Categorical Data Analysis Using SAS and Stata

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Outline

- Why do we need to learn categorical data analyses?
- A summary of different categorical data analyses
 - Analyses of contingency tables
 - Regression models
 - Logistic regression
 - Ordered logistic regression
 - Multinomial logistic regression
- Stata commands
- SAS commands
- Interpreting the results
- Predicted probability
- Conclusions



Why Do We Need to Learn Categorical Data Analysis?

- Four measurement levels
 - Nominal (e.g., gender, race)
 - Ordinal (e.g., attitude toward cohabitation)
 - Interval (e.g., temperature)
 - Ratio (e.g., income)
- Categorical variables are those measured at nominal and ordinal levels.
- Interval or ratio variables can be transformed into nominal or ordinal variables, but not the other way around.



What Is Special about Categorical Variable?

- The distribution of a categorical variable is described by its frequency and proportion rather than by its mean and variance.
- Statistical methods (i.e., t-test, correlation, OLS regression)
 designed for continuous dependent variables are not
 adequate for analyzing categorical dependent variables.
- The decision on how to analyze categorical variables is often based on:
 - The measurement level and number of categories in dependent variables
 - The measurement level and number of categories in independent variables
 - Sample size
 - Number of independent variables



Different Models for Categorical Dependent Variables

Categorical models address three types of questions:

- Examination of contingency tables
 - Proportions
 - Relative risks
 - Odds ratio
- How the characteristics of individuals affect the choice
 - Binary logistic regression
 - Ordered logistic regression
 - Multinomial logistic regression



Analyzing a Two-way Contingency Table

Analyzing a 2x2 table

| Table. Gender and Employment | | | | | |
|------------------------------|-----|-----|--|--|--|
| Employed Unemployed | | | | | |
| Male | 200 | 200 | | | |
| Female | 200 | 400 | | | |

| Table. Gender and Employment | | | | | |
|------------------------------|------------|------------------|--|--|--|
| Employed Unemployed | | | | | |
| Male | ρ_{1} | 1-ρ 1 | | | |
| Female | ρ_2 | 1-ρ ₂ | | | |

Difference of Two Proportions = $\pi_1 - \pi_2 \approx \rho_1 - \rho_2$

$$SE = \sqrt{\frac{\rho_1(1-\rho_1)}{n_1} + \frac{\rho_2(1-\rho_2)}{n_2}}$$

Analyzing a Two-way Contingency Table (Cont.)

Relative Risk =
$$\frac{\pi_1}{\pi_2}$$

Odds Ratio

Odds Ratio =
$$\frac{\text{Odds 1}}{\text{Odds 2}}$$

= $\frac{\pi_1}{\pi_2} = \frac{\pi_{11}}{\pi_{21}} = \frac{\pi_{11}}{\pi_{21}} = \frac{\pi_{11} \cdot \pi_{22}}{\pi_{12} \cdot \pi_{21}}$
 $SE = \sqrt{\frac{1}{n_{11}} + \frac{1}{n_{12}} + \frac{1}{n_{21}} + \frac{1}{n_{22}}}$



Example

Data

$$P1 = 200/400 = 0.5$$

 $P2 = 200/600 = 0.33$

Difference of two proportions

$$P1 - P2 = 0.17$$

- Relative risk

$$P1/P2 = 1.51$$

Odds Ratio

$$(200*400)/(200*200) = 2$$



Analyzing a Three-way Contingency Table

 A three-way contingency table can be viewed as multiple two-way contingency tables created at different levels of a third variable.

Example:

| Table. Relations among Country, Gender, and Employment | | | | | | |
|--|--------------------|-----------|----------|------------|--|--|
| | County A Country B | | | | | |
| | Employed | Unemploye | Employed | Unemployed | | |
| Male | 180 | 120 | 20 | 80 | | |
| Female | 120 | 80 | 80 | 320 | | |



Example

Difference of proportion

Country A: (180/300) – (120/200)=0

Country B: (20/100) -(80/320)=0

- Relative risk

Country A: (180/300)/(120/200)=0.6/0.6=1

Country B: (20/100) -(80/320)=0.2/0.2=1

Odds Ratio

Country A: (180*80)/(120*120)=1

Country B: (20*320)*(80*80)=1



Models for Examining How Characteristics of Individuals Affect Choices

Logistic Regression

$$\log(\frac{p_1}{p_2}) = \log(\frac{p_1}{1-p_1}) = \alpha + \beta \chi$$

$$\pi(\chi) = \frac{\exp(\alpha + \beta \chi)}{1 + \exp(\alpha + \beta \chi)} = \frac{e^{\alpha + \beta \chi}}{1 + e^{\alpha + \beta \chi}}$$

Ordered Logistic Regression

$$p(Y \le j) = \pi_1 + ... + \pi_j, j = 1,..., J$$

$$\log it [p(Y \le j)] = \log \left[\frac{p(Y \le j)}{1 - p(Y \le j)}\right] = \log \left[\frac{\pi_1 + \dots + \pi_{j,}}{\pi_{j+1} + \dots + \pi_{J,}}\right], j = 1, \dots, J$$



Models for Examining How Characteristics of Individuals Affect Choices (Cont.)

