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# **SAS/STAT® 9.22 User's Guide**

## **The SURVEYPHREG Procedure**

### **(Book Excerpt)**



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## Chapter 87

# The SURVEYPHREG Procedure

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## Overview: SURVEYPHREG Procedure

The SURVEYPHREG procedure performs regression analysis based on the Cox proportional hazards model for sample survey data. Cox's semiparametric model is widely used in the analysis of survival data to estimate hazard rates when adequate explanatory variables are available. The procedure provides design-based variance estimates, confidence intervals, and hypothesis tests concerning the parameters and model effects. See Chapter 3, "Introduction to Statistical Modeling with SAS/STAT Software," and Chapter 14, "Introduction to Survey Procedures," for an introduction to the basic concepts of survey data analysis; see Chapter 13, "Introduction to Survival Analysis Procedures," for an introduction to the basic concepts of survival analysis.

The survival time of each member of a finite population is assumed to follow its own hazard function,  $\lambda_i(t)$ , expressed as

$$\lambda_i(t) = \lambda(t; \mathbf{Z}_i) = \lambda_0(t) \exp(\mathbf{Z}_i' \boldsymbol{\beta})$$

where  $\lambda_0(t)$  is an arbitrary and unspecified baseline hazard function,  $\mathbf{Z}_i$  is the vector of explanatory variables for the  $i$ th population unit, and  $\boldsymbol{\beta}$  is the vector of unknown regression parameters.

The SURVEYPHREG procedure produces a sample-based estimate  $\hat{\boldsymbol{\beta}}$  of finite-population proportional hazards regression parameters  $\boldsymbol{\beta}_N$  by maximizing the partial pseudo-log-likelihood  $l_\pi(\boldsymbol{\beta}; \mathbf{Z}_i, t_i)$  based on observed covariates  $\mathbf{Z}_i$  and observed survival time  $t_i$ . The procedure also produces an estimate of the sampling variance  $V(\hat{\boldsymbol{\beta}}|\mathcal{F}_N)$ , which assumes the values of the finite population  $\mathcal{F}_N$  are fixed. For statistical inference, PROC SURVEYPHREG incorporates complex survey sample designs, including designs with stratification, clustering, and unequal weighting. Several optimization techniques are available in SURVEYPHREG to maximize the log likelihood.



Hazard ratio estimates can also be obtained along with parameter estimates. Sampling errors of the regression parameters and hazard ratios are computed by using either the Taylor series (linearization) method or one of the replication (resampling) methods that are based on complex sample designs (Binder 1983; Wolter 1985; Särndal, Swensson, and Wretman 1992; Binder 1992; Lohr 2009; Fuller 2009). These variance estimators essentially assume the finite population as fixed and estimate the variability due to the random sample selection mechanism.

The remaining sections of this chapter contain information about how to use PROC SURVEYPHREG, information about the underlying statistical methodology, and some applications of the procedure. The section “[Getting Started: SURVEYPHREG Procedure](#)” on page 7313 introduces PROC SURVEYPHREG with an example. The section “[Syntax: SURVEYPHREG Procedure](#)” on page 7316 describes the syntax of the procedure. The section “[Details: SURVEYPHREG Procedure](#)” on page 7338 summarizes the statistical techniques employed in PROC SURVEYPHREG. The section “[Examples: SURVEYPHREG Procedure](#)” on page 7363 includes some additional examples of useful applications. Experienced SAS/STAT software users might decide to proceed to the “Syntax” section, while other users might choose to read both the “Getting Started” and “Examples” sections before proceeding to “Syntax” and “Details.”

---

## Getting Started: SURVEYPHREG Procedure

This section uses a data set that is obtained by stratified random sampling from a simulated finite population to illustrate some of the basic features of PROC SURVEYPHREG.

Suppose the library system for a small county wants to study the length of time that books are borrowed over a specified study period, adjusting for the age of the borrower and accounting for the fact that some books are never returned. Suppose there are 10 branch libraries in the county. Assume that a list of 11,617 (simulated) transactions is available for the study period October 1, 2008, to December 31, 2008, and assume that this list can be used as the sampling frame. A stratified random sample with replacement is used to select 100 transactions, where branch libraries are the strata. The total number of transactions within branches range from 510 to 2,011 for the study period. The total sample size of 100 transactions is allocated proportionally across branches based on the number of transactions. For each selected transaction, telephone interviews were conducted to find out additional characteristics of the borrower. The data set `LibrarySurvey` contains the following variables for all units (transactions) in the sample:

- `Branch`, the library branch from which the book was borrowed
- `SampleWeight`, the survey sampling weight for the transaction
- `CheckOut`, the date the book was borrowed
- `CheckIn`, the date the book was returned, with a missing value if the book was not returned by December 31, 2008
- `Age`, the age of the borrower

```

data LibrarySurvey;
    input Branch          2.
           SamplingWeight 7.2
           CheckOut       date10.
           CheckIn        date10.
           Age;
    datalines;
1 103.60 08NOV2008 13NOV2008 18
1 103.60 01OCT2008 07OCT2008 30
1 103.60 05NOV2008 06NOV2008 73
1 103.60 25OCT2008 26OCT2008 53
1 103.60 09NOV2008 10NOV2008 55
2 127.50 10DEC2008 15DEC2008 39
2 127.50 19DEC2008      . 33
2 127.50 26NOV2008 27NOV2008 41

    ... more lines ...

10 118.35 14NOV2008 17NOV2008 29
10 118.35 11DEC2008 13DEC2008 35
10 118.35 21NOV2008 23NOV2008 46
;

data LibrarySurvey;
    set LibrarySurvey;
    Returned = (CheckIn ^= .);
    if (Returned) then
        lenBorrow = CheckIn          - CheckOut;
    else
        lenBorrow = input('31Dec2008',date9.) - CheckOut;
run;

```

PROC SURVEYPHREG can be used to estimate the regression parameters of a proportional hazards model and the design-based variance of the estimated coefficients. The design-based variance is useful when the finite population is considered fixed, as in this example. See Lohr (2009) and Särndal, Swensson, and Wretman (1992) for details.

The following statements request a proportional hazards regression of lenBorrow on Age with Returned as the censor indicator. A transaction is considered to be censored if its check-in date is missing. The WEIGHT statement specifies the sampling weight variable (SamplingWeight), and the STRATA statement specifies the stratification variable (Branch).

```

proc surveyphreg data = LibrarySurvey;
    weight SamplingWeight;
    strata Branch;
    model lenBorrow*Returned(0) = Age;
run;

```

Summary information about the model, number of observations, survey design, censored values, and variance estimation method are shown in [Output 87.1](#). The “Model Information” table summarizes the model you fit. The “Number of Observations” table displays the number of observations read and used by the procedure. This table also displays the sum of weights read and used. The sum of weights

read (11,616.79) can be used as an estimator of the population size, and the sum of weights used can be used as an estimator of the respondent size in the population. The “Design Summary” table displays survey design information such as stratification and clustering. This example implements a stratified design with 10 strata. The “Censored Summary” and “Weighted Censored Summary” tables display the (weighted) number of censored and event units. Weighted counts can be used as estimators of the corresponding finite population quantities. For example, [Output 87.1](#) shows that 10% of the sampled units are censored and an estimated 10.05% of the population units are censored.

**Figure 87.1** Summary Statistics

| The SURVEYPHREG Procedure                                   |                    |          |                  |
|---|--------------------|----------|------------------|
| Model Information   |                    |          |                  |
| Data Set  | WORK.LIBRARYSURVEY |          |                  |
| Dependent Variable  | lenBorrow          |          |                  |
| Censoring Variable  | Returned           |          |                  |
| Censoring Value(s)  | 0                  |          |                  |
| Weight Variable   | SamplingWeight     |          |                  |
| Stratum Variable  | Branch             |          |                  |
| Ties Handling   | BRESLOW            |          |                  |
| Number of Observations Read                                 |                    |          | 100              |
| Number of Observations Used                                 |                    |          | 100              |
| Sum of Weights Read   |                    | 11616.79 |                  |
| Sum of Weights Used   |                    | 11616.79 |                  |
| Design Summary  |                    |          |                  |
| Number of Strata  |                    |          | 10               |
| Summary of the Number of Event and Censored Values          |                    |          |                  |
| Total   | Event              | Censored | Percent Censored |
| 100   | 90                 | 10       | 10.00            |
| Summary of the Weighted Number of Event and Censored Values |                    |          |                  |
| Total   | Event              | Censored | Percent Censored |
| 11616.79  | 10449.22           | 1167.57  | 10.05            |
| Variance Estimation   |                    |          |                  |
| Method  | Taylor Series      |          |                  |

Parameter estimates and their standard errors are shown in [Output 87.2](#). The estimated regression coefficient is highly significant with a value of 0.062, indicating a positive association between age and the length of time books are borrowed (recall that these are simulated data). In this example, the procedure uses the STRATA and WEIGHT statements to incorporate stratification and unequal

weighting, respectively, into variance estimation. The degrees of freedom are calculated as the number of sampling units (100) minus the number of strata (10). Note that the estimated variance reported in [Output 87.2](#) ignores the finite population correction (*fpc*). You can use the TOTAL= or RATE= option in the PROC statement to include an *fpc* in your variance estimator.

**Figure 87.2** Weighted Estimates and Their Standard Errors

| Analysis of Maximum Likelihood Estimates |    |          |                |         |         |              |
|--|----|----------|----------------|---------|---------|--------------|
| Parameter                                | DF | Estimate | Standard Error | t Value | Pr >  t | Hazard Ratio |
| Age                                      | 90 | 0.061593 | 0.008366       | 7.36    | <.0001  | 1.064        |

## Syntax: SURVEYPHREG Procedure

The following statements are available in PROC SURVEYPHREG. Items within < > are optional.

```

PROC SURVEYPHREG < options > ;
  BY variables ;
  CLASS variable < (options) > < ... variable < (options) > > < /options > ;
  CLUSTER variables ;
  DOMAIN variables < variable*variable variable*variable*variable ... > ;
  ESTIMATE < 'label' > estimate-specification < / options > ;
  FREQ variable ;
  LSMEANS < model-effects > < / options > ;
  LSMESTIMATE model-effect lsestimate-specification < / options > ;
  MODEL response < *censor(list) > = effects < /options > ;
  NLOPTIONS < options > ;
  OUTPUT < OUT=SAS-data-set > < keyword=name ... keyword=name > < /options > ;
  REPWEIGHTS variables < / options > ;
  SLICE model-effect < / options > ;
  STRATA variables < /option > ;
  STORE < OUT= > item-store-name < / LABEL='label' > ;
  TEST < model-effects > < / options > ;
  WEIGHT variable ;

```

The PROC SURVEYPHREG and MODEL statements are required. The CLASS statement, if present, must precede the MODEL statement.

The MODEL statement specifies the analysis model. The CLASS statement specifies the categorical variables. The STRATA statement lists the variables that form the strata in a stratified sample design. The CLUSTER statement specifies cluster identification variables in a clustered sample design. The WEIGHT statement names the sampling weight variable. The NLOPTIONS statement specifies the optimization techniques. The REPWEIGHTS statement names replicate weight variables for BRR or jackknife variance estimation. The DOMAIN statement lists the variables that define domains for

subpopulation analysis. The BY statement requests completely separate analyses of groups defined by the BY variables.

The rest of this section provides detailed syntax information for each statement, beginning with the PROC SURVEYPHREG statement. The remaining statements are covered in alphabetical order.

The [ESTIMATE](#), [LSMEANS](#), [LSMESTIMATE](#), [SLICE](#), [STORE](#), and [TEST](#) statements are also available in other procedures. Summary descriptions of functionality and syntax for these statements are provided in this chapter, and you can find full documentation about them in Chapter 19, “[Shared Concepts and Topics](#).”

---

## PROC SURVEYPHREG Statement

**PROC SURVEYPHREG** <options> ;

The PROC SURVEYPHREG statement invokes the procedure and identifies the data set to be analyzed. You can specify the following options in the PROC SURVEYPHREG statement:

### **DATA=SAS-data-set**

names the SAS data set that contains the data to be analyzed. If you omit the DATA= option, the procedure uses the most recently created SAS data set.

### **MISSING**

treats missing values as a valid (nonmissing) category for all categorical variables, which include CLASS, STRATA, CLUSTER, and DOMAIN variables. By default, if you do not specify the MISSING option, an observation is excluded from the analysis if it has a missing value for any of these categorical variables. For more information, see the section “[Missing Values](#)” on page 7343.

### **NOPRINT**

suppresses all displayed output. Note that this option temporarily disables the Output Delivery System (ODS); see Chapter 20, “[Using the Output Delivery System](#),” for more information.

### **NOMCAR**

includes observations with missing values of the analysis variables that are specified in the [MODEL](#) statement as *not missing completely at random* (NOMCAR) for Taylor series variance estimation. When you specify the NOMCAR option, PROC SURVEYPHREG computes variance estimates by analyzing the nonmissing values as a domain (subpopulation), where the entire population includes both nonmissing and missing domains. See the section “[Missing Values](#)” on page 7343 for details.

By default, PROC SURVEYPHREG excludes an observation from analyses (and the corresponding variance computations) if that observation has a missing value for any of the variables in the [MODEL](#) statement. Note that if you specify the [MISSING](#) option for classification variables, then the procedure treats the missing values as a valid nonmissing level.

The NOMCAR option applies only to Taylor series variance estimation. The replication methods, which you request with the [VARMETHOD=BRR](#) and [VARMETHOD=JACKKNIFE](#) options, do not use the NOMCAR option.

**ORDER=DATA | FORMATTED | FREQ | INTERNAL**

specifies the order in which to sort the levels of the classification variables (which are specified in the **CLASS** statement). This option applies to the levels for all classification variables, except when you use the (default) **ORDER=FORMATTED** option with numeric classification variables that have no explicit format. With this option, the levels of such variables are ordered by their internal value.

The **ORDER=** option can take the following values:

| Value of <b>ORDER=</b> | Levels Sorted By   |
|------------------------|--|
| DATA                   | Order of appearance in the input data set  |
| FORMATTED              | External formatted value, except for numeric variables with no explicit format, which are sorted by their unformatted (internal) value |
| FREQ                   | Descending frequency count; levels with the most observations come first in the order  |
| INTERNAL               | Unformatted value  |

By default, **ORDER=FORMATTED**. For **FORMATTED** and **INTERNAL**, the sort order is machine-dependent. For more information about sorting order, see the chapter on the **SORT** procedure in the *Base SAS Procedures Guide* and the discussion of BY-group processing in *SAS Language Reference: Concepts*.

**RATE=value | SAS-data-set****R=value | SAS-data-set**

specifies the sampling rate as a nonnegative *value*, or identifies an input data set that gives the stratum sampling rates in a variable named `_RATE_`. PROC SURVEYPHREG uses this information to compute a finite population correction for Taylor series variance estimation. The procedure does not use the **RATE=** option for **BRR** or jackknife variance estimation, which you request with the **VARMETHOD=BRR** or **VARMETHOD=JACKKNIFE** option.

If your sample design has multiple stages, you should specify the *first-stage sampling rate*, which is the ratio of the number of primary sampling units (PSUs) that are selected to the total number of PSUs in the population.

For a nonstratified sample design, or for a stratified sample design with the same sampling rate in all strata, you should specify a nonnegative *value* for the **RATE=** option. If your design is stratified with different sampling rates in different strata, then you should name a SAS data set that contains the stratification variables and the stratum sampling rates. See the section “Population Totals and Sampling Rates” on page 7342 for details.

The sampling rate *value* must be a nonnegative number. You can specify *value* as a number between 0 and 1. Or you can specify *value* in percentage form as a number between 1 and 100, and PROC SURVEYPHREG converts that number to a proportion. The procedure treats the value 1 as 100% instead of 1%.

If you do not specify the **RATE=** or **TOTAL=** option, then the Taylor series variance estimation does not include a finite population correction. You cannot specify both the **TOTAL=** option and the **RATE=** option in the same PROC SURVEYPHREG statement.

**TOTAL=***value* | *SAS-data-set*

**N=***value* | *SAS-data-set*

specifies the total number of primary sampling units (PSUs) in the study population as a positive *value*, or identifies an input data set that gives the stratum population totals in a variable named **\_TOTAL\_**. PROC SURVEYPHREG uses this information to compute a finite population correction for Taylor series variance estimation. The procedure does not use the **TOTAL=** option for BRR or jackknife variance estimation, which you request with the **VARMETHOD=BRR** or **VARMETHOD=JACKKNIFE** option.

For a nonstratified sample design, or for a stratified sample design with the same population total in all strata, you should specify a positive *value* for the **TOTAL=** option, which refers to the total number of PSUs in each stratum. If your sample design is stratified with different population totals in different strata, then you should name a SAS data set that contains the stratification variables and the stratum totals. See the section “[Population Totals and Sampling Rates](#)” on page 7342 for details.

If you do not specify the **TOTAL=** or **RATE=** option, then the Taylor series variance estimation does not include a finite population correction. You cannot specify both the **TOTAL=** option and the **RATE=** option in the same PROC SURVEYPHREG statement.

**VARMETHOD=BRR** < (*method-options*) > | **JACKKNIFE** < (*method-options*) > | **TAYLOR**

specifies the variance estimation method. **VARMETHOD=TAYLOR** requests the Taylor series method, which is the default if you do not specify the **VARMETHOD=** option or a **REPWEIGHTS** statement. **VARMETHOD=BRR** requests variance estimation by balanced repeated replication (BRR), and **VARMETHOD=JACKKNIFE** requests variance estimation by the delete-1 jackknife method.

