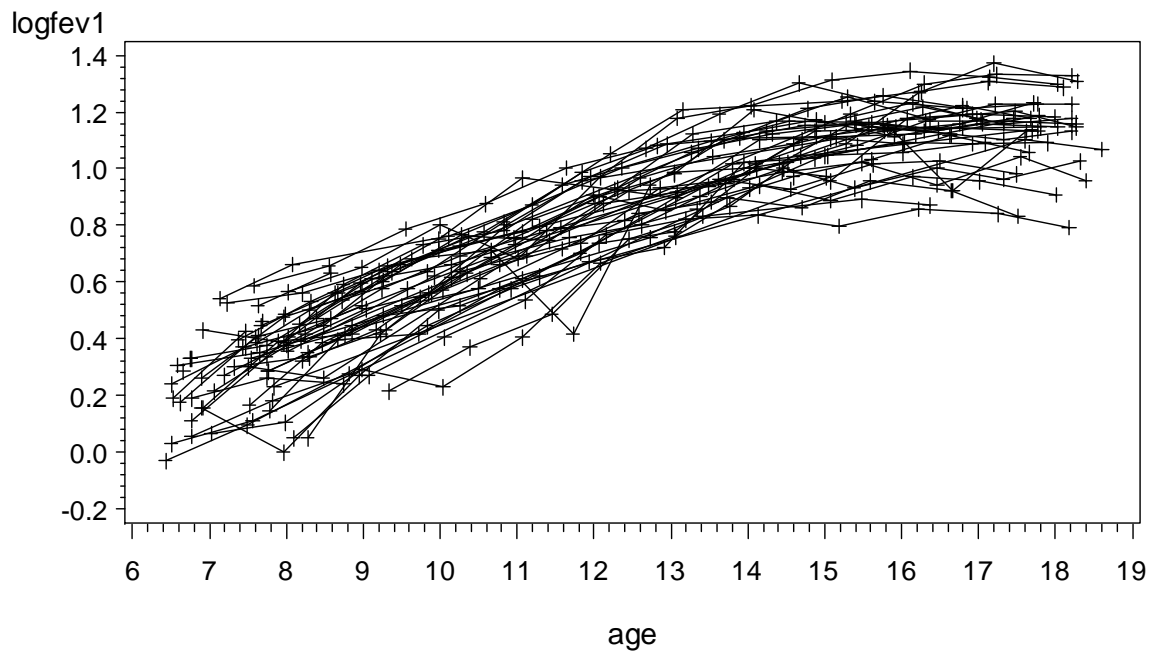


Subject-specific observed profiles of $\log(\text{fev1})$ vs age

First 50 subjects in Six Cities Study



Model 1: A simple broken stick model with knot at 14 fit with ML
With random subject-specific intercepts

1

The Mixed Procedure

Model Information

Data Set	WORK.FEV
Dependent Variable	logfev1
Covariance Structure	Unstructured
Subject Effect	id
Estimation Method	ML
Residual Variance Method	Profile
Fixed Effects SE Method	Model-Based
Degrees of Freedom Method	Containment

Class Level Information

Class	Levels	Values
id	299	not printed

Dimensions

Covariance Parameters	2
Columns in X	3
Columns in Z Per Subject	1
Subjects	299
Max Obs Per Subject	12

Number of Observations

Number of Observations Read	1993
Number of Observations Used	1993
Number of Observations Not Used	0

Iteration History

Iteration	Evaluations	-2 Log Like	Criterion
0	1	-2024.23711896	
1	2	-3985.32127682	0.00021849
2	1	-3986.22690484	0.00000430
3	1	-3986.24355839	0.00000000

Convergence criteria met.

