

## Methods in Epidemiologic Research

### Sample Problems

#### Chapter 13 – Confounding

##### Preparation

We will carry on with the data that were used in the exercises for Chapter 6, but we will focus on the effects of being obese ( $bmi > 30$ ) or having coronary angioplasty on the risk of dying within 1 year of admission for the MI included in this dataset. All individuals in this dataset were followed for at least 1 year after admission, so there are no withdrawals (censored observations) to worry about.

The first thing you will have to do is generate four new variables.

- Create a 0/1 variable which indicates whether or not the individual died during the 1<sup>st</sup> year following admission (-died\_1yr-).

*If you are using Stata, some code to generate the variable is*

```
codebook surv_mi if died==0  
gen died_1yr=(died==1 & surv_mi<365)
```

- Create a variable indicating if the person was obese ( $bmi > 30$ ) or not (-obese-).

*If you are using Stata, some code to generate the variable is*

```
gen obese=bmi>=30 & !missing(bmi)
```

- Create 2 categorical variables for age:
  - a dichotomous (0/1) variable with age split at 75 years (-age\_c2-),
  - a 5 category variable with splits at 60, 70, 80 and 90 years (-age\_c5-).

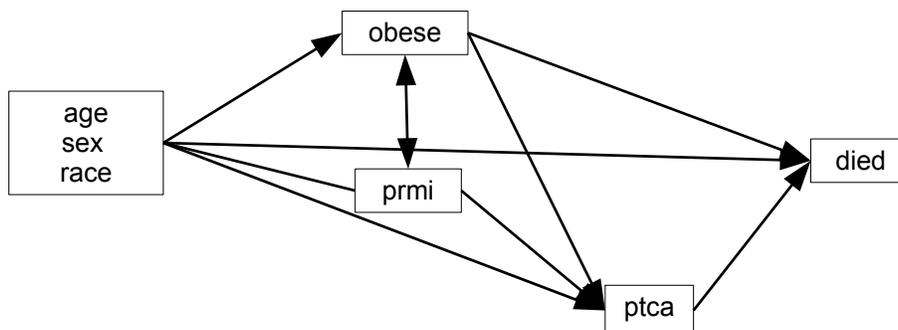
*If you are using Stata, some code to generate the variable is*

```
egen age_c2=cut(age), at(0 75 999) icodes  
egen age_c5=cut(age), at(0 60 70 80 90 999) icodes
```

##### Questions

1. Draw a causal diagram which you think represents the relationships among the following variables: death within 1 year of admission (-died\_1yr-), sex (-sex-), race (-white-), previous MI (-prmi-), cardiac angioplasty (-ptca-), obese (-obese-), and age (-age\_c2- or -age\_c5-).

*The following would be a reasonable representation of the causal relationship among the variables of interest.*



Age, sex and race (-white-) have been lumped together as characteristics of the patient which may affect subsequent variables of interest. No time (causal) relationship has been specified between -obese- and -prmi- because they may influence each other (ie being obese may alter the probability that you have had a previous MI, but a previous MI may also alter the possibility that you are now obese). Both -obese- and -prmi- may affect the probability of you having an angioplasty and all 3 likely influence your probability of survival.

Based on this diagram, -prmi- is a potential confounder of the relationship between -ptca- and -died-, but -ptca- can not be a confounder of the -obese- to -died- relationship (because it is intervening).

- (a) Evaluate the correlations among all of these variables. (Note – correlations are not designed for use with dichotomous variables but they are a “quick and dirty” way of assessing the relationships among these variables. They certainly should not be used with categorical variables so you should leave -age\_c5- out of this correlation matrix)

```
. corr sex-age_c2
(obs=2894)
```

	sex	white	prmi	ptca	died_1yr	obese	age_c2
sex	1.0000						
white	0.0049	1.0000					
prmi	-0.0077	-0.0210	1.0000				
ptca	0.1942	-0.0115	-0.1041	1.0000			
died_1yr	-0.0738	0.0080	0.1165	-0.3134	1.0000		
obese	0.0150	0.0155	-0.0593	0.0838	-0.1323	1.0000	
age_c2	-0.2496	0.1356	0.0963	-0.3435	0.2903	-0.2203	1.0000

Age (-age\_c2-) is quite highly correlated with most other variables (including -died\_1yr-) suggesting it will be an important confounder for a number of variables (including -obese-). Race (-white-) has very low correlation with -died\_1yr- so it is unlikely to exert much confounding effect. Etc., etc. ....