Multinomial Logistic Regression

$$\log(\frac{p_{j}}{p_{J}}) = \alpha_{j} + \beta_{j} \chi, j = 1,..., J - 1$$

$$\frac{p_{a}}{p_{a}} = \log(\frac{p_{a}}{p_{b}}) = \log(\frac{p_{a}}{p_{J}}) - \log(\frac{p_{b}}{p_{J}})$$

$$= (\alpha + \beta + \beta + \gamma) - (\alpha + \beta + \gamma)$$

$$= (\alpha_a + \beta_a \chi) - (\alpha_b + \beta_b \chi)$$

$$= (\alpha_{\alpha} - \alpha_{b}) + (\beta_{a} - \beta_{b})\chi$$





Relations among These Three Models

- Ordered logistic regression and multinomial logistic regression are an extension of logistic regression.
- Both ordered and multinomial logistic regression can be treated as models simultaneously estimating a series of logistic regression.
- Ordered logistic regression assumes different intercepts, but the same slope for different categories, while multinomial logistic regression assumes different intercept and slope parameters for different categories.



A List of Variables in the Data

| variable name | variable label | Label Value | Label Label |
|---------------|------------------------------------|-------------|-----------------------|
| | | 57101310 - | |
| aid | ID | 99719978 | |
| a.a | | 337 2337 6 | |
| married | Marital Status | 0 | Not married |
| | | 1 | Married |
| educ | Education | 1 | Less than High School |
| | | 2 | High School |
| | | 3 | Some college |
| | | 4 | colleges or more |
| | | | |
| union | Union Status | 0 | single |
| | | 1 | cohabiting |
| | | 2 | married |
| | | | |
| female | Female | 0 | Male |
| | | 1 | Female |
| age | Age | | 24-33 |
| agesq | Age squared | | 576-1089 |
| femaleage | Interaction term of female and age | | 0-33 |



Data for Logistic Regression, Ordered Logistic Regression, and Multinomial Logistic Regression

| | aid | married | educ | union | female | age | agesq | femaleage |
|----|----------|---------|------|-------|--------|-----|-------|-----------|
| 1 | 57101310 | 1 | 2 | 2 | 1 | 31 | 961 | 31 |
| 2 | 57103869 | 0 | 1 | 0 | 0 | 32 | 1024 | 0 |
| 3 | 57109625 | 0 | 1 | 0 | 0 | 27 | 729 | 0 |
| 4 | 57111071 | 0 | 3 | 0 | 0 | 27 | 729 | 0 |
| 5 | 57113943 | 0 | 3 | 1 | 0 | 29 | 841 | 0 |
| 6 | 57117542 | 0 | 1 | 0 | 0 | 28 | 784 | 0 |
| 7 | 57118381 | 1 | 3 | 2 | 1 | 25 | 625 | 25 |
| 8 | 57118943 | 1 | 4 | 2 | 1 | 29 | 841 | 29 |
| 9 | 57120005 | 0 | 4 | 0 | 0 | 26 | 676 | 0 |
| 10 | 57120046 | 1 | 3 | 2 | 0 | 31 | 961 | 0 |
| 11 | 57120371 | 1 | 2 | 2 | 1 | 31 | 961 | 31 |
| 12 | 57121404 | 1 | 4 | 2 | 1 | 28 | 784 | 28 |
| 13 | 57121476 | 0 | 2 | 0 | 1 | 27 | 729 | 27 |
| 14 | 57127241 | 0 | 3 | 1 | 1 | 26 | 676 | 26 |
| 15 | 57129567 | 0 | 3 | 1 | 0 | 27 | 729 | 0 |
| 16 | 57131432 | 1 | 3 | 2 | 0 | 29 | 841 | 0 |
| 17 | 57131909 | 0 | 3 | 1 | 0 | 26 | 676 | 0 |
| 18 | 57133772 | 0 | 3 | 0 | 1 | 26 | 676 | 26 |
| 19 | 57134457 | 0 | 3 | 0 | 1 | 28 | 784 | 28 |
| 20 | 57134967 | 0 | 1 | 1 | 1 | 26 | 676 | 26 |