For **VARMETHOD=BRR** and **VARMETHOD=JACKKNIFE**, you can specify *method-options* in parentheses following the variance method name. [Table 87.1](#) summarizes the available *method-options*.

**Table 87.1** Variance Estimation Options

| <b>VARMETHOD=</b> | <b>Variance Estimation Method</b> | <b>Method-Options</b>  |
|-------------------|-----------------------------------|--|
| BRR               | Balanced repeated replication     | <b>FAY</b> <= <i>value</i> ><br><b>HADAMARD</b> = <i>SAS-data-set</i><br><b>OUTWEIGHTS</b> = <i>SAS-data-set</i><br><b>PRINTH</b><br><b>REPS</b> = <i>number</i> |
| JACKKNIFE         | Jackknife                         | <b>OUTJKCOEFS</b> = <i>SAS-data-set</i><br><b>OUTWEIGHTS</b> = <i>SAS-data-set</i>   |
| TAYLOR            | Taylor series linearization       | None   |



The following values are available for the VARMETHOD= option:

**BRR** *< method-options >* requests variance estimation by balanced repeated replication (BRR). The BRR method requires a stratified sample design with two primary sampling units (PSUs) in each stratum. If you specify the VARMETHOD=BRR option, you must also specify a **STRATA** statement unless you provide replicate weights with a **REPWEIGHTS** statement. See the section “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 for details.

You can specify the following *method-options* in parentheses after the VARMETHOD=BRR option:

**FAY** *<=value>*

requests Fay’s method, which is a modification of the BRR method. See the section “[Fay’s BRR Method](#)” on page 7348 for details.

You can specify the *value* of the Fay coefficient, which is used in converting the original sampling weights to replicate weights. The Fay coefficient must be a nonnegative number less than 1. By default, the value of the Fay coefficient equals 0.5.

**HADAMARD=SAS-data-set**

**H=SAS-data-set**

names a SAS data set that contains the Hadamard matrix for BRR replicate construction. If you do not provide a Hadamard matrix with the HADAMARD= *method-option*, PROC SURVEYPHREG generates an appropriate Hadamard matrix for replicate construction. See the sections “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 and “[Hadamard Matrix](#)” on page 7349 for details.

If a Hadamard matrix of a given dimension exists, it is not necessarily unique. Therefore, if you want to use a specific Hadamard matrix, you must provide the matrix as a SAS data set in the HADAMARD= *method-option*.

In the HADAMARD= input data set, each variable corresponds to a column of the Hadamard matrix, and each observation corresponds to a row of the matrix. You can use any variable names in the HADAMARD= data set. All values in the data set must equal either 1 or –1. You must ensure that the matrix you provide is indeed a Hadamard matrix—that is,  $\mathbf{A}'\mathbf{A} = R\mathbf{I}$ , where  $\mathbf{A}$  is the Hadamard matrix of dimension  $R$  and  $\mathbf{I}$  is an identity matrix. PROC SURVEYPHREG does not check the validity of the Hadamard matrix that you provide.

The HADAMARD= input data set must contain at least  $H$  variables, where  $H$  denotes the number of first-stage strata in your design. If the data set contains more than  $H$  variables, PROC SURVEYPHREG uses only the first  $H$  variables. Similarly, the HADAMARD= input data set must contain at least  $H$  observations.



If you do not specify the **REPS=** *method-option*, then the number of replicates is taken to be the number of observations in the **HADAMARD=** input data set. If you specify the number of replicates—for example, **REPS=nreps**—then the first *nreps* observations in the **HADAMARD=** data set are used to construct the replicates.

You can specify the **PRINTH** *method-option* to display the Hadamard matrix that the procedure uses to construct replicates for BRR.

#### **OUTWEIGHTS=SAS-data-set**

names an output SAS data set to store the replicate weights that PROC SURVEYPHREG creates for BRR variance estimation. See the section “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 for information about replicate weights. See the section “[Replicate Weights Output Data Set](#)” on page 7358 for details about the contents of the **OUTWEIGHTS=** data set.

The **OUTWEIGHTS=** *method-option* is not available when you provide replicate weights with a **REPWEIGHTS** statement.

#### **PRINTH**

displays the Hadamard matrix used to construct replicates for BRR. When you provide the Hadamard matrix in the **HADAMARD=** *method-option*, PROC SURVEYPHREG displays only the rows and columns that are actually used to construct replicates. See the sections “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 and “[Hadamard Matrix](#)” on page 7349 for more information.

The **PRINTH** *method-option* is not available when you provide replicate weights with a **REPWEIGHTS** statement because the procedure does not use a Hadamard matrix in this case.

#### **REPS=number**

specifies the number of replicates for BRR variance estimation. The value of *number* must be an integer greater than 1.

If you do not provide a Hadamard matrix with the **HADAMARD=** *method-option*, the number of replicates should be greater than the number of strata and should be a multiple of 4. See the section “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 for more information. If a Hadamard matrix cannot be constructed for the **REPS=** value that you specify, the value is increased until a Hadamard matrix of that dimension can be constructed. Therefore, it is possible for the actual number of replicates used to be larger than the **REPS=** value that you specify.

If you provide a Hadamard matrix with the **HADAMARD=** *method-option*, the value of **REPS=** must not be less than the number of rows in the Hadamard matrix. If you provide a Hadamard matrix and

do not specify the `REPS= method-option`, the number of replicates equals the number of rows in the Hadamard matrix.

If you do not specify the `REPS=` or `HADAMARD= method-option` and do not include a `REPWEIGHTS` statement, the number of replicates equals the smallest multiple of 4 that is greater than the number of strata.

If you provide replicate weights with a `REPWEIGHTS` statement, the procedure does not use the `REPS= method-option`. With a `REPWEIGHTS` statement, the number of replicates equals the number of `REPWEIGHTS` variables.

`JACKKNIFE | JK <(method-options)>` requests variance estimation by the delete-1 jackknife method. See the section “[Jackknife Method](#)” on page 7349 for details. If you provide replicate weights with a `REPWEIGHTS` statement, `VARMETHOD=JACKKNIFE` is the default variance estimation method.

You can specify the following *method-options* in parentheses following `VARMETHOD=JACKKNIFE`:

**OUTWEIGHTS=SAS-data-set**

names an output SAS data set that contains replicate weights. See the section “[Jackknife Method](#)” on page 7349 for information about replicate weights. See the section “[Replicate Weights Output Data Set](#)” on page 7358 for more details about the contents of the `OUTWEIGHTS=` data set.

The `OUTWEIGHTS= method-option` is not available when you provide replicate weights with the `REPWEIGHTS` statement.

**OUTJKCOEFS=SAS-data-set**

names an output SAS data set that contains [jackknife coefficients](#). See the section “[Jackknife Coefficients Output Data Set](#)” on page 7358 for more details about the contents of the `OUTJKCOEFS=` data set.

**TAYLOR** requests [Taylor series](#) variance estimation. This is the default method if you do not specify the `VARMETHOD=` option or a `REPWEIGHTS` statement. See the section “[Taylor Series Linearization](#)” on page 7346 for more information.

---

## BY Statement

**BY** *variables* ;

You can specify a `BY` statement with `PROC SURVEYPHREG` to obtain separate analyses on observations in groups that are defined by the `BY` variables. When a `BY` statement appears, the procedure expects the input data set to be sorted in order of the `BY` variables. If you specify more than one `BY` statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the SURVEYPHREG procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

Note that using a BY statement provides completely separate analyses of the BY groups. It does not provide a domain (subpopulation) analysis, where the total number of units in the subpopulation is not known at the time the survey is designed. For such an analysis use the [DOMAIN](#) statement.

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *Base SAS Procedures Guide*.

---

## CLASS Statement

**CLASS** *variable* < (*options*) > . . . < *variable* < (*options*) > > < / *options* > ;

The CLASS statement names the classification variables to be used in the analysis. The CLASS statement must precede the [MODEL](#) statement. Most *options* can be specified either as individual variable *options* or as global *options*. You can specify *options* for each variable by enclosing the options in parentheses after the variable name. You can also specify global *options* for the CLASS statement by placing the *options* after a slash (/). Global *options* are applied to all the variables specified in the CLASS statement. If you specify more than one CLASS statement, the global *options* specified in any one CLASS statement apply to all CLASS statements. However, individual CLASS variable *options* override the global *options*. The following *options* are available:

### CPREFIX=*n*

specifies that, at most, the first *n* characters of a CLASS variable name be used in creating names for the corresponding design variables. The default is  $32 - \min(32, \max(2, f))$ , where *f* is the formatted length of the CLASS variable.

### DESCENDING

#### DESC

reverses the sorting order of the classification variable. If both the DESCENDING and [ORDER=](#) options are specified, PROC SURVEYPHREG orders the categories according to the ORDER= option and then reverses that order.

**LPREFIX=*n***

specifies that, at most, the first *n* characters of a CLASS variable label be used in creating labels for the corresponding design variables. The default is  $256 - \min(256, \max(2, f))$ , where *f* is the formatted length of the CLASS variable.

**MISSING**

treats missing values (“.”, “.A”, ..., “.Z” for numeric variables and blanks for character variables) as valid values for the CLASS variable.

**ORDER=DATA | FORMATTED | FREQ | INTERNAL**

specifies the sorting order for the levels of classification variables. This ordering determines which parameters in the model correspond to each level in the data, so the ORDER= option can be useful when you use the CONTRAST statement. By default, ORDER=FORMATTED. For ORDER=FORMATTED and ORDER=INTERNAL, the sort order is machine-dependent. When ORDER=FORMATTED is in effect for numeric variables for which you have supplied no explicit format, the levels are ordered by their internal values.

The following table shows how PROC SURVEYPHREG interprets values of the ORDER= option.

| Value of ORDER= | Levels Sorted By   |
|-----------------|--|
| DATA            | Order of appearance in the input data set  |
| FORMATTED       | External formatted values, except for numeric variables with no explicit format, which are sorted by their unformatted (internal) values |
| FREQ            | Descending frequency count; levels with more observations come earlier in the order  |
| INTERNAL        | Unformatted value  |

For more information about sorting order, see the chapter on the SORT procedure in the *Base SAS Procedures Guide* and the discussion of BY-group processing in *SAS Language Reference: Concepts*.

**PARAM=keyword**

specifies the parameterization method for the classification variable or variables. You can specify any of the *keywords* shown in the following table; Design matrix columns are created from CLASS variables according to the corresponding coding schemes:

| Value of PARAM=           | Coding  |
|---------------------------|---|
| EFFECT                    | Effect coding   |
| GLM                       | Less-than-full-rank reference cell coding (this <i>keyword</i> can be used only in a global option) |
| ORDINAL<br>THERMOMETER    | Cumulative parameterization for an ordinal CLASS variable   |
| POLYNOMIAL<br>POLY        | Polynomial coding   |
| REFERENCE<br>REF          | Reference cell coding   |
| ORTHEFFECT                | Orthogonalizes PARAM=EFFECT coding  |
| ORTHORDINAL<br>ORTHOTHERM | Orthogonalizes PARAM=ORDINAL coding   |
| ORTHPOLY                  | Orthogonalizes PARAM=POLYNOMIAL coding  |
| ORTHREF                   | Orthogonalizes PARAM=REFERENCE coding   |

All parameterizations are full rank, except for the GLM parameterization. The [REF=](#) option in the CLASS statement determines the reference level for EFFECT and REFERENCE coding and for their orthogonal parameterizations.

If PARAM=ORTHPOLY or PARAM=POLY and the classification variable is numeric, then the [ORDER=](#) option in the CLASS statement is ignored, and the internal unformatted values are used. See the section “[Other Parameterizations](#)” on page 414 of Chapter 19, “[Shared Concepts and Topics](#),” for further details.

#### **REF= 'level' | keyword**

specifies the reference level for [PARAM=EFFECT](#), [PARAM=REFERENCE](#), and their orthogonalizations. For an individual (but not a global) variable REF= *option*, you can specify the *level* of the variable to use as the reference level. Specify the formatted value of the variable if a format is assigned. For a global or individual variable REF= *option*, you can use one of the following *keywords*. The default is REF=LAST.

**FIRST**     designates the first ordered level as reference.

**LAST**      designates the last ordered level as reference.

#### **TRUNCATE< =n>**

specifies the length *n* of CLASS variable values to use in determining CLASS variable levels. The default is to use the full formatted length of the CLASS variable. If you specify TRUNCATE without the length *n*, the first 16 characters of the formatted values are used. When formatted values are longer than 16 characters, you can use this option to revert to the levels as determined in releases before SAS 9. The TRUNCATE option is available only as a global option.

---

## CLUSTER Statement

**CLUSTER** *variables* ;

The CLUSTER statement names variables that identify the first-stage clusters in a clustered sample design. First-stage clusters are also known as primary sampling units (PSUs). The combinations of categories of CLUSTER variables define the clusters in the sample. If there is a STRATA statement, clusters are nested within strata.

If your sample design has clustering at multiple stages, you should specify only the first-stage clusters (PSUs) in the CLUSTER statement. See the section “[Specifying the Sample Design](#)” on page 7341 for more information.

If you provide replicate weights for BRR or jackknife variance estimation with a REPWEIGHTS statement, you do not need to specify a CLUSTER statement.

The CLUSTER *variables* are one or more variables in the DATA= input data set. These variables can be either character or numeric, but the procedure treats them as categorical variables. The formatted values of the CLUSTER variables determine the CLUSTER variable levels. Thus, you can use formats to group values into levels. See the discussion of the FORMAT procedure in the *Base SAS Procedures Guide* and the discussions of the FORMAT statement and SAS formats in *SAS Language Reference: Dictionary*.

You can use multiple CLUSTER statements to specify CLUSTER variables. The procedure uses variables from all CLUSTER statements to create clusters.

---

## DOMAIN Statement

**DOMAIN** *variables* < *variable\*variable variable\*variable\*variable ...* > ;

The DOMAIN statement requests analysis for domains (subpopulations), in addition to analysis for the entire study population. The DOMAIN statement names the variables that identify domains, which are called domain variables.

It is common practice to compute statistics for domains. The formation of these domains might not be known at the design stage. Therefore, the sample sizes for the domains are often random. Use a DOMAIN statement to incorporate this variability into the variance estimation.

Note that a DOMAIN statement is different from a BY statement. In a BY statement, you treat the sample sizes as fixed in each subpopulation, and you perform analysis within each BY group independently.

Use the DOMAIN statement on the entire data set to perform a domain analysis. Creating a new data set from a single domain and analyzing that with PROC SURVEYPHREG yields inappropriate estimates of variance.

A domain variable can be either character or numeric. The procedure treats domain variables as categorical variables. If a variable appears by itself in a DOMAIN statement, each level of this

variable determines a domain in the study population. If two or more variables are joined by asterisks (\*), then every possible combination of levels of these variables determines a domain. The procedure performs a descriptive analysis within each domain that is defined by the domain variables.

The formatted values of the domain variables determine the categorical variable levels. Thus, you can use formats to group values into levels. For more information, see the FORMAT procedure in the *Base SAS Procedures Guide* and the FORMAT statement and SAS formats in *SAS Language Reference: Dictionary*.

## ESTIMATE Statement

```
ESTIMATE <'label'> estimate-specification <(divisor=n)>
      < , ... <'label'> estimate-specification <(divisor=n)> >
      < / options > ;
```

The ESTIMATE statement provides a mechanism for obtaining custom hypothesis tests. Estimates are formed as linear estimable functions of the form  $\mathbf{L}\boldsymbol{\beta}$ . You can perform hypothesis tests for the estimable functions, construct confidence limits, and obtain specific nonlinear transformations.

Table 87.2 summarizes important options in the ESTIMATE statement.

**Table 87.2** Important ESTIMATE Statement Options

| Option   | Description  |
|--|--|
| <b>Construction and Computation of Estimable Functions</b> |  |
| DIVISOR=   | Specifies a list of values to divide the coefficients                          |
| NOFILL   | Suppresses the automatic fill-in of coefficients for higher-order effects      |
| SINGULAR=  | Tunes the estimability checking difference                                     |
| <b>Degrees of Freedom and <i>p</i>-values</b>              |  |
| ADJUST=  | Determines the method for multiple comparison adjustment of estimates          |
| ALPHA= $\alpha$  | Determines the confidence level ( $1 - \alpha$ )                               |
| LOWER  | Performs one-sided, lower-tailed inference                                     |
| STEPDOWN   | Adjusts multiplicity-corrected <i>p</i> -values further in a step-down fashion |
| TESTVALUE=   | Specifies values under the null hypothesis for tests                           |
| UPPER  | Performs one-sided, upper-tailed inference                                     |

Table 87.2 continued

| Option                    | Description  |
|---------------------------|--|
| <b>Statistical Output</b> |  |
| CL                        | Constructs confidence limits   |
| CORR                      | Displays the correlation matrix of estimates                             |
| COV                       | Displays the covariance matrix of estimates                              |
| E                         | Prints the <b>L</b> matrix   |
| JOINT                     | Produces a joint <i>F</i> or chi-square test for the estimable functions |
| SEED=                     | Specifies the seed for computations that depend on random numbers        |

For details about the syntax of the ESTIMATE statement, see the section “[ESTIMATE Statement](#)” on page 462 of Chapter 19, “[Shared Concepts and Topics](#).”

