)
2336
       mixed mobility totalSPPB cons wave || idauniq: wave, pweight(w2xwgt)
2337
2338
       * Model 3
       mixed mobility totalSPPB cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2339
2340
       * Model 4
       mixed mobility totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
2341
       education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2342
2343
       mixed mobility totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq: wave,
       pweight(w2xwgt)
2344
       * Model 6
2345
       mixed mobility totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons mobilityw2_cons |
       idauniq: wave, pweight(w2xwgt)
```

```
2346
       * Model 7
       mixed mobility c.totalSPPB cons##c.age cons wave i.sex cons i.eth cons i.marital cons i.
2347
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2348
       * Model 8
       mixed mobility c.totalSPPB_cons##i.sex_cons wave age_cons i.eth_cons i.marital_cons i.employment_cons
2349
       i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons mobilityw2 cons
       || idauniq: wave, pweight(w2xwgt)
       * Model 9
2350
2351
       mixed mobility c.totalSPPB cons##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2352
       * Model 10
      mixed mobility c.totalSPPB_cons#c.wave#c.wave c.totalSPPB_cons#c.wave totalSPPB_cons wave age_cons i.
2353
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic_cons zcog_cons depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2354
       * Model 11
      mixed mobility c.totalSPPB cons#c.wave#c.wave c.totalSPPB cons#c.wave c.totalSPPB cons#fi.sex cons
2355
      wave age cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.
       activity_cons bmic_cons zcog_cons depression_cons mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
       * Simple slopes for the relationship of baseline total SPPB score on mobility impairments at
2356
       different follow-up waves (Figure 1a)
      margins, at(totalSPPB_cons=(0(2)12) wave=(3(1)9)) vsquish vce(unconditional)
2357
2358
       marginsplot, noci x(totalSPPB_cons) recast(line) xlabel(0(2)12)
       * Marginal effects of biological sex on mobility impairments at representative values of the
2359
       baseline total SPPB score (Figure S5a)
2360
       margins, dydx(sex cons) at(totalSPPB cons=(0(2)12)) vsquish vce(unconditional)
2361
      marginsplot, yline(0)
2362
2363
       * Mobility - Balance (Table 3)
2364
       * Model 1
      mixed mobility i.balance cons || idauniq: wave, pweight(w2xwgt)
2365
2366
       * Model 2
      mixed mobility i.balance cons wave | | idauniq: wave, pweight(w2xwgt)
2367
       * Model 3
2368
       mixed mobility i.balance cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2369
2370
       * Model 4
2371
       mixed mobility i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2372
       * Model 5
       mixed mobility i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2373
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
       idauniq: wave, pweight(w2xwgt)
2374
       * Model 6
       mixed mobility i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2375
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
      mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2376
2377
       * Mobility - Repeated Chair Stand (Table 3)
2378
       * Model 1
      mixed mobility i.repcstest cons | | idauniq: wave, pweight(w2xwgt)
2379
2380
       * Model 2
      mixed mobility i.repcstest cons wave || idauniq: wave, pweight(w2xwgt)
2381
2382
       * Model 3
2383
      mixed mobility i.repcstest_cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2384
2385
       mixed mobility i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2386
       mixed mobility i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2387
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
       idauniq: wave, pweight(w2xwgt)
2388
       * Model 6
```

```
mixed mobility i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2390
2391
       * Mobility - Gait (Table 3)
2392
       * Model 1
       mixed mobility i.gait cons || idauniq: wave, pweight(w2xwgt)
2393
2394
       * Model 2
       mixed mobility i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2395
2396
       mixed mobility i.gait cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2397
2398
       * Model 4
2399
      mixed mobility i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2400
2401
       mixed mobility i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
        idauniq: wave, pweight(w2xwgt)
       * Model 6
2402
2403
       mixed mobility i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       mobilityw2_cons || idauniq: wave, pweight(w2xwgt)
2404
       * Mobility - Mutually adjusted (Table S10)
2405
2406
       * Model 1
       mixed mobility i.balance_cons i.repcstest_cons i.gait_cons || idauniq: wave, pweight(w2xwgt)
2407
2408
       * Model 2
       mixed mobility i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq: wave, pweight(w2xwgt)
2409
2410
2411
       mixed mobility i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq: wave, pweight(
      w2xwgt)
       * Model 4
2412
       mixed mobility i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2413
       marital cons i.employment cons i.education cons i.wealth cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2414
       mixed mobility i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2415
       marital cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons || idauniq: wave, pweight(w2xwgt)
2416
       * Model 6
       mixed mobility i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.sex_cons i.eth_cons i.
2417
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons mobilityw2 cons || idauniq: wave, pweight(w2xwgt)
2418
2419
       * Mobility binary - Balance (Table S11)
       * Model 1
2420
2421
       melogit mobilitybi i.balance cons || idauniq:, pweight(w2xwgt) or
       * Model 2
2422
       melogit mobilitybi i.balance_cons wave || idauniq:, pweight(w2xwgt) or
2423
2424
       melogit mobilitybi i.balance cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2425
2426
       * Model 4
       melogit mobilitybi i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.
2427
       employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2428
2429
       melogit mobilitybi i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ||
       idauniq:, pweight(w2xwgt) or
       st Generate a new variable and assign the number 0 to any participants who reported zero difficulties
2430
       at Wave 2
       gen mobilitybiw2 cons = 0 if mobilityw2 cons==0
2431
2432
       st Assign the number 1 to any participants who reported at least one difficulty at Wave 2
2433
       replace mobilitybiw2_cons = 1 if inlist(mobilityw2_cons,1,2,3,4,5,6,7,8,9,10)
2434
       * Save dataset with a new name
```

```
2435
       save mobilitybinary.dta
2436
       * Model 6
2437
       melogit mobilitybi i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       mobilitybiw2_cons || idauniq:, pweight(w2xwgt) or
2438
       * Mobility binary - Repeated Chair Stand (Table S11)
2439
2440
       * Model 1
2441
       melogit mobilitybi i.repcstest cons || idauniq:, pweight(w2xwgt) or
2442
       melogit mobilitybi i.repcstest cons wave || idauniq:, pweight(w2xwgt) or
2443
2444
      melogit mobilitybi i.repcstest_cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2445
2446
       * Model 4
       melogit mobilitybi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2447
       employment cons i.education cons i.wealth cons || idauniq:, pweight(w2xwgt) or
2448
       * Model 5
2449
       melogit mobilitybi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
       idauniq:, pweight(w2xwgt) or
       * Model 6
2450
       melogit mobilitybi i.repcstest cons wave age cons i.sex cons i.eth cons i.marital cons i.
2451
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       mobilitybiw2_cons || idauniq:, pweight(w2xwgt) or
2452
2453
       * Mobility binary - Gait (Table S11)
2454
       * Model 1
       melogit mobilitybi i.gait_cons || idauniq:, pweight(w2xwgt) or
2455
2456
       * Model 2
2457
      melogit mobilitybi i.gait_cons wave || idauniq:, pweight(w2xwgt) or
       * Model 3
2458
      melogit mobilitybi i.gait cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2459
2460
       * Model 4
       melogit mobilitybi i.gait cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i
2461
       .education cons i.wealth cons || idauniq:, pweight(w2xwgt) or
2462
2463
       melogit mobilitybi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
       .education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:,
       pweight(w2xwgt) or
2464
       * Model 6
       melogit mobilitybi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
2465
       .education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.mobilitybiw2 cons
        || idauniq:, pweight(w2xwgt) or
2466
       * Mobility binary - Mutually adjusted (Table S12)
2467
       * Model 1
2468
2469
       melogit mobilitybi i.balance_cons i.repcstest_cons i.gait_cons || idauniq:, pweight(w2xwgt) or
2470
       * Model 2
2471
      melogit mobilitybi i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq:, pweight(w2xwgt) or
2472
      melogit mobilitybi i.balance cons i.repcstest cons i.gait cons c.wave##c.wave | | idauniq:, pweight(
2473
      w2xwgt) or
       * Model 4
2474
      melogit mobilitybi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2475
       marital_cons i.employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2476
      melogit mobilitybi i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.sex_cons i.eth_cons i.
2477
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons || idauniq:, pweight(w2xwgt) or
       * Model 6
2478
       melogit mobilitybi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2479
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons i.mobilitybiw2 cons | idauniq:, pweight(w2xwgt) or
```

```
2480
2481
       use mobilitybinary.dta
       * Mobility binary - Total SPPB score (Table S8)
2482
2483
       * Model 1
2484
      melogit mobilitybi totalSPPB_cons || idauniq:, pweight(w2xwgt) or
2485
       * Model 2
       melogit mobilitybi totalSPPB cons wave || idauniq:, pweight(w2xwgt) or
2486
2487
       * Model 3
       melogit mobilitybi totalSPPB cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2488
2489
       * Model 4
       melogit mobilitybi totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.
2490
       employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2491
       * Model 5
2492
       melogit mobilitybi totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ||
        idauniq:, pweight(w2xwgt) or
2493
       * Model 6
2494
       melogit mobilitybi totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.
       mobilitybiw2_cons || idauniq:, pweight(w2xwgt) or
       * Model 7
2495
       melogit mobilitybi c.totalSPPB_cons##c.age_cons wave i.sex_cons i.eth_cons i.marital_cons i.
2496
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       mobilitybiw2_cons || idauniq:, pweight(w2xwgt) or
2497
       melogit mobilitybi c.totalSPPB cons##i.sex cons wave age cons i.eth cons i.marital cons i.
2498
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.
       mobilitybiw2_cons || idauniq:, pweight(w2xwgt) or
2499
       * Model 9
2500
      melogit mobilitybi c.totalSPPB_cons##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       mobilitybiw2 cons || idauniq:, pweight(w2xwgt) or
2501
       * Model 10
      melogit mobilitybi c.totalSPPB cons#c.wave#c.wave c.totalSPPB cons#c.wave totalSPPB cons wave
2502
       age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.
       activity cons bmic cons zcog cons depression cons i.mobilitybiw2 cons || idauniq:, pweight(w2xwgt) or
2503
2504
       * Use the dataset with no missing ADL or IADL data at baseline
2505
       use exposureADLIADL.dta
2506
       * Keep observations in Wave 3-9 with available ADL and IADL data
       keep if ADL != .
2507
       keep if IADL != .
2508
       * Count total number of participants and observations
2509
2510
       unique idauniq
       * 3,547 individuals, 16,934 observations
2511
2512
       * Save dataset with a new name
2513
       save ADLIADLCC.dta
2514
       * Generate a variable that assigns the number 1 to the row representing participants' first
2515
       bysort idauniq (wave): gen firstnew = 1 if n==1
       * Generate a new variable, duplicating the orientation in time variable at the participant's first
2516
       observation
       gen oribiz = oribi cons if firstnew==1
2517
       * Generate a new variable, duplicating the immediate and delayed recall variable at the
2518
       participant's first observation
       gen wordlistz = wordlist cons if firstnew==1
2519
2520
       st Generate a new variable, duplicating the prospective memory variable at the participant's first
       observation
       gen prosbi2z = prosbi2 cons if firstnew==1
2521
       * Generate a new variable, duplicating the verbal fluency variable at the participant's first
2522
       observation
       gen fluencyz = fluency_cons if firstnew==1
2523
2524
       * Generate a new variable, duplicating the processing speed variable at the participant's first
```