Stata Commands

Logistic Regression

logit married female age femaleage
logit married female age femaleage, or

Ordered Logistic Regression
ologit educ female age femaleage
ologit educ female age femaleage, or

Multinomial Logistic Regression mlogit union female age femaleage, base(0)



SAS Commands

Logistic Regression

```
Proc Logistic data = in.annotated_3_2;
Format married marriedf. educ educf.;
Model married = educ female age femaleage;
run;
```

SAS Commands

Ordered Logistic Regression

```
Proc Logistic data = in.annotated descending;
Format educ educf. female femalef.;
Model educ = female age femaleage;
run;
```

```
PROC QLIM data = in.annotated;

MODEL educ = female age

femaleage/DISCRETE (DIST=LOGISTIC);

RUN;
```



SAS and Stata Commands

Multinomial Logistic Regression

```
proc logistic data = in.annotated_3_2;
  class union (ref = "0");
  model union = female age femaleage/ link =
glogit;
  run;
```

Interpreting the Results

- The sample size
- The reference category
- The regression coefficients
- The odds ratio



Predicted Probability

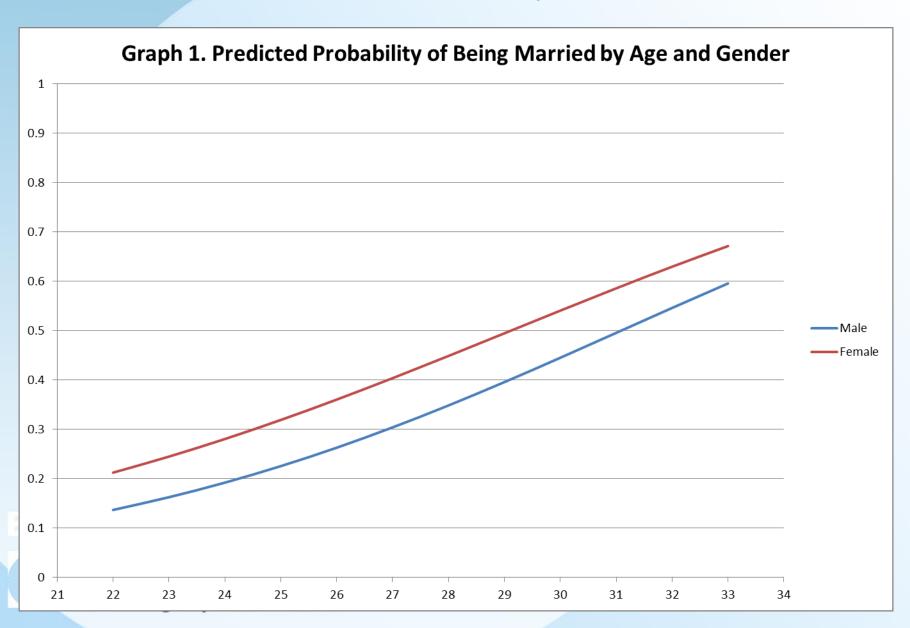
- Predicted probability is useful to describe the results
- Odds = Exp(the sum of coefficients)
- Predicted Probability = Odds/(1+Odds)
- You can present predicted probability with graphs



Predicted Probability (continued)