Model 1: A simple broken stick model with knot at 14 fit with ML
 With random subject-specific intercepts

2

The Mixed Procedure

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > Z
UN(1,1)	id	0.01674	0.001480	11.31	<.0001
Residual		0.005141	0.000177	29.13	<.0001

Fit Statistics

-2 Log Likelihood	-3986.2
AIC (smaller is better)	-3976.2
AICC (smaller is better)	-3976.2
BIC (smaller is better)	-3957.7

Null Model Likelihood Ratio Test

DF	Chi-Square	Pr > ChiSq
1	1962.01	<.0001

Solution for Fixed Effects

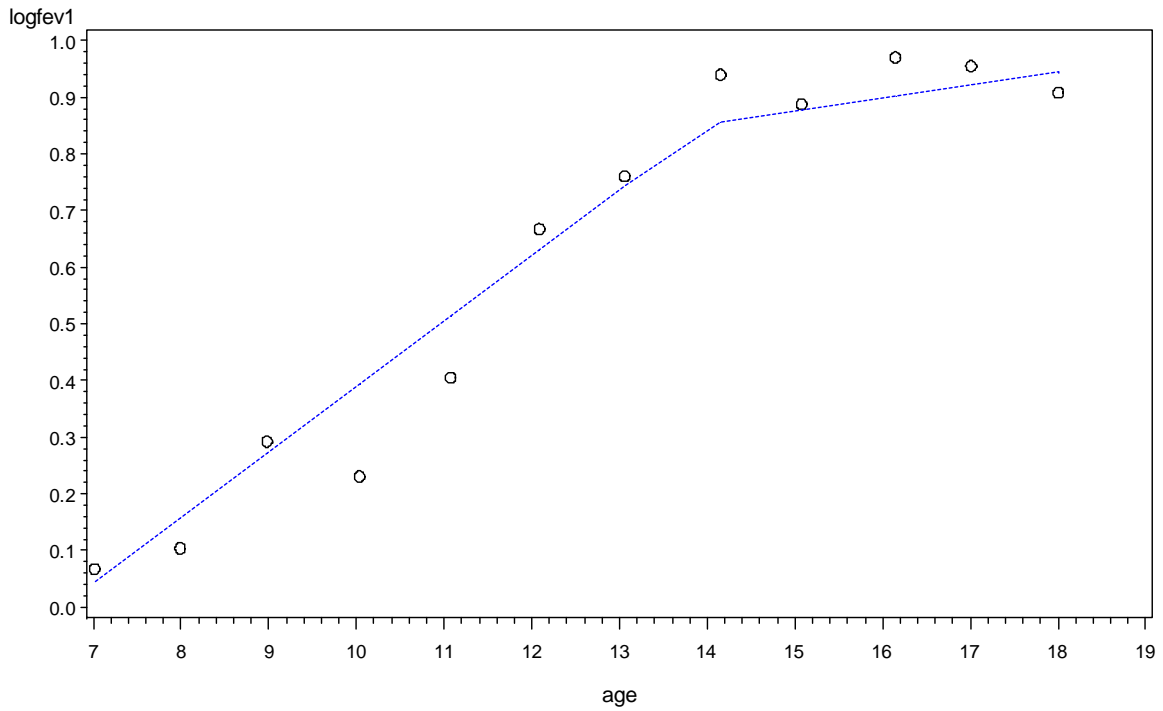
Effect	Estimate	Standard Error	DF	t Value	Pr > t
Intercept	-0.5627	0.01225	298	-45.92	<.0001
age	0.1154	0.000890	1692	129.70	<.0001
age140plus	-0.09219	0.002217	1692	-41.58	<.0001

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
age	1	1692	16822.0	16822.0	<.0001	<.0001
age140plus	1	1692	1729.14	1729.14	<.0001	<.0001

