



```

1 .
2 . use "E:\16GBBACKUPUSB\BACKUP_USB_SEPTEMBER2014\SUMMER_STUDENT_2025\HRS_NHANES_HANDLS_FRAILTY_EPICLOCKS_MORT\FI
3 .
4 .
5 .
6 . foreach m of varlist zHorvathAgeEAA zHannumAgeEAA zDunedinPoAm zPhenoAgeEAA zGrimAgeMortEAA {
    2. med4way frailty_status `m' zAGE_NHANES SEX NHB HISP OTHER zses if sample_final==1 & COHORT_COMP==1 , a0(0)
    3. }

```

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_NHANES SEX NHB HISP OTHER zses were not provided. All covariates are

-> Summary

```

Outcome (yvar): TIMEyears
Exposure (avar): frailty_status
Mediator (mvar): zHorvathAgeEAA
Covariates (cvars): zAGE_NHANES SEX NHB HISP OTHER zses

```

```

Model for the outcome (yreg): cox
Model for the mediator (mreg): linear

```

```

Referent exposure level (a0): 0
Actual exposure level (a1): 1
Mediator level for the decomposition (m): 0
Fixed values of the covariates (c): 6.3e-10 .499 .2004 .3429 .03253 -3.9e-10

```

-> Model for the outcome

```

Failure _d: DIED==1
Analysis time _t: TIMEyears
ID variable: ID
Weight: [pweight=sampling_weight]

```

```

(sum of wgt is 40,617,231.784653)
Iteration 0: Log pseudolikelihood = -6256.1069
Iteration 1: Log pseudolikelihood = -5917.7068
Iteration 2: Log pseudolikelihood = -5913.6977
Iteration 3: Log pseudolikelihood = -5913.6818
Iteration 4: Log pseudolikelihood = -5913.6818
Refining estimates:
Iteration 0: Log pseudolikelihood = -5913.6818

```

Cox regression with Breslow method for ties

```

No. of subjects = 40,617,232
No. of failures = 23,957,268
Time at risk = 553706396.8

```

Log pseudolikelihood = -5913.6818

Number of obs = 1,537

```

Wald chi2(9) = 390.88
Prob > chi2 = 0.0000

```

(Std. err. adjusted for 1,537 clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	1.787829	.1897018	5.48	0.000	1.452136	2.201125
zHorvathAgeEAA	1.119903	.0645026	1.97	0.049	1.000355	1.253738
_frailty_statXzHorvathAgeE_000	.8897857	.1065605	-0.98	0.330	.7036323	1.125188
zAGE_NHANES	2.228701	.1078962	16.55	0.000	2.026951	2.450531
SEX	.5359558	.0498193	-6.71	0.000	.4466901	.6430603
NHB	.9971073	.1110622	-0.03	0.979	.8015513	1.240373
HISP	.6476965	.0951329	-2.96	0.003	.4856776	.8637639
OTHER	.7453543	.1717289	-1.28	0.202	.4745116	1.170789
zsos	.7585226	.0390744	-5.37	0.000	.6856774	.8391067

-&gt; Model for the mediator

Iteration 0: Log likelihood = -2172.3631

Iteration 1: Log likelihood = -2172.3631

Linear regression (Maximum Likelihood)

Number of obs = 1,537

Wald chi2(7) = 32.42

Log likelihood = -2172.3631

Prob &gt; chi2 = 0.0000

zHorvathAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.0999783	.0622612	1.61	0.108	-.0220515	.2220081
zAGE_NHANES	-.0526029	.0264609	-1.99	0.047	-.1044653	-.0007405
SEX	-.2066263	.0517102	-4.00	0.000	-.3079765	-.1052761
NHB	-.1958518	.072466	-2.70	0.007	-.3378826	-.0538209
HISP	-.2198656	.0674039	-3.26	0.001	-.3519748	-.0877564
OTHER	-.2983542	.1472423	-2.03	0.043	-.5869438	-.0097647
zsos	-.0458256	.0293911	-1.56	0.119	-.1034311	.0117799
_cons	.2036977	.0511889	3.98	0.000	.1033692	.3040261
sigma2						
_cons	.9889419	.0356738	27.72	0.000	.9190227	1.058861

-&gt; 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	.7808444	.189146	4.13	0.000	.4101251	1.151564
ereri_cde	.7849575	.1890235	4.15	0.000	.4144782	1.155437
ereri_intref	-.003484	.0080815	-0.43	0.666	-.0193234	.0123554
ereri_intmed	-.0120152	.0210535	-0.57	0.568	-.0532793	.029249
ereri_pie	.0113861	.0092069	1.24	0.216	-.0066592	.0294314
terira	1.780844	.189146	9.42	0.000	1.410125	2.151564
p_cde	1.005267	.0192199	52.30	0.000	.9675973	1.042938
p_intref	-.0044618	.0104221	-0.43	0.669	-.0248887	.015965
p_intmed	-.0153874	.0273402	-0.56	0.574	-.0689733	.0381985
p_pie	.0145817	.0123465	1.18	0.238	-.009617	.0387805
op_m	-.0008057	.0242033	-0.03	0.973	-.0482433	.0466319
op_ati	-.0198492	.0244569	-0.81	0.417	-.0677839	.0280854
op_e	-.0052675	.0192198	-0.27	0.784	-.0429377	.0324027

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intre to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_NHANES SEX NHB HISP OTHER zses were not provided. All covariates are

-> Summary

Outcome (yvar): **TIMEyears**  
 Exposure (avar): **frailty\_status**  
 Mediator (mvar): **zHannumAgeEAA**  
 Covariates (cvars): **zAGE\_NHANES SEX NHB HISP OTHER zses**

Model for the outcome (yreg): **cox**  
 Model for the mediator (mreg): **linear**

Referent exposure level (a0): **0**  
 Actual exposure level (a1): **1**  
 Mediator level for the decomposition (m): **0**  
 Fixed values of the covariates (c): **6.3e-10 .499 .2004 .3429 .03253 -3.9e-10**

-> Model for the outcome

Failure \_d: **DIED==1**  
 Analysis time \_t: **TIMEyears**  
 ID variable: **ID**  
 Weight: **[pweight=sampling\_weight]**

(sum of wgt is 40,617,231.784653)