## FREQ Statement

**FREQ** *variable* ;

The FREQ statement names a numeric *variable* that provides a frequency for each observation in the input data set. PROC SURVEYPHREG treats each observation as if it appears *n* times, where *n* is the value of the FREQ variable for the observation. If not an integer, the frequency value is truncated to an integer. If the frequency value is missing, the observation is not used in the analysis. If you specify more than one FREQ statement, the procedure uses only the first FREQ statement and ignores the rest.

## LSMEANS Statement

**LSMEANS** < *model-effects* > < / *options* > ;

The LSMEANS statement computes and compares least squares means (LS-means) of fixed effects. LS-means are *predicted population margins*—that is, they estimate the marginal means over a balanced population. In a sense, LS-means are to unbalanced designs as class and subclass arithmetic means are to balanced designs.

Table 87.3 summarizes important options in the LSMEANS statement.



**Table 87.3** Important LSMEANS Statement Options

| Option  | Description   |
|---|---|
| <b>Construction and Computation of LS-Means</b>     |   |
| AT  | Modifies the covariate value in computing LS-means  |
| BYLEVEL   | Computes separate margins   |
| DIFF  | Requests differences of LS-means  |
| OM=   | Specifies the weighting scheme for LS-means computation as determined by the input data set |
| SINGULAR=   | Tunes estimability checking   |
| <b>Degrees of Freedom and <math>p</math>-values</b> |   |
| ADJUST=   | Determines the method for multiple comparison adjustment of LS-means differences            |
| ALPHA= $\alpha$                                     | Determines the confidence level ( $1 - \alpha$ )  |
| STEPDOWN  | Adjusts multiple comparison $p$ -values further in a step-down fashion                      |
| <b>Statistical Output</b>                           |   |
| CL  | Constructs confidence limits for means and mean differences                                 |
| CORR  | Displays the correlation matrix of LS-means   |
| COV   | Displays the covariance matrix of LS-means  |
| E   | Prints the <b>L</b> matrix  |
| LINES   | Produces a “Lines” display for pairwise LS-means differences                                |
| MEANS   | Prints the LS-means   |
| PLOTS=  | Requests ODS statistical graphics of means and mean comparisons                             |
| SEED=   | Specifies the seed for computations that depend on random numbers                           |

For details about the syntax of the LSMEANS statement, see the section “[LSMEANS Statement](#)” on page 479 of Chapter 19, “[Shared Concepts and Topics](#).”

## LSMESTIMATE Statement

```
LSMESTIMATE model-effect < 'label' > values < divisor= $n$  >
              < , ... < 'label' > values < divisor= $n$  > >
              < / options > ;
```

The LSMESTIMATE statement provides a mechanism for obtaining custom hypothesis tests among least squares means.

Table 87.4 summarizes important options in the LSMESTIMATE statement.

**Table 87.4** Important LSMESTIMATE Statement Options

| Option  | Description  |
|---|--|
| <b>Construction and Computation of LS-Means</b> |  |
| AT  | Modifies covariate values in computing LS-means  |
| BYLEVEL   | Computes separate margins  |
| DIVISOR=  | Specifies a list of values to divide the coefficients                                  |
| OM=   | Specifies the weighting scheme for LS-means computation as determined by a data set    |
| SINGULAR=                                       | Tunes estimability checking  |
| <b>Degrees of Freedom and <i>p</i>-values</b>   |  |
| ADJUST=   | Determines the method for multiple comparison adjustment of LS-means differences       |
| ALPHA= $\alpha$                                 | Determines the confidence level ( $1 - \alpha$ )                                       |
| LOWER   | Performs one-sided, lower-tailed inference   |
| STEPDOWN  | Adjusts multiple comparison <i>p</i> -values further in a step-down fashion            |
| TESTVALUE=                                      | Specifies values under the null hypothesis for tests                                   |
| UPPER   | Performs one-sided, upper-tailed inference   |
| <b>Statistical Output</b>                       |  |
| CL  | Constructs confidence limits for means and mean differences                            |
| CORR  | Displays the correlation matrix of LS-means  |
| COV   | Displays the covariance matrix of LS-means   |
| E   | Prints the <b>L</b> matrix   |
| ELSM  | Prints the <b>K</b> matrix   |
| JOINT   | Produces a joint <i>F</i> or chi-square test for the LS-means and LS-means differences |
| SEED=   | Specifies the seed for computations that depend on random numbers                      |

For details about the syntax of the LSMESTIMATE statement, see the section “[LSMESTIMATE Statement](#)” on page 496 of Chapter 19, “[Shared Concepts and Topics](#).”

## MODEL Statement

**MODEL** *response* < \**censor* ( *list* ) > = *effects* < /*options* > ;

The MODEL statement identifies the variable to be used as the failure time variable, the optional censoring variable, and the explanatory effects, including covariates, main effects, and interactions; see the section “[Specification of Effects](#)” on page 3043 of Chapter 39, “[The GLM Procedure](#),” for more information. A note of caution: specifying the effect T\*A in the MODEL statement, where T is the time variable and A is a CLASS variable, does not make the effect time-dependent. Time-dependent covariates are not available in SURVEYPHREG. You must specify exactly one MODEL statement.

The MODEL statement allows one response variable. In the MODEL statement, the failure time variable precedes the equal sign. This can optionally be followed by an asterisk, the name of the censoring variable, and a list of censoring values (separated by blanks or commas if there is more than one) enclosed in parentheses. If the censoring variable takes on one of these values, the corresponding failure time is considered to be censored. The variables following the equal sign are the explanatory variables (sometimes called independent variables or covariates) for the model.

The censoring variable must be numeric. The failure time variable must contain nonnegative values. Any observation with a negative failure time is excluded from the analysis, as is any observation with a missing value for any of the variables listed in the MODEL statement. See “[Missing Values](#)” on page 7343 for details.

[Table 87.5](#) summarizes the options available in the MODEL statement, which can be specified after a slash (/).

**Table 87.5** MODEL Statement Options

| Option     | Description  |
|------------|--|
| ALPHA=     | Specifies $\alpha$ for the $100(1 - \alpha)\%$ confidence limits             |
| CLPARM     | Computes confidence limits for regression parameters                         |
| COVB       | Displays covariance matrix   |
| DF=        | Specifies the denominator degrees of freedom                                 |
| HESS       | Displays the Hessian matrix  |
| INVHESS    | Displays the inverse of the Hessian matrix                                   |
| RISKLIMITS | Computes confidence limits for the exponentials of the regression parameters |
| SINGULAR=  | Specifies tolerance for testing singularity                                  |
| TIES=      | Specifies the method of handling ties in failure times                       |
| VADJUST=   | Specifies a variance adjustment factor                                       |

#### ALPHA= $\alpha$

sets the level of the confidence limits for the estimated regression parameters and the hazard ratios. The value of *alpha* must be between 0 and 1, and the default is 0.05. A confidence level of  $\alpha$  produces  $100(1 - \alpha)\%$  confidence limits. The default of ALPHA=0.05 produces 95% confidence limits.

The ALPHA= option has no effect unless the CLPARM or RISKLIMITS option is also specified.

#### CLPARM<=keyword>

produces confidence limits for regression parameters of Cox proportional hazards models. The confidence coefficient can be specified with the ALPHA= option. Classification main effects that use parameterizations other than REF, EFFECT, or GLM are ignored. See “[Confidence Intervals](#)” on page 7355 for details.

#### COVB

displays the estimated covariance matrix of the parameter estimates.

**DF=*value* | *keyword***

specifies the denominator degrees of freedom for hypothesis tests and the degrees of freedom to use for confidence limits. If a *value* is specified, it must be a nonnegative number. By default, PROC SURVEYPHREG computes the degrees of freedom as described in the section “[Degrees of Freedom](#)” on page 7351. Instead of a *value*, you can specify one of the following key words:

**NONE**

specifies the denominator degrees of freedom to be infinite. Use this option if you want to compute chi-square tests and normal confidence intervals. This option is applicable to both the Taylor series linearization and the replication methods.

**PARMADJ**

computes the denominator degrees of freedom as the number of clusters (or observations if no CLUSTER statement is specified) minus the number of strata (or one if no STRATA statement is specified) minus the number of nonsingular parameters in the model. This option can be useful if you are fitting a model with many parameters relative to the number of clusters minus the number of strata. See Korn and Graubard (1999, section 5.2) for further details. This option is applicable only for the Taylor series linearization method.

**ALLREPS**

computes the denominator degrees of freedom for replication methods by using the total number of replicate samples. By default, PROC SURVEYPHREG computes the denominator degrees of freedom based on the number of replicate samples used. See “[Degrees of Freedom](#)” on page 7351 for details.

**HESS**

displays the last evaluation of the Hessian matrix.

**INVHESS**

displays the inverse of the Hessian matrix that is evaluated at the estimated regression parameters.

**RISKLIMITS****RL**

produces confidence limits for hazard ratios and related quantities. See the section “[Hazard Ratios](#)” on page 7355 for details. The confidence coefficient can be specified with the **ALPHA=** option. Great care needs to be taken with any interpretation of the estimates and their confidence limits if interaction effects are involved in the model or if parameterizations other than REF, EFFECT, or GLM are used.

**SINGULAR=*value***

specifies the singularity criterion for determining linear dependencies in the set of explanatory variables. The default value is  $10^{-12}$ .

**TIES=*method***

specifies how to handle ties in the failure time. The available *methods* are as follows:

**BRESLOW**

uses the approximate partial likelihood of Breslow (1974). This is the default value.

**EFRON**

uses the approximate partial likelihood of Efron (1977).

If there are no ties, both methods result in the same likelihood and yield identical estimates. The default, TIES=BRESLOW, is the most efficient method when there are no ties.

**VADJUST=DF | NONE | AVGREPSS**

specifies variance adjustment factors. You can use the following key words:

**DF**

requests degrees of freedom adjustment  $(n - 1)/(n - p)$  in the computation of the matrix **G** for the Taylor series linearization [variance estimation](#). By default, VADJUST=DF.

**NONE**

excludes the degrees of freedom adjustment  $(n - 1)/(n - p)$  from the computation of the matrix **G** for the Taylor series linearization [variance estimation](#).

**AVGREPSS**

use the average sum of squares from all the usable replicate samples for the unusable replicates. This option is applicable only for the jackknife replication method. AVGREPSS multiplies the default jackknife variance estimator by the factor  $R/R_a$ , where  $R_a$  is the number of usable replicates and  $R$  is the total number of replicates. See the section “[Variance Adjustment Factors](#)” on page 7352 for details.

---

## NLOPTIONS Statement

**NLOPTIONS** < options > ;

The NLOPTIONS statement specifies details of the nonlinear optimization used by PROC SURVEYPHREG to maximize the log-likelihood function. By default, the procedure uses the Newton-Raphson optimization technique. For more information about the NLOPTIONS statement, see the section “[NLOPTIONS Statement](#)” on page 508 in Chapter 19, “[Shared Concepts and Topics](#).”

---

## OUTPUT Statement

**OUTPUT** < OUT=SAS-data-set > < keyword=name ... keyword=name > < /options > ;

The OUTPUT statement creates a new SAS data set that contains statistics that are calculated for each observation unit. These statistics can include the estimated linear predictor ( $\mathbf{z}'_j \hat{\boldsymbol{\beta}}$ ) and its standard error, residuals, and influence statistics. In addition, this data set includes all the variables from the DATA= input data set.

The following list explains specifications in the OUTPUT statement:

**OUT=SAS-data-set**

names the output data set. If you omit the OUT= option, the OUTPUT data set is named by using the DATA $n$  convention. See the section “OUT= Data Set for the OUTPUT statement” on page 7358 for more information.

**keyword=name**

specifies the statistics to include in the OUTPUT data set and names the new variables that contain the statistics. Specify a keyword for each desired statistic (see the following list of keywords), and optionally an equal sign with either a variable or a list of variables in parentheses to contain the statistics. If you specify a keyword without a variable name, then the procedure uses default names. The keywords that accept a list of variables are RESSCH, RESSCO, and WTRESSCH. For these keywords, you can specify as many names in *name* as the number of explanatory variables in the MODEL statement. If you specify  $k$  names and  $k$  is less than the total number of explanatory variables, only the first  $k$  names are taken from the list; the procedure assigns default names for the rest of the statistics. The keywords and the corresponding statistics are as follows:

**ATRISK**

specifies the number of subjects at risk at the observation time  $\tau_j$ .

**RESDEV**

specifies the deviance residual  $\hat{D}_j$ . This is a transform of the martingale residual to achieve a more symmetric distribution.

**RESMART**

specifies the martingale residual  $\hat{M}_j$ . The residual at the observation time  $\tau_j$  can be interpreted as the difference over  $[0, \tau_j]$  in the observed number of events minus the expected number of events given by the model.

**RESSCH**

specifies the Schoenfeld residuals. These residuals are useful in assessing the proportional hazards assumption.

**RESSCO**

specifies the score residuals. These residuals are a decomposition of the first partial derivative of the log likelihood. They can be used to assess the leverage that is exerted by each subject in the parameter estimation. They are also useful in constructing design-based variance estimators.

**STDXBETA**

specifies the standard error of the [estimated linear predictor](#),  $\sqrt{\mathbf{z}'_j \hat{\mathbf{V}}(\hat{\boldsymbol{\beta}}|F) \mathbf{z}_j}$ .

**WTATRISK**

specifies the weighted number of subjects at risk at the observation time  $\tau_j$ .

**XBETA**

specifies the estimate of the linear predictor,  $\mathbf{z}'_j \hat{\boldsymbol{\beta}}$ .

## REPWEIGHTS Statement

**REPWEIGHTS** *variables* < / *options* > ;

The REPWEIGHTS statement names variables that provide replicate weights for BRR or jackknife variance estimation, which you request with the **VARMETHOD=BRR** or **VARMETHOD=JACKKNIFE** option in the PROC SURVEYPHREG statement. If you do not provide replicate weights for these methods by using a REPWEIGHTS statement, then PROC SURVEYPHREG constructs replicate weights for the analysis. See the sections “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 and “[Jackknife Method](#)” on page 7349 for more information.

Each REPWEIGHTS variable should contain the weights for a single replicate, and the number of replicates equals the number of REPWEIGHTS variables. The REPWEIGHTS variables must be numeric, and the variable values must be nonnegative numbers.

If you provide replicate weights with a REPWEIGHTS statement, you do not need to specify a **CLUSTER** or **STRATA** statement. If you use a REPWEIGHTS statement and do not specify the **VARMETHOD=** option in the PROC SURVEYPHREG statement, the procedure uses **VARMETHOD=JACKKNIFE** by default.

If you specify a REPWEIGHTS statement but do not include a **WEIGHT** statement, PROC SURVEYPHREG uses the average of each observation’s replicate weights as the observation’s weight.

You can specify the following options in the REPWEIGHTS statement after a slash (/):

### **DF=***df*

specifies the degrees of freedom for the analysis. The value of *df* must be a positive number. See the section “[Degrees of Freedom](#)” on page 7351 for details.

PROC SURVEYPHREG also use the DF= value in computing the denominator degrees of freedom for the *F* statistics in Wald type tests and confidence intervals.

### **JKCOEFS=***jackknife-coefficient-specification*

specifies jackknife coefficients for **VARMETHOD=JACKKNIFE**. The default value for the jackknife coefficient is  $(R - 1)/R$ , where *R* is the total number of replicates. You can specify an alternative value with one of the following three forms:

#### **JKCOEFS=***value*

specifies a single jackknife coefficient for all replicates. The coefficient *value* must be a nonnegative number.

#### **JKCOEFS=**(*values*)

specifies jackknife coefficients for **VARMETHOD=JACKKNIFE**, where each coefficient corresponds to an individual replicate identified by a REPWEIGHTS variable. You can separate *values* with blanks or commas. The coefficient *values* must be nonnegative numbers. The number of *values* must equal the number of replicate weight variables named in the REPWEIGHTS statement. List these values in the same order in which you list the corresponding replicate weight variables in the REPWEIGHTS statement.

**JKCOEFS=SAS-data-set**

names a SAS data set that contains the jackknife coefficients for **VARMETHOD=JACKKNIFE**. You provide the jackknife coefficients in the JKCOEFS= data set variable JKCoef-ficient. Each coefficient value must be a nonnegative number. The observations in the JKCOEFS= data set should correspond to the replicates that are identified by the REPWEIGHTS variables. Arrange the coefficients or observations in the JKCOEFS= data set in the same order in which you list the corresponding replicate weight variables in the REPWEIGHTS statement. The number of observations in the JKCOEFS= data set must not be less than the number of REPWEIGHTS variables.

See the section “[Jackknife Method](#)” on page 7349 for details about jackknife coefficients.

---

## SLICE Statement

**SLICE** *model-effect* < / options > ;

The SLICE statement provides a general mechanism for performing a partitioned analysis of the LS-means for an interaction. This analysis is also known as an analysis of simple effects.

The SLICE statement uses the same options as the **LSMEANS** statement, which are summarized in [Table 19.19](#). For details about the syntax of the SLICE statement, see the section “[SLICE Statement](#)” on page 526 of Chapter 19, “[Shared Concepts and Topics](#).”