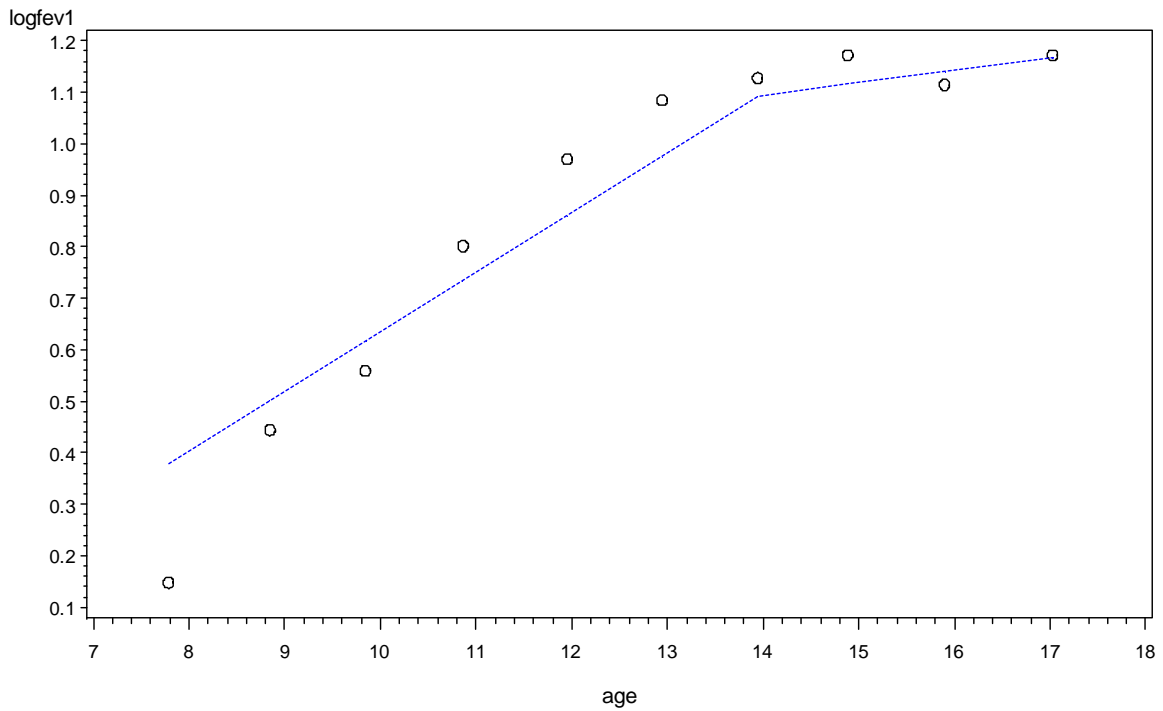
Plot of observed and predicted logfev1 vs age curve - model 1