Iteration 0: Log pseudolikelihood = **-6256.1069**

Iteration 1: Log pseudolikelihood = **-5912.8089**

Iteration 2: Log pseudolikelihood = **-5907.0769**

Iteration 3: Log pseudolikelihood = **-5907.0439**

Iteration 4: Log pseudolikelihood = **-5907.0439**

Refining estimates:

Iteration 0: Log pseudolikelihood = **-5907.0439**

Cox regression with Breslow method for ties

No. of subjects = **40,617,232**

Number of obs = **1,537**

No. of failures = **23,957,268**

Time at risk = **553706396.8**

Wald chi2(9) = **371.38**

Log pseudolikelihood = **-5907.0439**

Prob > chi2 = **0.0000**

(Std. err. adjusted for 1,537 clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>1.72976</b>	<b>.1882254</b>	<b>5.04</b>	<b>0.000</b>	<b>1.397532</b>	<b>2.140968</b>
zHannumAgeEAA	<b>1.203048</b>	<b>.0735217</b>	<b>3.02</b>	<b>0.002</b>	<b>1.067244</b>	<b>1.356133</b>
_frailty_statXzHannumAgeEA_000	<b>.954627</b>	<b>.1003967</b>	<b>-0.44</b>	<b>0.659</b>	<b>.7768089</b>	<b>1.173149</b>
zAGE_NHANES	<b>2.216544</b>	<b>.1089118</b>	<b>16.20</b>	<b>0.000</b>	<b>2.013037</b>	<b>2.440624</b>
SEX	<b>.5679491</b>	<b>.0542038</b>	<b>-5.93</b>	<b>0.000</b>	<b>.4710561</b>	<b>.6847724</b>
NHB	<b>1.063058</b>	<b>.1224616</b>	<b>0.53</b>	<b>0.596</b>	<b>.8482046</b>	<b>1.332334</b>
HISP	<b>.6383969</b>	<b>.0925334</b>	<b>-3.10</b>	<b>0.002</b>	<b>.4805206</b>	<b>.8481437</b>
OTHER	<b>.7073369</b>	<b>.1613233</b>	<b>-1.52</b>	<b>0.129</b>	<b>.4523678</b>	<b>1.106015</b>
zsas	<b>.7672908</b>	<b>.0397682</b>	<b>-5.11</b>	<b>0.000</b>	<b>.6931747</b>	<b>.8493315</b>

-> Model for the mediator

Iteration 0: Log likelihood = -2123.036

Iteration 1: Log likelihood = -2123.036

Linear regression (Maximum Likelihood)

Number of obs = 1,537

Wald chi2(7) = 106.98

Log likelihood = -2123.036

Prob > chi2 = 0.0000

zHannumAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.1462927	.0602948	2.43	0.015	.0281171	.2644684
zAGE_NHANES	-.0377068	.0256252	-1.47	0.141	-.0879312	.0125176
SEX	-.2997649	.050077	-5.99	0.000	-.3979141	-.2016157
NHB	-.4557914	.0701773	-6.49	0.000	-.5933364	-.3182464
HISP	.0399666	.065275	0.61	0.540	-.0879701	.1679033
OTHER	-.0592915	.1425918	-0.42	0.678	-.3387663	.2201834
zsos	-.0879465	.0284628	-3.09	0.002	-.1437326	-.0321604
_cons	.1935117	.0495722	3.90	0.000	.096352	.2906715
sigma2						
_cons	.9274598	.0334559	27.72	0.000	.8618874	.9930323

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	.7558041	.1913635	3.95	0.000	.3807386	1.13087
ereri_cde	.723035	.1867134	3.87	0.000	.3570835	1.088986
ereri_intref	-.002429	.0160649	-0.15	0.880	-.0339157	.0290576
ereri_intmed	.0077857	.0246535	0.32	0.752	-.0405342	.0561057
ereri_pie	.0274124	.0146803	1.87	0.062	-.0013604	.0561852
terira	1.755804	.1913635	9.18	0.000	1.380739	2.13087
p_cde	.9566434	.0519116	18.43	0.000	.8548986	1.058388
p_intref	-.0032139	.0213854	-0.15	0.881	-.0451285	.0387007
p_intmed	.0103012	.0320485	0.32	0.748	-.0525127	.0731152
p_pie	.0362692	.0213588	1.70	0.089	-.0055931	.0781316
op_m	.0465705	.0352717	1.32	0.187	-.0225608	.1157017
op_ati	.0070874	.05307	0.13	0.894	-.0969278	.1111026
op_e	.0433566	.0519116	0.84	0.404	-.0583882	.1451014

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_cde=proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_NHANES SEX NHB HISP OTHER zsos were not provided. All covariates are assumed to be zero.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zDunedinPoAm  
 Covariates (cvars): zAGE\_NHANES SEX NHB HISP OTHER zsos

Model for the outcome (yreg): **cox**  
 Model for the mediator (mreg): **linear**

Referent exposure level (a0): **0**  
 Actual exposure level (a1): **1**  
 Mediator level for the decomposition (m): **0**  
 Fixed values of the covariates (c): **6.3e-10 .499 .2004 .3429 .03253 -3.9e-10**

-> Model for the outcome

Failure \_d: **DIED==1**  
 Analysis time \_t: **TIMEyears**  
 ID variable: **ID**  
 Weight: **[pweight=sampling\_weight]**

(sum of wgt is 40,617,231.784653)  
 Iteration 0: Log pseudolikelihood = **-6256.1069**  
 Iteration 1: Log pseudolikelihood = **-5882.3851**  
 Iteration 2: Log pseudolikelihood = **-5878.0373**  
 Iteration 3: Log pseudolikelihood = **-5878.0289**  
 Iteration 4: Log pseudolikelihood = **-5878.0289**  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = **-5878.0289**

Cox regression with Breslow method for ties

No. of subjects = **40,617,232**  
 No. of failures = **23,957,268**  
 Time at risk = **553706396.8**