```
observation
       gen nrowclme2z = nrowclme2 cons if firstnew==1
2525
2526
       st Generate a new variable, duplicating the processing efficiency variable at the participant's first
       observation
       gen efficiencyz = efficiency cons if firstnew==1
2527
       * Generate a new variable, standardising the orientation in time variable
2528
       egen z2oribi = std(oribiz)
2529
       * Generate a new variable, standardising the immediate and delayed recall variable
2530
2531
       egen z2wordlist = std(wordlistz)
2532
       * Generate a new variable, standardising the prospective memory variable
2533
       egen z2prosbi2 = std(prosbi2z)
2534
       * Generate a new variable, standardising the verbal fluency variable
2535
       egen z2fluency = std(fluencyz)
       * Generate a new variable, standardising the processing speed variable
2536
2537
       egen z2nrowclme2 = std(nrowclme2z)
       * Generate a new variable, standardising the processing efficiency variable
2538
       egen z2efficiency = std(efficiencyz)
2539
       * Generate a new variable equal to the sum of the individual domain z-scores for cognitive function
2540
2541
       gen cognitiveraw = z2oribi + z2wordlist + z2prosbi2 + z2fluency + z2nrowclme2 + z2efficiency
2542
       st Generate a new variable standardising the sum of the individual domain z-scores, to generate a
       global cognitive function z-score
2543
       egen zcog = std(cognitiveraw)
2544
2545
       * Time-constant global cognitive function
       * Generate a new variable duplicating the global cognitive function variable at participants' first
2546
       observation
2547
       gen zcog cons = zcog if firstnew==1
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
2548
2549
      tsset idauniq wave
2550
       st Carryforward observations with respect to the time variable "wave" (i.e., from participants' first
       observation to the follow-up waves) by participant ID
       bysort idauniq: carryforward zcog cons, replace
2551
       * Save complete case ADL/IADL dataset
2552
2553
       save ADLIADLCCzcog.dta
2554
2555
       * ADL - Total SPPB score (Table 2)
2556
       * Model 1
2557
      mixed ADL totalSPPB cons || idauniq: wave, pweight(w2xwgt)
2558
      mixed ADL totalSPPB_cons wave || idauniq: wave, pweight(w2xwgt)
2559
2560
       * Model 3
      mixed ADL totalSPPB cons c.wave##c.wave | idauniq: wave, pweight(w2xwgt)
2561
2562
       * Model 4
2563
       mixed ADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2564
       * Model 5
2565
       mixed ADL totalSPPB_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ||
       idauniq: wave, pweight(w2xwgt)
       * Model 6
2566
       mixed ADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2567
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       ADLw2_cons | idauniq: wave, pweight(w2xwgt)
2568
2569
       mixed ADL c.totalSPPB_cons##c.age_cons c.wave##c.wave i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       ADLw2_cons || idauniq: wave, pweight(w2xwgt)
2570
       * Model 8
       mixed ADL c.totalSPPB cons##i.sex cons c.wave##c.wave age cons i.eth cons i.marital cons i.
2571
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2_cons | idauniq: wave, pweight(w2xwgt)
       * Model 9
2572
2573
       mixed ADL c.totalSPPB cons##c.wave c.wave#c.wave age cons i.sex cons i.eth cons i.marital cons i.
```

```
employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
       * Simple slopes for the relationship of baseline total SPPB score on ADL disabilities at different
2574
       follow-up waves (Figure 1b)
       margins, at(totalSPPB_cons=(0 12) wave=(3(1)9)) vsquish vce(unconditional)
2575
       marginsplot, noci x(totalSPPB_cons) recast(line) xlabel(0(2)12)
2576
2577
       * Model 10
       mixed ADL c.totalSPPB_cons##c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2578
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       ADLw2_cons | idauniq: wave, pweight(w2xwgt)
2579
2580
       * ADL - Balance (Table 3)
2581
       * Model 1
       mixed ADL i.balance_cons || idauniq: wave, pweight(w2xwgt)
2582
2583
       * Model 2
       mixed ADL i.balance cons wave || idauniq: wave, pweight(w2xwgt)
2584
2585
       * Model 3
       mixed ADL i.balance cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2586
2587
       * Model 4
       mixed ADL i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2588
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2589
       * Model 5
2590
       mixed ADL i.balance_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons |
        idauniq: wave, pweight(w2xwgt)
       * Model 6
2591
       mixed ADL i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2592
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2 cons | idauniq: wave, pweight(w2xwgt)
2593
2594
       * ADL - Repeated Chair Stand (Table 3)
2595
       * Model 1
      mixed ADL i.repcstest cons | idauniq: wave, pweight(w2xwgt)
2596
2597
       * Model 2
      mixed ADL i.repcstest_cons wave || idauniq: wave, pweight(w2xwgt)
2598
2599
       * Model 3
2600
       mixed ADL i.repcstest_cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2601
       * Model 4
2602
       mixed ADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2603
       mixed ADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2604
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons |
        idauniq: wave, pweight(w2xwgt)
2605
       * Model 6
2606
       mixed ADL i.repcstest cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       ADLw2_cons | idauniq: wave, pweight(w2xwgt)
2607
       * ADL - Gait (Table 3)
2608
2609
       * Model 1
2610
      mixed ADL i.gait cons | idauniq: wave, pweight(w2xwgt)
2611
       * Model 2
      mixed ADL i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2612
2613
       * Model 3
2614
       mixed ADL i.gait_cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2615
       * Model 4
       mixed ADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons
2616
       i.education cons i.wealth cons || idauniq: wave, pweight(w2xwgt)
2617
       * Model 5
2618
       mixed ADL i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.employment cons
       i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq: wave,
       pweight(w2xwgt)
```

```
2619
       * Model 6
2620
       mixed ADL i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.employment cons
       i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ADLw2_cons ||
       idauniq: wave, pweight(w2xwgt)
2621
       * ADL - Mutually adjusted (Table S10)
2622
2623
       * Model 1
       mixed ADL i.balance cons i.repcstest cons i.gait cons || idauniq: wave, pweight(w2xwgt)
2624
2625
       * Model 2
      mixed ADL i.balance cons i.repcstest cons i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2626
2627
       * Model 3
2628
      mixed ADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave | idauniq: wave, pweight(w2xwgt)
2629
       * Model 4
2630
       mixed ADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i
       .marital cons i.employment cons i.education cons i.wealth cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2631
       mixed ADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i
2632
       .marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons | idauniq: wave, pweight(w2xwgt)
2633
       mixed ADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i
2634
       .marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons ADLw2_cons || idauniq: wave, pweight(w2xwgt)
2635
       * ADL binary - Balance (Table S11)
2636
       * Model 1
2637
       melogit ADLbi i.balance_cons || idauniq:, pweight(w2xwgt) or
2638
2639
       * Model 2
2640
       melogit ADLbi i.balance cons wave || idauniq:, pweight(w2xwgt) or
2641
       melogit ADLbi i.balance_cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2642
2643
       * Model 4
2644
      melogit ADLbi i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education cons i.wealth cons | idauniq:, pweight(w2xwgt) or
       * Model 5
2645
2646
       melogit ADLbi i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
       (w2xwgt) or
2647
       * Generate a new variable and assign the number 0 to any participants who reported zero difficulties
       at Wave 2
2648
       gen ADLbiw2_cons = 0 if ADLw2_cons==0
       ^st Assign the number 1 to any participants who reported at least one difficulty at Wave 2
2649
2650
       replace ADLbiw2_cons = 1 if inlist(ADLw2_cons,1,2,3,4,5,6)
2651
       * Model 6
2652
       melogit ADLbi i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.ADLbiw2 cons |
       idauniq:, pweight(w2xwgt) or
2653
2654
       * ADL binary - Repeated Chair Stand (Table S11)
2655
       * Model 1
      melogit ADLbi i.repcstest cons || idauniq:, pweight(w2xwgt) or
2656
2657
       * Model 2
      melogit ADLbi i.repcstest_cons wave || idauniq:, pweight(w2xwgt) or
2658
2659
       * Model 3
2660
      melogit ADLbi i.repcstest_cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2661
2662
      melogit ADLbi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
       .education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2663
       * Model 5
2664
       melogit ADLbi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
       .education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons | idauniq:,
       pweight(w2xwgt) or
2665
       * Model 6
```

```
2666
       melogit ADLbi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
       .education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.ADLbiw2 cons ||
       idauniq:, pweight(w2xwgt) or
2667
2668
       * ADL binary - Gait (Table S11)
2669
       * Model 1
       melogit ADLbi i.gait_cons || idauniq:, pweight(w2xwgt) or
2670
2671
       * Model 2
       melogit ADLbi i.gait cons wave || idauniq:, pweight(w2xwgt) or
2672
2673
       melogit ADLbi i.gait cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2674
2675
       * Model 4
      melogit ADLbi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
2676
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2677
       * Model 5
       melogit ADLbi i.gait cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
2678
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons | idauniq:, pweight
       (w2xwgt) or
       * Model 6
2679
       melogit ADLbi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
2680
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.ADLbiw2_cons ||
       idauniq:, pweight(w2xwgt) or
2681
       * ADL binary - Mutually adjusted (Table S12)
2682
2683
       * Model 1
       melogit ADLbi i.balance_cons i.repcstest_cons i.gait_cons || idauniq:, pweight(w2xwgt) or
2684
2685
       * Model 2
2686
       melogit ADLbi i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq:, pweight(w2xwgt) or
2687
2688
       melogit ADLbi i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq:, pweight(w2xwgt)
       or
       * Model 4
2689
       melogit ADLbi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2690
       marital cons i.employment cons i.education cons i.wealth cons || idauniq:, pweight(w2xwgt) or
       * Model 5
2691
       melogit ADLbi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2692
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons || idauniq:, pweight(w2xwgt) or
2693
       * Model 6
2694
       melogit ADLbi i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.sex_cons i.eth_cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons i.ADLbiw2 cons || idauniq:, pweight(w2xwgt) or
2695
2696
       * IADL - Total SPPB score (Table 2)
2697
       * Model 1
2698
       mixed IADL totalSPPB cons | idauniq: wave, pweight(w2xwgt)
2699
       * Model 2
       mixed IADL totalSPPB_cons wave || idauniq: wave, pweight(w2xwgt)
2700
2701
       * Model 3
2702
      mixed IADL totalSPPB cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2703
       * Model 4
      mixed IADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2704
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2705
2706
       mixed IADL totalSPPB_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons |
       idauniq: wave, pweight(w2xwgt)
2707
       * Model 6
       mixed IADL totalSPPB cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2708
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
       * Model 7
2709
2710
       mixed IADL c.totalSPPB cons##c.age cons c.wave##c.wave i.sex cons i.eth cons i.marital cons i.
```