Subject number 35



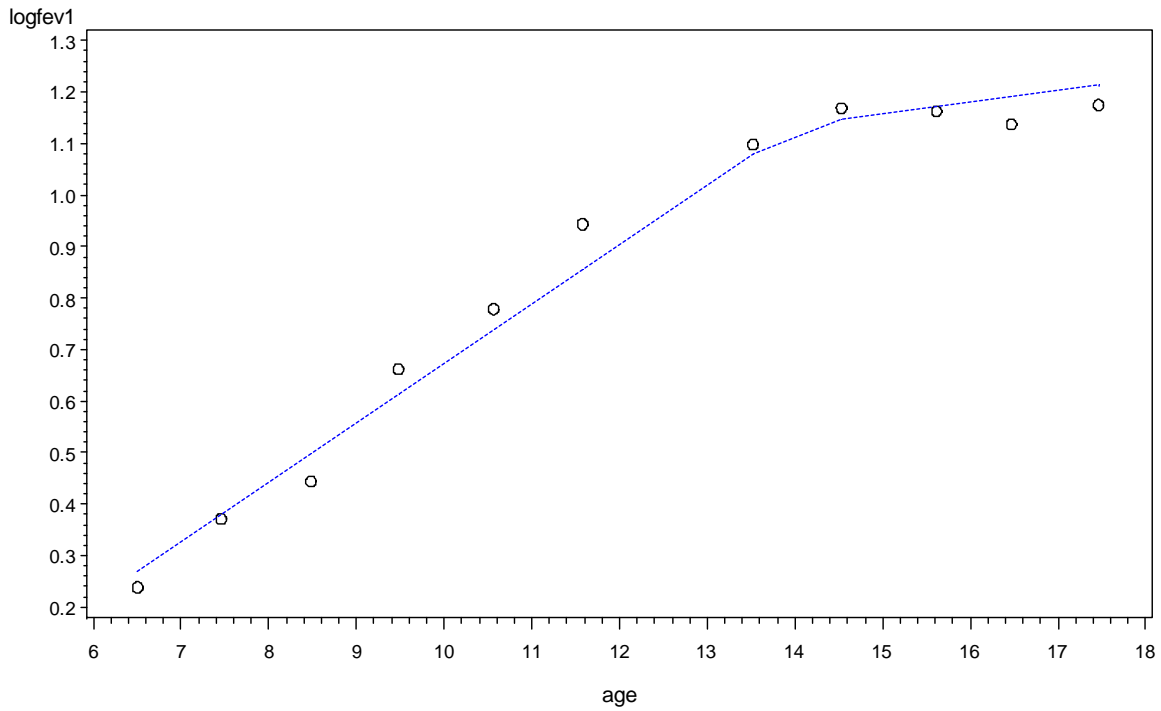
Plot of observed and predicted logfev1 vs age curve - model 1

Subject number 10



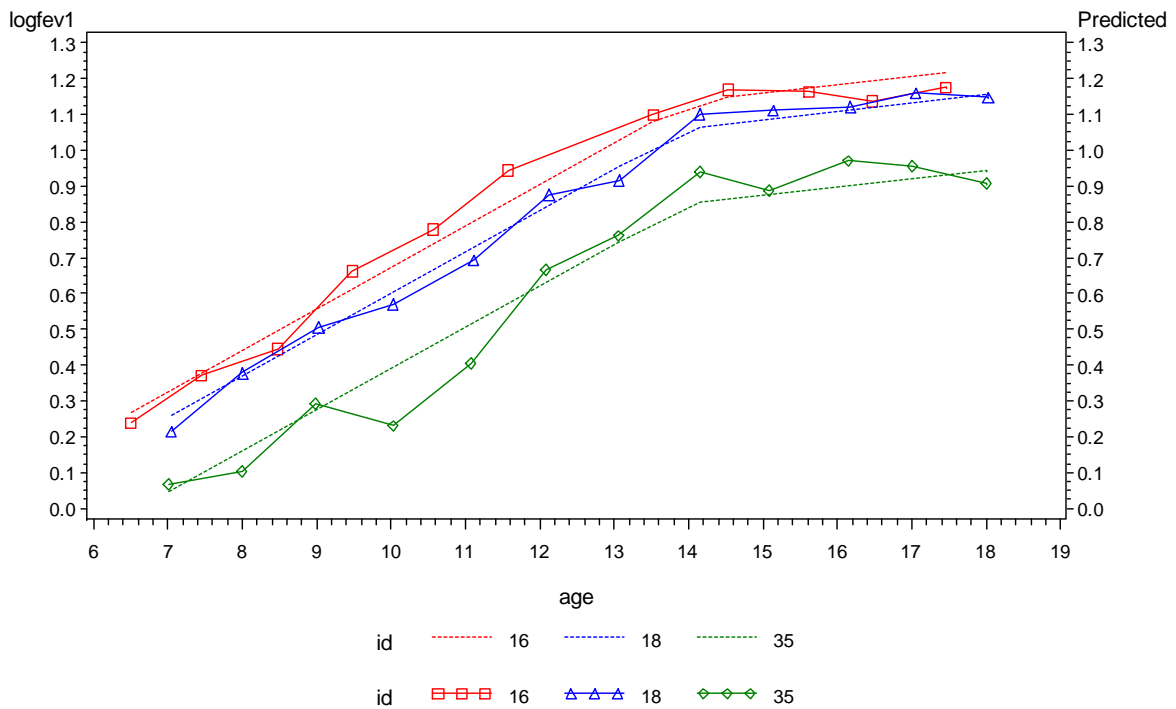
Plot of observed and predicted logfev1 vs age curve - model 1