| Intercept | Fen | nale | | Age | Age* | Female | Sum of coefficents | Odds Ratio | Predicted Probability |
|------------------------|------------|------------|-------|------------|-------|------------|--------------------|-------------|--------------------------|
| coefficent | value | coefficent | value | coefficent | value | coefficent | | | |
| | | | | | | | | | |
| -6.295917 | 0 | 0.9380865 | 22 | 0.2025471 | 0 | -0.0185092 | -1.8398808 | 0.158836358 | 0.137065391 |
| -6.295917 | 0 | 0.9380865 | 23 | 0.2025471 | 0 | -0.0185092 | -1.6373337 | 0.194497941 | 0.162828193 |
| -6.295917 | 0 | 0.9380865 | 24 | 0.2025471 | 0 | -0.0185092 | -1.4347866 | 0.238166183 | 0.192353972 |
| -6.295917 | 0 | 0.9380865 | 25 | 0.2025471 | 0 | -0.0185092 | -1.2322395 | 0.291638721 | 0.225789701 |
| -6.295917 | 0 | 0.9380865 | 26 | 0.2025471 | 0 | -0.0185092 | -1.0296924 | 0.357116793 | 0.263143743 |
| -6.295917 | 0 | 0.9380865 | 27 | 0.2025471 | 0 | -0.0185092 | -0.8271453 | 0.437295855 | 0.30424902 |
| -6.295917 | 0 | 0.9380865 | 28 | 0.2025471 | 0 | -0.0185092 | -0.6245982 | 0.53547654 | 0.348736386 |
| -6.295917 | 0 | 0.9380865 | 29 | 0.2025471 | 0 | -0.0185092 | -0.4220511 | 0.655700532 | 0.396026044 |
| -6.295917 | 0 | 0.9380865 | 30 | 0.2025471 | 0 | -0.0185092 | -0.219504 | 0.802916946 | 0.44534328 |
| -6.295917 | 0 | 0.9380865 | 31 | 0.2025471 | 0 | -0.0185092 | -0.0169569 | 0.983186059 | 0.495760877 |
| -6.295917 | 0 | 0.9380865 | 32 | 0.2025471 | 0 | -0.0185092 | 0.1855902 | 1.203928789 | 0.546264832 |
| -6.295917 | 0 | 0.9380865 | 33 | 0.2025471 | 0 | -0.0185092 | 0.3881373 | 1.474232182 | 0.595834212 |
| | | | | | | | | | |
| -6.295917 | 1 | 0.9380865 | 22 | 0.2025471 | 22 | -0.0185092 | -1.3089967 | 0.270090903 | 0.212654781 |
| -6.295917 | 1 | 0.9380865 | 23 | 0.2025471 | 23 | -0.0185092 | -1.1249588 | 0.324665843 | 0.245092636 |
| -6.295917 | 1 | 0.9380865 | 24 | 0.2025471 | 24 | -0.0185092 | -0.9409209 | 0.390268272 | 0.280714363 |
| -6.295917 | 1 | 0.9380865 | 25 | 0.2025471 | 25 | -0.0185092 | -0.756883 | 0.469126417 | 0.319323383 |
| -6.295917 | 1 | 0.9380865 | 26 | 0.2025471 | 26 | -0.0185092 | -0.5728451 | 0.563918749 | 0.360580592 |
| -6.295917 | 1 | 0.9380865 | 27 | 0.2025471 | 27 | -0.0185092 | -0.3888072 | 0.67786495 | 0.404004476 |
| -6.295917 | 1 | 0.9380865 | 28 | 0.2025471 | 28 | -0.0185092 | -0.2047693 | 0.814835277 | 0.448985805 |
| -6.295917 | 1 | 0.9380865 | 29 | 0.2025471 | 29 | -0.0185092 | -0.0207314 | 0.979482018 | 0.494817336 |
| -6.295917 | 1 | 0.9380865 | 30 | 0.2025471 | 30 | -0.0185092 | 0.1633065 | 1.177397507 | 0.540736133 |
| -6.295917 | 1 | 0.9380865 | 31 | 0.2025471 | 31 | -0.0185092 | 0.3473444 | 1.415304072 | 0.585973455 |
| -6.295917 | 1 | 0.9380865 | 32 | 0.2025471 | 32 | -0.0185092 | 0.5313823 | 1.701282367 | 0.629805454 |
| -6.295917 -6.295917 | | | | | | | | | |
| Den | III y¹ and | 0.9380865 | 33 | 0.2025471 | 33 | -0.0185092 | 0.7154202 | 2.04504583 | 0.671597718 |

Predicted Probability (continued)