```
employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       IADLw2 cons | idauniq: wave, pweight(w2xwgt)
       * Model 8
2711
       mixed IADL c.totalSPPB cons##i.sex cons c.wave##c.wave age cons i.eth cons i.marital cons i.
2712
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2713
       * Model 9
       mixed IADL c.totalSPPB_cons##c.wave c.wave#c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
2714
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2715
       * Model 10
2716
       mixed IADL c.totalSPPB cons##c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
       * Model 11
2717
       mixed IADL c.totalSPPB cons#c.wave c.wave##c.wave c.totalSPPB cons##c.age cons i.sex cons i.eth cons
2718
       i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons IADLw2_cons || idauniq: wave, pweight(w2xwgt)
       * Simple slopes for the relationship of baseline total SPPB score on mobility impairments at
2719
       different follow-up waves (Figure 1c)
      margins, at(totalSPPB cons=(0 12) wave=(3(1)9)) vsquish vce(unconditional)
2720
2721
       marginsplot, noci x(totalSPPB_cons) recast(line) xlabel(0(2)12)
       st Simple slopes for the relationship of baseline total SPPB score on IADL disabilities at different
2722
       age values (Figure S5c)
       margins, at(totalSPPB cons=(0 12) age=(60(5)90)) vsquish vce(unconditional)
2723
2724
      marginsplot, noci x(totalSPPB_cons) recast(line) xlabel(\theta(2)12)
2725
2726
       * IADL - Balance (Table 3)
2727
       * Model 1
2728
      mixed IADL i.balance cons | idauniq: wave, pweight(w2xwgt)
2729
      * Model 2
      mixed IADL i.balance cons wave | idauniq: wave, pweight(w2xwgt)
2730
2731
      * Model 3
      mixed IADL i.balance cons c.wave##c.wave | idauniq: wave, pweight(w2xwgt)
2732
2733
       * Model 4
       mixed IADL i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2734
       employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2735
       * Model 5
2736
       mixed IADL i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons ||
       idauniq: wave, pweight(w2xwgt)
       * Model 6
2737
      mixed IADL i.balance cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2738
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
       IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2739
2740
       * IADL - Repeated Chair Stand (Table 3)
2741
       * Model 1
2742
      mixed IADL i.repcstest_cons || idauniq: wave, pweight(w2xwgt)
2743
       * Model 2
      mixed IADL i.repcstest cons wave || idauniq: wave, pweight(w2xwgt)
2744
2745
       * Model 3
      mixed IADL i.repcstest cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2746
2747
2748
       mixed IADL i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
       * Model 5
2749
2750
       mixed IADL i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons |
       idauniq: wave, pweight(w2xwgt)
2751
       * Model 6
2752
       mixed IADL i.repcstest_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons
```

```
IADLw2 cons | idauniq: wave, pweight(w2xwgt)
2753
       * IADL - Gait (Table 3)
2754
2755
       * Model 1
2756
      mixed IADL i.gait_cons || idauniq: wave, pweight(w2xwgt)
2757
       * Model 2
       mixed IADL i.gait cons wave || idauniq: wave, pweight(w2xwgt)
2758
2759
       * Model 3
       mixed IADL i.gait cons c.wave##c.wave || idauniq: wave, pweight(w2xwgt)
2760
2761
       * Model 4
      mixed IADL i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons i.marital cons i.employment cons
2762
       i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2763
       * Model 5
       mixed IADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons
2764
       i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq: wave,
       pweight(w2xwgt)
2765
       * Model 6
2766
      mixed IADL i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons
       i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons IADLw2 cons |
       idauniq: wave, pweight(w2xwgt)
2767
2768
       * IADL - Mutually adjusted (Table S10)
2769
       * Model 1
      mixed IADL i.balance_cons i.repcstest_cons i.gait_cons || idauniq: wave, pweight(w2xwgt)
2770
2771
       * Model 2
      mixed IADL i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq: wave, pweight(w2xwgt)
2772
2773
       * Model 3
2774
      mixed IADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq: wave, pweight(
      w2xwgt)
2775
       * Model 4
       mixed IADL i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave age_cons i.sex_cons i.eth_cons
2776
       i.marital_cons i.employment_cons i.education_cons i.wealth_cons || idauniq: wave, pweight(w2xwgt)
2777
       * Model 5
       mixed IADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons
2778
       i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression cons | idauniq: wave, pweight(w2xwgt)
2779
       * Model 6
2780
       mixed IADL i.balance cons i.repcstest cons i.gait cons c.wave##c.wave age cons i.sex cons i.eth cons
       i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons IADLw2_cons || idauniq: wave, pweight(w2xwgt)
2781
       * IADL binary - Balance (Table S11)
2782
2783
       * Model 1
      melogit IADLbi i.balance_cons || idauniq:, pweight(w2xwgt) or
2784
2785
       * Model 2
       melogit IADLbi i.balance cons wave || idauniq:, pweight(w2xwgt) or
2786
2787
       * Model 3
2788
       melogit IADLbi i.balance_cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2789
2790
       melogit IADLbi i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education cons i.wealth cons | idauniq:, pweight(w2xwgt) or
2791
       * Model 5
2792
       melogit IADLbi i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons | idauniq:, pweight
       (w2xwgt) or
       * Generate a new variable and assign the number 0 to any participants who reported zero difficulties
2793
       at Wave 2
       gen IADLbiw2_cons = 0 if IADLw2_cons==0
2794
       st Assign the number 1 to any participants who reported at least one difficulty at Wave 2
2795
2796
       replace IADLbiw2 cons = 1 if inlist(IADLw2 cons,1,2,3,4,5,6,7)
2797
       * Save dataset with a new name
2798
       save ADLIADLbinary.dta
2799
       * Model 6
```

```
2800
       melogit IADLbi i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.IADLbiw2 cons |
       idauniq:, pweight(w2xwgt) or
2801
2802
       * IADL binary - Repeated Chair Stand (Table S11)
2803
       * Model 1
2804
       melogit IADLbi i.repcstest cons | idauniq:, pweight(w2xwgt) or
2805
       * Model 2
       melogit IADLbi i.repcstest cons wave || idauniq:, pweight(w2xwgt) or
2806
2807
       melogit IADLbi i.repcstest cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2808
2809
       * Model 4
2810
      melogit IADLbi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons
       i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2811
       * Model 5
2812
       melogit IADLbi i.repcstest cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons
       i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons || idauniq:,
       pweight(w2xwgt) or
       * Model 6
2813
       melogit IADLbi i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons
2814
       i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.IADLbiw2_cons ||
        idauniq:, pweight(w2xwgt) or
2815
       * IADL binary - Gait (Table S11)
2816
2817
       * Model 1
       melogit IADLbi i.gait cons || idauniq:, pweight(w2xwgt) or
2818
2819
       * Model 2
       melogit IADLbi i.gait_cons wave || idauniq:, pweight(w2xwgt) or
2820
2821
       * Model 3
2822
      melogit IADLbi i.gait_cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2823
       melogit IADLbi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
2824
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2825
2826
       melogit IADLbi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons | idauniq:, pweight
       (w2xwgt) or
2827
       * Model 6
2828
       melogit IADLbi i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.IADLbiw2_cons ||
       idauniq:, pweight(w2xwgt) or
2829
       * IADL binary - Mutually adjusted (Table S12)
2830
2831
       * Model 1
       melogit IADLbi i.balance_cons i.repcstest_cons i.gait_cons || idauniq:, pweight(w2xwgt) or
2832
2833
       * Model 2
2834
       melogit IADLbi i.balance_cons i.repcstest_cons i.gait_cons wave || idauniq:, pweight(w2xwgt) or
2835
       * Model 3
2836
      melogit IADLbi i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq:, pweight(w2xwgt
       ) or
2837
       * Model 4
      melogit IADLbi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2838
       marital_cons i.employment_cons i.education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2839
2840
       melogit IADLbi i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.sex_cons i.eth_cons i.
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons || idauniq:, pweight(w2xwgt) or
2841
       * Model 6
       melogit IADLbi i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
2842
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons i.IADLbiw2_cons || idauniq:, pweight(w2xwgt) or
2843
2844
       use ADLIADLbinary.dta
```

```
2845
       * ADL binary - Total SPPB score (Table S8)
       * Model 1
2846
2847
      melogit ADLbi totalSPPB_cons || idauniq:, pweight(w2xwgt) or
2848
       * Model 2
2849
       melogit ADLbi totalSPPB_cons wave || idauniq:, pweight(w2xwgt) or
2850
       * Model 3
       melogit ADLbi totalSPPB cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2851
2852
       * Model 4
2853
       melogit ADLbi totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2854
2855
       melogit ADLbi totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
2856
       * Model 6
       melogit ADLbi totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
2857
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.ADLbiw2 cons |
       idauniq:, pweight(w2xwgt) or
       * Model 7
2858
       melogit ADLbi c.totalSPPB_cons##c.age_cons wave i.sex_cons i.eth_cons i.marital_cons i.
2859
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       ADLbiw2_cons | idauniq:, pweight(w2xwgt) or
       * Model 8
2860
       melogit ADLbi c.totalSPPB_cons##i.sex_cons wave age_cons i.eth_cons i.marital_cons i.employment_cons
2861
       i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.ADLbiw2 cons |
       idauniq:, pweight(w2xwgt) or
2862
       * Model 9
2863
       melogit ADLbi c.totalSPPB_cons##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.
       ADLbiw2_cons || idauniq:, pweight(w2xwgt) or
       * Model 10
2864
       melogit ADLbi c.totalSPPB_cons#c.wave#c.wave c.totalSPPB_cons#c.wave totalSPPB_cons wave age_cons i.
2865
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic cons zcog cons depression cons i.ADLbiw2 cons || idauniq:, pweight(w2xwgt) or
       * Model 11
2866
       melogit ADLbi c.totalSPPB cons##c.wave c.totalSPPB cons#c.age cons age cons i.sex cons i.eth cons i.
2867
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons i.ADLbiw2_cons || idauniq:, pweight(w2xwgt) or
2868
2869
       * IADL binary - Total SPPB score (Table S8)
2870
       * Model 1
      melogit IADLbi totalSPPB cons || idauniq:, pweight(w2xwgt) or
2871
2872
       * Model 2
2873
      melogit IADLbi totalSPPB cons wave || idauniq:, pweight(w2xwgt) or
2874
       * Model 3
2875
       melogit IADLbi totalSPPB cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2876
       * Model 4
2877
       melogit IADLbi totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2878
       * Model 5
2879
       melogit IADLbi totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
       (w2xwgt) or
       * Model 6
2880
2881
       melogit IADLbi totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.IADLbiw2_cons |
       idauniq:, pweight(w2xwgt) or
2882
       * Model 7
       melogit IADLbi c.totalSPPB cons##c.age cons wave i.sex cons i.eth cons i.marital cons i.
2883
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       IADLbiw2_cons || idauniq:, pweight(w2xwgt) or
       * Model 8
2884
2885
       melogit IADLbi c.totalSPPB_cons##i.sex_cons wave age_cons i.eth_cons i.marital_cons i.employment_cons
```