Subject number 16



Plot of observed and predicted logfev1 vs age curve - model 1

Subject numbers 16, 18, 35



The Mixed Procedure

Model Information

Data Set	WORK.FEV
Dependent Variable	logfev1
Covariance Structure	Unstructured
Subject Effect	id
Estimation Method	ML
Residual Variance Method	Profile
Fixed Effects SE Method	Model-Based
Degrees of Freedom Method	Containment

Class Level Information

Class	Levels	Values
id	299	not printed

Dimensions

Covariance Parameters	7
Columns in X	3
Columns in Z Per Subject	3
Subjects	299
Max Obs Per Subject	12

Number of Observations

Number of Observations Read	1993
Number of Observations Used	1993
Number of Observations Not Used	0

Iteration History

Iteration	Evaluations	-2 Log Like	Criterion
0	1	-2024.23711896	
1	3	-4206.67859916	0.00085828
2	1	-4210.49464582	0.00004820
3	1	-4210.69266050	0.00000025
4	1	-4210.69363995	0.00000000

Convergence criteria met.

The Mixed Procedure

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > Z
UN(1,1)	id	0.03116	0.004544	6.86	<.0001
UN(2,1)	id	-0.00156	0.000339	-4.62	<.0001
UN(2,2)	id	0.000178	0.000031	5.68	<.0001
UN(3,1)	id	0.001394	0.000727	1.92	0.0553
UN(3,2)	id	-0.00031	0.000070	-4.44	<.0001
UN(3,3)	id	0.001071	0.000203	5.27	<.0001
Residual		0.003606	0.000141	25.51	<.0001

Fit Statistics

-2 Log Likelihood	-4210.7
AIC (smaller is better)	-4190.7
AICC (smaller is better)	-4190.6
BIC (smaller is better)	-4153.7