2. Compute and interpret the risk ratio (RR) for being obese.

```
. cs died_1yr obese
```

	obese		Total
	Exposed	Unexposed	
Cases	137	640	777
Noncases	679	1509	2188
Total	816	2149	2965
Risk	.1678922	.2978129	.2620573
	Point estimate		[95% Conf. Interval]
Risk difference	-.1299208		-.1620377 -.0978039
Risk ratio	.5637504		.4775357 .6655303
Prev. frac. ex.	.4362496		.3344697 .5224643
Prev. frac. pop	.1200606		

```
chi2(1) = 51.62 Pr>chi2 = 0.0000
```

The RR=0.56 suggests that being obese substantially reduced the risk of death in the first year

after admission (it almost cut the risk in half). Perhaps this seems counter-intuitive, but keep 2 things in mind. We are looking at the risk of death after an MI, not the risk of having an MI (for which obesity is a known risk factor). Second, the causal diagram suggested that a number of factors MIGHT be confounders and the correlation matrix highlighted age as potential confounder .... so we will evaluate ways for controlling the effects of age.

- Use matching to “control” for age when evaluating the effect of obese. Match on the 5-level version of age (-age\_c5-). (Note – this takes quite a bit of programming skill, but (Stata) code is provided with the solution set).

If you are using Stata, some code to perform the matching (and subsequent analysis) is shown below. The code determines the proportion of non-obese which need to be sampled in each age category to match the number of obese in that age category. It then randomly samples the non-obese in each age category.

```
set seed 94827
tab age_c5 obese
capture drop ao*
egen aogrp=group(age_c5 obese)
bysort aogrp: gen aoN=_N
sort age_c5 id
by age_c5: egen aoN0=min(aoN)
by age_c5: egen aoN1=max(aoN)
gen ao_prp=aoN0/aoN1
* br age_c5 obese aogrp aoN aoN0 aoN1 ao_prp
gen aorand=uniform()
keep if (obese==1) | (obese==0 & aorand<=ao_prp)
* verify that age distn. approx equal in obese and non-obese groups
tab age_c5 obese
* evaluate effect of -obese-
cs died_1yr obese
```

(a) Does controlling for age increase or reduce the apparent effect of being obese?

The -tab- command above showed us that we now had roughly the same age distribution among obese and non-obese individuals (results not shown). However, this has reduced the number of observations used in the analysis from 2965 to 1677.

```
. cs died_1yr obese
```

	obese		
	Exposed	Unexposed	Total
Cases	137	200	337
Noncases	679	661	1340
Total	816	861	1677
Risk	.1678922	.232288	.2009541
	Point estimate		[95% Conf. Interval]
Risk difference	-.0643959		-.1025184 -.0262734
Risk ratio	.7227757		.5946444 .8785163
Prev. frac. ex.	.2772243		.1214837 .4053556
Prev. frac. pop	.1348927		

chi2(1) = 10.82 Pr>chi2 = 0.0010

The RR has now increased from 0.56 (a 44% reduction in risk attributable to obesity) to 0.72 (a 28% reduction in risk). This suggests that part of the preventive effect of obesity was simply due to the fact that obesity was much more common in young MI patients than in older ones and the improved survival was attributable to their younger age.

4. Now go back to the full dataset and analytically control (ie Mantel-Haenszel procedure) for the effect of -sex- on the effect -obese-.

```
. cs died_1yr obese, by(sex)
      gender |          RR      [95% Conf. Interval]      M-H Weight
-----+-----
          0 |      .6061196      .4850101      .7574709      88.01955
          1 |      .5254684      .4107681      .6721969      87.67829
-----+-----
      Crude |      .5637504      .4775357      .6655303
M-H combined |      .5658723      .4795729      .6677015
-----+-----
Test of homogeneity (M-H)      chi2(1) =      0.713      Pr>chi2 = 0.3986
```

- (a) Is -sex- an important confounder. If so, why? If not, why not?