```
i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.IADLbiw2_cons
       || idauniq:, pweight(w2xwgt) or
       * Model 9
2886
       melogit IADLbi c.totalSPPB cons##c.wave age cons i.sex cons i.eth cons i.marital cons i.
2887
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       IADLbiw2_cons || idauniq:, pweight(w2xwgt) or
2888
       melogit IADLbi c.totalSPPB cons#c.wave#c.wave c.totalSPPB cons#c.wave totalSPPB cons wave age cons i.
2889
       sex cons i.eth cons i.marital cons i.employment cons i.education cons i.wealth cons i.activity cons
       bmic_cons zcog_cons depression_cons i.IADLbiw2_cons || idauniq:, pweight(w2xwgt) or
2890
2891
       * Use the dataset with no missing falls data at baseline
2892
       use exposurefalls.dta
       * Keep observations in Wave 3-9 with available falls data
2893
2894
       keep if falls != .
       * Count total number of participants and observations
2895
2896
       unique idauniq
2897
       * 3,505 individuals, 16,332 observations
       * Save dataset with a new name
2898
2899
       save fallsCC.dta
2900
       st Generate a variable that assigns the number 1 to the row representing participants' first
       observation
2901
       bysort idauniq (wave): gen firstnew = 1 if _n==1
       * Generate a new variable, duplicating the orientation in time variable at the participant's first
2902
       observation
       gen oribiz = oribi cons if firstnew==1
2903
2904
       * Generate a new variable, duplicating the immediate and delayed recall variable at the
       participant's first observation
2905
       gen wordlistz = wordlist cons if firstnew==1
2906
       st Generate a new variable, duplicating the prospective memory variable at the participant's first
       observation
       gen prosbi2z = prosbi2_cons if firstnew==1
2907
       * Generate a new variable, duplicating the verbal fluency variable at the participant's first
2908
       gen fluencyz = fluency_cons if firstnew==1
2909
2910
       * Generate a new variable, duplicating the processing speed variable at the participant's first
       observation
2911
       gen nrowclme2z = nrowclme2 cons if firstnew==1
2912
       * Generate a new variable, duplicating the processing efficiency variable at the participant's first
       observation
2913
       gen efficiencyz = efficiency_cons if firstnew==1
       * Generate a new variable, standardising the orientation in time variable
2914
2915
       egen z2oribi = std(oribiz)
2916
       * Generate a new variable, standardising the immediate and delayed recall variable
       egen z2wordlist = std(wordlistz)
2917
2918
       * Generate a new variable, standardising the prospective memory variable
2919
       egen z2prosbi2 = std(prosbi2z)
       * Generate a new variable, standardising the verbal fluency variable
2920
2921
       egen z2fluency = std(fluencyz)
2922
       * Generate a new variable, standardising the processing speed variable
2923
       egen z2nrowclme2 = std(nrowclme2z)
       * Generate a new variable, standardising the processing efficiency variable
2924
2925
       egen z2efficiency = std(efficiencyz)
2926
       * Generate a new variable equal to the sum of the individual domain z-scores for cognitive function
2927
       gen cognitiveraw = z2oribi + z2wordlist + z2prosbi2 + z2fluency + z2nrowclme2 + z2efficiency
2928
       st Generate a new variable standardising the sum of the individual domain z-scores, to generate a
       global cognitive function z-score
2929
       egen zcog = std(cognitiveraw)
2930
       * Time-constant global cognitive function
2931
       st Generate a new variable duplicating the global cognitive function variable at participants' first
2932
       observation
2933
       gen zcog_cons = zcog if firstnew==1
```

```
2934
       * Declare a panel dataset with participant ID "idauniq" and time variable "wave"
2935
       tsset idauniq wave
2936
       st Carryforward observations with respect to the time variable "wave" (i.e., from participants' first
       observation to the follow-up waves) by participant ID
2937
       bysort idauniq: carryforward zcog_cons, replace
       * Save complete case falls dataset
2938
2939
       save fallsCCzcog.dta
2940
2941
       * Falls - Total SPPB score (Table 2)
2942
       melogit falls totalSPPB_cons || idauniq:, pweight(w2xwgt) or
2943
2944
2945
       melogit falls totalSPPB_cons wave || idauniq:, pweight(w2xwgt) or
2946
       * Model 3
       melogit falls totalSPPB cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
2947
2948
       * Model 4
       melogit falls totalSPPB cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
2949
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
       * Model 5
2950
       melogit falls totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
2951
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
       (w2xwgt) or
2952
       * Model 6
2953
       melogit falls totalSPPB_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.fallsw2 cons |
       idauniq:, pweight(w2xwgt) or
2954
       * Model 7
2955
       melogit falls c.totalSPPB_cons##c.age_cons wave i.sex_cons i.eth_cons i.marital_cons i.
       employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons depression cons i.
       fallsw2_cons || idauniq:, pweight(w2xwgt) or
2956
       * Model 8
       melogit falls c.totalSPPB_cons##i.sex_cons wave age_cons i.eth_cons i.marital_cons i.employment_cons
2957
       i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.fallsw2_cons ||
       idauniq:, pweight(w2xwgt) or
       * Marginal effects of biological sex on falls at representative values of the baseline total SPPB
2958
       score (Figure S5b)
2959
       margins, dydx(sex\_cons) at(totalSPPB\_cons=(0(2)12)) predict(mu fixedonly) vsquish vce(unconditional)
2960
       marginsplot, yline(0)
2961
       * Model 9
2962
       melogit falls c.totalSPPB_cons##c.wave age_cons i.sex_cons i.eth_cons i.marital_cons i.
       employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.
       fallsw2 cons || idauniq:, pweight(w2xwgt) or
       * Model 10
2963
2964
       melogit falls c.totalSPPB cons#c.wave#c.wave c.totalSPPB cons#c.wave totalSPPB cons wave age cons i.
       sex_cons i.eth_cons i.marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons
       bmic cons zcog cons depression cons i.fallsw2 cons || idauniq:, pweight(w2xwgt) or
2965
2966
       * Falls - Balance (Table 3)
2967
2968
       melogit falls i.balance cons || idauniq:, pweight(w2xwgt) or
2969
       * Model 2
       melogit falls i.balance cons wave || idauniq:, pweight(w2xwgt) or
2970
2971
       * Model 3
2972
       melogit falls i.balance cons c.wave##c.wave | idauniq:, pweight(w2xwgt) or
2973
       * Model 4
2974
       melogit falls i.balance_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
2975
       melogit falls i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
2976
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
       (w2xwgt) or
2977
       * Model 6
2978
       melogit falls i.balance cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
```

```
education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.fallsw2_cons ||
       idauniq:, pweight(w2xwgt) or
2979
2980
       * Falls - Repeated Chair Stand (Table 3)
2981
       melogit falls i.repcstest_cons || idauniq:, pweight(w2xwgt) or
2982
2983
       * Model 2
       melogit falls i.repcstest cons wave || idauniq:, pweight(w2xwgt) or
2984
2985
       * Model 3
      melogit falls i.repcstest cons c.wave##c.wave || idaunig:, pweight(w2xwgt) or
2986
2987
       melogit falls i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment cons i
2988
       .education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
       * Model 5
2989
       melogit falls i.repcstest_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i
2990
       .education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:,
       pweight(w2xwgt) or
2991
       * Model 6
2992
       melogit falls i.repostest cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i
       .education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.fallsw2_cons ||
       idauniq:, pweight(w2xwgt) or
2993
2994
       * Falls - Gait (Table 3)
       * Model 1
2995
       melogit falls i.gait cons || idauniq:, pweight(w2xwgt) or
2996
2997
       * Model 2
2998
       melogit falls i.gait cons wave | idauniq:, pweight(w2xwgt) or
2999
       * Model 3
3000
       melogit falls i.gait cons c.wave##c.wave || idauniq:, pweight(w2xwgt) or
3001
       * Model 4
3002
       melogit falls i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons || idauniq:, pweight(w2xwgt) or
3003
       * Model 5
3004
       melogit falls i.gait cons wave age cons i.sex cons i.eth cons i.marital cons i.employment cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons || idauniq:, pweight
       (w2xwgt) or
3005
       * Model 6
3006
       melogit falls i.gait_cons wave age_cons i.sex_cons i.eth_cons i.marital_cons i.employment_cons i.
       education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons depression_cons i.fallsw2_cons ||
       idauniq:, pweight(w2xwgt) or
3007
       * Falls - Mutually adjusted (Table S10)
3008
3009
       * Model 1
3010
       melogit falls i.balance cons i.repcstest cons i.gait cons | idauniq:, pweight(w2xwgt) or
3011
       * Model 2
3012
       melogit falls i.balance cons i.repcstest cons i.gait cons wave || idauniq:, pweight(w2xwgt) or
3013
3014
       melogit falls i.balance_cons i.repcstest_cons i.gait_cons c.wave##c.wave || idauniq:, pweight(w2xwgt)
       or
       * Model 4
3015
       melogit falls i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
3016
       marital cons i.employment cons i.education cons i.wealth cons || idauniq:, pweight(w2xwgt) or
3017
       * Model 5
       melogit falls i.balance cons i.repcstest cons i.gait cons wave age cons i.sex cons i.eth cons i.
3018
       marital_cons i.employment_cons i.education_cons i.wealth_cons i.activity_cons bmic_cons zcog_cons
       depression_cons || idauniq:, pweight(w2xwgt) or
3019
       * Model 6
3020
       melogit falls i.balance_cons i.repcstest_cons i.gait_cons wave age_cons i.sex_cons i.eth_cons i.
       marital cons i.employment cons i.education cons i.wealth cons i.activity cons bmic cons zcog cons
       depression_cons i.fallsw2_cons || idauniq:, pweight(w2xwgt) or
3021
3022
       use data05.dta
3023
       * SPPB
```

```
3024
       * Balance
3025
       tab mmbcsc
3026
      tab mmsssc
3027
      tab mmssre
3028 tab mmsssc if mmssre==3
      sum mmssti if mmssti!=-1
3029
      tab mmssre if mmssti!=-1
3030
3031
      sum mmssna if mmssna!=-1
3032
      tab mmssna if mmssna!=-1
      tab mmsssc if mmssna!=-1
3033
3034
3035
      tab mmstsc
3036
      tab mmstsc if mmssna!=-1
      tab mmssre if mmstsc==-1
3037
3038
      tab mmstre
      tab mmstsc if mmstre==3
3039
      sum mmstti if mmstti!=-1
3040
3041
      tab mmstre if mmstti!=-1
      sum mmstna if mmstna!=-1
3042
      tab mmstna if mmstna!=-1
3043
3044
      tab mmstsc if mmstna!=-1
3045
3046
      tab mmftsc
      tab mmftsc if mmssna!=-1 | mmssti!=-1
3047
      tab mmftsc if mmstti!=-1
3048
      tab mmftsc if mmstna!=-1
3049
3050
      tab mmftre2
3051
      tab mmftsc if mmftre2==5
3052
      sum mmftti if mmftti!=-1
3053
      sum mmftti if inlist(mmftre2,2,4)
      tab mmftre2 if mmftti!=-1
3054
      tab mmftre2 if inlist(mmftre2,2,4)
3055
      sum mmftti if mmftti >=3 & mmftti < 10</pre>
3056
3057
       sum mmftti if mmftti >=3 & mmftti < 10 & mmftre2==2</pre>
       sum mmftti if mmftti >=3 & mmftti < 10 & mmftre2==4</pre>
3058
       sum mmftti if mmftti < 3 & mmftti!=-1</pre>
3059
3060
       sum mmftti if mmftti < 3 & mmftti!=-1 & mmftre2==2</pre>
3061
      sum mmftti if mmftti < 3 & mmftti!=-1 & mmftre2==4</pre>
3062
      tab mmftre2 if mmftti >=10 & mmftti!=.
3063
       sum mmftti if mmftti >=10 & mmftti!=.
       sum mmftna if mmftna!=-1
3064
      tab mmftna if mmftna!=-1
3065
      tab mmftsc if mmftna!=-1
3066
3067
      tab sidebyside
3068
3069
       tab semitandem
3070
      tab tandem
3071
      tab balance
3072
      tab balance2
3073
       * Repeated Chair Stand Test
3074
3075
      tab mmcrav
3076
      tab mmcrsc
3077
      tab mmcrre
3078
       tab mmcrre if mmcrav==2 | inlist(mmcrsc,-8,2)
3079
       sum mmcrna if mmcrna!=-1
3080
      tab mmcrna if mmcrna!=-1
      tab mmrrsc
3081
      tab mmcrre if mmrrsc==-1
3082
3083
      tab mmrrre
3084
      tab mmrrsc if mmrrre==-1
3085
      tab mmrrre if inlist(mmrrsc,2,-1)
3086
       tab mmrrfti if mmrrfti<0
```