Conclusions

- If you have categorical dependent variables, you need to choose adequate methods to analyze them.
- You need to choose the regression models that fit your data and research questions.
- If you have event counts (e.g., the number of accidents), you need to use other models such as Poisson regression, Log-linear model, or Negative binomial regression for analyses.
- For additional help with categorical data analysis, feel free to contact me at wuh@bgsu.edu and 372-3119.



```
******
* Logistic Regression
. logit married female age femaleage
Iteration 0:
              log likelihood = -3486.5653
Iteration 1: log likelihood = -3394.8573
Iteration 2: log likelihood = -3394.6262
Iteration 3: log likelihood = -3394.6262
Logistic regression
                                                     Number of obs =
                                                    LR chi2(3) = 183.88
Prob > chi2 = 0.0000
Pseudo R2 = 0.0264
Log likelihood = -3394.6262
                                                     Pseudo R2
                                                                            0.0264
______
                                           z P > |z| [95% Conf. Interval]
     married |
                   Coef. Std. Err.
    femaleage | -.0185092 .0326631 -0.57 0.571 -.0825278
    . logit married female age femaleage, or
              log likelihood = -3486.5653
Iteration 0:
              log likelihood = -3394.8573
Iteration 1:
Iteration 2: log likelihood = -3394.6262
Iteration 3: log likelihood = -3394.6262
                                                    Number of obs =
LR chi2(3) =
Prob > chi2 =
Logistic regression
                                                                          183.88
                                                                          0.0000
Log likelihood = -3394.6262
                                                    Pseudo R2
     married | Odds Ratio Std. Err. z P>|z| [95% Conf. Interval]
    female | 2.555088 2.387494 1.00 0.315 .4092948 15.95054

      age |
      1.224518
      .0297512
      8.34
      0.000
      1.167573

      femaleage |
      .981661
      .0320641
      -0.57
      0.571
      .9207858

      _cons |
      .0018438
      .0012886
      -9.01
      0.000
      .0004686

                                                                         1.28424
                                                                          .0072544
*******
* Ordered Logistic Regression
. ologit educ female age femaleage
Iteration 0: log likelihood = -6252.7947
Iteration 1: log likelihood = -6206.1378
Iteration 2: log likelihood = -6206.0689
Iteration 3: log likelihood = -6206.0689
                                                    Number of obs = 5113
LR chi2(3) = 93.45
Ordered logistic regression
                                                     Prob > chi2 = 0.0000
Log likelihood = -6206.0689
                                                    Pseudo R2
       educ | Coef. Std. Err.
                                           z P>|z| [95% Conf. Interval]

    female | 1.877126
    .8172138
    2.30
    0.022
    .275416

    age | -.010898
    .0208886
    -0.52
    0.602
    -.0518389

    femaleage | -.0494917
    .0286535
    -1.73
    0.084
    -.1056516

                                                                        3.478835
       /cut1 | -2.54953 .5995614
                                                            -3.724648 -1.374411
                                                                       -.0411226
       /cut2 | -1.213573 .5982002
                                                            -2.386024
       /cut3 |
                .6857857
                            .5979509
                                                            -.4861766
```

```
. ologit educ female age femaleage, or
Iteration 0: log likelihood = -6252.7947
Iteration 1: log likelihood = -6206.1378
Iteration 2: log likelihood = -6206.0689
Iteration 3: log likelihood = -6206.0689
                                                                   Number of obs =
Ordered logistic regression
                                                                                                  5113
                                                                  LR chi2(3) =
                                                                   Prob > chi2 = 0.0000
Log likelihood = -6206.0689
                                                                   Pseudo R2
                                                                                                0.0075
         educ | Odds Ratio Std. Err. z P>|z| [95% Conf. Interval]

    female |
    6.534694
    5.340242
    2.30
    0.022
    1.317079
    32.42193

    age |
    .9891612
    .0206622
    -0.52
    0.602
    .9494818
    1.030499

    femaleage |
    .9517131
    .0272699
    -1.73
    0.084
    .8997381
    1.00669

-3.724648 -1.374411
        /cut1 | -2.54953 .5995614
        /cut2 | -1.213573 .5982002
/cut3 | .6857857 .5979509
                                                                            -2.386024 -.0411226
-.4861766 1.857748
                                                                            -.4861766
**********
* Multinomial Logistic Regression
. mlogit union female age femaleage, base(0)
Iteration 0: log likelihood = -5376.261
Iteration 1: log likelihood = -5282.5618
Iteration 2: log likelihood = -5282.3053
Iteration 3: log likelihood = -5282.3053
Multinomial logistic regression
                                                                   Number of obs =
                                                                  LR chi2(6) = 187.91
                                                                                              0.0000
                                                                   Prob > chi2 =
Log likelihood = -5282.3053
                                                                   Pseudo R2
       union | Coef. Std. Err. z P>|z| [95% Conf. Interval]
single | (base outcome)
cohabiting |

      female | .8175782
      1.228829
      0.67
      0.506
      -1.590882
      3.226038

      age | .0030635
      .030982
      0.10
      0.921
      -.0576601
      .0637871

      emaleage | -.0239002
      .0435381
      -0.55
      0.583
      -.1092333
      .0614329

      _cons | -.8159613
      .8787378
      -0.93
      0.353
      -2.538256
      .9063331

    femaleage |

    female
    1.22508
    1.024113
    1.20
    0.232
    -.7821444

    age
    .2035444
    .026309
    7.74
    0.000
    .1519797

    emaleage
    -.026943
    .0358749
    -0.75
    0.453
    -.0972566

                                                                                           3.232305
    femaleage
                                                                                              .0433705
       _cons | -5.930568 .7551726 -7.85 0.000 -7.410679 -4.450457
```

The SAS System

The LOGISTIC Procedure

^{***} Logistic Regression***

Model Information

Data Set IN.ANNOTATED_3_2 annotated_3_2 dataset written by Stat/Transfer Ver.