Number of obs = **1,537**

Log pseudolikelihood = **-5878.0289**

Wald chi2(9) = **402.64**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,537** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>1.642609</b>	<b>.1855268</b>	<b>4.39</b>	<b>0.000</b>	<b>1.316418</b>	<b>2.049625</b>
zDunedinPoAm	<b>1.317052</b>	<b>.0725288</b>	<b>5.00</b>	<b>0.000</b>	<b>1.182301</b>	<b>1.467161</b>
_frailty_statXzDunedinPoAm_000	<b>1.079681</b>	<b>.1137895</b>	<b>0.73</b>	<b>0.467</b>	<b>.8781844</b>	<b>1.32741</b>
zAGE_NHANES	<b>2.252875</b>	<b>.1110406</b>	<b>16.48</b>	<b>0.000</b>	<b>2.045421</b>	<b>2.48137</b>
SEX	<b>.574046</b>	<b>.0535301</b>	<b>-5.95</b>	<b>0.000</b>	<b>.4781583</b>	<b>.6891625</b>
NHB	<b>.9501304</b>	<b>.100915</b>	<b>-0.48</b>	<b>0.630</b>	<b>.7715704</b>	<b>1.170013</b>
HISP	<b>.6300527</b>	<b>.0913566</b>	<b>-3.19</b>	<b>0.001</b>	<b>.4741918</b>	<b>.8371431</b>
OTHER	<b>.7111611</b>	<b>.1560233</b>	<b>-1.55</b>	<b>0.120</b>	<b>.4626162</b>	<b>1.093239</b>
zsas	<b>.7767959</b>	<b>.0402106</b>	<b>-4.88</b>	<b>0.000</b>	<b>.7018507</b>	<b>.8597438</b>

-> Model for the mediator

Iteration 0: Log likelihood = **-2084.8204**  
 Iteration 1: Log likelihood = **-2084.8204**

Linear regression (Maximum Likelihood)

Number of obs = **1,537**

Log likelihood = **-2084.8204**

Wald chi2(7) = **94.73**  
 Prob > chi2 = **0.0000**

zDunedinPoAm	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
<b>mu</b>						
frailty_status	.2203692	.0588141	3.75	0.000	.1050956	.3356428
zAGE_NHANES	-.0056028	.0249959	-0.22	0.823	-.0545938	.0433883
SEX	-.3487578	.0488473	-7.14	0.000	-.4444968	-.2530189
NHB	.143166	.0684539	2.09	0.036	.0089987	.2773333
HISP	-.0909885	.0636721	-1.43	0.153	-.2157835	.0338064
OTHER	-.06233	.1390902	-0.45	0.654	-.3349417	.2102818
zsos	-.1271919	.0277639	-4.58	0.000	-.181608	-.0727757
_cons	.1095494	.0483548	2.27	0.023	.0147756	.2043232
<b>sigma2</b>						
_cons	.8824675	.0318329	27.72	0.000	.8200761	.9448589

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	.8036325	.1958896	4.10	0.000	.419696	1.187569
ereri_cde	.6333866	.1829444	3.46	0.001	.2748221	.9919511
ereri_intref	.0356042	.0371824	0.96	0.338	-.037272	.1084804
ereri_intmed	.0720735	.0439134	1.64	0.101	-.0139951	.1581421
ereri_pie	.0625682	.0215054	2.91	0.004	.0204185	.104718
terira	1.803633	.1958896	9.21	0.000	1.419696	2.187569
p_cde	.7881545	.0934426	8.43	0.000	.6050104	.9712987
p_intref	.0443041	.0456298	0.97	0.332	-.0451287	.1337368
p_intmed	.0896846	.0488185	1.84	0.066	-.0059979	.1853672
p_pie	.0778568	.0311947	2.50	0.013	.0167162	.1389974
op_m	.1675414	.0603551	2.78	0.006	.0492476	.2858352
op_ati	.1339887	.0896545	1.49	0.135	-.0417309	.3097083
op_e	.2118455	.0934426	2.27	0.023	.0287013	.3949896

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; op\_m=overall proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_NHANES SEX NHB HISP OTHER zsos were not provided. All covariates are set to 0.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zPhenoAgeEAA  
 Covariates (cvars): zAGE\_NHANES SEX NHB HISP OTHER zsos

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): 6.3e-10 .499 .2004 .3429 .03253 -3.9e-10

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 40,617,231.784653)  
 Iteration 0: Log pseudolikelihood = -6256.1069  
 Iteration 1: Log pseudolikelihood = -5902.3883  
 Iteration 2: Log pseudolikelihood = -5899.3492  
 Iteration 3: Log pseudolikelihood = -5899.3454  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -5899.3454

Cox regression with Breslow method for ties

No. of subjects = 40,617,232                      Number of obs = 1,537  
 No. of failures = 23,957,268  
 Time at risk = 553706396.8  
 Wald chi2(9) = 396.75  
 Log pseudolikelihood = -5899.3454              Prob > chi2 = 0.0000

(Std. err. adjusted for 1,537 clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	1.745728	.1943801	5.00	0.000	1.403456	2.171474
zPhenoAgeEAA	1.314493	.0840763	4.28	0.000	1.159617	1.490054
_frailty_statXzPhenoAgeEAA_000	.7966056	.0861057	-2.10	0.035	.6445199	.9845787
zAGE_NHANES	2.233953	.1076131	16.69	0.000	2.032686	2.455148
SEX	.5447832	.0503599	-6.57	0.000	.4545048	.6529938
NHB	1.010989	.1141793	0.10	0.923	.8102392	1.261478
HISP	.6426787	.0933491	-3.04	0.002	.4834559	.8543403
OTHER	.7422962	.1667179	-1.33	0.185	.4779688	1.152803
zsos	.7732827	.0399953	-4.97	0.000	.6987356	.8557831

-> Model for the mediator

Iteration 0: Log likelihood = -2151.2414  
 Iteration 1: Log likelihood = -2151.2414

Linear regression (Maximum Likelihood)                      Number of obs = 1,537  
 Wald chi2(7) = 49.27  
 Log likelihood = -2151.2414                      Prob > chi2 = 0.0000

zPhenoAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.2219615	.0614115	3.61	0.000	.1015972	.3423258
zAGE_NHANES	-.0566875	.0260998	-2.17	0.030	-.107842	-.0055329
SEX	-.1469005	.0510045	-2.88	0.004	-.2468675	-.0469336
NHB	-.1787463	.071477	-2.50	0.012	-.3188387	-.0386539
HISP	-.027538	.066484	-0.41	0.679	-.1578441	.1027682
OTHER	-.2130995	.1452327	-1.47	0.142	-.4977504	.0715513
zsos	-.1107336	.02899	-3.82	0.000	-.1675529	-.0539143
_cons	.0698676	.0504903	1.38	0.166	-.0290916	.1688267
sigma2						
_cons	.9621317	.0347066	27.72	0.000	.8941079	1.030155