*Sex appears to have no confounding effects because the crude and M-H adjusted RR are virtually identical. This is because -sex- has very weak associations with both -obese- and -died\_1yr-. The following code carries out the analyses to demonstrate this (examining the results is left up to you).*

```
cs obese sex
cs died_1yr sex if obese==0
```

5. Control for the effects of age in the analysis of -obese-.

- (a) First use the dichotomous version of age (-age\_c2-). Is -age\_c2- an important confounder. If so, why? If not, why not?

```
. cs died_1yr obese, by(age_c2)
      age_c2 |          RR      [95% Conf. Interval]      M-H Weight
-----+-----
          0 |      .6980282      .525116      .9278775      52.98507
          1 |      .7297297      .5966241      .892531      84.6831
-----+-----
      Crude |      .5637504      .4775357      .6655303
M-H combined |      .7175286      .608283      .8463944
-----+-----
Test of homogeneity (M-H)      chi2(1) =      0.063      Pr>chi2 = 0.8019
```

*As was noted in Question 3, the apparent effect of -age\_c2- has been reduced from a RR of 0.56 to 0.72. This is because -age\_c2- is strongly (but negatively) associated with -obese- (RR=0.47) and strongly positively associated with -died\_1yr- (RR=2.7) among non-obese individuals. (Note, we carry out this last analysis using only non-obese individuals to ensure that we are measuring a true effect of age, not one that is influenced by the connection between age and obesity.)*

- (b) Next use the 5 category version of age (-age\_c5-). Does controlling the effect of age with the 5-category version have a bigger or smaller effect than the 2-category version? Why?

```
. cs died_1yr obese, by(age_c5)
      age_c5 |          RR      [95% Conf. Interval]      M-H Weight
```

0	.7278119	.413731	1.280325	13.67699
1	.6066986	.3696826	.9956736	19.51245
2	.7537901	.5522742	1.028836	38.09211
3	.8011782	.6269348	1.023849	49.68293
4	1.023142	.6664021	1.570853	9.769565
-----				
Crude	.5637504	.4775357	.6655303	
M-H combined	.7672557	.6527059	.9019089	

Test of homogeneity (M-H)       $\chi^2(4) = 2.760$      $Pr > \chi^2 = 0.5988$

*The M-H adjusted RR has now risen to 0.77 (even less of an effect of obesity than we have seen in any previous analyses. The reason for the difference in the estimates based on -age\_c2- and -age\_c5- probably relates to how effectively these two variables “account for” age. -age\_c2- is a very crude measure of age (over or under 75 yrs). -age\_c5- reflects a persons age a bit better (10 yr increments) and consequently probably does a better job of removing the confounding effect of age. We could probably do an even better job of removing the confounding effects of age if we treated it as a continuous variable (ie used the person's actual age), but this requires some techniques which you will learn in Chapters 15 and 16.*

6. We are now going to switch to evaluating the effects of angioplasty (-ptca-) on the risk of death.

(a) First compute the crude RR for the effect of -ptca- on -died\_1yr-. Interpret the result.

```
. cs died_1yr ptca
```

	coronary angioplasty		Total
	Exposed	Unexposed	
-----			
Cases	157	620	777
Noncases	1223	965	2188
-----			
Total	1380	1585	2965
-----			
Risk	.1137681	.3911672	.2620573
-----			
	Point estimate		[95% Conf. Interval]
-----			
Risk difference	-.2773991		-.3066884    -.2481098
Risk ratio	.2908427		.2479511    .3411538
Prev. frac. ex.	.7091573		.6588462    .7520489
Prev. frac. pop	.3300631		

$\chi^2(1) = 293.55$      $Pr > \chi^2 = 0.0000$

*The risk ratio of 0.29 suggests that having angioplasty reduces the risk of death by a factor of almost 4.*

(b) Now, control for age (-age\_c2-). Is age a confounder? If so, why? If not, why not?

```
. cs died_1yr ptca, by(age_c2)
```

age_c2	RR	[95% Conf. Interval]	M-H Weight
-----			
0	.3504941	.2689943	.4566868
1	.3965193	.3213446	.4892803
-----			
Crude	.2908427	.2479511	.3411538
M-H combined	.3798289	.3220408	.4479867