11.2.2106.0521

Response Variable married Current marital status

Number of Response 2

Levels

Model binary logit

Optimization Technique Fisher's scoring

Number of Observations Read 5114

Number of Observations Used 5114

| Response Profile | | | | | | |
|--------------------------------------|-------------|------|--|--|--|--|
| Ordered married Tota Value Frequence | | | | | | |
| 1 | married | 2172 | | | | |
| 2 | not married | 2942 | | | | |

Probability modeled is married='married'.

Model Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.

| Model Fit Statistics | | | | | | |
|----------------------|-----------------------|--------------------------|--|--|--|--|
| Criterion | Intercept Only | Intercept and Covariates | | | | |
| AIC | 6975.131 | 6797.252 | | | | |
| SC | 6981.670 | 6823.411 | | | | |
| -2 Log L | 6973.131 | 6789.252 | | | | |

| Testing Global Null Hypothesis: BETA=0 | | | | | | | |
|--|------------|----|------------|--|--|--|--|
| Test | Chi-Square | DF | Pr > ChiSq | | | | |
| Likelihood Ratio | 183.8783 | 3 | <.0001 | | | | |
| Score | 180.7636 | 3 | <.0001 | | | | |
| Wald | 175.3151 | 3 | <.0001 | | | | |

| A | Analysis of Maximum Likelihood Estimates | | | | | | | | |
|-----------|--|----------|--------|--------------------|------------|--|--|--|--|
| Parameter | DF | Estimate | | Wald Chi-Square | Pr > ChiSq | | | | |
| Intercept | 1 | -6.2959 | 0.6989 | 81.1563 | <.0001 | | | | |
| female | 1 | 0.9381 | 0.9344 | 1.0079 | 0.3154 | | | | |
| age | 1 | 0.2025 | 0.0243 | 69.4981 | <.0001 | | | | |
| femaleage | 1 | -0.0185 | 0.0327 | 0.3211 | 0.5709 | | | | |

| Odds Ratio Estimates | | | | | | | |
|----------------------|----------------|-------|--------------------|--|--|--|--|
| Effect | Point Estimate | | Wald nce Limits | | | | |
| female | 2.555 | 0.409 | 15.951 | | | | |
| age | 1.225 | 1.168 | 1.284 | | | | |
| femaleage | 0.982 | 0.921 | 1.047 | | | | |

| Association of Predicted Probabilities and Observed Responses | | | | | | |
|---|---------|-----------|-------|--|--|--|
| Percent Concordant | 56.8 | Somers' D | 0.220 | | | |
| Percent Discordant | 34.8 | Gamma | 0.240 | | | |
| Percent Tied | 8.4 | Tau-a | 0.107 | | | |
| Pairs | 6390024 | c | 0.610 | | | |

The SAS System

*** Ordered Logistic Regression, Using "Proc Logistic" Procedure ***

The LOGISTIC Procedure

Model Information

Data Set IN.ANNOTATED_3_2 annotated_3_2 dataset written by Stat/Transfer Ver.

11.2.2106.0521

Response Variable educ Education

Number of Response 4

Levels

Model cumulative logit

Optimization Technique Fisher's scoring

Number of Observations Read 5114

Number of Observations Used 5113

| Response Profile | | | | | | |
|------------------|-----------------------|--------------------|--|--|--|--|
| Ordered Value | educ | Total Frequency | | | | |
| 1 | colleges or more | 1668 | | | | |
| 2 | Some college | 2211 | | | | |
| 3 | Less than High School | 399 | | | | |
| 4 | High School | 835 | | | | |

Probabilities modeled are cumulated over the lower Ordered Values.

Note: 1 observation was deleted due to missing values for the response or explanatory variables.

Model Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.