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	.7247697	.1874413	3.87	0.000	.3573916	1.092148
ereri_cde	.7304074	.1904086	3.84	0.000	.3572133	1.103601
ereri_intref	-.0231793	.0142252	-1.63	0.103	-.0510601	.0047015
ereri_intmed	-.0450337	.0385492	-1.17	0.243	-.1205887	.0305213
ereri_pie	.0625754	.023366	2.68	0.007	.0167789	.1083718
terira	1.72477	.1874413	9.20	0.000	1.357392	2.092148
p_cde	1.007779	.048621	20.73	0.000	.912483	1.103074
p_intref	-.0319816	.0220497	-1.45	0.147	-.0751982	.011235
p_intmed	-.0621352	.0552446	-1.12	0.261	-.1704127	.0461423
p_pie	.0863383	.0394656	2.19	0.029	.0089871	.1636895
op_m	.0242031	.0468078	0.52	0.605	-.0675385	.1159446
op_ati	-.0941168	.0652054	-1.44	0.149	-.2219169	.0336834
op_e	-.0077785	.048621	-0.16	0.873	-.1030739	.0875169

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_cde=proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_NHANES SEX NHB HISP OTHER zses were not provided. All covariates are set to zero.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zGrimAgeMortEAA  
 Covariates (cvars): zAGE\_NHANES SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): 6.3e-10 .499 .2004 .3429 .03253 -3.9e-10

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 40,617,231.784653)

Iteration 0: Log pseudolikelihood = -6256.1069  
 Iteration 1: Log pseudolikelihood = -5854.4664  
 Iteration 2: Log pseudolikelihood = -5850.5284  
 Iteration 3: Log pseudolikelihood = -5850.5198  
 Iteration 4: Log pseudolikelihood = -5850.5198  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -5850.5198

Cox regression with Breslow method for ties



No. of subjects = **40,617,232**  
 No. of failures = **23,957,268**  
 Time at risk = **553706396.8**

Number of obs = **1,537**

Log pseudolikelihood = **-5850.5198**

Wald chi2(9) = **417.58**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,537** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>1.549071</b>	<b>.1737061</b>	<b>3.90</b>	<b>0.000</b>	<b>1.243429</b>	<b>1.92984</b>
zGrimAgeMortEAA	<b>1.550081</b>	<b>.0894982</b>	<b>7.59</b>	<b>0.000</b>	<b>1.384229</b>	<b>1.735805</b>
_frailty_statXzGrimAgeMort_000	<b>1.081182</b>	<b>.1229247</b>	<b>0.69</b>	<b>0.492</b>	<b>.8652107</b>	<b>1.351065</b>
zAGE_NHANES	<b>2.34645</b>	<b>.1162227</b>	<b>17.22</b>	<b>0.000</b>	<b>2.129365</b>	<b>2.585665</b>
SEX	<b>.7338197</b>	<b>.0738544</b>	<b>-3.08</b>	<b>0.002</b>	<b>.6024504</b>	<b>.8938353</b>
NHB	<b>.9501342</b>	<b>.104643</b>	<b>-0.46</b>	<b>0.642</b>	<b>.7656634</b>	<b>1.17905</b>
HISP	<b>.6880545</b>	<b>.0993135</b>	<b>-2.59</b>	<b>0.010</b>	<b>.5185144</b>	<b>.9130297</b>
OTHER	<b>.7328358</b>	<b>.1743495</b>	<b>-1.31</b>	<b>0.191</b>	<b>.4597235</b>	<b>1.168198</b>
zsos	<b>.8204904</b>	<b>.0429197</b>	<b>-3.78</b>	<b>0.000</b>	<b>.740538</b>	<b>.9090749</b>

-> Model for the mediator

Iteration 0: Log likelihood = **-1957.8441**  
 Iteration 1: Log likelihood = **-1957.8441**

Linear regression (Maximum Likelihood)

Number of obs = **1,537**

Log likelihood = **-1957.8441**

Wald chi2(7) = **367.56**  
 Prob > chi2 = **0.0000**

zGrimAgeMort~A	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.3266832	.0541506	6.03	0.000	.2205499	.4328164
zAGE_NHANES	-.0531603	.0230139	-2.31	0.021	-.0982667	-.0080539
SEX	-.7785573	.0449741	-17.31	0.000	-.8667048	-.6904097
NHB	.1457816	.0630261	2.31	0.021	.0222528	.2693104
HISP	-.193556	.0586233	-3.30	0.001	-.3084556	-.0786564
OTHER	-.1832431	.1280614	-1.43	0.152	-.4342388	.0677525
zsos	-.1387704	.0255624	-5.43	0.000	-.1888718	-.088669
_cons	.3251945	.0445207	7.30	0.000	.2379356	.4124534
sigma2						
_cons	.7480694	.0269848	27.72	0.000	.6951801	.8009587

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	.8699394	.2211501	3.93	0.000	.4364931	1.303386
ereri_cde	.5354044	.1697276	3.15	0.002	.2027444	.8680645
ereri_intref	.0442704	.0467035	0.95	0.343	-.0472667	.1358075
ereri_intmed	.1363182	.077928	1.75	0.080	-.0164178	.2890543
ereri_pie	.1539463	.0349839	4.40	0.000	.0853791	.2225134
terira	1.869939	.2211501	8.46	0.000	1.436493	2.303386
p_cde	.6154503	.1104231	5.57	0.000	.399025	.8318756
p_intref	.0508891	.0494594	1.03	0.304	-.0460495	.1478277
p_intmed	.1566985	.0671113	2.33	0.020	.0251628	.2882343
p_pie	.1769621	.0557828	3.17	0.002	.0676299	.2862943
op_m	.3336606	.0761098	4.38	0.000	.1844881	.4828331
op_ati	.2075876	.1129067	1.84	0.066	-.0137054	.4288807
op_e	.3845497	.1104231	3.48	0.000	.1681244	.600975

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; op\_m=overall proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

7 .  
8 .