---

## STORE Statement

**STORE** < **OUT=** *item-store-name* < / **LABEL=** 'label' > ;

The STORE statement requests that the procedure save the context and results of the statistical analysis. The resulting *item store* is a binary file format that cannot be modified. The contents of the item store can be processed with the PLM procedure.

For details about the syntax of the STORE statement, see the section “[STORE Statement](#)” on page 529 of Chapter 19, “[Shared Concepts and Topics](#).”

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## STRATA Statement

**STRATA** *variables* < / option > ;

The STRATA statement names variables that form the strata in a stratified sample design. The combinations of levels of STRATA variables define the strata in the sample, where strata are nonoverlapping subgroups that were sampled independently.



If your sample design has stratification at multiple stages, you should identify only the first-stage strata in the STRATA statement. See the section “[Specifying the Sample Design](#)” on page 7341 for more information.

If you provide replicate weights for BRR or jackknife variance estimation with a [REPWEIGHTS](#) statement, you do not need to specify a STRATA statement.

The STRATA *variables* are one or more variables in the DATA= input data set. These variables can be either character or numeric, but the procedure treats them as categorical variables. The formatted values of the STRATA variables determine the STRATA variable levels. Thus, you can use formats to group values into levels. See the discussion of the FORMAT procedure in the *Base SAS Procedures Guide* and the discussions of the FORMAT statement and SAS formats in *SAS Language Reference: Dictionary*.

The STRATA statement in PROC SURVEYPHREG is different from the STRATA statement in PROC PHREG (Chapter 64, “[The PHREG Procedure](#)”). PROC PHREG fits different baseline hazard functions in different strata, which is useful if the proportional hazards assumption is not satisfied.

You can specify the following option in the STRATA statement after a slash (/):

#### LIST

displays a “Stratum Information” table, which lists all strata together with the corresponding values of the STRATA variables. This table provides the number of observations and the number of clusters in each stratum, as well as the sampling fraction if you specify the [RATE=](#) or [TOTAL=](#) option.

## TEST Statement

**TEST** < *model-effects* > < / *options* > ;

The TEST statement enables you to perform  $F$  tests for model effects that test Type I, II, or Type III hypotheses. See Chapter 15, “[The Four Types of Estimable Functions](#),” for details about the construction of Type I, II, and III estimable functions.

[Table 87.6](#) summarizes options in the TEST statement.

**Table 87.6** TEST Statement Options

| Option                    | Description  |
|---------------------------|--|
| <a href="#">CHISQ</a>     | Requests chi-square tests                                  |
| <a href="#">DDF=</a>      | Specifies denominator degrees of freedom for fixed effects |
| <a href="#">E</a>         | Requests Type I, Type II, and Type III coefficients        |
| <a href="#">E1</a>        | Requests Type I coefficients                               |
| <a href="#">E2</a>        | Requests Type II coefficients                              |
| <a href="#">E3</a>        | Requests Type III coefficients                             |
| <a href="#">HTYPE=</a>    | Indicates the type of hypothesis test to perform           |
| <a href="#">INTERCEPT</a> | Adds a row that corresponds to the overall intercept       |

For details about the syntax of the TEST statement, see the section “TEST Statement” on page 530 of Chapter 19, “Shared Concepts and Topics.”

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## WEIGHT Statement

**WEIGHT** *variable* ;

The WEIGHT statement names the variable that contains the sampling weights. This variable must be numeric, and the sampling weights must be positive numbers. If an observation has a weight that is nonpositive or missing, then the procedure omits that observation from the analysis. See the section “Missing Values” on page 7343 for more information. If you specify more than one WEIGHT statement, the procedure uses only the first WEIGHT statement and ignores the rest.

If you do not specify a WEIGHT statement but provide replicate weights with a REPWEIGHTS statement, PROC SURVEYPHREG uses the average of each observation’s replicate weights as the observation’s weight.

If you specify neither a WEIGHT statement nor a REPWEIGHTS statement, PROC SURVEYPHREG assigns all observations a weight of one.

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## Details: SURVEYPHREG Procedure

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### Notation and Estimation

Let  $U = \{1, 2, \dots, N\}$  be the set of indices and let  $\mathcal{F}_N$  be the set of values for a finite population of size  $N$ . The survival time of each member of the finite population is assumed to follow its own hazard function,  $\lambda_i(t)$ , expressed as

$$\lambda_i(t) = \lambda(t; \mathbf{Z}_i) = \lambda_0(t) \exp(\mathbf{Z}_i' \boldsymbol{\beta})$$

where  $\lambda_0(t)$  is an arbitrary and unspecified baseline hazard function,  $\mathbf{Z}_i$  is the vector of explanatory variables for the  $i$ th unit, and  $\boldsymbol{\beta}$  is the vector of unknown regression parameters that are associated with the explanatory variables. The vector  $\boldsymbol{\beta}$  is assumed to be the same for all individuals.

The partial likelihood function introduced by Cox (1972, 1975) eliminates the unknown baseline hazard  $\lambda_0(t)$  and accounts for censored survival times. If the entire population is observed, then this partial likelihood can be used to estimate  $\boldsymbol{\beta}$ . Let  $\hat{\boldsymbol{\beta}}_N$  be the desired estimator. Assuming a working model with uncorrelated responses,  $\hat{\boldsymbol{\beta}}_N$  is obtained by maximizing the partial log likelihood,

$$l(\boldsymbol{\beta}) = \sum_{i \in U} \log \left\{ L(\boldsymbol{\beta}; \mathbf{Z}_i, t_i) \right\}$$

with respect to  $\boldsymbol{\beta}$ , where  $L(\boldsymbol{\beta}; \mathbf{Z}_i, t_i)$  is Cox’s partial likelihood function.

Assume that probability sample  $A$  is selected from the finite population  $U$  and  $\pi_i$  is the selection probability for unit  $i$ . Further assume that covariates  $\mathbf{Z}_i$  and survival time  $t_i$  are available for every unit in the sample  $A$ . An estimator of the finite population log likelihood is

$$l_{\pi}(\boldsymbol{\beta}) = \sum_{i \in A} \pi_i^{-1} \log \left\{ L(\boldsymbol{\beta}; \mathbf{Z}_i, t_i) \right\}$$

See “[Partial Likelihood Function for the Cox Model](#)” on page 7340 for more details.

A sample-based estimator  $\hat{\boldsymbol{\beta}}$  for the finite population quantity  $\boldsymbol{\beta}_N$  can be obtained by maximizing the partial pseudo-log-likelihood  $l_{\pi}(\boldsymbol{\beta}; \mathbf{Z}_i, t_i)$  with respect to  $\boldsymbol{\beta}$ . The design-based variance for  $\hat{\boldsymbol{\beta}}$  is obtained by assuming the set of finite population values  $\mathcal{F}_N$  as fixed. For more information about maximum pseudo-likelihood estimators and other inferential approaches for survey data, see Kish and Frankel (1974); Godambe and Thompson (1986); Pfeffermann (1993); Korn and Graubard (1999, chapter 3); Chamber and Skinner (2003, chapter 2); and Fuller (2009, section 6.5). Maximum pseudo-likelihood estimators and their properties for Cox’s proportional hazards model for survey data are discussed in Binder (1990, 1992); Lin and Wei (1989); Lin (2000); and Boudreau and Lawless (2006).

Without loss of generality, the rest of this section uses indices for stratified clustered designs. For a stratified clustered sample design, observations are represented by a matrix

$$(\mathbf{w}, \mathbf{t}, \boldsymbol{\Delta}, \mathbf{Z}) = (w_{hij}, t_{hij}, \Delta_{hij}, \mathbf{z}_{hij})$$

where

- $\mathbf{w}$  denotes the vector of sampling weights
- $\mathbf{t}$  denotes the event time variable
- $\boldsymbol{\Delta}$  denotes the event indicator
- $\mathbf{Z}$  denotes the  $n \times p$  matrix of auxiliary information
- $h = 1, 2, \dots, H$  is the stratum index
- $i = 1, 2, \dots, n_h$  is the cluster index within stratum  $h$
- $j = 1, 2, \dots, m_{hi}$  is the unit index within cluster  $i$  of stratum  $h$
- $p$  is the total number of parameters
- $n = \sum_{h=1}^H \sum_{i=1}^{n_h} m_{hi}$  is the total number of observations in the sample
- $y_{hij}(t) = I(t_{hij} \geq t)$ , where  $I(\cdot)$  is an indicator function
- $n_{hij}(t) = I(t_{hij} \leq t)$ , where  $I(\cdot)$  is an indicator function

Let  $\sum_B = \sum_{(h,i,j) \in B}$  denote the summation over the set of indices such that the observation unit  $j$  in PSU  $i$  and stratum  $h$  belongs to the index set  $B$ . Typically,  $B$  is the set of all population indices that are in the sample, the risk set, or the set of all units with a failure.

The first-stage sampling rate (fraction of PSUs selected for the sample) is denoted by  $f_h$ . The first-stage sampling rate is used in Taylor series variance estimation. You can specify the stratum sampling rates with the **RATE=** option. Or if you specify population totals with the **TOTAL=** option, PROC SURVEYFREQ computes  $f_h$  as the ratio of stratum sample size to the stratum total, in terms of PSUs. See the section “Population Totals and Sampling Rates” on page 7342 for details. If you do not specify the **RATE=** option or the **TOTAL=** option, then the procedure assumes that the stratum sampling rates  $f_h$  are negligible and does not use a finite population correction when computing variances.

---

## Failure Time Distribution

Let  $T$  be a nonnegative random variable that represents the failure time of an individual from a homogeneous superpopulation. The survival distribution function (also known as the survivor function) of  $T$  is written as

$$S(t) = \Pr(T \geq t)$$

A mathematically equivalent way of specifying the distribution of  $T$  is through its hazard function. The hazard function  $\lambda(t)$  specifies the instantaneous failure rate at  $t$ . If  $T$  is a continuous random variable,  $\lambda(t)$  is expressed as

$$\lambda(t) = \lim_{\Delta t \rightarrow 0^+} \frac{\Pr(t \leq T < t + \Delta t \mid T \geq t)}{\Delta t} = \frac{f(t)}{S(t)}$$

where  $f(t)$  is the probability density function of  $T$ .

---

## Partial Likelihood Function for the Cox Model

Let  $t_{(1)} < t_{(2)} < \dots < t_{(K)}$  denote the  $K$  distinct, ordered event times. Let  $d_k$  denote the multiplicity of failures at  $t_{(k)}$ ; that is,  $d_k$  is the size of the set  $\mathcal{D}_k$  of individuals that fail at  $t_{(k)}$ . Let  $w_{hij}$  be the weight associated with the  $j$ th observation unit in the  $i$ th cluster in stratum  $h$ . Using this notation, the pseudo-likelihood functions used in PROC SURVEYPHREG to estimate  $\beta_N$  are described in the following sections.

### Continuous Time Scale

Let  $\mathcal{R}_k$  denote the risk set just before the  $k$ th ordered event time  $t_{(k)}$ .

The Breslow likelihood is expressed as

$$L_{\text{Breslow}}(\beta) = \prod_{k=1}^K \frac{\exp(\beta' \sum_{\mathcal{D}_k} w_{hij} \mathbf{Z}_{hij})}{\left\{ \sum_{\mathcal{R}_k} w_{hij} \exp(\beta' \mathbf{Z}_{hij}) \right\}^{\sum_{\mathcal{D}_k} w_{hij}}}$$

The Efron likelihood is expressed as

$$L_{\text{Efron}}(\boldsymbol{\beta}) = \prod_{k=1}^K \frac{\exp(\boldsymbol{\beta}' \sum_{\mathcal{D}_k} w_{hij} \mathbf{Z}_{hij})}{\{\phi(\boldsymbol{\beta}, \mathbf{Z}, \mathbf{w}, k)\}^{\frac{1}{d_k} \sum_{\mathcal{D}_k} w_{hij}}}$$

where  $\phi(\boldsymbol{\beta}, \mathbf{Z}, \mathbf{w}, k)$  is

$$\phi(\boldsymbol{\beta}, \mathbf{Z}, \mathbf{w}, k) = \prod_{l=1}^{d_k} \left\{ \sum_{\mathcal{R}_k} w_{hij} \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) - \frac{l-1}{d_k} \sum_{\mathcal{D}_k} w_{hij} \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) \right\}$$

---

## Specifying the Sample Design

PROC SURVEYPHREG produces statistics that are based on the sample design used to obtain the survey data. PROC SURVEYPHREG can be used for single-stage or multistage designs, with or without stratification, and with or without unequal weighting. To analyze your survey data with PROC SURVEYPHREG, you need to provide sample design information for the procedure. This information can include design (or variance) strata, clusters, and sampling weights. You provide sample design information with the **STRATA**, **CLUSTER**, and **WEIGHT** statements, and with the **RATE=** or **TOTAL=** option in the PROC SURVEYPHREG statement.

If you provide replicate weights for BRR or jackknife variance estimation, you do not need to specify a STRATA or CLUSTER statement. Otherwise, you should specify STRATA and CLUSTER statements whenever your design includes stratification and clustering.

When there are clusters (PSUs) in the sample design, the procedure estimates variance by using the PSUs, as described in the section “**Variance Estimation**” on page 7345. For a multistage sample design, PROC SURVEYPHREG uses only the first stage of the sample design for variance estimation. So, the required input includes only first-stage cluster (PSU) and first-stage stratum identification. You do not need to input design information about any additional stages of sampling.

### Stratification

If your sample design is stratified at the first stage of sampling, use the **STRATA** statement to name the variables that form the strata. The combinations of categories of STRATA variables define the strata in the sample, where strata are nonoverlapping subgroups that were sampled independently. If your sample design has stratification at multiple stages, you should identify only the first-stage strata in the STRATA statement.

If you use a **REPWEIGHTS** statement to provide replicate weights for BRR or jackknife variance estimation, you do not need to specify a STRATA statement. Otherwise, you should specify a STRATA statement whenever your design includes stratification. If you do not specify a STRATA statement or a REPWEIGHTS statement, then PROC SURVEYPHREG assumes there is no stratification at the first stage. In other words, in this case, the procedure assumes that all observation units are in the same stratum.

## Clustering

If your sample design selects clusters at the first stage of sampling, use the **CLUSTER** statement to name the variables that identify the first-stage clusters, which are also called primary sampling units (PSUs). The combinations of categories of **CLUSTER** variables define the clusters in the sample. If there is a **STRATA** statement, clusters are nested within strata. If your sample design has clustering at multiple stages, you should specify only the first-stage clusters (PSUs) in the **CLUSTER** statement. PROC SURVEYPHREG assumes that each cluster that is defined by the **CLUSTER** statement variables represents a PSU in the sample.

If you use a **REPWEIGHTS** statement to provide replicate weights for BRR or jackknife variance estimation, you do not need to specify a **CLUSTER** statement. Otherwise, you should specify a **CLUSTER** statement whenever your design includes clustering at the first stage of sampling. If you do not specify a **CLUSTER** statement, then PROC SURVEYPHREG treats each observation as a PSU.

## Weighting

If your sample design includes unequal weighting, use the **WEIGHT** statement to name the variable that contains the sampling weights. Sampling weights must be positive numbers. If an observation has a weight that is nonpositive or missing, then the procedure omits that observation from the analysis. See the section “Missing Values” on page 7343 for more information.

If you do not specify a **WEIGHT** statement but include a **REPWEIGHTS** statement, PROC SURVEYPHREG uses the average of each observation’s replicate weights as the observation’s weight. If you specify neither a **WEIGHT** statement nor a **REPWEIGHTS** statement, PROC SURVEYPHREG assumes all observations have a weight of one.

## Population Totals and Sampling Rates

To include a finite population correction (*fpc*) in Taylor series variance estimation, you can input either the sampling rate or the population total by using the **RATE=** or **TOTAL=** option in the PROC SURVEYPHREG statement. You cannot specify both of these options in the same PROC SURVEYPHREG statement. The **RATE=** and **TOTAL=** options apply only to Taylor series variance estimation. The procedure does not use a finite population correction for BRR or jackknife variance estimation.

If you do not specify the **RATE=** or **TOTAL=** option, the Taylor series variance estimation does not include a finite population correction. For fairly small sampling fractions, this correction is often ignored. See Cochran (1977) and Kish (1965) for more information.

If your design has multiple stages of selection and you are specifying the **RATE=** option, you should input the first-stage sampling rate, which is the ratio of the number of PSUs in the sample to the total number of PSUs in the study population. If you are specifying the **TOTAL=** option for a multistage design, you should input the total number of PSUs in the study population.

For a nonstratified sample design, or for a stratified sample design with the same sampling rate or the same population total in all strata, you can use the `RATE=value` or `TOTAL=value` option. If your sample design is stratified with different sampling rates or population totals in different strata, use the `RATE=SAS-data-set` or `TOTAL=SAS-data-set` option to name a SAS data set that contains the stratum sampling rates or totals. This data set is called a *secondary data set*, as opposed to the *primary data set* that you specify with the `DATA=` option.

The secondary data set must contain all the stratification variables listed in the `STRATA` statement and all the variables in the `BY` statement. Furthermore, the `BY` groups must appear in the same order as in the primary data set. If there are formats associated with the `STRATA` variables and the `BY` variables, then the formats must be consistent in the primary and the secondary data sets. If you specify the `TOTAL=SAS-data-set` option, the secondary data set must have a variable named `_TOTAL_` that contains the stratum population totals. If you specify the `RATE=SAS-data-set` option, the secondary data set must have a variable named `_RATE_` that contains the stratum sampling rates. If the secondary data set contains more than one observation for any one stratum, the procedure uses the first value of `_TOTAL_` or `_RATE_` for that stratum and ignores the rest.