-----  
 Test of homogeneity (M-H)       $\chi^2(1) = 0.515$      $Pr>\chi^2 = 0.4729$

*The RR has now risen from 0.29 to 0.38, suggesting a smaller beneficial effect from angioplasty (although it is still substantial, and significant (CI does not include 1.0)). The reason for this change in the RR is that -age\_c2- is strongly (negatively) associated with -ptca- (RR=0.46) and strongly (positively) associated with died\_1yr (RR=2.05 in individuals without angioplasty).*

*Results of these additional analyses are not shown, but the Stata code to perform them is:*

```
cs ptca age_c2
cs died_1yr age_c2 if ptca==0
```

- (c) Next, control for whether or not the individual had had a previous MI (-prmi-). Is -prmi- a confounder? Is there evidence of interaction? What do these results tell you about the effect of -ptca-? If there is interaction, is there evidence of antagonism or synergism?

```
.            cs died_1yr ptca, by(prmi)
            previous MI |            RR            [95% Conf. Interval]            M-H Weight
-----+-----
```

previous MI	RR	[95% Conf. Interval]	M-H Weight
0	.2373567	.1925501 .2925899	197.1953
1	.457232	.3594987 .5815351	85.99521
-----+-----			
Crude	.2908427	.2479511 .3411538	
M-H combined	.3041253	.2599939 .3557476	

```
-----+-----
```

Test of homogeneity (M-H)       $\chi^2(1) = 16.437$      $Pr>\chi^2 = 0.0001$

*On the surface, it appears that -prmi- is not a confounder because the crude and M-H adjusted RRs are very close. However, it is evident that the effect of -ptca- is very different in individuals without -prmi-=0 (RR=0.24) compared with individuals with -prmi-=1 (RR=0.46). Angioplasty has a much greater protective effect in individuals who have not had a previous MI. The difference between the two RR is statistically significant (M-H test of homogeneity P-value is 0.0001).*

*This is evidence of antagonism. The effect of -ptca- by itself (ie when -prmi-=0) is greater than its effect when -prmi-=1.*

- (d) Evaluate interaction on the additive scale. (Note – to do this you will need to determine the risk difference (RD) separately for individuals with prmi=0 and prmi=1).

*Details of the analyses are not presented, but the code to carry them out was:*

```
cs died_1yr ptca if prmi==0
cs died_1yr ptca if prmi==1
```

*To evaluate interaction on the additive scale, we are interested in whether or not the RD for -ptca- differs between the 2 levels of -prmi-. When -prmi-=0, the RD is -0.28 while when -prmi-=1, the RD is -0.24. The very limited difference suggests that there is no interaction on the additive scale (at both levels of -prmi-, -ptca- reduces the risk of death by ~26 cases per 100 patients). It is common to observe that there is antagonism on the multiplicative scale when there is no interaction on the additive scale.*

7. We will now switch to using propensity scores to help us evaluate the effects of -ptca-. Because angioplasty was not randomly assigned to individuals, it is very likely that those who had an angioplasty while in the hospital were different in some (or many) ways from those who did not get an angioplasty. Consequently, a simple comparison of ptca=0 vs ptca=1 is probably not appropriate. We would like to account for differences in the two groups in terms of: -sex- -age\_c5-

-white- -obese- -prmi-. The coding required to carry out the propensity analyses is a bit complicated, but the question we are addressing is very similar to the one used in Examples 13.10 – 13.12, so you can find Stata code for these analyses with the code for all of the analyses in Chapter 13.