9 . foreach m of varlist zHorvathAgeEAA zHannumAgeEAA zDunedinPoAm zPhenoAgeEAA zGrimAgeMortEAA {  
2. med4way frailty\_status `m' zAGE\_HRS SEX NHB HISP OTHER zses if sample\_final==1 & COHORT\_COMP==2, a0(0) a1(1)  
3. }

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_HRS SEX NHB HISP OTHER zses were not provided. All covariates are 1

-> Summary

Outcome (yvar): TIMEyears  
Exposure (avar): frailty\_status  
Mediator (mvar): zHorvathAgeEAA  
Covariates (cvars): zAGE\_HRS SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
Actual exposure level (a1): 1  
Mediator level for the decomposition (m): 0  
Fixed values of the covariates (c): -2.0e-09 .5805 .1412 .1228 .02456 1.1e-08

-> Model for the outcome

Failure \_d: DIED==1  
Analysis time \_t: TIMEyears  
ID variable: ID  
Weight: [pweight=sampling\_weight]

(sum of wgt is 29,608,698)  
Iteration 0: Log pseudolikelihood = -1570.9054  
Iteration 1: Log pseudolikelihood = -1410.621  
Iteration 2: Log pseudolikelihood = -1392.2528  
Iteration 3: Log pseudolikelihood = -1392.1676  
Iteration 4: Log pseudolikelihood = -1392.1676  
Refining estimates:  
Iteration 0: Log pseudolikelihood = -1392.1676

Cox regression with Breslow method for ties

No. of subjects = **29,608,698**  
 No. of failures = **4,648,812**  
 Time at risk = **188455736.6**

Number of obs = **1,413**Log pseudolikelihood = **-1392.1676**Wald chi2(9) = **372.40**Prob > chi2 = **0.0000**(Std. err. adjusted for **1,413** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>2.27831</b>	<b>.372753</b>	<b>5.03</b>	<b>0.000</b>	<b>1.653287</b>	<b>3.139622</b>
zHorvathAgeEAA	<b>.8997258</b>	<b>.1208261</b>	<b>-0.79</b>	<b>0.431</b>	<b>.6915131</b>	<b>1.170631</b>
_frailty_statXzHorvathAgeE_000	<b>1.18841</b>	<b>.182807</b>	<b>1.12</b>	<b>0.262</b>	<b>.8790839</b>	<b>1.60658</b>
zAGE_HRS	<b>2.307727</b>	<b>.2104554</b>	<b>9.17</b>	<b>0.000</b>	<b>1.930004</b>	<b>2.759374</b>
SEX	<b>.6188891</b>	<b>.0935065</b>	<b>-3.18</b>	<b>0.001</b>	<b>.4602638</b>	<b>.832183</b>
NHB	<b>.9078865</b>	<b>.2281398</b>	<b>-0.38</b>	<b>0.701</b>	<b>.5547992</b>	<b>1.485687</b>
HISP	<b>.3394388</b>	<b>.1301647</b>	<b>-2.82</b>	<b>0.005</b>	<b>.1600851</b>	<b>.7197338</b>
OTHER	<b>1.169502</b>	<b>.8521377</b>	<b>0.21</b>	<b>0.830</b>	<b>.280406</b>	<b>4.877693</b>
zses	<b>.5728242</b>	<b>.0508128</b>	<b>-6.28</b>	<b>0.000</b>	<b>.4814097</b>	<b>.6815972</b>

-&gt; Model for the mediator

Iteration 0: Log likelihood = **-2068.6261**Iteration 1: Log likelihood = **-2068.6261**

Linear regression (Maximum Likelihood)

Number of obs = **1,466**Wald chi2(7) = **22.24**Log likelihood = **-2068.6261**Prob > chi2 = **0.0023**

zHorvathAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.0889029	.0632507	1.41	0.160	-.0350661	.212872
zAGE_HRS	-.0344872	.027984	-1.23	0.218	-.0893349	.0203604
SEX	-.1960208	.0530214	-3.70	0.000	-.2999407	-.0921008
NHB	.0205693	.0786485	0.26	0.794	-.133579	.1747175
HISP	-.2135712	.086864	-2.46	0.014	-.3838214	-.0433209
OTHER	.1887862	.1693249	1.11	0.265	-.1430845	.520657
zses	-.0100955	.0290189	-0.35	0.728	-.0669714	.0467804
_cons	.109851	.0461407	2.38	0.017	.0194169	.2002851
sigma2						
_cons	.9843827	.036359	27.07	0.000	.9131204	1.055645

-&gt; 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	1.275483	.3695509	3.45	0.001	.5511766	1.999789
ereri_cde	1.26827	.3698083	3.43	0.001	.5434585	1.993081
ereri_intref	-.0062902	.0198533	-0.32	0.751	-.045202	.0326216
ereri_intmed	.0228537	.024834	0.92	0.357	-.0258201	.0715276
ereri_pie	-.00935	.0135544	-0.69	0.490	-.0359161	.0172162
terira	2.275483	.3695509	6.16	0.000	1.551177	2.999789
p_cde	.9943445	.0225494	44.10	0.000	.9501485	1.03854
p_intref	-.0049317	.0156759	-0.31	0.753	-.0356559	.0257926
p_intmed	.0179177	.0202655	0.88	0.377	-.0218019	.0576374
p_pie	-.0073305	.0109594	-0.67	0.504	-.0288105	.0141495
op_m	.0105872	.0139948	0.76	0.449	-.0168421	.0380164
op_ati	.0129861	.0208692	0.62	0.534	-.0279167	.0538889
op_e	.0056555	.0225494	0.25	0.802	-.0385405	.0498515

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated; op\_e=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_HRS SEX NHB HISP OTHER zses were not provided. All covariates are 1.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zHannumAgeEAA  
 Covariates (cvars): zAGE\_HRS SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): -2.0e-09 .5805 .1412 .1228 .02456 1.1e-08

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 29,608,698)

Iteration 0: Log pseudolikelihood = -1570.9054  
 Iteration 1: Log pseudolikelihood = -1417.0648  
 Iteration 2: Log pseudolikelihood = -1389.7495  
 Iteration 3: Log pseudolikelihood = -1388.6687  
 Iteration 4: Log pseudolikelihood = -1388.6669  
 Iteration 5: Log pseudolikelihood = -1388.6669  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -1388.6669