Score Test for the Proportional Odds Assumption

Chi-Square DF Pr > ChiSq

20.3374 6 0.0024

| Model Fit Statistics | | | | | | | |
|----------------------|-----------------------|--------------------------|--|--|--|--|--|
| Criterion | Intercept Only | Intercept and Covariates | | | | | |
| AIC | 12511.589 | 12419.182 | | | | | |
| SC | 12531.208 | 12458.419 | | | | | |
| -2 Log L | 12505.589 | 12407.182 | | | | | |

| Testing Global Null Hypothesis: BETA=0 | | | | | | | | |
|--|---------|---|--------|--|--|--|--|--|
| Test Chi-Square DF Pr > ChiSq | | | | | | | | |
| Likelihood Ratio | 98.4077 | 3 | <.0001 | | | | | |
| Score | 97.9548 | 3 | <.0001 | | | | | |
| Wald | 97.1834 | 3 | <.0001 | | | | | |

| Analysis of Maximum Likelihood Estimates | | | | | | |
|--|-----------------------|----|----------|-------------------|--------------------|------------|
| Parameter | | DF | Estimate | Standard Error | Wald Chi-Square | Pr > ChiSq |
| Intercept | colleges or more | 1 | -0.5802 | 0.5974 | 0.9433 | 0.3314 |
| Intercept | Some college | 1 | 1.3187 | 0.5977 | 4.8672 | 0.0274 |
| Intercept | Less than High School | 1 | 1.8133 | 0.5981 | 9.1931 | 0.0024 |
| female | | 1 | 2.0949 | 0.8184 | 6.5518 | 0.0105 |
| age | | 1 | -0.0146 | 0.0209 | 0.4922 | 0.4830 |
| femaleage | | 1 | -0.0572 | 0.0287 | 3.9675 | 0.0464 |

| Odds Ratio Estimates | | | | | | | |
|----------------------|--|-------|--------|--|--|--|--|
| Effect | Point Estimate 95% Wald Confidence Limi | | | | | | |
| female | 8.124 | 1.634 | 40.405 | | | | |
| age | 0.985 | 0.946 | 1.027 | | | | |
| femaleage | 0.944 | 0.893 | 0.999 | | | | |

| Association of Predicted Probabilities and Observed Responses | | | | | |
|---|-----------------------|-------|--|--|--|
| Percent Concordant | 52.3 Somers' D | 0.120 | | | |
| Percent Discordant | 40.3 Gamma | 0.130 | | | |

| Association of Predicted Probabilities and Observed Responses | | | | | |
|---|---------|-------|-------|--|--|
| Percent Tied | 7.5 | Tau-a | 0.081 | | |
| Pairs | 8807799 | c | 0.560 | | |

The SAS System

*** Ordered Logistic Regression, Using "Proc QLIM" Procedure ***

The QLIM Procedure

| Discrete Response Profile of educ | | | | | |
|-----------------------------------|---|------|--|--|--|
| Index Value Total Frequency | | | | | |
| 1 | 1 | 399 | | | |
| 2 | 2 | 835 | | | |
| 3 | 3 | 2211 | | | |
| 4 | 4 | 1668 | | | |

| Model Fit Summary | | | | | |
|--------------------------------|--------------|--|--|--|--|
| Number of Endogenous Variables | 1 | | | | |
| Endogenous Variable | educ | | | | |
| Number of Observations | 5113 | | | | |
| Missing Values | 1 | | | | |
| Log Likelihood | -6206 | | | | |
| Maximum Absolute Gradient | 0.0002955 | | | | |
| Number of Iterations 1 | | | | | |
| Optimization Method | Quasi-Newton | | | | |
| AIC | 12424 | | | | |
| Schwarz Criterion | 12463 | | | | |

| Goodness-of-Fit Measures | | | | | | |
|------------------------------|-----------------------------------|------------------|--|--|--|--|
| Measure Value Formula | | | | | | |
| Likelihood Ratio (R) | 93.451 | 2*(LogL - LogL0) | | | | |
| Upper Bound of R (U) | 12506 | - 2 * LogL0 | | | | |
| Aldrich-Nelson 0.0179 | | R/(R+N) | | | | |
| Cragg-Uhler 1 | 0.0181 | $1 - \exp(-R/N)$ | | | | |
| Cragg-Uhler 2 | $(1-\exp(-R/N)) / (1-\exp(-U/N))$ | | | | | |

| Goodness-of-Fit Measures | | | | | | |
|--------------------------|----------|-----------------------------------|--|--|--|--|
| Measure Value Formula | | | | | | |
| Estrella | 0.0182 | 1 - (1-R/U)^(U/N) | | | | |
| Adjusted Estrella | 0.0159 | 1 - ((LogL-K)/LogL0)^(-2/N*LogL0) | | | | |
| McFadden's LRI | 0.0075 | R / U | | | | |
| Veall-Zimmermann | 0.0253 | (R * (U+N)) / (U * (R+N)) | | | | |
| McKelvey-Zavoina | 0.0596 | | | | | |
| N = # of observations, | K = # of | regressors | | | | |