- (a) First eliminate all records with any missing values for -ptca- or -sex- -age\_c5- -white- -obese- -prmi-. (These will have to be ignored in the analysis anyway). Then compute propensity scores and determine if they meet the property of being balanced. When doing this, limit the computations to observations which fall in the region of “common support”

*The Stata code for doing the necessary calculations is:*

```
* propensity scores
* remove all obs. with missing values for any predictors
keep if !missing(ptca) & !missing(sex) & !missing(age_c5) & !missing(white) ///
    & !missing(obese) & !missing(prmi)
    * this is done solely because the help file for this
    * program suggests it should be done
* first compute unconditional association between -died_1yr- and -ptca-
cs died_1yr ptca
* compute propensity scores (based on -sex- -age_c5- -white- -obese- -prmi-)
capture drop ps
capture drop block
xi:pscore ptca sex i.age_c5 white obese prmi, pscore(ps) logit comsup ///
    blockid(block) numblo(20)
```

*The results suggest that the scores do not achieve the desirable property of being balanced. However, closer inspection of the results (using the -detail- option) to find variables/blocks not balanced reveals that only -prmi- is unbalanced and this happens in only 1 of 16 blocks. Even in that block, it is only barely declared unbalanced (P=0.009 with default threshold set to 0.01). Consequently, it appears that to a very large degree, the property of "balancedness" has been met and we will proceed with these propensity scores.*

- (b) What is the range of propensity scores computed? Are there many observations outside the region of common support? Recompute the crude association between -died\_1yr- and -ptca- using only the observations that fall in the region of common support (for comparison with later results).

```
. codebook ps if comsup==1
```

```
-----
ps                                     Estimated propensity score
-----
      type:  numeric (double)
      range:  [.05890814,.76068548]          units:  1.000e-09
unique values:  74                          missing  .:  0/2892
      mean:   .466423
      std. dev: .202759
percentiles:      10%      25%      50%      75%      90%
                  .220397  .304169  .455606  .667969  .755354
```

```
. tab block, sum(ps)
```

```

      |      Summary of Estimated propensity
Number of |      score
block |      Mean  Std. Dev.      Freq.
```

2		.07610165	.01017475	191
3		.11781061	.0010385	37
4		.18538051	.00191535	13
5		.22338842	.00814728	167
6		.28031572	.005633	313
7		.314057	.01626669	145
8		.37156658	.01067522	315
9		.42835919	.01028557	255
10		.46710229	.01503808	127
11		.53452504	.00669521	260
12		.58107947	.01354079	193
13		.62512865	.00636353	68
14		.67564253	.0103768	395
15		.71881572	.0026028	58
16		.75832771	.00265154	355
-----+				
Total		.46642269	.20275856	2892

The propensity scores that fall within the region of common support range from 0.059 to 0.761. It turns out that there were only 2 observations which fell outside the region of common support and these were 2 individuals that had very low propensity scores (<0.058) with the lowest value observed in individuals who had an angioplasty being 0.059. (This was determined by visually inspecting the data.)

Note: If the crude effect of angioplasty is determined after excluding those 2 individuals outside the region of common support, the RD is -0.275 and the OR is 0.202. (We have switched to using OR because in part (e) we will fit some logistic regression models and they produce OR - which we will want to compare with the crude estimate).

(c) Use the propensity scores to carry out nearest neighbour matching. Does this change the estimate of the effect of -ptca- by much?

```
. attnd died_1yr ptca , comsup pscore(ps) detail
... some output omitted
```

Average outcome of the matched treated

Variable	Obs	Mean	Std. Dev.	Min	Max
died_1yr	1349	.1141586	.3181218	0	1

Average outcome of the matched controls

Variable	Obs	Weight	Mean	Std. Dev.	Min	Max
died_1yr	1528	1348.99995	.2641203	.441008	0	1

ATT estimation with Nearest Neighbor Matching method

(random draw version)

Analytical standard errors

n. treat.	n. contr.	ATT	Std. Err.	t
1349	1528	-0.150	0.020	-7.588

The risk of death in the treated (-ptca=1) individuals was 0.114 while in the matched controls (note treated individuals were matched with >1 control) was 0.264 resulting in a RD (also known

as *ATT* – average treatment effect in treated individuals) of  $-0.150$  (ie treatment reduced the risk of death by 15 cases per 100 patients). This is much less than the crude *RD* of  $-0.275$ .