```
3087
       sum mmrrfti if mmrrre>=5
3088
       sum mmrrfti if mmrrfti>=0
       tab mmrrfti if mmrrfti>=0 & mmrrfti<4
3089
3090
       sum mmrrfti if mmrrfti<=11.19 & mmrrfti>=0
3091
       sum mmrrfti if mmrrfti<=11.19 & mmrrfti>1
       sum mmrrfti if mmrrfti>=16.7 & mmrrfti<=60</pre>
3092
       sum mmrrfti if mmrrfti>=13.7 & mmrrfti<16.7</pre>
3093
3094
       sum mmrrfti if mmrrfti>=11.2 & mmrrfti<13.7</pre>
       sum mmrrfti if mmrrfti > 60
3095
3096
3097
       tab mmrrre if inlist(mmrroc,1,3)
3098
       tab mmrrre if mmrroc==2
3099
       tab mmrrre if mmrroc==4
       tab mmrrre if inlist(mmrroc,1,2,3,4)
3100
3101
3102
       sum mmrrna if mmrrna!=-1
3103
       tab mmrrna if mmrrna!=-1
       tab mmrrre if mmrrna!=-1 & inlist(mmrroc,3,4)
3104
3105
       tab mmrrre if mmrrna!=-1 & inlist(mmrroc,1,2)
3106
       tab mmrrsc if mmrrna!=-1
3107
3108
       tab repostest
3109
       * Gait
3110
3111
       tab mmschs
       tab mmalone
3112
3113
       tab mmschs if mmalone==-1
3114
       tab mmschs if mmalone==-9
3115
       tab mmschs if mmalone==-8
3116
       tab mmschs if mmalone==1
       tab mmschs if mmalone==2
3117
3118
       tab mmschs if mmalone==3
       tab mmhss
3119
3120
       tab mmalone if mmhss==-1
       tab mmalone if mmhss==-9
3121
       tab mmalone if mmhss==-8
3122
3123
       tab mmalone if mmhss==1
3124
       tab mmalone if mmhss==2
3125
       tab mmalone if mmhss==3
       tab mmalone if mmhss==4
3126
       tab mmwill
3127
       tab mmhss if mmwill==-9
3128
       tab mmhss if mmwill==1
3129
3130
       tab mmhss if mmwill==2
       tab mmsaf
3131
3132
       tab mmwill if mmsaf==1
3133
       tab mmwill if mmsaf==2
3134
       tab mmavsp
3135
       tab mmsaf if mmavsp==-9
       tab mmsaf if mmavsp==-8
3136
       tab mmsaf if mmavsp==1
3137
3138
       tab mmsaf if mmavsp==2
3139
       tab mmwala
       tab mmavsp if inlist(mmwala,1,2)
3140
3141
3142
       tab mmtrya
3143
       tab mmwala if inlist(mmtrya, -9,1,2,3)
       tab mmwlka if mmwlka<0
3144
3145
       sum mmwlka if mmwlka>=0
       tab mmtrya if mmwlka!=-1 & mmwlka!=.
3146
3147
3148
       tab mmtryb
3149
       tab mmtrya if inlist(mmtryb, -9, -8, 1, 2, 3, 4)
```

```
3150
       tab mmwlka if inlist(mmtryb, -9, -8)
       tab mmwlkb if mmwlkb<0
3151
       sum mmwlkb if mmwlkb>=0
3152
3153
       tab mmtryb if mmwlkb!=-1 & mmwlkb!=.
3154
       tab mmwlka if mmwlka>=0 & mmwlka<2
3155
3156
       tab mmwlkb if mmwlkb>=0 & mmwlkb<2
3157
       sum idauniq if ((mmwlka>=0 & mmwlka!=.) | (mmwlkb>=0 & mmwlkb!=.))
3158
       sum idauniq if mmwlka>=0 & mmwlkb>=0 & mmwlka!=. & mmwlkb!=.
3159
3160
3161
       sum idauniq if mmwlka<0</pre>
       keep if mmwlka<0
3162
       tab mmschs
3163
3164
       tab mmalone
       tab mmschs if mmalone==-1
3165
3166
       tab mmschs if mmalone==3
3167
       tab mmschs if mmalone==-9
       tab mmschs if mmalone==-8
3168
3169
       tab mmhss
       tab mmalone if mmhss==-1
3170
       tab mmwill
3171
       tab mmhss if mmwill==-1
3172
3173
       tab mmhss if mmwill!=-1
3174
       tab mmsaf
       tab mmwill if mmsaf==-1
3175
3176
       tab mmwill if mmsaf!=-1
3177
       tab mmavsp
3178
       tab mmsaf if mmavsp==-1
3179
       tab mmsaf if mmavsp!=-1
3180
       tab mmwala
       tab mmavsp if mmwala==-1
3181
3182
       tab mmavsp if mmwala!=-1
3183
       tab mmtrya
       tab mmwala if mmtrya==-1
3184
3185
       tab mmwala if mmtrya!=-1
3186
       tab mmwlka
       tab mmtrya if mmwlka==-1
3187
       tab mmtrya if mmwlka!=-1
3188
3189
3190
       clear
3191
       use data05.dta
3192
       tab gaittest
3193
3194
       tab mmcomz1
3195
       tab mmcomz1 if mmcomz1!=-1
3196
       tab mmcomz1 if gaittest == 0
       tab mmcomz2
3197
       tab mmcomz2 if mmcomz2!=-1
3198
3199
       tab mmcomz2 if gaittest == 0
3200
       tab mmcomz3
3201
       tab mmcomz3 if mmcomz3!=-1
       tab mmcomz3 if gaittest == 0
3202
       tab mmcomz1 if mmalone==3
3203
       tab mmcomz1 if inlist(mmhss,2,3,4)
3204
3205
       tab mmcomz1 if mmsaf==2
       tab mmcomz1 if mmwala==2
3206
3207
       tab mmcomz1 if inlist(mmtrya,2,3)
3208
       tab mmpain
3209
3210
       * Use full dataset
3211
       use data05.dta
3212
       * Count total number of participants and observations
```

```
3213
       unique idauniq
3214
       * 6,183 individuals, 49,464 observations
3215
       * Arrange the multiple datasets in "marginal and long" format
3216
       mi set mlong
3217
       * Keep necessary variables
       keep idauniq wave w2xwgt totalSPPB_cons balance_cons repcstest_cons gait_cons age_cons sex_cons
3218
       eth cons activity cons marital cons dimar employment cons wpdes education cons w2edqual wealth cons
       bmic_cons oribi_cons wordlist_cons prosbi2_cons fluency_cons nrowclme2_cons efficiency_cons
       depression cons mobility ADL IADL falls mobilityw2 cons ADLw2 cons IADLw2 cons fallsw2 cons
       health_cons limiting_cons mynssec3_cons living_cons alcohol_cons smoking_cons htvalnew_cons
       wtvalnew cons mi miss mi m mi id
3219
       * Reshape data into wide format for observations identified by participant ID and add "wave" as an
       identifying time period
       mi reshape wide dimar wpdes w2edqual mobility ADL IADL falls, i(idauniq) j(wave)
3220
3221
       * Save dataset with a new name
3222
       save descwide.dta
3223
3224
       * Weighted (using the cross-sectional sampling weight from Wave 2) descriptive statistics (Table 1);
       comparison of the unweighted baseline characteristics of the complete-case samples used for analyses
       versus the samples excluded due to missing data, using independent t-tests and Pearson's chi-squared
       tests (Table S7)
3225
       * aw: analytic weights
       gen missing_mob = .
3226
       replace missing_mob = 0 if totalSPPB_cons != . & age_cons != . & sex_cons != . & eth_cons != . &
3227
       marital cons != . & employment cons != . & education cons != . & wealth cons != . & activity cons !=
          & bmic_cons != . & oribi_cons != . & wordlist_cons != . & prosbi2_cons != . & fluency_cons != . &
       nrowclme2_cons != . & efficiency_cons != . & depression_cons != . & mobilityw2_cons != . & (mobility3
        != . | mobility4 != . | mobility5 != . | mobility6 != . | mobility7 != . | mobility8 != . |
       mobility9 != .)
3228
       replace missing_mob = 1 if missing_mob != 0
3229
3230
       tab totalSPPB_cons [aw=w2xwgt] if missing_mob==0
3231
       sum totalSPPB_cons [aw=w2xwgt] if missing_mob==0
3232
       tab balance cons [aw=w2xwgt] if missing mob==0
3233
       tab repcstest_cons [aw=w2xwgt] if missing_mob==0
3234
       tab gait cons [aw=w2xwgt] if missing mob==0
3235
       sum age_cons [aw=w2xwgt] if missing_mob==0
3236
       tab sex_cons [aw=w2xwgt] if missing_mob==0
3237
       tab eth_cons [aw=w2xwgt] if missing_mob==0
3238
       tab activity_cons [aw=w2xwgt] if missing_mob==0
3239
       tab marital_cons [aw=w2xwgt] if missing_mob==0
3240
       tab dimar2 [aw=w2xwgt] if missing_mob==0
3241
      tab employment_cons [aw=w2xwgt] if missing_mob==0
3242
       tab wpdes2 [aw=w2xwgt] if missing mob==0
       tab education_cons [aw=w2xwgt] if missing_mob==0
3243
3244
       tab w2edqual2 [aw=w2xwgt] if missing mob==0
3245
       tab wealth_cons [aw=w2xwgt] if missing_mob==0
3246
       sum bmic_cons [aw=w2xwgt] if missing_mob==0
3247
       tab oribi_cons [aw=w2xwgt] if missing_mob==0
       sum wordlist cons [aw=w2xwgt] if missing mob==0
3248
3249
       tab prosbi2_cons [aw=w2xwgt] if missing_mob==0
3250
       sum fluency_cons [aw=w2xwgt] if missing_mob==0
3251
       sum nrowclme2_cons [aw=w2xwgt] if missing_mob==0
3252
       sum efficiency cons [aw=w2xwgt] if missing mob==0
3253
       tab depression_cons [aw=w2xwgt] if missing_mob==0
3254
       sum depression_cons [aw=w2xwgt] if missing_mob==0
3255
       tab mobilityw2_cons [aw=w2xwgt] if missing_mob==0
3256
       sum mobilityw2_cons [aw=w2xwgt] if missing_mob==0
3257
3258
       tab totalSPPB_cons [aw=w2xwgt] if missing_mob==1
3259
       sum totalSPPB cons [aw=w2xwgt] if missing mob==1
       tab balance_cons [aw=w2xwgt] if missing_mob==1
3260
3261
       tab repostest cons [aw=w2xwgt] if missing mob==1
```