Algorithm converged.

| Parameter Estimates | | | | | | | | |
|---------------------|----|-----------|----------------|---------|---|--|--|--|
| Parameter | DF | Estimate | Standard Error | t Value | $\begin{array}{c} Approx \\ Pr > t \end{array}$ | | | |
| Intercept | 1 | 2.549530 | 0.599559 | 4.25 | <.0001 | | | |
| female | 1 | 1.877126 | 0.817215 | 2.30 | 0.0216 | | | |
| age | 1 | -0.010898 | 0.020889 | -0.52 | 0.6019 | | | |
| femaleage | 1 | -0.049492 | 0.028654 | -1.73 | 0.0841 | | | |
| _Limit2 | 1 | 1.335956 | 0.045318 | 29.48 | <.0001 | | | |
| _Limit3 | 1 | 3.235315 | 0.055188 | 58.62 | <.0001 | | | |

The SAS System

The LOGISTIC Procedure

Model Information

Data Set IN.ANNOTATED_3_2 annotated_3_2 dataset written by Stat/Transfer Ver.

11.2.2106.0521

Response Variable union Union Status

Number of Response 3

Levels

Model generalized logit

Optimization Technique Newton-Raphson

Number of Observations Read 5114

Number of Observations Used 5114

| Response Profile | | | | | |
|------------------|-------|-----------------|--|--|--|
| Ordered Value | union | Total Frequency | | | |
| 1 | 0 | 1936 | | | |
| 2 | 1 | 1006 | | | |
| 3 | 2 | 2172 | | | |

Logits modeled use union=0 as the reference category.

Model Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.

| Model Fit Statistics | | | | | |
|-----------------------------|-----------------------|--------------------------|--|--|--|
| Criterion | Intercept Only | Intercept and Covariates | | | |
| AIC | 10756.522 | 10580.611 | | | |
| SC | 10769.601 | 10632.929 | | | |
| -2 Log L | 10752.522 | 10564.611 | | | |

^{***} Multinomial Logistic Regression ***

| Testing Global Null Hypothesis: BETA=0 | | | | | |
|--|------------|----|------------|--|--|
| Test | Chi-Square | DF | Pr > ChiSq | | |
| Likelihood Ratio | 187.9113 | 6 | <.0001 | | |
| Score | 185.1487 | 6 | <.0001 | | |
| Wald | 179.5235 | 6 | <.0001 | | |

| Type 3 Analysis of Effects | | | | | | |
|----------------------------|----|---------|------------|--|--|--|
| Effect | DF | Wald | Pr > ChiSq | | | |
| Chi-Square | | | | | | |
| female | 2 | 1.4589 | 0.4822 | | | |
| age | 2 | 69.4399 | <.0001 | | | |
| femaleage | 2 | 0.6271 | 0.7308 | | | |

| Analysis of Maximum Likelihood Estimates | | | | | | |
|--|-------|----|----------|--------|--------------------|------------|
| Parameter | union | DF | Estimate | | Wald Chi-Square | Pr > ChiSq |
| Intercept | 1 | 1 | -0.8139 | 0.8787 | 0.8579 | 0.3543 |
| Intercept | 2 | 1 | -5.9266 | 0.7551 | 61.5971 | <.0001 |
| female | 1 | 1 | 0.8154 | 1.2288 | 0.4403 | 0.5070 |
| female | 2 | 1 | 1.2211 | 1.0241 | 1.4217 | 0.2331 |
| age | 1 | 1 | 0.00300 | 0.0310 | 0.0094 | 0.9229 |
| age | 2 | 1 | 0.2034 | 0.0263 | 59.7839 | <.0001 |
| femaleage | 1 | 1 | -0.0238 | 0.0435 | 0.2995 | 0.5842 |
| femaleage | 2 | 1 | -0.0268 | 0.0359 | 0.5585 | 0.4549 |

| Odds Ratio Estimates | | | | | |
|----------------------|-------|-----------------------|-------------------------------|--------|--|
| Effect | union | Point Estimate | 95% Wald Confidence Limits | | |
| female | 1 | 2.260 | 0.203 | 25.124 | |
| female | 2 | 3.391 | 0.456 | 25.236 | |
| age | 1 | 1.003 | 0.944 | 1.066 | |
| age | 2 | 1.226 | 1.164 | 1.290 | |
| femaleage | 1 | 0.976 | 0.897 | 1.063 | |
| femaleage | 2 | 0.974 | 0.907 | 1.044 | |