Cox regression with Breslow method for ties

No. of subjects = **29,608,698**  
 No. of failures = **4,648,812**  
 Time at risk = **188455736.6**

Number of obs = **1,413**

Log pseudolikelihood = **-1388.6669**

Wald chi2(9) = **344.87**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,413** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>2.252895</b>	<b>.3750578</b>	<b>4.88</b>	<b>0.000</b>	<b>1.625678</b>	<b>3.122104</b>
zHannumAgeEAA	<b>1.253537</b>	<b>.1472662</b>	<b>1.92</b>	<b>0.054</b>	<b>.9957205</b>	<b>1.578108</b>
_frailty_statXzHannumAgeEA_000	<b>.9343989</b>	<b>.1312645</b>	<b>-0.48</b>	<b>0.629</b>	<b>.7095049</b>	<b>1.230578</b>
zAGE_HRS	<b>2.357624</b>	<b>.2201697</b>	<b>9.18</b>	<b>0.000</b>	<b>1.963288</b>	<b>2.831164</b>
SEX	<b>.6656052</b>	<b>.1021996</b>	<b>-2.65</b>	<b>0.008</b>	<b>.4926289</b>	<b>.8993184</b>
NHB	<b>1.007411</b>	<b>.2550871</b>	<b>0.03</b>	<b>0.977</b>	<b>.6133007</b>	<b>1.654778</b>
HISP	<b>.3683556</b>	<b>.1368716</b>	<b>-2.69</b>	<b>0.007</b>	<b>.1778207</b>	<b>.7630488</b>
OTHER	<b>1.254185</b>	<b>.9174193</b>	<b>0.31</b>	<b>0.757</b>	<b>.299033</b>	<b>5.260221</b>
zsas	<b>.5852606</b>	<b>.0507509</b>	<b>-6.18</b>	<b>0.000</b>	<b>.4937844</b>	<b>.6936833</b>

-> Model for the mediator

Iteration 0: Log likelihood = **-2024.3743**  
 Iteration 1: Log likelihood = **-2024.3743**

Linear regression (Maximum Likelihood)

Number of obs = **1,466**

Log likelihood = **-2024.3743**

Wald chi2(7) = **114.86**  
 Prob > chi2 = **0.0000**

zHannumAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.2434759	.06137	3.97	0.000	.123193	.3637588
zAGE_HRS	-.0504056	.0271519	-1.86	0.063	-.1036224	.0028112
SEX	-.4053479	.0514448	-7.88	0.000	-.5061778	-.3045179
NHB	-.4580297	.0763099	-6.00	0.000	-.6075945	-.308465
HISP	-.0051439	.0842811	-0.06	0.951	-.1703319	.160044
OTHER	.0386448	.1642902	0.24	0.814	-.283358	.3606475
zsas	-.0469287	.028156	-1.67	0.096	-.1021135	.008256
_cons	.237709	.0447687	5.31	0.000	.1499639	.325454
sigma2						
_cons	.926713	.0342289	27.07	0.000	.8596256	.9938005

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	1.322959	.3799252	3.48	0.000	.578319	2.067598
ereri_cde	1.240849	.3691501	3.36	0.001	.5173278	1.96437
ereri_intref	-.0056191	.0228035	-0.25	0.805	-.050313	.0390749
ereri_intmed	.0311695	.0544339	0.57	0.567	-.0755191	.137858
ereri_pie	.0565596	.033586	1.68	0.092	-.0092678	.1223871
terira	2.322959	.3799252	6.11	0.000	1.578319	3.067598
p_cde	.9379345	.0480653	19.51	0.000	.8437282	1.032141
p_intref	-.0042474	.0172785	-0.25	0.806	-.0381126	.0296179
p_intmed	.0235604	.0399316	0.59	0.555	-.054704	.1018249
p_pie	.0427524	.0274852	1.56	0.120	-.0111176	.0966224
op_m	.0663128	.0369387	1.80	0.073	-.0060856	.1387113
op_ati	.0193131	.0564212	0.34	0.732	-.0912705	.1298966
op_e	.0620655	.0480653	1.29	0.197	-.0321409	.1562718

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_cde=proportion mediated interaction; p\_intref=proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated; op\_ati=overall proportion eliminated; op\_e=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_HRS SEX NHB HISP OTHER zses were not provided. All covariates are 1.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zDunedinPoAm  
 Covariates (cvars): zAGE\_HRS SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): -2.0e-09 .5805 .1412 .1228 .02456 1.1e-08

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 29,608,698)

Iteration 0: Log pseudolikelihood = -1570.9054  
 Iteration 1: Log pseudolikelihood = -1424.2375  
 Iteration 2: Log pseudolikelihood = -1383.9275  
 Iteration 3: Log pseudolikelihood = -1379.0771  
 Iteration 4: Log pseudolikelihood = -1379.0027  
 Iteration 5: Log pseudolikelihood = -1379.0027  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -1379.0027

Cox regression with Breslow method for ties

No. of subjects = **29,608,698**  
 No. of failures = **4,648,812**  
 Time at risk = **188455736.6**

Number of obs = **1,413**

Log pseudolikelihood = **-1379.0027**

Wald chi2(9) = **339.81**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,413** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	2.352615	.3968295	5.07	0.000	1.690339	3.274373
zDunedinPoAm	1.566576	.1906757	3.69	0.000	1.234092	1.988636
_frailty_statXzDunedinPoAm_000	.8433291	.1354458	-1.06	0.289	.6155834	1.155333
zAGE_HRS	2.305635	.2021321	9.53	0.000	1.941632	2.737879
SEX	.6720558	.1003284	-2.66	0.008	.5015716	.9004875
NHB	.8669033	.2097401	-0.59	0.555	.5395472	1.392874
HISP	.3278311	.1261658	-2.90	0.004	.1541932	.6970035
OTHER	1.038845	.7776834	0.05	0.959	.2395177	4.505714
zsas	.5924052	.0500366	-6.20	0.000	.5020227	.6990599

-> Model for the mediator

Iteration 0: Log likelihood = **-2035.6696**  
 Iteration 1: Log likelihood = **-2035.6696**

Linear regression (Maximum Likelihood)