```
3262
       tab gait_cons [aw=w2xwgt] if missing_mob==1
3263
       sum age cons [aw=w2xwgt] if missing mob==1
3264
       tab sex_cons [aw=w2xwgt] if missing_mob==1
3265
       tab eth_cons [aw=w2xwgt] if missing_mob==1
3266
       tab activity_cons [aw=w2xwgt] if missing_mob==1
3267
       tab marital_cons [aw=w2xwgt] if missing_mob==1
3268
       tab dimar2 [aw=w2xwgt] if missing mob==1
3269
       tab employment_cons [aw=w2xwgt] if missing_mob==1
3270
       tab wpdes2 [aw=w2xwgt] if missing mob==1
3271
       tab education_cons [aw=w2xwgt] if missing_mob==1
3272
       tab w2edqual2 [aw=w2xwgt] if missing_mob==1
3273
       tab wealth_cons [aw=w2xwgt] if missing_mob==1
3274
       sum bmic_cons [aw=w2xwgt] if missing_mob==1
3275
       tab oribi_cons [aw=w2xwgt] if missing_mob==1
3276
       sum wordlist_cons [aw=w2xwgt] if missing_mob==1
3277
       tab prosbi2_cons [aw=w2xwgt] if missing_mob==1
3278
       sum fluency cons [aw=w2xwgt] if missing mob==1
3279
       sum nrowclme2_cons [aw=w2xwgt] if missing_mob==1
3280
       sum efficiency cons [aw=w2xwgt] if missing mob==1
3281
       tab depression_cons [aw=w2xwgt] if missing_mob==1
3282
       sum depression_cons [aw=w2xwgt] if missing_mob==1
3283
       tab mobilityw2_cons [aw=w2xwgt] if missing_mob==1
       sum mobilityw2_cons [aw=w2xwgt] if missing_mob==1
3284
3285
       tab totalSPPB_cons if missing_mob==0
3286
       sum totalSPPB cons if missing mob==0
3287
3288
       tab balance cons if missing mob==0
3289
       tab repcstest_cons if missing_mob==0
3290
       tab gait cons if missing mob==0
3291
       sum age_cons if missing_mob==0
3292
       tab sex_cons if missing_mob==0
3293
       tab eth_cons if missing_mob==0
3294
       tab activity cons if missing mob==0
3295
       tab marital cons if missing mob==0
       tab dimar2 if missing_mob==0
3296
3297
       tab employment cons if missing mob==0
3298
       tab wpdes2 if missing_mob==0
3299
       tab education_cons if missing_mob==0
3300
       tab w2edqual2 if missing_mob==0
       tab wealth_cons if missing_mob==0
3301
3302
       sum bmic_cons if missing_mob==0
3303
       tab oribi_cons if missing_mob==0
3304
       sum wordlist_cons if missing_mob==0
3305
       tab prosbi2 cons if missing mob==0
       sum fluency_cons if missing_mob==0
3306
3307
       sum nrowclme2 cons if missing mob==0
3308
       sum efficiency_cons if missing_mob==0
3309
       tab depression_cons if missing_mob==0
3310
       sum depression_cons if missing_mob==0
       tab mobilityw2 cons if missing mob==0
3311
3312
       sum mobilityw2 cons if missing mob==0
3313
       tab totalSPPB cons if missing mob==1
3314
3315
       sum totalSPPB cons if missing mob==1
3316
       tab balance_cons if missing_mob==1
3317
       tab repcstest_cons if missing_mob==1
3318
       tab gait_cons if missing_mob==1
3319
       sum age_cons if missing_mob==1
3320
       tab sex cons if missing mob==1
       tab eth_cons if missing_mob==1
3321
3322
       tab activity cons if missing mob==1
3323
       tab marital_cons if missing_mob==1
3324
       tab dimar2 if missing mob==1
```

```
3325
       tab employment_cons if missing_mob==1
3326
       tab wpdes2 if missing mob==1
3327
       tab education_cons if missing_mob==1
       tab w2edqual2 if missing_mob==1
3328
3329
       tab wealth_cons if missing_mob==1
3330
       sum bmic_cons if missing_mob==1
3331
       tab oribi cons if missing mob==1
3332
       sum wordlist_cons if missing_mob==1
3333
       tab prosbi2 cons if missing mob==1
3334
       sum fluency_cons if missing_mob==1
3335
       sum nrowclme2_cons if missing_mob==1
3336
       sum efficiency_cons if missing_mob==1
3337
       tab depression_cons if missing_mob==1
3338
       sum depression_cons if missing_mob==1
3339
       tab mobilityw2_cons if missing_mob==1
       sum mobilityw2_cons if missing_mob==1
3340
3341
3342
       gen missing_adliadl = .
3343
       replace missing addiadl = 0 if totalSPPB cons != . & age cons != . & sex cons != . & eth cons != . &
       marital_cons != . & employment_cons != . & education_cons != . & wealth_cons != . & activity_cons !=
          & bmic_cons != . & oribi_cons != . & wordlist_cons != . & prosbi2_cons != . & fluency_cons != . &
       nrowclme2_cons != . & efficiency_cons != . & depression_cons != . & ADLw2_cons != . & IADLw2_cons !=
       . & (ADL3 != . | ADL4 != . | ADL5 != . | ADL6 != . | ADL7 != . | ADL8 != . | ADL9 != . | IADL3 != . |
       IADL4 != . | IADL5 != . | IADL6 != . | IADL7 != . | IADL8 != . | IADL9 != .)
       replace missing adliadl = 1 if missing adliadl != 0
3344
3345
3346
       tab totalSPPB cons [aw=w2xwgt] if missing adliadl==0
3347
       sum totalSPPB_cons [aw=w2xwgt] if missing_adliadl==0
3348
       tab balance cons [aw=w2xwgt] if missing adliadl==0
3349
       tab repcstest_cons [aw=w2xwgt] if missing_adliadl==0
3350
       tab gait_cons [aw=w2xwgt] if missing_adliadl==0
       sum age_cons [aw=w2xwgt] if missing_adliadl==0
3351
3352
       tab sex_cons [aw=w2xwgt] if missing_adliadl==0
3353
       tab eth cons [aw=w2xwgt] if missing adliadl==0
       tab activity_cons [aw=w2xwgt] if missing_adliadl==0
3354
3355
       tab marital cons [aw=w2xwgt] if missing adliadl==0
3356
       tab dimar2 [aw=w2xwgt] if missing_adliadl==0
3357
       tab employment_cons [aw=w2xwgt] if missing_adliadl==0
3358
       tab wpdes2 [aw=w2xwgt] if missing_adliadl==0
3359
       tab education_cons [aw=w2xwgt] if missing_adliadl==0
3360
       tab w2edqual2 [aw=w2xwgt] if missing_adliadl==0
3361
       tab wealth_cons [aw=w2xwgt] if missing_adliadl==0
       sum bmic_cons [aw=w2xwgt] if missing_adliadl==0
3362
3363
       tab oribi cons [aw=w2xwgt] if missing adliadl==0
       sum wordlist_cons [aw=w2xwgt] if missing_adliadl==0
3364
3365
       tab prosbi2_cons [aw=w2xwgt] if missing_adliadl==0
3366
       sum fluency_cons [aw=w2xwgt] if missing_adliadl==0
3367
       sum nrowclme2_cons [aw=w2xwgt] if missing_adliadl==0
3368
       sum efficiency_cons [aw=w2xwgt] if missing_adliadl==0
       tab depression cons [aw=w2xwgt] if missing adliadl==0
3369
3370
       sum depression cons [aw=w2xwgt] if missing adliadl==0
3371
       tab ADLw2_cons [aw=w2xwgt] if missing_adliadl==0
3372
       sum ADLw2_cons [aw=w2xwgt] if missing_adliadl==0
3373
       tab IADLw2 cons [aw=w2xwgt] if missing adliadl==0
3374
       sum IADLw2_cons [aw=w2xwgt] if missing_adliadl==0
3375
3376
       tab totalSPPB_cons [aw=w2xwgt] if missing_adliadl==1
3377
       sum totalSPPB_cons [aw=w2xwgt] if missing_adliadl==1
3378
       tab balance cons [aw=w2xwgt] if missing adliadl==1
       tab repcstest_cons [aw=w2xwgt] if missing_adliadl==1
3379
3380
       tab gait_cons [aw=w2xwgt] if missing_adliadl==1
       sum age_cons [aw=w2xwgt] if missing_adliadl==1
3381
3382
       tab sex cons [aw=w2xwgt] if missing adliadl==1
```

```
3383
       tab eth_cons [aw=w2xwgt] if missing_adliadl==1
3384
       tab activity cons [aw=w2xwgt] if missing adliadl==1
       tab marital_cons [aw=w2xwgt] if missing_adliadl==1
3385
       tab dimar2 [aw=w2xwgt] if missing_adliadl==1
3386
3387
       tab employment_cons [aw=w2xwgt] if missing_adliadl==1
3388
       tab wpdes2 [aw=w2xwgt] if missing_adliadl==1
       tab education cons [aw=w2xwgt] if missing adliadl==1
3389
3390
       tab w2edqual2 [aw=w2xwgt] if missing_adliadl==1
3391
       tab wealth cons [aw=w2xwgt] if missing adliadl==1
       sum bmic_cons [aw=w2xwgt] if missing_adliadl==1
3392
       tab oribi cons [aw=w2xwgt] if missing adliadl==1
3393
3394
       sum wordlist_cons [aw=w2xwgt] if missing_adliadl==1
3395
       tab prosbi2_cons [aw=w2xwgt] if missing_adliadl==1
3396
       sum fluency_cons [aw=w2xwgt] if missing_adliadl==1
3397
       sum nrowclme2_cons [aw=w2xwgt] if missing_adliadl==1
       sum efficiency_cons [aw=w2xwgt] if missing_adliadl==1
3398
3399
       tab depression_cons [aw=w2xwgt] if missing_adliadl==1
3400
       sum depression_cons [aw=w2xwgt] if missing_adliadl==1
3401
       tab ADLw2 cons [aw=w2xwgt] if missing adliadl==1
       sum ADLw2_cons [aw=w2xwgt] if missing_adliadl==1
3402
       tab IADLw2_cons [aw=w2xwgt] if missing_adliadl==1
3403
3404
       sum IADLw2_cons [aw=w2xwgt] if missing_adliadl==1
3405
       tab totalSPPB_cons if missing_adliadl==0
3406
3407
       sum totalSPPB cons if missing adliadl==0
       tab balance_cons if missing_adliadl==0
3408
3409
       tab repostest cons if missing adliadl==0
3410
       tab gait_cons if missing_adliadl==0
3411
       sum age cons if missing adliadl==0
3412
       tab sex_cons if missing_adliadl==0
3413
       tab eth_cons if missing_adliadl==0
       tab activity_cons if missing_adliadl==0
3414
3415
       tab marital cons if missing adliadl==0
3416
       tab dimar2 if missing adliadl==0
       tab employment_cons if missing_adliadl==0
3417
3418
       tab wpdes2 if missing adliadl==0
3419
       tab education_cons if missing_adliadl==0
3420
       tab w2edqual2 if missing_adliadl==0
3421
       tab wealth_cons if missing_adliadl==0
3422
       sum bmic_cons if missing_adliadl==0
       tab oribi_cons if missing_adliadl==0
3423
3424
       sum wordlist_cons if missing_adliadl==0
3425
       tab prosbi2_cons if missing_adliadl==0
3426
       sum fluency cons if missing adliadl==0
3427
       sum nrowclme2_cons if missing_adliadl==0
3428
       sum efficiency cons if missing adliadl==0
3429
       tab depression_cons if missing_adliadl==0
3430
       sum depression_cons if missing_adliadl==0
3431
       tab ADLw2_cons if missing_adliadl==0
       sum ADLw2 cons if missing adliadl==0
3432
3433
       tab IADLw2 cons if missing adliadl==0
3434
       sum IADLw2 cons if missing adliadl==0
3435
       tab totalSPPB cons if missing adliadl==1
3436
3437
       sum totalSPPB_cons if missing_adliadl==1
3438
       tab balance cons if missing adliadl==1
3439
       tab repcstest_cons if missing_adliadl==1
3440
       tab gait_cons if missing_adliadl==1
3441
       sum age cons if missing adliadl==1
       tab sex_cons if missing_adliadl==1
3442
3443
       tab eth cons if missing adliadl==1
3444
       tab activity_cons if missing_adliadl==1
3445
       tab marital cons if missing adliadl==1
```