The *value* in the `RATE=` option or the values of `_RATE_` in the secondary data set must be nonnegative numbers. You can specify *value* as a number between 0 and 1. Or you can specify *value* in percentage form as a number between 1 and 100, and `PROC SURVEYPHREG` converts that number to a proportion. The procedure treats the value 1 as 100% instead of 1%.

If you specify the `TOTAL=value` option, *value* must not be less than the sample size. If you provide stratum population totals in a secondary data set, these values must not be less than the corresponding stratum sample sizes.

---

## Missing Values

Missing values in your survey data can compromise the quality of your survey results. Some missing values for survey data are because of nonresponses. An observation whose response to every survey item is available is called a *complete respondent*, and an observation whose response to one or more survey items are missing is called an *incomplete respondent*. If the complete respondents are different from the incomplete respondents with regard to a survey effect or outcome, then survey estimates will be biased and will not accurately represent the survey population. There are a variety of techniques in sample design and survey operations that can reduce nonresponse. After data collection is complete, you can use imputation to replace missing values with acceptable values, and you can use sampling weight adjustments to compensate for nonresponse. You should complete this data preparation and adjustment before you analyze your data with `PROC SURVEYPHREG`. See, for example, Cochran (1977), Kalton and Kaspyzyk (1986), and Brick and Kalton (1996) for more details.

## WEIGHT Variable

If an observation has a missing value or a nonpositive value for the **WEIGHT** variable, then `PROC SURVEYPHREG` excludes that observation from the analysis.



## REPWEIGHTS Variables

If you provide replicate weights with a **REPWEIGHTS** statement for BRR or jackknife variance estimation, all **REPWEIGHTS** variable values must be nonmissing. Similarly, if you provide jackknife coefficients with the **JKCOEFS=** option in the **REPWEIGHTS** statement, all values of the **JKCoefficient** variable must be nonmissing. The procedure does not perform the analysis when any replicate weight or jackknife coefficient value is missing.

## CLASS, STRATA, CLUSTER, and DOMAIN Variables

An observation is excluded from the analysis if it has a missing value for any **CLASS**, **STRATA**, **CLUSTER**, or **DOMAIN** variable, unless you specify the **MISSING** option in the **PROC SURVEYPHREG** statement. If you specify the **MISSING** option, the procedure treats missing values as a valid (nonmissing) category for all categorical variables, which include **STRATA** variables, **CLUSTER** variables, **CLASS** variables, and **DOMAIN** variables.

## Analysis Variables

By default, **PROC SURVEYPHREG** excludes an observation from the likelihood estimation and all associated analyses if the observation has a missing value for any of the variables in the **MODEL** statement, unless you specify the **MISSING** or **NOMCAR** option in the **PROC SURVEYPHREG** statement. When the procedure excludes observations with missing values from analyses, it displays the total frequency of observations used in the “NObs” table.

If you specify the **MISSING** option, the procedure treats missing levels as a valid (nonmissing) level for each categorical analysis variable.

If you specify the **NOMCAR** option for Taylor series variance estimation, the procedure includes observations with missing values of analysis variables in the variance computations.

## The NOMCAR Option

When you specify the **NOMCAR** option, **PROC SURVEYPHREG** computes variance estimates by analyzing the nonmissing values for variables in the regression model as a domain or subpopulation, where the entire population includes both nonmissing and missing domains. By default, if an observation contains missing values for the dependent variable or for any variable used in the independent effects, the observation is excluded from the analysis. See the section “[Missing Values](#)” on page 7343 for more information.

Note that the **NOMCAR** option has no effect on categorical predictors when you specify the **MISSING** option, which treats missing values as a valid nonmissing level. The **NOMCAR** option does not affect the inclusion of observations with missing values of the **WEIGHT**, **FREQ**, **CLUSTER**, **STRATA**, or **DOMAIN** variables. Observations with missing values of the **WEIGHT** and **FREQ** variables are always excluded from the analysis. Observations with missing values of the **CLUSTER**, **DOMAIN**, or **STRATA** variables are excluded unless you specify the **MISSING** option.



The **NOMCAR** option applies only to Taylor series variance estimation. The replication methods, which you request with the **VARMETHOD=BRR** and **VARMETHOD=JACKKNIFE** options, do not use the **NOMCAR** option.

## Degrees of Freedom

PROC SURVEYPHREG computes degrees of freedom to compute confidence limits and  $F$  statistics. The degrees of freedom computation depends on the variance estimation method that you request. See the section “**Degrees of Freedom**” on page 7351 for details. Missing values can affect the degrees of freedom computation.

### *Taylor Series Variance Estimation*

The degrees of freedom can depend on the number of clusters, the number of strata, and the number of observations. For Taylor series variance estimation, these numbers are based on the observations included in the analysis. These numbers do not count observations that are excluded from the analysis due to missing values. If all values in a stratum are excluded from the analysis as missing values, then that stratum is called an *empty stratum*. Empty strata are not counted in the total number of strata for the analysis. Similarly, empty clusters and missing observations are not included in the totals counts of clusters and observations that are used to compute the degrees of freedom for the analysis.

If you specify the **MISSING** option, missing values are treated as valid nonmissing levels and are included in computing degrees of freedom. If you specify the **NOMCAR** option for Taylor series variance estimation, observations with missing values for variables in the regression model are included in computing degrees of freedom.

### *Replicate-Based Variance Estimation*

For BRR or jackknife variance estimation, by default PROC SURVEYPHREG computes the degrees of freedom by using all valid observations in the input data set. A valid observation is an observation that has a positive value of the **WEIGHT** variable and nonmissing values of the **STRATA** and **CLUSTER** variables unless you specify the **MISSING** option.

---

## Variance Estimation

PROC SURVEYPHREG uses the Taylor series method or replication (resampling) methods to estimate sampling errors of estimators that are based on complex sample designs (Fuller 1975; Särndal, Swensson, and Wretman 1992; Wolter 1985; Rust 1985; Dippo, Fay, and Morganstein 1984; Rao and Shao 1999, 1996; and Binder 1992). You can use the **VARMETHOD=** option in the PROC statement to specify the variance estimation method. By default, PROC SURVEYPHREG uses the Taylor series method.

However, replication methods have recently gained popularity for estimating variances in complex survey data analysis. One reason for this popularity is the relative simplicity of replication-based estimates, especially for nonlinear estimators; another is that modern computational capacity has made replication methods feasible for practical survey analysis.

Replication methods draw multiple replicates (also called subsamples) from a full sample according to a specific resampling scheme. The most commonly used resampling schemes are the *balanced repeated replication* (BRR) method and the *jackknife* method. For each replicate, the original weights are modified for the PSUs in the replicates to create replicate weights. The parameters of interest are estimated by using the replicate weights for each replicate. Then the variances of parameters of interest are estimated by the variability among the estimates derived from these replicates. The procedure automatically creates replicate weights based on the replication method you specify; alternatively you can use the **REPWEIGHTS** statement to provide your own replicate weights for variance estimation.

The following sections provide details about how the variance-covariance matrix of the estimated regression coefficients is estimated for each variance estimation method.

### Taylor Series Linearization

The Taylor series linearization method is the default variance estimation method used by PROC SURVEYPHREG. See the section “**Notation and Estimation**” on page 7338 for definitions of the notation used in this section. Let

$$S^{(r)}(\boldsymbol{\beta}, t) = \sum_A w_{hij} y_{hij}(t) \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) \mathbf{Z}_{hij}^{\otimes r}$$

where  $r = 0, 1$ . Let  $A$  be the set of indices in the selected sample. Let

$$\mathbf{a}^{\otimes r} = \begin{cases} \mathbf{a}\mathbf{a}' & , \quad r = 1 \\ I_{\dim(\mathbf{a})} & , \quad r = 0 \end{cases}$$

and let  $I_{\dim(\mathbf{a})}$  be the identity matrix of appropriate dimension.

Let  $\bar{\mathbf{Z}}(\boldsymbol{\beta}, t) = \frac{S^{(1)}(\boldsymbol{\beta}, t)}{S^{(0)}(\boldsymbol{\beta}, t)}$ . The score residual for the  $(h, i, j)$ th subject is

$$\begin{aligned} \mathbf{L}_{hij}(\boldsymbol{\beta}) &= \Delta_{hij} \left\{ \mathbf{Z}_{hij} - \bar{\mathbf{Z}}(\boldsymbol{\beta}, t_{hij}) \right\} \\ &\quad - \sum_{(h', i', j') \in A} \Delta_{h' i' j'} \frac{w_{h' i' j'} Y_{h' i' j'}(t_{h' i' j'}) \exp(\boldsymbol{\beta}' \mathbf{Z}_{h' i' j'})}{S^{(0)}(\boldsymbol{\beta}, t_{h' i' j'})} \left\{ \mathbf{Z}_{h' i' j'} - \bar{\mathbf{Z}}(\boldsymbol{\beta}, t_{h' i' j'}) \right\} \end{aligned}$$

For TIES=EFRON, the computation of the score residuals is modified to comply with the Efron partial likelihood. See the section “**Residuals**” on page 7355 for more information.

The Taylor series estimate of the covariance matrix of  $\hat{\boldsymbol{\beta}}$  is

$$\hat{\mathbf{V}}(\hat{\boldsymbol{\beta}}) = \mathcal{I}^{-1}(\hat{\boldsymbol{\beta}}) \mathbf{G} \mathcal{I}^{-1}(\hat{\boldsymbol{\beta}})$$

where  $\mathcal{I}(\hat{\beta})$  is the observed information matrix and the  $p \times p$  matrix  $\mathbf{G}$  is defined as

$$\mathbf{G} = \frac{n-1}{n-p} \sum_{h=1}^H \frac{n_h(1-f_h)}{n_h-1} \sum_{i=1}^{n_h} (\mathbf{e}_{hi+} - \bar{\mathbf{e}}_{h..})'(\mathbf{e}_{hi+} - \bar{\mathbf{e}}_{h..})$$

The observed residuals, their sums and means are defined as follows:

$$\begin{aligned} \mathbf{e}_{hij} &= w_{hij} \mathbf{L}_{hij}(\hat{\beta}) \\ \mathbf{e}_{hi+} &= \sum_{j=1}^{m_{hi}} \mathbf{e}_{hij} \\ \bar{\mathbf{e}}_{h..} &= \frac{1}{n_h} \sum_{i=1}^{n_h} \mathbf{e}_{hi.} \end{aligned}$$

The factor  $(n-1)/(n-p)$  in the computation of the matrix  $\mathbf{G}$  reduces the small sample bias that is associated with using the estimated function to calculate deviations (Fuller et al. (1989), pp. 77–81). For simple random sampling, this factor contributes to the degrees of freedom correction applied to the residual mean square for ordinary least squares in which  $p$  parameters are estimated. By default, the procedure uses this adjustment in the variance estimation. If you do not want to use this multiplier in the variance estimator, then specify the **VADJUST=NONE** option in the MODEL statement.

## Balanced Repeated Replication (BRR) Method

The balanced repeated replication (BRR) method requires that the full sample be drawn by using a stratified sample design with two primary sampling units (PSUs) per stratum. The BRR method constructs half-sample replicates by deleting one PSU per stratum according to a **Hadamard matrix** and doubling the original weight of the other PSU in that stratum. Let  $H$  be the total number of strata. The total number of replicates  $R$  is the smallest multiple of 4 that is greater than  $H$ . However, if you prefer a larger number of replicates, you can specify the **REPS= $n$  method-option**. If a  $n \times n$  **Hadamard matrix** cannot be constructed, the number of replicates is increased until a Hadamard matrix becomes available.

Each replicate is obtained by deleting one PSU per stratum according to a corresponding **Hadamard matrix** and adjusting the original weights for the remaining PSUs. The new weights are called replicate weights.

Replicates are constructed by using the first  $H$  columns of the  $R \times R$  **Hadamard matrix**. The  $r$ th ( $r = 1, 2, \dots, R$ ) replicate is drawn from the full sample according to the  $r$ th row of the Hadamard matrix as follows:

- If the  $(r, h)$ th element of the Hadamard matrix is 1, then the first PSU of stratum  $h$  is included in the  $r$ th replicate and the second PSU of stratum  $h$  is excluded.
- If the  $(r, h)$ th element of the Hadamard matrix is  $-1$ , then the second PSU of stratum  $h$  is included in the  $r$ th replicate and the first PSU of stratum  $h$  is excluded.

The replicate weights of the remaining PSUs in each half sample are then doubled to their original weights. For more detail about the BRR method, see Wolter (1985) and Lohr (2009).

By default, an appropriate **Hadamard matrix** is generated automatically to create the replicates. You can display the Hadamard matrix by specifying the **VARMETHOD=BRR(PRINTH)** *method-option*. If you provide a Hadamard matrix by specifying the **VARMETHOD=BRR(HADAMARD=)** *method-option*, then the replicates are generated according to the provided Hadamard matrix. You can use the **VARMETHOD=BRR(OUTWEIGHTS=)** *method-option* to store the replicate weights in a SAS data set.

Let  $\hat{\beta}$  be the estimated proportional hazards regression coefficients from the full sample, and let  $\hat{\beta}_r$  be the estimated proportional hazards regression coefficients from the  $r$ th replicate by using replicate weights. PROC SURVEYPHREG estimates the covariance matrix of  $\hat{\beta}$  by

$$\widehat{V}(\hat{\beta}) = \frac{1}{R} \sum_{r=1}^R (\hat{\beta}_r - \hat{\beta}) (\hat{\beta}_r - \hat{\beta})'$$

with  $H$  degrees of freedom, where  $H$  is the number of strata.

If one or more components of  $\hat{\beta}_r$  cannot be calculated for some replicates, then the variance estimate is computed by using only the replicates for which the proportional hazards regression coefficients can be estimated. Estimability and nonconvergence are the two most common reasons why  $\hat{\beta}_r$  might not be available for a replicate sample even if  $\hat{\beta}$  is defined for the full sample. Let  $R_a$  be the number of replicates where  $\hat{\beta}_r$  is available and  $R - R_a$  be the number of replicates where  $\hat{\beta}_r$  is not available. Without loss of generality, assume that the first  $R_a$  replicates are used; then the BRR variance estimator is

$$\widehat{V}(\hat{\beta}) = \frac{1}{R_a} \sum_{r=1}^{R_a} (\hat{\beta}_r - \hat{\beta}) (\hat{\beta}_r - \hat{\beta})'$$

with degrees of freedom equal to the minimum of  $H$  and  $R_a$ , where  $H$  is the number of strata. Alternatively, you can use the **FAY=** *method-option* to request Fay's BRR method, as discussed in the following section.

### Fay's BRR Method

The traditional BRR method constructs half-sample replicates by deleting one PSU per stratum according to a **Hadamard matrix** and doubling the original weight of the other PSU. Fay's BRR method uses the Fay coefficient,  $\epsilon$  ( $0 \leq \epsilon < 1$ ), and instead of deleting one PSU per stratum, it multiplies the original weight by the coefficient  $\epsilon$ . The original weight of the remaining PSU in that stratum is multiplied by  $2 - \epsilon$ . PROC SURVEYPHREG uses  $\epsilon = 0.5$  as the default value; alternatively, you can specify a value for  $\epsilon$  with the **FAY=** *method-option*. When  $\epsilon = 0$ , Fay's method becomes the traditional BRR method. For more details, see Dipbo, Fay, and Morganstein (1984); Fay (1984, 1989); and Judkins (1990). Because the traditional BRR method uses only half of the total sample in every replicate, several replicate estimators ( $\hat{\beta}_r$ ) might be undefined even when the full sample estimator ( $\hat{\beta}$ ) is defined. Fay's BRR method is especially useful for this situation because it uses all the sampled units in every replicate.

Let  $\hat{\beta}$  be the estimated proportional hazards regression coefficients from the full sample, and let  $\hat{\beta}_r$  be the estimated regression coefficients that are obtained from the  $r$ th replicate by using replicate

weights. PROC SURVEYPHREG estimates the covariance matrix of  $\hat{\beta}$  by

$$\widehat{V}(\hat{\beta}) = \frac{1}{R(1 - \epsilon)^2} \sum_{r=1}^R (\hat{\beta}_r - \hat{\beta}) (\hat{\beta}_r - \hat{\beta})'$$

with  $H$  degrees of freedom, where  $H$  is the number of strata.

### Hadamard Matrix

PROC SURVEYPHREG uses a Hadamard matrix to construct replicates for BRR variance estimation. You can provide a Hadamard matrix for replicate construction by using the `HADAMARD= method-option` for `VARMETHOD=BRR`. Otherwise, PROC SURVEYPHREG generates an appropriate Hadamard matrix. You can display the Hadamard matrix by specifying the `PRINTH method-option`.

A Hadamard matrix  $\mathbf{A}$  of dimension  $R$  is a square matrix that has all elements equal to 1 or  $-1$  such that  $\mathbf{A}'\mathbf{A} = R\mathbf{I}$ , where  $\mathbf{I}$  is an identity matrix of appropriate order. The dimension of a Hadamard matrix must equal 1, 2, or a multiple of 4.