Number of obs = **1,466**  
 Wald chi2(7) = **90.68**  
 Prob > chi2 = **0.0000**

Log likelihood = **-2035.6696**

zDunedinPoAm	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.189539	.0618446	3.06	0.002	.0683258	.3107523
zAGE_HRS	.0027183	.0273619	0.10	0.921	-.0509101	.0563467
SEX	-.2999739	.0518427	-5.79	0.000	-.4015837	-.198364
NHB	.2585659	.0769002	3.36	0.001	.1078444	.4092875
HISP	-.089736	.084933	-1.06	0.291	-.2562016	.0767296
OTHER	.3543143	.1655609	2.14	0.032	.0298209	.6788077
zsas	-.1299788	.0283738	-4.58	0.000	-.1855904	-.0743673
_cons	.0917147	.045115	2.03	0.042	.0032909	.1801384
sigma2						
_cons	.941104	.0347605	27.07	0.000	.8729748	1.009233

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	1.35893	.3836593	3.54	0.000	.6069712	2.110888
ereri_cde	1.257178	.3585782	3.51	0.000	.5543778	1.959979
ereri_intref	-.0195367	.0655323	-0.30	0.766	-.1479776	.1089043
ereri_intmed	.032481	.0576011	0.56	0.573	-.080415	.145377
ereri_pie	.088807	.0393015	2.26	0.024	.0117774	.1658365
terira	2.35893	.3836593	6.15	0.000	1.606971	3.110888
p_cde	.9251239	.079642	11.62	0.000	.7690284	1.081219
p_intref	-.0143765	.0491714	-0.29	0.770	-.1107507	.0819977
p_intmed	.0239019	.0398865	0.60	0.549	-.0542742	.1020781
p_pie	.0653507	.0328634	1.99	0.047	.0009397	.1297617
op_m	.0892526	.0433566	2.06	0.040	.0042752	.17423
op_ati	.0095254	.0880668	0.11	0.914	-.1630824	.1821332
op_e	.0748761	.079642	0.94	0.347	-.0812194	.2309716

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_intref=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_HRS SEX NHB HISP OTHER zses were not provided. All covariates are 1.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zPhenoAgeEAA  
 Covariates (cvars): zAGE\_HRS SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): -2.0e-09 .5805 .1412 .1228 .02456 1.1e-08

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 29,608,698)

Iteration 0: Log pseudolikelihood = -1570.9054  
 Iteration 1: Log pseudolikelihood = -1433.1775  
 Iteration 2: Log pseudolikelihood = -1388.5484  
 Iteration 3: Log pseudolikelihood = -1385.6706  
 Iteration 4: Log pseudolikelihood = -1385.6439  
 Iteration 5: Log pseudolikelihood = -1385.6439  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -1385.6439

Cox regression with Breslow method for ties



No. of subjects = **29,608,698**  
 No. of failures = **4,648,812**  
 Time at risk = **188455736.6**

Number of obs = **1,413**

Log pseudolikelihood = **-1385.6439**

Wald chi2(9) = **369.44**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,413** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	<b>2.187237</b>	<b>.355869</b>	<b>4.81</b>	<b>0.000</b>	<b>1.590023</b>	<b>3.008767</b>
zPhenoAgeEAA	<b>1.211325</b>	<b>.1324703</b>	<b>1.75</b>	<b>0.080</b>	<b>.9776277</b>	<b>1.500887</b>
_frailty_statXzPhenoAgeEAA_000	<b>1.110616</b>	<b>.1634501</b>	<b>0.71</b>	<b>0.476</b>	<b>.8323235</b>	<b>1.481958</b>
zAGE_HRS	<b>2.3261</b>	<b>.214985</b>	<b>9.13</b>	<b>0.000</b>	<b>1.940698</b>	<b>2.78804</b>
SEX	<b>.6425472</b>	<b>.0989368</b>	<b>-2.87</b>	<b>0.004</b>	<b>.4751606</b>	<b>.8688996</b>
NHB	<b>.8593287</b>	<b>.2126825</b>	<b>-0.61</b>	<b>0.540</b>	<b>.5290396</b>	<b>1.395823</b>
HISP	<b>.281677</b>	<b>.1280647</b>	<b>-2.79</b>	<b>0.005</b>	<b>.1155452</b>	<b>.6866746</b>
OTHER	<b>1.229224</b>	<b>.89562</b>	<b>0.28</b>	<b>0.777</b>	<b>.2947409</b>	<b>5.126507</b>
zsas	<b>.5930054</b>	<b>.0509632</b>	<b>-6.08</b>	<b>0.000</b>	<b>.5010787</b>	<b>.7017968</b>

-> Model for the mediator

Iteration 0: Log likelihood = **-2052.4373**  
 Iteration 1: Log likelihood = **-2052.4373**

Linear regression (Maximum Likelihood)

Number of obs = **1,466**  
 Wald chi2(7) = **55.48**  
 Prob > chi2 = **0.0000**

Log likelihood = **-2052.4373**

zPhenoAgeEAA	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.2295829	.0625561	3.67	0.000	.1069753	.3521905
zAGE_HRS	-.0335831	.0276767	-1.21	0.225	-.0878284	.0206623
SEX	-.2037765	.0524391	-3.89	0.000	-.3065552	-.1009978
NHB	.0618638	.0777848	0.80	0.426	-.0905915	.2143192
HISP	.1201202	.08591	1.40	0.162	-.0482603	.2885008
OTHER	-.1259847	.1674654	-0.75	0.452	-.4542108	.2022414
zsas	-.0950698	.0287002	-3.31	0.001	-.1513211	-.0388185
_cons	.0394866	.045634	0.87	0.387	-.0499543	.1289275
sigma2						
_cons	.9628803	.0355648	27.07	0.000	.8931746	1.032586

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	1.385189	.3955504	3.50	0.000	.6099246	2.160454
ereri_cde	1.17955	.35224	3.35	0.001	.4891719	1.869927
ereri_intref	.0486129	.0532071	0.91	0.361	-.055671	.1528968
ereri_intmed	.1120292	.0731028	1.53	0.125	-.0312496	.255308
ereri_pie	.0449975	.0290765	1.55	0.122	-.0119913	.1019863
terira	2.385189	.3955504	6.03	0.000	1.609925	3.160454
p_cde	.8515441	.0728741	11.69	0.000	.7087134	.9943747
p_intref	.0350948	.0363216	0.97	0.334	-.0360942	.1062838
p_intmed	.0808765	.0450817	1.79	0.073	-.007482	.1692349
p_pie	.0324847	.0224243	1.45	0.147	-.0114662	.0764356
op_m	.1133612	.045551	2.49	0.013	.0240828	.2026395
op_ati	.1159712	.0763547	1.52	0.129	-.0336813	.2656238
op_e	.1484559	.0728741	2.04	0.042	.0056253	.2912866

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_intref=proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated; op\_ati=overall proportion eliminated; op\_e=overall proportion eliminated.