```
3446
       tab dimar2 if missing_adliadl==1
3447
       tab employment cons if missing adliadl==1
3448
       tab wpdes2 if missing_adliadl==1
3449
       tab education_cons if missing_adliadl==1
3450
       tab w2edqual2 if missing_adliadl==1
3451
       tab wealth_cons if missing_adliadl==1
3452
       sum bmic cons if missing adliadl==1
3453
       tab oribi_cons if missing_adliadl==1
3454
       sum wordlist cons if missing adliadl==1
3455
       tab prosbi2_cons if missing_adliadl==1
3456
       sum fluency_cons if missing_adliadl==1
3457
       sum nrowclme2_cons if missing_adliadl==1
3458
       sum efficiency_cons if missing_adliadl==1
3459
       tab depression_cons if missing_adliadl==1
3460
       sum depression_cons if missing_adliadl==1
3461
       tab ADLw2_cons if missing_adliadl==1
3462
       sum ADLw2 cons if missing adliadl==1
3463
       tab IADLw2_cons if missing_adliadl==1
3464
       sum IADLw2 cons if missing adliadl==1
3465
3466
       gen missing falls = .
3467
       replace missing_falls = 0 if totalSPPB_cons != . & age_cons != . & sex_cons != . & eth_cons != . &
      marital_cons != . & employment_cons != . & education_cons != . & wealth_cons != . & activity_cons !=
          & bmic_cons != . & oribi_cons != . & wordlist_cons != . & prosbi2_cons != . & fluency_cons != . &
       nrowclme2 cons != . & efficiency cons != . & depression cons != . & fallsw2 cons != . & (falls3 != .
       | falls4 != . | falls5 != . | falls6 != . | falls7 != . | falls8 != . | falls9 != .)
3468
       replace missing falls = 1 if missing falls != 0
3469
3470
       tab totalSPPB cons [aw=w2xwgt] if missing falls==0
3471
       sum totalSPPB_cons [aw=w2xwgt] if missing_falls==0
       tab balance_cons [aw=w2xwgt] if missing_falls==0
3472
3473
       tab repostest cons [aw=w2xwgt] if missing falls==0
3474
       tab gait_cons [aw=w2xwgt] if missing_falls==0
3475
       sum age cons [aw=w2xwgt] if missing falls==0
3476
       tab sex_cons [aw=w2xwgt] if missing_falls==0
3477
       tab eth cons [aw=w2xwgt] if missing falls==0
3478
       tab activity_cons [aw=w2xwgt] if missing_falls==0
3479
       tab marital_cons [aw=w2xwgt] if missing_falls==0
3480
       tab dimar2 [aw=w2xwgt] if missing_falls==0
3481
       tab employment_cons [aw=w2xwgt] if missing_falls==0
       tab wpdes2 [aw=w2xwgt] if missing_falls==0
3482
3483
       tab education_cons [aw=w2xwgt] if missing_falls==0
3484
       tab w2edqual2 [aw=w2xwgt] if missing_falls==0
3485
       tab wealth cons [aw=w2xwgt] if missing falls==0
       sum bmic_cons [aw=w2xwgt] if missing_falls==0
3486
3487
       tab oribi cons [aw=w2xwgt] if missing falls==0
3488
       sum wordlist_cons [aw=w2xwgt] if missing_falls==0
3489
       tab prosbi2_cons [aw=w2xwgt] if missing_falls==0
3490
       sum fluency_cons [aw=w2xwgt] if missing_falls==0
3491
       sum nrowclme2 cons [aw=w2xwgt] if missing falls==0
       sum efficiency_cons [aw=w2xwgt] if missing_falls==0
3492
3493
       tab depression_cons [aw=w2xwgt] if missing_falls==0
3494
       sum depression_cons [aw=w2xwgt] if missing_falls==0
3495
       tab fallsw2 cons [aw=w2xwgt] if missing falls==0
3496
3497
       tab totalSPPB_cons [aw=w2xwgt] if missing_falls==1
3498
       sum totalSPPB_cons [aw=w2xwgt] if missing_falls==1
3499
       tab balance_cons [aw=w2xwgt] if missing_falls==1
3500
       tab repostest cons [aw=w2xwgt] if missing falls==1
       tab gait_cons [aw=w2xwgt] if missing_falls==1
3501
3502
       sum age_cons [aw=w2xwgt] if missing_falls==1
3503
       tab sex_cons [aw=w2xwgt] if missing_falls==1
3504
       tab eth cons [aw=w2xwgt] if missing falls==1
```

```
3505
       tab activity_cons [aw=w2xwgt] if missing_falls==1
3506
       tab marital cons [aw=w2xwgt] if missing falls==1
3507
       tab dimar2 [aw=w2xwgt] if missing_falls==1
3508
       tab employment_cons [aw=w2xwgt] if missing_falls==1
3509
       tab wpdes2 [aw=w2xwgt] if missing_falls==1
       tab education_cons [aw=w2xwgt] if missing_falls==1
3510
3511
       tab w2edqual2 [aw=w2xwgt] if missing falls==1
3512
       tab wealth_cons [aw=w2xwgt] if missing_falls==1
       sum bmic cons [aw=w2xwgt] if missing falls==1
3513
       tab oribi_cons [aw=w2xwgt] if missing_falls==1
3514
3515
       sum wordlist_cons [aw=w2xwgt] if missing_falls==1
3516
       tab prosbi2_cons [aw=w2xwgt] if missing_falls==1
3517
       sum fluency_cons [aw=w2xwgt] if missing_falls==1
3518
       sum nrowclme2_cons [aw=w2xwgt] if missing_falls==1
       sum efficiency_cons [aw=w2xwgt] if missing_falls==1
3519
       tab depression_cons [aw=w2xwgt] if missing_falls==1
3520
3521
       sum depression_cons [aw=w2xwgt] if missing_falls==1
3522
       tab fallsw2_cons [aw=w2xwgt] if missing_falls==1
3523
       tab totalSPPB_cons if missing_falls==0
3524
3525
       sum totalSPPB cons if missing falls==0
3526
      tab balance_cons if missing_falls==0
3527
      tab repcstest_cons if missing_falls==0
3528
       tab gait_cons if missing_falls==0
3529
       sum age cons if missing falls==0
       tab sex_cons if missing_falls==0
3530
3531
       tab eth cons if missing falls==0
3532
       tab activity_cons if missing_falls==0
3533
       tab marital cons if missing falls==0
3534
       tab dimar2 if missing_falls==0
3535
       tab employment_cons if missing_falls==0
      tab wpdes2 if missing_falls==0
3536
3537
      tab education cons if missing falls==0
3538
       tab w2edqual2 if missing falls==0
       tab wealth_cons if missing_falls==0
3539
3540
       sum bmic cons if missing falls==0
3541
       tab oribi_cons if missing_falls==0
3542
       sum wordlist_cons if missing_falls==0
3543
       tab prosbi2_cons if missing_falls==0
3544
       sum fluency_cons if missing_falls==0
3545
       sum nrowclme2_cons if missing_falls==0
3546
       sum efficiency_cons if missing_falls==0
3547
       tab depression_cons if missing_falls==0
3548
       sum depression cons if missing falls==0
       tab fallsw2_cons if missing_falls==0
3549
3550
3551
       tab totalSPPB_cons if missing_falls==1
3552
       sum totalSPPB_cons if missing_falls==1
3553
       tab balance_cons if missing_falls==1
3554
       tab repostest cons if missing falls==1
3555
       tab gait_cons if missing_falls==1
3556
       sum age_cons if missing_falls==1
3557
       tab sex_cons if missing_falls==1
3558
       tab eth cons if missing falls==1
3559
       tab activity_cons if missing_falls==1
3560
       tab marital_cons if missing_falls==1
3561
       tab dimar2 if missing_falls==1
       tab employment_cons if missing_falls==1
3562
3563
       tab wpdes2 if missing_falls==1
3564
       tab education_cons if missing_falls==1
3565
      tab w2edqual2 if missing_falls==1
3566
       tab wealth_cons if missing_falls==1
3567
       sum bmic cons if missing falls==1
```

```
3568
       tab oribi_cons if missing_falls==1
3569
       sum wordlist cons if missing falls==1
3570
       tab prosbi2_cons if missing_falls==1
       sum fluency_cons if missing_falls==1
3571
3572
       sum nrowclme2_cons if missing_falls==1
       sum efficiency_cons if missing_falls==1
3573
3574
       tab depression cons if missing falls==1
3575
       sum depression_cons if missing_falls==1
       tab fallsw2 cons if missing falls==1
3576
3577
3578
       save descwide2.dta
3579
3580
       use descwide2.dta
       tab dimar2 [aw=w2xwgt] if missing_mob==1
3581
       replace dimar2 = . if dimar2<0</pre>
3582
       tab dimar2 [aw=w2xwgt] if missing_mob==1
3583
3584
       tab wpdes2 [aw=w2xwgt] if missing_mob==1
3585
       replace wpdes2 = . if inlist(wpdes2,85,86)
3586
       tab wpdes2 [aw=w2xwgt] if missing mob==1
3587
       tab education_cons [aw=w2xwgt] if missing_mob==1
       tab w2edqual2 [aw=w2xwgt] if missing_mob==1
3588
3589
       replace w2edqual2 = . if inlist(w2edqual2,6,-9,-8)
3590
       tab w2edqual2 [aw=w2xwgt] if missing_mob==1
3591
       tab dimar2 [aw=w2xwgt] if missing_adliadl==1
3592
       tab wpdes2 [aw=w2xwgt] if missing adliadl==1
3593
3594
       tab education cons [aw=w2xwgt] if missing adliadl==1
3595
       tab w2edqual2 [aw=w2xwgt] if missing_adliadl==1
3596
3597
       tab dimar2 [aw=w2xwgt] if missing_falls==1
       tab wpdes2 [aw=w2xwgt] if missing_falls==1
3598
       tab education_cons [aw=w2xwgt] if missing_falls==1
3599
3600
       tab w2edqual2 [aw=w2xwgt] if missing_falls==1
3601
       save descwide3.dta
3602
3603
       use descwide3.dta
3604
       ttest age_cons, by(missing_mob)
3605
       ttest totalSPPB_cons, by(missing_mob)
       ttest bmic_cons, by(missing_mob)
3606
3607
       ttest depression_cons, by(missing_mob)
       ttest mobilityw2_cons, by(missing_mob)
3608
3609
3610
       ttest age_cons, by(missing_adliadl)
3611
       ttest totalSPPB cons, by(missing adliadl)
       ttest bmic_cons, by(missing_adliadl)
3612
3613
       ttest depression cons, by(missing adliadl)
3614
       ttest ADLw2_cons, by(missing_adliadl)
3615
       ttest IADLw2_cons, by(missing_adliadl)
3616
       ttest age cons, by(missing falls)
3617
       ttest totalSPPB cons, by(missing falls)
3618
3619
       ttest bmic_cons, by(missing_falls)
3620
       ttest depression_cons, by(missing_falls)
3621
3622
       tabulate dimar2 missing_mob, chi2
3623
       tabulate dimar2 missing_adliadl, chi2
3624
       tabulate dimar2 missing_falls, chi2
3625
       tabulate sex cons missing mob, chi2
3626
       tabulate sex_cons missing_adliadl, chi2
3627
       tabulate sex cons missing falls, chi2
3628
3629
3630
       tabulate eth cons missing mob, chi2
```