For example, the following matrix is a Hadamard matrix of dimension  $k = 8$ :

|   |    |    |    |    |    |    |    |
|---|----|----|----|----|----|----|----|
| 1 | 1  | 1  | 1  | 1  | 1  | 1  | 1  |
| 1 | -1 | 1  | -1 | 1  | -1 | 1  | -1 |
| 1 | 1  | -1 | -1 | 1  | 1  | -1 | -1 |
| 1 | -1 | -1 | 1  | 1  | -1 | -1 | 1  |
| 1 | 1  | 1  | 1  | -1 | -1 | -1 | -1 |
| 1 | -1 | 1  | -1 | -1 | 1  | -1 | 1  |
| 1 | 1  | -1 | -1 | -1 | -1 | 1  | 1  |
| 1 | -1 | -1 | 1  | -1 | 1  | 1  | -1 |

For BRR replicate construction, the dimension of the Hadamard matrix must be at least  $H$ , where  $H$  denotes the number of first-stage strata in your design. If a Hadamard matrix of a given dimension exists, it is not necessarily unique. Therefore, if you want to use a specific Hadamard matrix, you must provide the matrix as a SAS data set in the `HADAMARD= method-option`. You must ensure that the matrix that you provide is actually a Hadamard matrix; PROC SURVEYPHREG does not check the validity of your Hadamard matrix.

See the section “[Balanced Repeated Replication \(BRR\) Method](#)” on page 7347 for details about how the Hadamard matrix is used to construct replicates for BRR variance estimation.

### Jackknife Method

The jackknife method of variance estimation deletes one PSU at a time from the full sample to create replicates. This method is also known as the delete-1 jackknife method because it deletes exactly one PSU in every replicate. The total number of replicates  $R$  is the same as the total number of PSUs. In each replicate, the sampling weights of the remaining PSUs are modified by the *jackknife coefficient*  $\alpha_r$ . The modified weights are called replicate weights.

Let PSU  $i$  in stratum  $h_r$  be omitted for the  $r$ th replicate; then the jackknife coefficient and replicate weights are computed as

$$\alpha_r = \begin{cases} \frac{n_{hr}-1}{n_{hr}} & \text{for a stratified design} \\ \frac{R-1}{R} & \text{for designs without stratification} \end{cases}$$

and

$$w_{hij}^{(r)} = \begin{cases} w_{hij} & \text{if observation unit } j \text{ is not in donor stratum } h_r \\ 0 & \text{if observation unit } j \text{ is in PSU } i \text{ of donor stratum } h_r \\ w_{hij}/\alpha_r & \text{if observation unit } j \text{ is not in PSU } i \text{ but in donor stratum } h_r \end{cases}$$

You can use the `VARMETHOD=JACKKNIFE(OUTJKCOEFS=)` *method-option* to store the jackknife coefficients in a SAS data set and use the `VARMETHOD=JACKKNIFE(OUTWEIGHTS=)` *method-option* to store the replicate weights in a SAS data set.

If you provide your own replicate weights with a `REPWEIGHTS` statement, then you can also provide corresponding jackknife coefficients with the `JKCOEFS=` option. If you provide replicate weights with a `REPWEIGHTS` statement but do not provide jackknife coefficients, then the procedure uses  $(R-1)/R$  as the default jackknife coefficient for every replicate, where  $R$  is the total number of replicates.

Let  $\hat{\beta}$  be the estimated proportional hazards regression coefficients from the full sample, and let  $\hat{\beta}_r$  be the estimated regression coefficients for the  $r$ th replicate. PROC SURVEYPHREG estimates the covariance matrix of  $\hat{\beta}$  by

$$\widehat{V}(\hat{\beta}) = \sum_{r=1}^R \alpha_r (\hat{\beta}_r - \hat{\beta}) (\hat{\beta}_r - \hat{\beta})'$$

with  $R - H$  degrees of freedom, where  $R$  is the number of replicates and  $H$  is the number of strata, or  $R - 1$  when there is no stratification.

If one or more components of  $\hat{\beta}_r$  cannot be calculated for some replicates, then the variance estimator uses only the replicates for which the proportional hazards regression coefficients can be estimated. Estimability and nonconvergence are two common reasons why  $\hat{\beta}_r$  might not be available for a replicate sample even if  $\hat{\beta}$  is defined for the full sample. Let  $R_a$  be the number of replicates where  $\hat{\beta}_r$  are available and  $R - R_a$  be the number of replicates where  $\hat{\beta}_r$  are not available. Without loss of generality, assume that the first  $R_a$  replicates are available; then the jackknife variance estimator is

$$\widehat{V}(\hat{\beta}) = \sum_{r=1}^{R_a} \alpha_r (\hat{\beta}_r - \hat{\beta}) (\hat{\beta}_r - \hat{\beta})'$$

with  $R_a - H$  degrees of freedom, where  $H$  is the number of strata. Alternatively, you can use the `VADJUST=AVGREPSS` option in the `MODEL` statement to use the average sum of squares for the invalid replicate samples. See “[Variance Adjustment Factors](#)” on page 7352 for details.

## Degrees of Freedom

PROC SURVEYPHREG uses the degrees of freedom of the variance estimator to obtain  $t$  confidence limits and Wald type  $F$  tests. PROC SURVEYPHREG computes the degrees of freedom based on the variance estimation method and the sample design. Alternatively, you can specify the degrees of freedom in the **DF=** option in the **MODEL** statement.

For Taylor series variance estimation, PROC SURVEYPHREG calculates the degrees of freedom ( $df$ ) as the number of clusters minus the number of strata. If the **CLUSTER** statement is not specified, then the procedure treats each observation as a cluster. If the **STRATA** statement is not specified, then the procedure assumes that all observations are in the same stratum. These numbers are based on the observations included in the analysis. These numbers do not count observations that are excluded from the analysis due to missing values. See the section “[Missing Values](#)” on page 7343 for details. If you specify the **MISSING** option in the **CLASS** statement, missing values are treated as valid nonmissing levels and are included in computing degrees of freedom. If you specify the **NOMCAR** option for Taylor series variance estimation, observations with missing values of the analysis variables are included in computing the degrees of freedom.

If you provide replicate weights with a **REPWEIGHTS** statement, the degrees of freedom is equal the number of replicates used, which is the number of **REPWEIGHTS** variables that provide replicate estimates. Alternatively, you can specify the degrees of freedom in the **DF=** option in the **REPWEIGHTS** or **MODEL** statement.

For BRR variance estimation (when you do not use a **REPWEIGHTS** statement), PROC SURVEYPHREG calculates the degrees of freedom as the number of strata. PROC SURVEYPHREG bases the number of strata on all valid observations in the data set. If some replicate samples are not usable in the sense that these replicate samples cannot be used for parameter estimation (say, for nonconvergence or inestimability), then  $df$  equals the minimum of the number of strata and the number of replicates used. Alternatively, you can use the **DF=ALLREPS** option in the **MODEL** statement to specify that  $df$  equals the number of strata.

For jackknife variance estimation (when you do not use a **REPWEIGHTS** statement), PROC SURVEYPHREG calculates the degrees of freedom as the number of clusters minus the number of strata. If the **CLUSTER** statement is not specified, then the procedure treats each observation as a cluster. If the **STRATA** statement is not specified, then the procedure assumes that all observations are in the same stratum. For jackknife variance estimation, PROC SURVEYPHREG bases the number of strata and clusters on all valid observations in the data set. If some replicate samples are not usable in the sense that these replicate samples cannot be used for parameter estimation (say, for nonconvergence or inestimability), then  $df$  equals the number of clusters (or observations if no **CLUSTER** statement is specified) minus the number of strata (or one in if no **STRATA** statement is specified) minus the number of replicate samples that are not used. Alternatively, you can use the **DF=ALLREPS** option in the **MODEL** statement to specify that  $df$  equals the number of clusters minus the number of strata.



## Variance Adjustment Factors

PROC SURVEYPHREG provides options for adjustment of the default variance estimators. VADJUST=NONE and VADJUST=DF are available for the Taylor series linearization variance estimator. VADJUST=AVGREPSS is available for replication variance estimators.

For models with large number of parameters, it is reasonable to adjust the Taylor series linearized variance estimator by the number of estimable parameters in the analysis model. Fuller et al. (1989, pp. 77–81) use an adjustment factor  $(n - 1)/(n - p)$  to estimate the linearized variance for regression coefficients, where  $n$  is the total number of observation units and  $p$  is the number of estimable parameters in the analysis model. By default, PROC SURVEYPHREG uses this adjustment in the computation of the matrix **G** for the Taylor series linearization **variance estimation**. If you do not want to use this adjustment, then specify VADJUST=NONE.

Variance adjustment factors can be useful for replication variance estimations, especially if some replicate samples are not usable. A replicate sample might not provide useful parameter estimates (replicate estimates) for reasons such as nonconvergence of the optimization or inestimability of some parameters in that subsample. For example, consider the **jackknife variance estimator** with  $R$  replicates. Suppose that only  $R_a$  ( $< R$ ) replicates are used to obtain replicate estimates and  $R - R_a$  replicates cannot be used due to, say, nonconvergence of the optimization. Without loss of generality, assume that the first  $R_a$  replicates are used. By default SURVEYPHREG uses

$$\widehat{\mathbf{V}}(\hat{\boldsymbol{\beta}}) = \sum_{r=1}^{R_a} \alpha_r (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}}) (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}})'$$

as the jackknife variance estimator. An alternative estimator is

$$\begin{aligned} \widehat{\mathbf{V}}(\hat{\boldsymbol{\beta}}) &= \sum_{r=1}^{R_a} \alpha_r (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}}) (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}})' + (R - R_a) \left\{ \frac{1}{R_a} \sum_{r=1}^{R_a} \alpha_r (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}}) (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}})' \right\} \\ &= \frac{R}{R_a} \sum_{r=1}^{R_a} \alpha_r (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}}) (\hat{\boldsymbol{\beta}}_r - \hat{\boldsymbol{\beta}})' \end{aligned}$$

which uses the average replicate sum of squares for the  $R - R_a$  unusable replicate samples. If you specify the VADJUST=AVGREPSS option, PROC SURVEYPHREG uses the second variance estimator for replication methods. Note that you can specify the **FAY method-option** for the BRR method to avoid nonconvergence of the optimization or inestimability of some parameters in subsamples.

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## Domain Analysis

*Domain analysis* refers to the computation of statistics for domains (subpopulations). Formation of subpopulations can be unrelated to the sample design, and so the domain sample sizes can actually be random variables. Domain analysis takes this variability into account to compute variance estimates for estimated model parameters. Domain analysis is also known as subgroup analysis, subpopulation analysis, and subdomain analysis. For more information about domain analysis, see Lohr (2009), Särndal, Swensson, and Wretman (1992), and Cochran (1977).



To request domain analysis with PROC SURVEYPHREG, use the **DOMAIN** statement. If your domains are formed by more than one variable, you can specify `DomainVariable_1 * DomainVariable_2` in the **DOMAIN** statement. If you use the **DOMAIN** statement, the procedure performs separate analyses for all domains, in addition to the overall analysis.

Including the domain variables in a **DOMAIN** statement request provides a different analysis from that obtained by using a **BY** statement, which provides completely separate analyses of the **BY** groups. The **BY** statement can also be used to analyze the data set by subgroups, but it is critical to note that this does *not* account for random sample sizes that often occur for domain analyses. The **BY** statement is appropriate only when the number of units in each subgroup is known with certainty. For example, the **BY** statement can be used to obtain stratum level estimates when you have fixed sample sizes for the strata. When the subgroup sample size is random, include the domain variables in **DOMAIN** statement.

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## Hypothesis Tests, Confidence Intervals, and Residuals

### Testing the Global Null Hypothesis

The following statistics can be used to test the global null hypothesis  $H_0: \beta=0$ . Let  $d$  be the number of clusters (or observations) minus the number of strata (or one) and  $p$  be the number of estimable parameters in the analysis model.

The likelihood ratio test is expressed as

$$\chi^2_{LR} = 2 \left[ \log \{L(\hat{\beta})\} - \log \{L(0)\} \right]$$

where  $L(\cdot)$  denotes the partial pseudo-likelihood described in “[Partial Likelihood Function for the Cox Model](#)” on page 7340. The  $p$ -value is computed by using a chi-square distribution with  $p$  degrees of freedom. The usual assumptions required for a likelihood ratio test do not hold for the pseudo-likelihood that is used by PROC SURVEYPHREG, leading to other methods for testing the global null hypothesis, such as the Wald test discussed below.

Wald’s test is expressed as

$$W_F = \left( \frac{d - p + 1}{dp} \right) \hat{\beta}' \left[ \widehat{V}(\hat{\beta}) \right]^{-1} \hat{\beta}$$

The  $p$ -value is computed by using an  $F$  distribution with  $(p, d)$  degrees of freedom. For the Taylor series linearization method, the **DF=PARMADJ** option in the **MODEL** statement computes the  $p$ -value by using an  $F$  distribution with  $(p, d - p)$  degrees of freedom.

If you specify the **DF=NONE** option in the **MODEL** statement, then the procedure computes

$$W_{\chi^2} = \hat{\beta}' \left[ \widehat{V}(\hat{\beta}) \right]^{-1} \hat{\beta}$$

and the  $p$ -value is computed by using a chi-square distribution with  $p$  degrees of freedom.

## Model Fit Statistics

Suppose the model contains  $p$  estimable parameters. Then the following two criteria are displayed for model fit statistics:

- $-2 \log$  likelihood:

$$-2 \text{ Log } L = -2 \log(L(\hat{\beta}))$$

where  $L(\cdot)$  is a partial pseudo-likelihood function for the corresponding TIES= option as described in the section “[Partial Likelihood Function for the Cox Model](#)” on page 7340, and  $\hat{\beta}$  is the maximum pseudo-log-likelihood estimate of the proportional hazards regression coefficients.

- Akaike’s information criterion (AIC):

$$\text{AIC} = -2 \text{ Log } L + 2p$$

The AIC statistics gives a different way of adjusting the  $-2 \log$  likelihood statistic for the number of estimable parameters in the model.

## Contrasts

For a testable hypothesis  $H_0: \mathbf{L}\boldsymbol{\beta} = 0$ , the Wald  $F$  statistic is computed as

$$F_{\text{Wald}} = \frac{(\mathbf{L}^* \hat{\boldsymbol{\beta}})' (\mathbf{L}^* \hat{\mathbf{V}} \mathbf{L}^*)^{-1} (\mathbf{L}^* \hat{\boldsymbol{\beta}})}{\text{rank}(\mathbf{L})}$$

where  $\mathbf{L}$  is a contrast vector or matrix that you specify,  $\boldsymbol{\beta}$  is the vector of regression parameters,  $\hat{\boldsymbol{\beta}}$  is the estimated regression coefficients,  $\hat{\mathbf{V}}$  is the estimated covariance matrix of  $\hat{\boldsymbol{\beta}}$ ,  $\text{rank}(\mathbf{L})$  is the rank of  $\mathbf{L}$ , and  $\mathbf{L}^*$  is a matrix such that

- $\mathbf{L}^*$  has the same number of columns as  $\mathbf{L}$
- $\mathbf{L}^*$  has full row rank
- the rank of  $\mathbf{L}^*$  equals the rank of the  $\mathbf{L}$  matrix
- all rows of  $\mathbf{L}^*$  are estimable functions
- the Wald  $F$  statistic computed by using the  $\mathbf{L}^*$  matrix is equivalent to the Wald  $F$  statistic computed by using the  $\mathbf{L}$  matrix with any row deleted that is a linear combination of previous rows

If  $\mathbf{L}$  is a full-rank matrix and all rows of  $\mathbf{L}$  are estimable functions, then  $\mathbf{L}^*$  is the same as  $\mathbf{L}$ . It is possible that  $\mathbf{L}$  matrix cannot be constructed for a given set of linear contrasts, in which case the contrasts are not testable.

If the **DF=NONE** option in the MODEL statement is specified, then the procedure performs a chi-square significance test.

## Confidence Intervals

By default, the SURVEYPHREG procedure computes  $t$  confidence limits for the estimated regression coefficients. Alternatively, you can specify the **DF=NONE** option in the MODEL statement to request standard normal confidence intervals. The  $t$  confidence interval for a linear combination  $\mathbf{l}'\boldsymbol{\beta}$  of the regression coefficients is computed as

$$\left( \mathbf{l}'\hat{\boldsymbol{\beta}} \pm t_{df,\alpha/2} \sqrt{\mathbf{l}'\hat{\mathbf{V}}(\hat{\boldsymbol{\beta}})\mathbf{l}} \right)$$

where  $t_{df,\alpha/2}$  is the  $100(1 - \alpha/2)$  percentile point of the  $t$  distribution with  $df$  degrees of freedom. See the section “[Degrees of Freedom](#)” on page 7351 for more information about  $df$ . If you use the **DF=NONE** option in the MODEL statement, then the procedure uses the  $100(1 - \alpha/2)$  percentile point of the standard normal distribution.

## Hazard Ratios

The hazard ratio for a quantitative effect with regression coefficient  $\beta_j = \mathbf{e}_j'\boldsymbol{\beta}$  is defined as  $\exp(\beta_j)$ , where  $\mathbf{e}_j$  denotes the  $j$ th unit vector. In general, a log-hazard ratio can be written as  $\mathbf{l}'\boldsymbol{\beta}$ , a linear combination of the regression coefficients, and the hazard ratio  $\exp(\mathbf{l}'\boldsymbol{\beta})$  is obtained by replacing  $\mathbf{e}_j$  with  $\mathbf{l}$ .