Null Model Likelihood Ratio Test

DF	Chi-Square	Pr > ChiSq
6	2186.46	<.0001

Solution for Fixed Effects

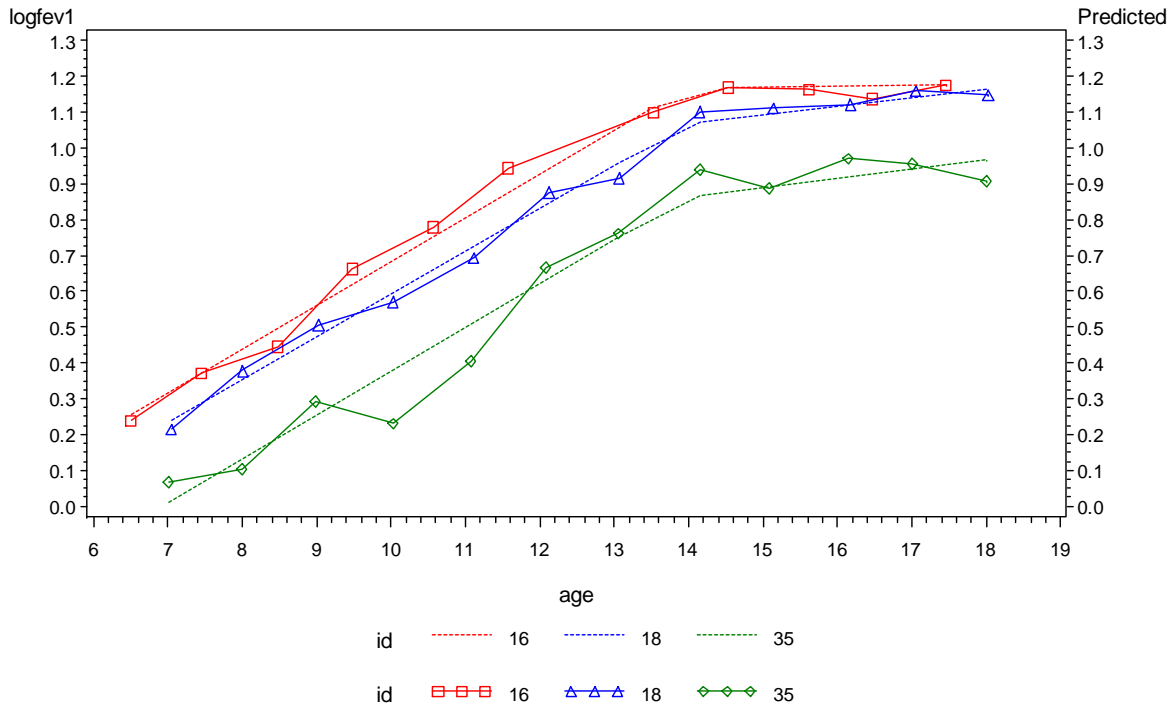
Effect	Estimate	Standard Error	DF	t Value	Pr > t
Intercept	-0.5691	0.01417	298	-40.16	<.0001
age	0.1159	0.001212	251	95.62	<.0001
age140plus	-0.09152	0.003044	203	-30.06	<.0001

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
age	1	251	9142.45	9142.45	<.0001	<.0001
age140plus	1	203	903.71	903.71	<.0001	<.0001

Plot of observed and predicted logfev1 vs age curve - model 2

Subject numbers 16, 18, 35



Fit statistics for different knot locations based on model 2

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Obs	Descr	value130	value135	value140	value145	value150
1	-2 Log Likelihood	-4044.5	-4151.8	-4210.7	-4198.3	-4117.1
2	AIC (smaller is better)	-4024.5	-4131.8	-4190.7	-4178.3	-4097.1
3	AICC (smaller is better)	-4024.4	-4131.7	-4190.6	-4178.2	-4097.0
4	BIC (smaller is better)	-3987.5	-4094.8	-4153.7	-4141.3	-4060.1

The Mixed Procedure

Model Information

Data Set	WORK.FEV
Dependent Variable	logfev1
Covariance Structure	Unstructured
Subject Effect	id
Estimation Method	ML
Residual Variance Method	Profile
Fixed Effects SE Method	Model-Based
Degrees of Freedom Method	Containment

Class Level Information

Class	Levels	Values
id	299	not printed

Dimensions

Covariance Parameters	7
Columns in X	6
Columns in Z Per Subject	3
Subjects	299
Max Obs Per Subject	12

Number of Observations

Number of Observations Read	1993
Number of Observations Used	1993
Number of Observations Not Used	0

Iteration History

Iteration	Evaluations	-2 Log Like	Criterion
0	1	-3015.96514504	
1	3	-4660.56173122	0.00006036
2	1	-4660.82668065	0.00000050
3	1	-4660.82877180	0.00000000

Convergence criteria met.

The Mixed Procedure

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > Z
UN(1,1)	id	0.01887	0.003336	5.66	<.0001
UN(2,1)	id	-0.00126	0.000285	-4.43	<.0001
UN(2,2)	id	0.000147	0.000028	5.32	<.0001
UN(3,1)	id	0.001792	0.000545	3.29	0.0010
UN(3,2)	id	-0.00023	0.000053	-4.28	<.0001
UN(3,3)	id	0.000493	0.000127	3.89	<.0001
Residual		0.003304	0.000130	25.47	<.0001

Fit Statistics

-2 Log Likelihood	-4660.8
AIC (smaller is better)	-4634.8
AICC (smaller is better)	-4634.6
BIC (smaller is better)	-4586.7