```
3631
       tabulate eth_cons missing_adliadl, chi2
       tabulate eth cons missing falls, chi2
3632
3633
      tabulate wpdes2 missing mob, chi2
3634
3635
       tabulate wpdes2 missing_adliadl, chi2
       tabulate wpdes2 missing_falls, chi2
3636
3637
3638
       gen educa2 = 1 if w2edqual2==7
       replace educa2 = 2 if education cons==1
3639
       replace educa2 = 3 if w2edqual2==2
3640
       replace educa2 = 4 if w2edqual2==1
3641
3642
3643
      tabulate educa2 missing_mob, chi2
      tabulate educa2 missing_adliadl, chi2
3644
3645
       tabulate educa2 missing falls, chi2
3646
      tabulate wealth cons missing mob, chi2
3647
3648
       tabulate wealth_cons missing_adliadl, chi2
       tabulate wealth cons missing falls, chi2
3649
3650
      tabulate activity_cons missing_mob, chi2
3651
3652
       tabulate activity_cons missing_adliadl, chi2
      tabulate activity_cons missing_falls, chi2
3653
3654
      tabulate balance cons missing mob, chi2
3655
       tabulate balance_cons missing_adliadl, chi2
3656
3657
      tabulate balance cons missing falls, chi2
3658
3659
       tabulate repostest cons missing mob, chi2
3660
       tabulate repcstest_cons missing_adliadl, chi2
       tabulate repostest_cons missing_falls, chi2
3661
3662
      tabulate gait cons missing mob, chi2
3663
3664
       tabulate gait cons missing adliadl, chi2
       tabulate gait_cons missing_falls, chi2
3665
3666
3667
      tabulate fallsw2_cons missing_falls, chi2
3668
       save descwide3.dta, replace
3669
      use descwide3.dta
3670
      tab dimar2 if missing_mob==0
3671
3672
      tab wpdes2 if missing mob==0
      tab education_cons if missing_mob==0
3673
3674
      tab w2edqual2 if missing mob==0
3675
3676
       tab dimar2 if missing mob==1
3677
       tab wpdes2 if missing_mob==1
3678
       tab education_cons if missing_mob==1
      tab w2edqual2 if missing_mob==1
3679
3680
      tab dimar2 if missing adliadl==0
3681
      tab wpdes2 if missing adliadl==0
3682
3683
      tab education_cons if missing_adliadl==0
      tab w2edqual2 if missing_adliadl==0
3684
3685
3686
      tab dimar2 if missing_adliadl==1
3687
       tab wpdes2 if missing_adliadl==1
       tab education_cons if missing_adliadl==1
3688
3689
       tab w2edqual2 if missing adliadl==1
3690
3691
      tab dimar2 if missing falls==0
      tab wpdes2 if missing_falls==0
3692
3693
       tab education cons if missing falls==0
```

```
3694
       tab w2edqual2 if missing falls==0
3695
      tab dimar2 if missing_falls==1
3696
3697
       tab wpdes2 if missing_falls==1
       tab education_cons if missing_falls==1
3698
       tab w2edqual2 if missing_falls==1
3699
3700
3701
      use descwide3.dta
       gen oribiz = oribi_cons
3702
       gen wordlistz = wordlist_cons
3703
3704
       gen prosbi2z = prosbi2 cons
3705
       gen fluencyz = fluency_cons
3706
       gen nrowclme2z = nrowclme2_cons
3707
       gen efficiencyz = efficiency_cons
3708
       egen z2oribimob = std(oribiz) if inlist(missing mob,0,1)
3709
3710
       egen z2wordlistmob = std(wordlistz) if inlist(missing mob,0,1)
3711
       egen z2prosbi2mob = std(prosbi2z) if inlist(missing_mob,0,1)
3712
       egen z2fluencymob = std(fluencyz) if inlist(missing mob,0,1)
3713
       egen z2nrowclme2mob = std(nrowclme2z) if inlist(missing_mob,0,1)
       egen z2efficiencymob = std(efficiencyz) if inlist(missing_mob,0,1)
3714
3715
       gen cognitiverawmob = z2oribimob + z2wordlistmob + z2prosbi2mob + z2fluencymob + z2nrowclme2mob +
       z2efficiencymob
       egen zcogmob = std(cognitiverawmob)
3716
3717
       egen z2oribiadliadl = std(oribiz) if inlist(missing adliadl,0,1)
3718
3719
       egen z2wordlistadliadl = std(wordlistz) if inlist(missing adliadl,0,1)
3720
       egen z2prosbi2adliadl = std(prosbi2z) if inlist(missing_adliadl,0,1)
3721
       egen z2fluencyadliadl = std(fluencyz) if inlist(missing adliadl,0,1)
3722
       egen z2nrowclme2adliadl = std(nrowclme2z) if inlist(missing_adliadl,0,1)
       egen z2efficiencyadliadl = std(efficiencyz) if inlist(missing_adliadl,0,1)
3723
       gen cognitiverawadliadl = z2oribiadliadl + z2wordlistadliadl + z2prosbi2adliadl + z2fluencyadliadl +
3724
       z2nrowclme2adliadl + z2efficiencyadliadl
3725
       egen zcogadliadl = std(cognitiverawadliadl)
3726
3727
       egen z2oribifall = std(oribiz) if inlist(missing falls,0,1)
3728
       egen z2wordlistfall = std(wordlistz) if inlist(missing_falls,0,1)
3729
       egen z2prosbi2fall = std(prosbi2z) if inlist(missing_falls,0,1)
3730
       egen z2fluencyfall = std(fluencyz) if inlist(missing_falls,0,1)
       egen z2nrowclme2fall = std(nrowclme2z) if inlist(missing_falls,0,1)
3731
       egen z2efficiencyfall = std(efficiencyz) if inlist(missing_falls,0,1)
3732
       gen cognitiverawfall = z2oribifall + z2wordlistfall + z2prosbi2fall + z2fluencyfall + z2nrowclme2fall
3733
        + z2efficiencyfall
       egen zcogfall = std(cognitiverawfall)
3734
3735
3736
       sum zcogmob if missing mob==0
3737
       sum zcogmob if missing_mob==1
3738
       sum zcogadliadl if missing_adliadl==0
       sum zcogadliadl if missing_adliadl==1
3739
       sum zcogfall if missing falls==0
3740
3741
       sum zcogfall if missing falls==1
3742
       sum zcogmob [aw=w2xwgt] if missing_mob==0
3743
       sum zcogmob [aw=w2xwgt] if missing mob==1
3744
3745
       sum zcogadliadl [aw=w2xwgt] if missing_adliadl==0
3746
       sum zcogadliadl [aw=w2xwgt] if missing_adliadl==1
3747
       sum zcogfall [aw=w2xwgt] if missing_falls==0
3748
       sum zcogfall [aw=w2xwgt] if missing_falls==1
3749
      ttest zcogmob, by(missing mob)
3750
      ttest zcogadliadl, by(missing adliadl)
3751
      ttest zcogfall, by(missing_falls)
3752
3753
       save descwide4.dta
```

```
3754
3755
       use mobilityCCzcog.dta
3756
       sum zcog_cons if firstnew==1
       sum zcog_cons [aw=w2xwgt] if firstnew==1
3757
3758
       use ADLIADLCCzcog.dta
       sum zcog_cons if firstnew==1
3759
3760
       sum zcog cons [aw=w2xwgt] if firstnew==1
3761
       use fallsCCzcog.dta
3762
       sum zcog cons if firstnew==1
       sum zcog_cons [aw=w2xwgt] if firstnew==1
3763
3764
3765
       * Weighted (using the cross-sectional sampling weight from Wave 2) descriptive statistics for
       mobility impairments, ADL disabilities, IADL disabilities, and falls at each wave of follow-up
       (Table S6)
       use mobilityCCzcog.dta
3766
       sum mobility [aw=w2xwgt] if wave==3
3767
3768
       sum mobility [aw=w2xwgt] if wave==4
3769
       sum mobility [aw=w2xwgt] if wave==5
       sum mobility [aw=w2xwgt] if wave==6
3770
3771
       sum mobility [aw=w2xwgt] if wave==7
3772
       sum mobility [aw=w2xwgt] if wave==8
3773
       sum mobility [aw=w2xwgt] if wave==9
3774
       use ADLIADLCCzcog.dta
3775
       sum ADL [aw=w2xwgt] if wave==3
3776
       sum ADL [aw=w2xwgt] if wave==4
       sum ADL [aw=w2xwgt] if wave==5
3777
       sum ADL [aw=w2xwgt] if wave==6
3778
3779
       sum ADL [aw=w2xwgt] if wave==7
3780
       sum ADL [aw=w2xwgt] if wave==8
3781
       sum ADL [aw=w2xwgt] if wave==9
       sum IADL [aw=w2xwgt] if wave==3
3782
       sum IADL [aw=w2xwgt] if wave==4
3783
       sum IADL [aw=w2xwgt] if wave==5
3784
3785
       sum IADL [aw=w2xwgt] if wave==6
       sum IADL [aw=w2xwgt] if wave==7
3786
       sum IADL [aw=w2xwgt] if wave==8
3787
       sum IADL [aw=w2xwgt] if wave==9
3788
3789
       use fallsCCzcog.dta
3790
       tab falls [aw=w2xwgt] if wave==3
3791
       tab falls [aw=w2xwgt] if wave==4
3792
       tab falls [aw=w2xwgt] if wave==5
3793
       tab falls [aw=w2xwgt] if wave==6
3794
       tab falls [aw=w2xwgt] if wave==7
3795
       tab falls [aw=w2xwgt] if wave==8
```

3796

tab falls [aw=w2xwgt] if wave==9