The confidence intervals for hazard ratios are obtained by exponentiating the confidence limits of the corresponding linear combination. Thus, the  $100(1 - \alpha)$  confidence limits are

$$\exp \left( \mathbf{e}_j'\hat{\boldsymbol{\beta}} \pm t_{df,\alpha/2} \sqrt{\mathbf{e}_j'\hat{\mathbf{V}}(\hat{\boldsymbol{\beta}})\mathbf{e}_j} \right)$$

where  $t_{df,\alpha/2}$  is the  $100(1 - \alpha/2)$  percentile point of the  $t$  distribution with  $df$  degrees of freedom. See the section “[Degrees of Freedom](#)” on page 7351 for more information about  $df$ . If you use the **DF=NONE** option in the MODEL statement, then the procedure uses the  $100(1 - \alpha/2)$  percentile point of the standard normal distribution.

## Residuals

This section describes the computation of residuals (RESMART, RESDEV, RESSCH, and RESSCO in the **OUTPUT** statement). See the section “[Notation and Estimation](#)” on page 7338 for definition of notation that is used in this section. The residuals are calculated based on the **TIES=** option in the MODEL statement.

### **TIES=BRESLOW**

This is the default option. Let

$$S^{(r)}(\boldsymbol{\beta}, t) = \sum_A w_{hij} y_{hij}(t) \exp(\boldsymbol{\beta}'\mathbf{Z}_{hij}) \mathbf{Z}_{hij}^{\otimes r}$$

$$\bar{\mathbf{Z}}(\boldsymbol{\beta}, t) = \frac{S^{(1)}(\boldsymbol{\beta}, t)}{S^{(0)}(\boldsymbol{\beta}, t)}$$

where  $r = 0, 1$ , and  $A$  are the set of indices in the selected sample.

Further let

$$\begin{aligned} d\Lambda_0(\boldsymbol{\beta}, t) &= \sum_A \frac{w_{hij} dn_{hij}(t)}{S^{(0)}(\boldsymbol{\beta}, t)} \\ dM_{hij}(\boldsymbol{\beta}, t) &= dn_{hij}(t) - y_{hij}(t) \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) d\Lambda_0(\boldsymbol{\beta}, t) \end{aligned}$$

The martingale residual at  $t$  is defined as

$$\begin{aligned} \hat{M}_{hij}(t) &= \int_0^t dM_{hij}(\hat{\boldsymbol{\beta}}, \tau) \\ &= n_{hij}(t) - \int_0^t y_{hij}(\tau) \exp(\hat{\boldsymbol{\beta}}' \mathbf{Z}_{hij}) d\Lambda_0(\hat{\boldsymbol{\beta}}, \tau) \end{aligned}$$

Here  $\hat{M}_{hij}(t)$  estimates the difference over  $(0, t]$  between the observed number of events for the  $(h, i, j)$ th observation unit and a conditional expected number of events. The quantity  $\hat{M}_{hij} \equiv \hat{M}_{hij}(\infty)$  is referred to as the martingale residual for the  $(h, i, j)$ th observation unit.

The deviance residual  $D_{hij}$  for the  $(h, i, j)$ th observation unit is a transformation of the corresponding martingale residuals,

$$D_{hij} = \text{sign}(\hat{M}_{hij}) \sqrt{2 \left[ -\hat{M}_{hij} - n_{hij}(\infty) \log \left( \frac{n_{hij}(\infty) - \hat{M}_{hij}}{n_{hij}(\infty)} \right) \right]}$$

The square root shrinks large negative martingale residuals, while the logarithmic transformation expands martingale residuals that are close to unity. As such, the deviance residuals are more symmetrically distributed around zero than the martingale residuals. For the Cox model, the deviance residual reduces to the form

$$D_{hij} = \text{sign}(\hat{M}_{hij}) \sqrt{2[-\hat{M}_{hij} - \Delta_{hij} \log(\Delta_{hij} - \hat{M}_{hij})]}$$

The Schoenfeld (1982) residual vector is calculated on a per-event-time basis. At the  $k$ th event time  $t_{hij,k}$  of the  $(h, i, j)$ th observation unit, the Schoenfeld residual

$$\hat{\mathbf{U}}_{hij}(t_{hij,k}) = \mathbf{Z}_{hij} - \bar{\mathbf{Z}}(\hat{\boldsymbol{\beta}}, t_{hij,k})$$

is the difference between the observed covariate vector for the  $(h, i, j)$ th observation unit and the average of the covariate vectors over the risk set at  $t_{hij,k}$ . Under the proportional hazards assumption, the Schoenfeld residuals have the sample path of a random walk; therefore, they are useful in assessing time trend or lack of proportionality.

The score process for the  $(h, i, j)$ th subject at time  $t$  is

$$\mathbf{L}_{hij}(\boldsymbol{\beta}, t) = \int_0^t [\mathbf{Z}_{hij}(\tau) - \bar{\mathbf{Z}}(\boldsymbol{\beta}, \tau)] dM_{hij}(\boldsymbol{\beta}, \tau)$$

The vector  $\hat{\mathbf{L}}_{hij} \equiv \mathbf{L}_{hij}(\hat{\boldsymbol{\beta}}, \infty)$  is the score residual for the  $(h, i, j)$ th observation unit.

The score residuals are a decomposition of the first partial derivative of the log likelihood. They are useful in assessing the influence of each subject on individual parameter estimates. They also play an important role in the computation of the variance estimators.

**TIES=EFRON**

For TIES=EFRON, the preceding computation is modified to comply with the Efron partial likelihood. For a given uncensored time  $t$ , let  $\delta_{hij}(t) = 1$  if  $t$  is an event time for the  $(h, i, j)$ th observation, and 0 otherwise. Let  $d(t) = \sum_{hij \in A} \delta_{hij}(t)$ , which is the number of observation units that have an event at  $t$ . For  $1 \leq l \leq d(t)$ , let

$$\begin{aligned} S^{(r)}(\boldsymbol{\beta}, l, t) &= \sum_A w_{hij} y_{hij}(t) \left\{ 1 - \frac{l-1}{d(t)} \delta_{hij}(t) \right\} \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) \mathbf{Z}_{hij}^{\otimes r} \\ \bar{\mathbf{Z}}(\boldsymbol{\beta}, l, t) &= \frac{S^{(1)}(\boldsymbol{\beta}, l, t)}{S^{(0)}(\boldsymbol{\beta}, l, t)} \\ d\Lambda_0(\boldsymbol{\beta}, l, t) &= \sum_A \frac{w_{hij} dn_{hij}(t)}{S^{(0)}(\boldsymbol{\beta}, l, t)} \\ dM_{hij}(\boldsymbol{\beta}, l, t) &= dn_{hij}(t) - y_{hij}(t) \left( 1 - \delta_{hij}(t) \frac{l-1}{d(t)} \right) \exp(\boldsymbol{\beta}' \mathbf{Z}_{hij}) d\Lambda_0(\boldsymbol{\beta}, l, t) \end{aligned}$$

where  $r = 0, 1$ , and  $A$  are the set of indices in the selected sample.

The martingale residual at  $t$  for the  $(h, i, j)$ th observation unit is defined as

$$\begin{aligned} \hat{M}_{hij}(t) &= \int_0^t \frac{1}{d(\tau)} \sum_{l=1}^{d(\tau)} dM_{hij}(\hat{\boldsymbol{\beta}}, l, \tau) \\ &= n_{hij}(t) - \int_0^t \frac{1}{d(\tau)} \sum_{l=1}^{d(\tau)} y_{hij}(\tau) \left( 1 - \delta_{hij}(\tau) \frac{l-1}{d(\tau)} \right) \exp(\hat{\boldsymbol{\beta}}' \mathbf{Z}_{hij}) d\Lambda_0(\hat{\boldsymbol{\beta}}, l, \tau) \end{aligned}$$

Deviance residuals are computed by using the same transform on the corresponding martingale residuals as in TIES=BRESLOW.

The Schoenfeld residual vector for the  $(h, i, j)$ th observation unit at event time  $t_{hij,k}$  is

$$\hat{\mathbf{U}}_{hij}(t_{hij,k}) = \mathbf{Z}_{hij} - \frac{1}{d(t_{hij,k})} \sum_{l=1}^{d(t_{hij,k})} \bar{\mathbf{Z}}(\hat{\boldsymbol{\beta}}, l, t_{hij,k})$$

The score process for the  $(h, i, j)$ th observation unit at time  $t$  is

$$\mathbf{L}_{hij}(\boldsymbol{\beta}, t) = \int_0^t \frac{1}{d(\tau)} \sum_{l=1}^{d(\tau)} \left( \mathbf{Z}_{hij}(\tau) - \bar{\mathbf{Z}}(\boldsymbol{\beta}, l, \tau) \right) dM_{hij}(\boldsymbol{\beta}, l, \tau)$$

---

**Output Data Sets**

You can use the Output Delivery System to create a SAS data set from any piece of PROC SURVEYPHREG output. See the section “[ODS Table Names](#)” on page 7362 for more information.

PROC SURVEYPHREG also provides an output data set to store observation-level statistics, an output data set to store the replicate weights for BRR or jackknife variance estimation, and an output data set to store the jackknife coefficients for jackknife variance estimation.

## OUT= Data Set for the OUTPUT statement

The **OUTPUT** statement can be used to store observation-level statistics, such as the predicted values and their standard errors, the (weighted) number of observation units at risk, martingale residuals, Schoenfeld residuals, score residuals, and deviance residuals. See the section “**Residuals**” on page 7355 for details about how these statistics are calculated.

## Replicate Weights Output Data Set

If you specify the **OUTWEIGHTS=** *method-option* for **VARMETHOD=BRR** or **JACKKNIFE**, PROC SURVEYPHREG stores the replicate weights in an output data set. The **OUTWEIGHTS=** output data set contains all observations that are used in the analysis or all valid observations in the **DATA=** input data set. See the section “**Missing Values**” on page 7343 for details about valid observations.

The **OUTWEIGHTS=** data set contains the following variables:

- all variables in the **DATA=** input data set
- RepWt\_1, RepWt\_2, . . . , RepWt\_R, which are the replicate weight variables, where R is the total number of replicates in the analysis

Each replicate weight variable contains the replicate weights for the corresponding replicate. Replicate weights equal zero for those observations not included in the replicate.

After the procedure creates replicate weights for a particular input data set and survey design, you can use the **OUTWEIGHTS=** *method-option* to store these replicate weights and then use them again in subsequent analyses, either in PROC SURVEYPHREG or in the other survey procedures. You can use a **REPWEIGHTS** statement to provide replicate weights for the procedure.

## Jackknife Coefficients Output Data Set

If you specify the **OUTJKCOEFS=** *method-option* for **VARMETHOD=JACKKNIFE**, PROC SURVEYPHREG stores the jackknife coefficients in an output data set. The **OUTJKCOEFS=** output data set contains one observation for each replicate. The **OUTJKCOEFS=** data set contains the following variables:

- Replicate, which is the replicate number for the jackknife coefficient
- JKCoefficient, which is the jackknife coefficient for the replicate
- DonorStratum, which is the stratum of the PSU that was deleted to construct the replicate, if you specify a **STRATA** statement

After the procedure creates jackknife coefficients for a particular input data set and survey design, you can use the `OUTJKCOEFS=` *method-option* to store these coefficients and then use them again in subsequent analyses, either in PROC SURVEYPHREG or in the other survey procedures. You can use the `JKCOEFS=` option in the `REPWEIGHTS` statement to provide jackknife coefficients for the procedure.

---

## Displayed Output

If you use the `NOPRINT` option in the PROC SURVEYPHREG statement, the procedure does not display any output. Otherwise, PROC SURVEYPHREG displays results of the analysis in a collection of tables.

### Model Information

The “Model Information” table displays the two-level name of the input data set, the name and label of the failure time variable, the name and label of the censoring variable and the values that indicate censored times, the model, the name and label of the `FREQ` variable, the name and label of the `WEIGHT` variable, the name and label of the `STRATA` variables, the name and label of the `CLUSTER` variables, and the method of handling ties in the failure time for the Cox model. The ODS name of the “Model Information” table is “ModelInfo.”

### Number of Observations

The “Number of Observations” table displays the number of observations that are read and used, the sum of frequencies read and used, the sum of weights read and used, and the weighted sum of frequencies that are read and used in the analysis. The ODS name of the “Number of Observations” table is “NObs.”

### Summary of the Number of Event and Censored Values

The “Summary of the Number of Event and Censored Values” table displays the number of events and censored values. The ODS name of the “Summary of the Number of Event and Censored Values” table is “CensoredSummary.”

### Summary of the Weighted Number of Event and Censored Values

The “Summary of the Weighted Number of Event and Censored Values” table displays the weighted number of events and censored values. The ODS name of the “Summary of the Weighted Number of Event and Censored Values” table is “WeightedCensoredSummary.”

## Class Level Information

The “Class Level Information” table is displayed when there are CLASS variables in the model. The table lists the categories of every CLASS variable that is used in the model and the corresponding design variable values. The ODS name of the “Class Level Information” table is “ClassLevelInfo.”

## Design Summary Table

The “Design Summary” table provides information about the sample design. The table displays the total number of strata that are read and used, and the total number of clusters read and used. The table is displayed only if you specify a STRATA or CLUSTER statement. The ODS name of the “Design Summary” table is “DesignSummary.”

## Stratum Information Table

If you specify the LIST option in the STRATA statement, PROC SURVEYPHREG displays a “Stratum Information” table. The ODS name of the “Stratum Information Table” is “StrataInfo.” This table provides the following information for each stratum:

- Stratum Index, which is a sequential stratum identification number
- STRATA variables, which list the levels of STRATA variables for the stratum
- Number of Observations, which is the number of observations used in the stratum
- Population Total for the stratum, if you specify the TOTAL= option
- Sampling Rate for the stratum, if you specify the TOTAL= or RATE= option. If you specify the TOTAL= option, the sampling rate is based on the number of valid observations in the stratum.
- Number of Clusters, which is the number of clusters in the stratum, if you specify a CLUSTER statement

## Convergence Status

The “Convergence Status” table displays the convergence status of the optimization routine. The ODS name of the “Convergence Status” table is “ConvergenceStatus.” The procedure displays this table only when you specify the NOPTIONS statement. The ODS name of the “Convergence Status” table is “ConvergenceStatus.”

## Model Fit Statistics

The “Model Fit Statistics” table displays the values of  $-2$  log likelihood and the AIC for the null model and the fitted model. The ODS name of the “Model Fit Statistics” table is “FitStatistics.”



## Testing Global Null Hypothesis: BETA=0

The “Testing Global Null Hypothesis: BETA=0” table displays results of the likelihood ratio test and the Wald test for testing the hypothesis that all parameters are zero. The ODS name of the “Testing Global Null Hypothesis: BETA=0” table is “GlobalTests.”

## Analysis of Maximum Likelihood Estimates

The “Analysis of Maximum Likelihood Estimates” table displays the denominator degrees of freedom, which is computed as described in the section “[Degrees of Freedom](#)” on page 7351; the maximum likelihood estimate of the parameter; the estimated standard error, computed as the square root of the corresponding diagonal element of the estimated covariance matrix; the  $t$  statistic, computed as the parameter estimate divided by the standard error; the  $p$ -value of the  $t$  statistic with respect to a  $t$  distribution with denominator degrees of freedom; and the hazard ratio estimate. The  $t$  confidence limits for the parameter estimates and estimated hazard ratios are displayed if you specify the [CLPARM](#) or [RISKLIMITS](#) option in the MODEL statement. You can specify the [DF=NONE](#) option in the MODEL statement to request  $p$ -values and confidence intervals from a standard normal distribution.

The ODS name of the “Analysis of Maximum Likelihood Estimates” table is “ParameterEstimates.”

## Covariance Matrix

The “Covariance Matrix” table is displayed if you specify the COVB option in the MODEL statement. The table contains the estimated covariance matrix for the parameter estimates. The ODS name of the “Covariance Matrix” table is “CovB.”

## Hessian Matrix

The “Hessian Matrix” table is displayed if you specify the HESS option in the MODEL statement. The table contains the Hessian matrix that is evaluated at the estimated regression parameters. The ODS name of the “Hessian Matrix” table is “Hessian.”

## Inverse Hessian Matrix

The “Inverse Hessian Matrix” table is displayed if you specify the INVHESS option in the MODEL statement. The table contains the inverse of the Hessian matrix evaluated at the estimated regression parameters. The ODS name of the “Inverse Hessian Matrix” table is “InvHessian.”

## Variance Estimation Table

The “Variance Estimation” table provides the following information:

- Method, which is the variance estimation method—Taylor Series, Balanced Repeated Replication, or Jackknife
- Replicate Weights input data set name, if you provide replicate weights with a **REPWEIGHTS** statement
- Number of Replicates, for **VARMETHOD=BRR** or **VARMETHOD=JACKKNIFE**
- Hadamard Data Set name, if you specify the **HADAMARD=** *method-option* for **VARMETHOD=BRR**
- Fay Coefficient, if you specify the **FAY** *method-option* for **VARMETHOD=BRR**
- Missing Values Included (MISSING), if you specify the **MISSING** option
- Missing Values Included (NOMCAR), if you specify the **NOMCAR** option
- Missing Values Excluded, if you have missing values and you do not specify the **NOMCAR** option

### Hadamard Matrix

If you specify the **PRINTH** *method-option* for **VARMETHOD=BRR**, PROC SURVEYPHREG displays the Hadamard matrix that is used to construct replicates for BRR variance estimation. If you provide a Hadamard matrix with the **HADAMARD=** *method-option* for **VARMETHOD=BRR** but the procedure does not use the entire matrix, the procedure displays only the rows and columns that are actually used to construct replicates. The ODS name of the “Hadamard Matrix” table is “HadamardMatrix.”