Warning: this analysis assumes a rare outcome.

Warning: fixed values for the covariates zAGE\_HRS SEX NHB HISP OTHER zses were not provided. All covariates are 1.

-> Summary

Outcome (yvar): TIMEyears  
 Exposure (avar): frailty\_status  
 Mediator (mvar): zGrimAgeMortEAA  
 Covariates (cvars): zAGE\_HRS SEX NHB HISP OTHER zses

Model for the outcome (yreg): cox  
 Model for the mediator (mreg): linear

Referent exposure level (a0): 0  
 Actual exposure level (a1): 1  
 Mediator level for the decomposition (m): 0  
 Fixed values of the covariates (c): -2.0e-09 .5805 .1412 .1228 .02456 1.1e-08

-> Model for the outcome

Failure \_d: DIED==1  
 Analysis time \_t: TIMEyears  
 ID variable: ID  
 Weight: [pweight=sampling\_weight]

(sum of wgt is 29,608,698)

Iteration 0: Log pseudolikelihood = -1570.9054  
 Iteration 1: Log pseudolikelihood = -1409.331  
 Iteration 2: Log pseudolikelihood = -1382.1184  
 Iteration 3: Log pseudolikelihood = -1376.8304  
 Iteration 4: Log pseudolikelihood = -1376.7363  
 Iteration 5: Log pseudolikelihood = -1376.7362  
 Refining estimates:  
 Iteration 0: Log pseudolikelihood = -1376.7362

Cox regression with Breslow method for ties

No. of subjects = **29,608,698**  
 No. of failures = **4,648,812**  
 Time at risk = **188455736.6**

Number of obs = **1,413**

Log pseudolikelihood = **-1376.7362**

Wald chi2(9) = **314.94**  
 Prob > chi2 = **0.0000**

(Std. err. adjusted for **1,413** clusters in ID)

_t	Haz. ratio	Robust std. err.	z	P> z	[95% conf. interval]	
frailty_status	2.243525	.3900612	4.65	0.000	1.59566	3.154435
zGrimAgeMortEAA	1.683905	.1658621	5.29	0.000	1.388275	2.042488
_frailty_statXzGrimAgeMort_000	.7932095	.1110453	-1.65	0.098	.6028705	1.043643
zAGE_HRS	2.429869	.2321601	9.29	0.000	2.014909	2.930288
SEX	.8714764	.1546187	-0.78	0.438	.6155086	1.233892
NHB	.8683152	.2281013	-0.54	0.591	.5188857	1.453059
HISP	.3865016	.1496328	-2.46	0.014	.180972	.8254508
OTHER	1.228248	.8970708	0.28	0.778	.2934927	5.140139
zsos	.6287385	.0539676	-5.41	0.000	.5313826	.7439312

-> Model for the mediator

Iteration 0: Log likelihood = **-1903.8131**  
 Iteration 1: Log likelihood = **-1903.8131**

Linear regression (Maximum Likelihood)

Number of obs = **1,466**

Log likelihood = **-1903.8131**

Wald chi2(7) = **397.47**  
 Prob > chi2 = **0.0000**

zGrimAgeMort~A	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
mu						
frailty_status	.3236897	.056525	5.73	0.000	.2129028	.4344766
zAGE_HRS	-.0636162	.0250084	-2.54	0.011	-.1126316	-.0146007
SEX	-.7631156	.0473834	-16.11	0.000	-.8559853	-.6702459
NHB	.2294444	.0702855	3.26	0.001	.0916874	.3672013
HISP	-.2193255	.0776273	-2.83	0.005	-.3714723	-.0671788
OTHER	.0007669	.1513199	0.01	0.996	-.2958146	.2973483
zsos	-.2320794	.0259332	-8.95	0.000	-.2829074	-.1812513
_cons	.3551372	.0412343	8.61	0.000	.2743194	.435955
sigma2						
_cons	.7861656	.0290377	27.07	0.000	.7292528	.8430785

-> 4-way decomposition: delta method

	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
tereri	1.332651	.3874949	3.44	0.001	.5731754	2.092127
ereri_cde	1.166633	.3639936	3.21	0.001	.4532191	1.880048
ereri_intref	-.0426051	.0426797	-1.00	0.318	-.1262558	.0410457
ereri_intmed	.0248822	.0902681	0.28	0.783	-.15204	.2018045
ereri_pie	.1837409	.0513828	3.58	0.000	.0830324	.2844493
terira	2.332651	.3874949	6.02	0.000	1.573175	3.092127
p_cde	.8754228	.0888053	9.86	0.000	.7013676	1.049478
p_intref	-.0319702	.0341482	-0.94	0.349	-.0988995	.0349592
p_intmed	.0186712	.06575	0.28	0.776	-.1101964	.1475388
p_pie	.1378762	.053853	2.56	0.010	.0323262	.2434261
op_m	.1565474	.06708	2.33	0.020	.025073	.2880218
op_ati	-.0132989	.0988361	-0.13	0.893	-.2070142	.1804163
op_e	.1245772	.0888053	1.40	0.161	-.049478	.2986324

tereri=total excess relative risk; ereri\_cde=excess relative risk due to controlled direct effect; ereri\_intref=excess relative risk due to mediated interaction; ereri\_pie=excess relative risk due to pure indirect effect; terira=total effect risk; p\_intref=proportion mediated interaction; p\_intmed=proportion mediated interaction; p\_pie=proportion pure indirect effect; op\_m=overall proportion eliminated; op\_ati=overall proportion eliminated; op\_e=overall proportion eliminated.

10 .  
11 .  
12 . capture log close