Null Model Likelihood Ratio Test

DF	Chi-Square	Pr > ChiSq
6	1644.86	<.0001

Solution for Fixed Effects

Effect	Estimate	Standard Error	DF	t Value	Pr > t
Intercept	-0.2934	0.03844	297	-7.63	<.0001
age	0.04124	0.004218	251	9.78	<.0001
age140plus	-0.01951	0.004672	203	-4.18	<.0001
baseage	-0.03107	0.008196	1236	-3.79	0.0002
loght	1.8323	0.09968	1236	18.38	<.0001
logbht	0.5343	0.1647	1236	3.24	0.0012

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
age	1	251	95.59	95.59	<.0001	<.0001
age140plus	1	203	17.44	17.44	<.0001	<.0001
baseage	1	1236	14.37	14.37	0.0002	0.0002
loght	1	1236	337.86	337.86	<.0001	<.0001

Model 3: Broken stick model with knot at 14 & covariates
 With random intercepts and slopes before and after knot

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The Mixed Procedure

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
logbht	1	1236	10.53	10.53	0.0012	0.0012

Model 4: Broken stick model with knot at 14 & covariates
 With random intercepts and slopes and residual spatial covariance

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The Mixed Procedure

Model Information

Data Set WORK.FEV
 Dependent Variable logfev1
 Covariance Structures Unstructured, Spatial
 Gaussian
 Subject Effects id, id
 Estimation Method ML
 Residual Variance Method Profile
 Fixed Effects SE Method Model-Based
 Degrees of Freedom Method Containment

Class Level Information

Class	Levels	Values
id	299	not printed

Dimensions

Covariance Parameters	8
Columns in X	6
Columns in Z Per Subject	3
Subjects	299
Max Obs Per Subject	12

Number of Observations

Number of Observations Read	1993
Number of Observations Used	1993
Number of Observations Not Used	0

Convergence criteria met.

The Mixed Procedure

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr Z
UN(1,1)	id	0.01340	0.003373	3.97	<.0001
UN(2,1)	id	-0.00076	0.000287	-2.65	0.0081
UN(2,2)	id	0.000098	0.000028	3.53	0.0002
UN(3,1)	id	0.000914	0.000542	1.69	0.0915
UN(3,2)	id	-0.00013	0.000053	-2.50	0.0126
UN(3,3)	id	0.000200	0.000125	1.60	0.0550
SP(GAU)	id	0.8379	0.03096	27.07	<.0001
Residual		0.003849	0.000180	21.32	<.0001

Fit Statistics

-2 Log Likelihood	-4727.1
AIC (smaller is better)	-4699.1
AICC (smaller is better)	-4698.9
BIC (smaller is better)	-4647.3

Null Model Likelihood Ratio Test

DF	Chi-Square	Pr > ChiSq
7	1711.16	<.0001

Solution for Fixed Effects

Effect	Estimate	Standard Error	DF	t Value	Pr > t
Intercept	-0.3013	0.03849	297	-7.83	<.0001
age	0.03988	0.004506	251	8.85	<.0001
age140plus	-0.01948	0.004886	203	-3.99	<.0001
baseage	-0.02894	0.008353	1236	-3.46	0.0005
loght	1.8730	0.1069	1236	17.52	<.0001
logbht	0.4980	0.1686	1236	2.95	0.0032

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
age	1	251	78.33	78.33	<.0001	<.0001
age140plus	1	203	15.90	15.90	<.0001	<.0001
baseage	1	1236	12.00	12.00	0.0005	0.0005

Model 4: Broken stick model with knot at 14 & covariates
With random intercepts and slopes and residual spatial covariance

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The Mixed Procedure

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
loght	1	1236	306.95	306.95	<.0001	<.0001
logbht	1	1236	8.72	8.72	0.0031	0.0032