- (d) Use the propensity scores to carry out a stratified analysis (based on the blocks created by the process of generating the propensity scores). Does this change the estimate of the effect of *-ptca-* by much.

```
. atts died_1yr ptca, pscore(ps) blockid(block) comsup detail
... most output omitted
```

*ATT estimation with the Stratification method*  
*Analytical standard errors*

n. treat.	n. contr.	ATT	Std. Err.	t
1349	1543	-0.157	0.015	-10.128

The *ATT* is  $-0.157$ , which is very close to what was observed by using propensity scores for matching.

- (e) Fit logistic models which control for the factors of interest by:

*Note – This question uses logistic regression models which are covered in Chapter 16. If you are not familiar with these types of models, you can skip this section.*

- i. including propensity scores as a continuous predictor in the model,

```
. logit died_1yr ptca ps if comsup, or
... some output omitted
```

```
Logistic regression                                Number of obs   =      2892
                                                    LR chi2(2)      =      454.09
                                                    Prob > chi2     =      0.0000
Log likelihood = -1433.4488                          Pseudo R2       =      0.1367
```

died_1yr	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
ptca	.3100939	.0331103	-10.97	0.000	.2515396 .3822789
ps	.0485518	.0122562	-11.98	0.000	.0296027 .0796304
_cons	1.991847	.2123742	6.46	0.000	1.616216 2.45478

After adjustment for propensity scores the *OR* rises to 0.31 (from 0.20) suggesting that “propensity for treatment” was a confounder.

- ii. including propensity scores as a categorical predictor (blocks) in the model, and

```
. logit died_1yr ptca i.block if comsup, or          /* OR = 0.311 */
... some output omitted
```

```
Logistic regression                                Number of obs   =      2892
                                                    LR chi2(15)     =      503.13
                                                    Prob > chi2     =      0.0000
Log likelihood = -1408.9265                          Pseudo R2       =      0.1515
```

died_1yr	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
----------	------------	-----------	---	------	----------------------

ptca		.3110766	.0334658	-10.85	0.000	.2519385	.3840963
block							
3		1.583558	.5866795	1.24	0.215	.7660887	3.273321
4		.5685746	.3598982	-0.89	0.372	.1644338	1.966001
... some output omitted							
15		.1937204	.0967477	-3.29	0.001	.0727896	.5155629
16		.0949469	.0285414	-7.83	0.000	.0526753	.1711413
_cons		1.05361	.1542291	0.36	0.721	.790824	1.403719

The OR=0.311 which is very similar to what was seen with propensity scores added as actual values.

- iii. including the original predictors (-sex- -age\_c5- -white- -obese- -prmi-) directly in the model instead of the propensity scores. Do these generally produce similar results? Are the results much different from what you get by ignoring this set of variables?

```
. logit died_1yr ptca sex i.age_c5 white obese prmi if comsup, or
... some output omitted
```

Logistic regression

```
Number of obs = 2892
LR chi2(9) = 507.09
Prob > chi2 = 0.0000
Pseudo R2 = 0.1527
```

Log likelihood = -1406.9497

died_1yr		Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
ptca		.3027872	.0325903	-11.10	0.000	.2451991 .3739004
sex		1.198485	.1154802	1.88	0.060	.9922355 1.447605
age_c5						
1		1.977847	.3927339	3.43	0.001	1.340209 2.918856
2		3.139902	.5582562	6.44	0.000	2.216039 4.448921
3		5.62758	.9752171	9.97	0.000	4.006959 7.903664
4		6.667302	1.424016	8.88	0.000	4.386809 10.13332
white		.824577	.1201627	-1.32	0.186	.6197102 1.09717
obese		.6826442	.0794924	-3.28	0.001	.5433427 .8576596
prmi		1.407338	.1394872	3.45	0.001	1.158863 1.709089
_cons		.1808426	.038537	-8.03	0.000	.1191001 .2745929

Not surprisingly, using the original covariates for adjustment, instead of propensity scores produces a very similar result (OR=0.30). Given the large number of observations and the relatively small number of covariates adjusted for, the 2 approaches yield similar results.

It makes virtually no difference if this final analysis is limited to the region of common support or not, because there were only 2 observations outside this region (results not shown). If the number of observations outside the region of common support was much larger, then the discrepancy between the propensity score approach and adjusting for covariates directly would likely be larger.