---

### ODS Table Names

PROC SURVEYPHREG assigns a name to each table it creates. You can use this name to refer to the table when using the Output Delivery System (ODS) to select tables and create output data sets. For more information about ODS, see Chapter 20, “Using the Output Delivery System.” Table 87.7 lists the table names, along with the corresponding analysis options.

**Table 87.7** ODS Tables Produced by PROC SURVEYPHREG

| ODS Table Name    | Description                                | Statement / Option |
|-------------------|--|--------------------|
| CensoredSummary   | Summary of event and censored observations | Default            |
| ClassLevelInfo    | CLASS variable levels                      | CLASS              |
| ConvergenceStatus | Convergence status                         | Default            |
| CovB              | Covariance of parameter estimates          | MODEL / COVB       |
| DesignSummary     | Design summary                             | STRATA or CLUSTER  |
| FitStatistics     | Model fit statistics                       | Default            |

**Table 87.7** *continued*

| ODS Table Name          | Description   | Statement / Option    |
|-------------------------|---|-----------------------|
| GlobalTests             | Tests of the global null hypothesis                           | Default               |
| Hadamard                | Hadamard matrix   | VARMETHOD=BRR(PRINTH) |
| Hessian                 | Observed Hessian matrix                                       | MODEL / HESSIAN       |
| InvHessian              | Inverse of the observed Hessian matrix                        | MODEL / INVHESS       |
| IterHist                | Iteration history   | NLOPTIONS / PHISTORY  |
| ModelInfo               | Model information   | Default               |
| NObs                    | Number of observations  | Default               |
| ParameterEstimates      | Maximum likelihood Estimates of model parameters              | Default               |
| ParameterEstimatesStart | Initial parameter values for optimization                     | NLOPTIONS/PALL        |
| StrataInfo              | Stratum information   | STRATA / LIST         |
| VarianceEstimation      | Variance estimation   | Default               |
| WeightedCensoredSummary | Summary of weighted number of event and censored observations | WEIGHT                |

## Examples: SURVEYPHREG Procedure

### Example 87.1: Analysis of Clustered Data

When experimental units are naturally or artificially clustered, failure times of experimental units within a cluster are correlated. Lee, Wei, and Amato (1992) estimate the regression parameters in the Cox model by maximizing a partial likelihood function under an independent working correlation assumption and estimate the variance of the estimated regression coefficients by using a robust sandwich variance estimator that accounts for the intracluster dependence.

The Diabetic Retinopathy Study (DRS) is a randomized, controlled clinical trial of more than 1,700 patients across 15 medical centers. One objective of this study was to determine if photocoagulation treatment delays the occurrence of blindness. One eye of each patient was randomly assigned to treatment and the other eye to control. See [Example 64.11](#) in Chapter 64, “The PHREG Procedure,” for more information about the data set and a similar analysis; see <http://www.nei.nih.gov/neitrials/viewStudyWeb.aspx?id=62> for more information about the DRS.

Each patient is a cluster that contributes two observations to the input data set, one for each eye. The following variables are available:

- ID, patient’s identification

- Time, failure time
- Status, event indicator (0=censored, and 1=uncensored)
- Treatment, treatment received (1=laser photocoagulation, and 0=otherwise)
- DiabeticType, type of diabetes (0=juvenile onset with age of onset at 20 or under, and 1= adult onset with age of onset over 20)

The following DATA step creates the data set Blind, which represents 197 diabetic patients from the DRS:

```
data Blind;
  input ID Time Status DiabeticType Treatment @@;
  datalines;
  5 46.23 0 1 1      5 46.23 0 1 0      14 42.50 0 0 1      14 31.30 1 0 0
 16 42.27 0 0 1      16 42.27 0 0 0      25 20.60 0 0 1      25 20.60 0 0 0
 29 38.77 0 0 1      29  0.30 1 0 0      46 65.23 0 0 1      46 54.27 1 0 0
 49 63.50 0 0 1      49 10.80 1 0 0      56 23.17 0 0 1      56 23.17 0 0 0
 61  1.47 0 0 1      61  1.47 0 0 0      71 58.07 0 1 1      71 13.83 1 1 0
100 46.43 1 1 1     100 48.53 0 1 0     112 44.40 0 1 1     112  7.90 1 1 0
120 39.57 0 1 1     120 39.57 0 1 0     127 30.83 1 1 1     127 38.57 1 1 0
133 66.27 0 1 1     133 14.10 1 1 0     150 20.17 1 0 1     150  6.90 1 0 0
167 58.43 0 1 1     167 41.40 1 1 0     176 58.20 0 0 1     176 58.20 0 0 0

  ... more lines ...

1705  8.00 0 0 1 1705  8.00 0 0 0 1717 51.60 0 1 1 1717 42.33 1 1 0
1727 49.97 0 1 1 1727  2.90 1 1 0 1746 45.90 0 0 1 1746  1.43 1 0 0
1749 41.93 0 1 1 1749 41.93 0 1 0
;

```

The following SAS statements request a proportional hazards regression of Time on Treatment, DiabeticType, and the Treatment  $\times$  DiabeticType interaction, with Status as the censoring indicator. The CLUSTER statement indicates the observations that came from the same patient.

```
proc surveyphreg data=Blind;
  model Time*Status(0) = Treatment DiabeticType Treatment*DiabeticType;
  cluster id;
run;

```

Output 87.1.1 displays some summary information. There are 394 observations and 197 patients (clusters). Almost 61% of the observations are censored. The  $p$ -values for the null model are less than 0.0001 for both the likelihood ratio test and the Wald test (Output 87.1.2), which indicates that the survival time is highly dependent on Treatment and DiabeticType. In this example, the likelihood ratio statistic has a chi-square distribution with 3 degrees of freedom and the Wald statistics has the  $F$  distribution with the numerator degrees of freedom 3 and the denominator degrees of freedom 196. The denominator degrees of freedom are calculated as the number of clusters (197) minus one.

**Output 87.1.1** Summary Information

| The SURVEYPHREG Procedure                          |               |          |                     |
|--|---------------|----------|---------------------|
| Number of Observations Read                        |               | 394      |                     |
| Number of Observations Used                        |               | 394      |                     |
| Design Summary                                     |               |          |                     |
| Number of Clusters                                 |               | 197      |                     |
| Summary of the Number of Event and Censored Values |               |          |                     |
| Total  | Event         | Censored | Percent<br>Censored |
| 394  | 155           | 239      | 60.66               |
| Variance Estimation                                |               |          |                     |
| Method   | Taylor Series |          |                     |

**Output 87.1.2** Global Test Results

| Testing Global Null Hypothesis: BETA=0 |                |        |        |         |
|--|----------------|--------|--------|---------|
| Test                                   | Test Statistic | Num DF | Den DF | p-Value |
| Likelihood Ratio                       | 28.4556        | 3      | Infty  | <.0001  |
| Wald                                   | 11.3872        | 3      | 196    | <.0001  |

**Output 87.1.3** displays parameter estimates, standard errors,  $t$  statistics, denominator degrees of freedom,  $p$ -values, and hazard ratios. In this example data set, Treatment and Treatment  $\times$  DiabeticType interaction are significant with  $p$ -values 0.023 and 0.006, respectively. Since the model contains Treatment  $\times$  DiabeticType interaction, the exponential of the estimated regression coefficient is not the hazard ratio. Use the ESTIMATE statement to calculate the hazard ratios.

**Output 87.1.3** Parameter Estimates

| Analysis of Maximum Likelihood Estimates |     |           |                |         |         |
|--|-----|-----------|----------------|---------|---------|
| Parameter                                | DF  | Estimate  | Standard Error | t Value | Pr >  t |
| Treatment                                | 196 | -0.424672 | 0.185912       | -2.28   | 0.0234  |
| DiabeticType                             | 196 | 0.340841  | 0.196577       | 1.73    | 0.0845  |
| Treatment*DiabeticTy                     | 196 | -0.845665 | 0.305081       | -2.77   | 0.0061  |

  

| Analysis of Maximum Likelihood Estimates |              |
|--|--------------|
| Parameter                                | Hazard Ratio |
| Treatment                                | 0.654        |
| DiabeticType                             | 1.406        |
| Treatment*DiabeticTy                     | 0.429        |

**Example 87.2: Stratification, Clustering, and Unequal Weights**

This example uses a data set from the National Health and Nutrition Examination Survey I (NHANES I) Epidemiologic Followup Study (NHEFS). The NHEFS is a national longitudinal survey that is conducted by the National Center for Health Statistics, the National Institute on Aging, and some other agencies of the Public Health Service in the United States. Some important objectives of this survey are to determine the relationships between clinical, nutritional, and behavioral factors; to determine mortality and hospital utilizations; and to monitor changes in risk factors for the initial cohort that represents the NHANES I population. A cohort of size 14,407, which includes all persons 25 to 74 years old who completed a medical examination at NHANES I in 1971–1975, was selected for the NHEFS. Personal interviews were conducted for every selected unit during the first wave of data collection from the year 1982 to 1984. Follow-up studies were conducted in 1986, 1987, and 1992. In the year 1986, only nondeceased persons 55 to 74 years old (as reported in the base year survey) were interviewed. The 1987 and 1992 NHEFS contain the entire nondeceased NHEFS cohort. Vital and tracing status data, interview data, health care facility stay data, and mortality data for all four waves are available for public use. See <http://www.cdc.gov/nchs/nhanes/nhefs/nhefs.htm> for more information about the survey and the data sets.

For illustration purposes, 1,018 observations from the 1987 NHEFS public use interview data are used to create the data set cancer. The observations are obtained from 10 strata that contain 596 PSUs. The sum of observation weights for these selected units is over 19 million. Observation weights range from 359 to 129,359 with a mean of 18,747.69 and a median of 11,414. Several observation weights have large values; therefore it is reasonable to rescale the observation weights to facilitate the optimization routine. Different scaling techniques are proposed in the literature. For example, Binder (1992) uses scaled weights such that the sum of weights over the sampled units is one. Without loss of generality, the analysis weights in this example are obtained by dividing each observation weight by a large number (130,000). Because of this rescaling, you must be careful interpreting some results from PROC SURVEYPHREG.

The following variables are used in this example:

- ObsNo, unit identification
- Strata, stratum identification
- PSU, identification for primary sampling units
- ObservationWt, sampling weight associated with each unit
- AnalysisWt, obtained from the sampling weights by dividing each ObservationWt by 130,000
- Smoke, smoking status (−1 = not applicable, 1 = never smoked, 2 = current or former smoker in 1982–1984 follow-up, and 3 = current or former smoker in 1987 follow-up)
- Age, the event-time variable, defined as follows:
  - age of the subject when the first cancer was reported for subjects with reported cancer
  - age of the subject at death for deceased subjects without reported cancer
  - age of the subject as reported in 1987 follow-up (this value is used for nondeceased subjects who never reported cancer)
  - age of the subject for the entry year 1971–1975 survey if the subject has cancer (or is deceased) but the date of incident is not reported
- Cancer, cancer indicator (1 = cancer reported, 0 = cancer not reported)
- BodyWeight, body weight of the subject as reported in the 1987 follow-up, or an imputed body weight based on the subject's age in the entry year 1971–1975 survey

The following SAS statements create the data set cancer. Note that BodyWeight for a few observations (8%) is imputed based on Age by using a deterministic regression imputation model (Särndal and Lundström (2005, chapter 12)). The imputed values are treated as observed values in this example. In other words, this example treats the data set Cancer as the observed data set.

```
data cancer;
  input ObsNo Strata PSU AnalysisWt ObservationWt Smoke
        Age Cancer BodyWeight;
  datalines;
1 3 002 0.02927 3805 2 53 1 175
2 3 002 0.04698 6107 2 77 0 175
3 3 039 0.02283 2968 2 50 0 160
4 3 084 0.23414 30438 2 52 0 145
5 3 007 0.03908 5081 1 80 0 127
6 3 009 0.02993 3891 1 62 0 180
7 3 009 0.02754 3580 2 50 0 157
8 3 022 0.02283 2968 2 56 0 142

... more lines ...

1016 4 002 0.02068 2689 2 40 0 120
1017 4 092 0.35298 45888 2 52 0 166
1018 4 035 0.03344 4347 -1 58 0 156
;
```

Suppose you want to study the occurrence of cancer for the base year survey population and its relation to smoking status and body weight. The following statements request a proportional hazards regression of Age on BodyWeight and Smoke with Cancer as the censor indicator. The STRATA, CLUSTER, and WEIGHT statements identify the variance strata, PSUs, and analysis weights respectively. The CLASS statement specifies that Smoke is a categorical variable, and the MODEL statement provides information about the analysis model. The TIES= option in the MODEL statement requests the Efron likelihood to handle tied events. If you do not specify the TIES= option in the MODEL statement, then the procedure uses the Breslow likelihood. The PHISTORY option in the NLOPTIONS statement is used to display the iteration history table. The ESTIMATE statement computes a contrast between subjects who are reported as current (or former) smokers and the others. The EXP option in the ESTIMATE statement requests that the linear contrast be estimated in the exponential scale, which is the hazard ratio.

```
proc surveyphreg data = cancer;
    strata strata;
    cluster psu;
    weight analysiswt;
    class smoke;
    model age*cancer(0) = bodyweight smoke / ties = efron;
    nloptions phistory;
    estimate smoke 0.5 0.5 -0.5 -0.5 / exp;
run;
```

Some summary statistics are shown in [Output 87.2.1](#). The “Model Information” table contains information about the model such as the names for the dependent and censoring variables, and the likelihood. The “Number of Observations” table displays the number of observations and the sum of weights. A total of 1,018 observations are read from the Cancer data set, but one observation is not used in the analysis because it has a zero sampling weight. The sum of weights is 146.81, which gives an estimated population size of 19,085,105 ( $= 146.8085 \times 130,000$ ). Note that the estimated population size would be 19,085,151 if you use the sampling weights (ObservationWt) instead of the analysis weights (AnalysisWt). The difference is due to the rounding errors in AnalysisWt. For simplicity, analysis weights are rounded at the fifth decimal place. The “Design Summary” table shows that there are 596 PSUs and 10 strata. From the censored summary tables, 11.7% subjects in the sample have reported cancer and an estimated 11.6% subjects in the study population have cancer. The “Variance Estimation” table shows that the Taylor series linearization variance estimation method is used and the observation units with missing values are excluded from the analysis. Note that the only missing unit in this data set has a zero sampling weight and hence it is not included in the analysis.



**Output 87.2.1** Model Information, Data Summary, Design Summary, and Information about Variance Estimation

| The SURVEYPHREG Procedure                                   |               |          |                  |
|---|---------------|----------|------------------|
| Model Information   |               |          |                  |
| Data Set  | WORK.CANCER   |          |                  |
| Dependent Variable  | Age           |          |                  |
| Censoring Variable  | Cancer        |          |                  |
| Censoring Value(s)  | 0             |          |                  |
| Weight Variable   | AnalysisWt    |          |                  |
| Stratum Variable  | Strata        |          |                  |
| Cluster Variable  | PSU           |          |                  |
| Ties Handling   | EFRON         |          |                  |
|   |               |          |                  |
| Number of Observations Read                                 |               |          | 1018             |
| Number of Observations Used                                 |               |          | 1017             |
| Sum of Weights Read   |               |          | 146.8085         |
| Sum of Weights Used   |               |          | 146.8085         |
|   |               |          |                  |
| Design Summary  |               |          |                  |
|   |               |          |                  |
| Number of Strata  |               |          | 10               |
| Number of Clusters  |               |          | 596              |
|   |               |          |                  |
| Summary of the Number of Event and Censored Values          |               |          |                  |
|   |               |          |                  |
| Total   | Event         | Censored | Percent Censored |
| 1017  | 119           | 898      | 88.30            |
|   |               |          |                  |
| Summary of the Weighted Number of Event and Censored Values |               |          |                  |
|   |               |          |                  |
| Total   | Event         | Censored | Percent Censored |
| 146.8085  | 17.01185      | 129.7966 | 88.41            |
|   |               |          |                  |
| Variance Estimation   |               |          |                  |
|   |               |          |                  |
| Method  | Taylor Series |          |                  |
| Missing Values  | Excluded      |          |                  |

The “Iteration History” table in [Output 87.2.2](#) shows that the procedure converged after four iterations. The “Objective Function” column contains the value of the likelihood after every iteration. The “Objective Function Change” column measures the change in the objective function between iterations; however, this is not the monitored convergence criterion. The SURVEYPHREG procedure monitors several features simultaneously to determine whether to stop an optimization.

**Output 87.2.2** Iteration History

| Maximum Likelihood Iteration History |              |               |            |                       |                   |                                |       |                                  |
|--------------------------------------|--------------|---------------|------------|-----------------------|-------------------|--------------------------------|-------|----------------------------------|
| Iter                                 | Rest<br>arts | Func<br>Calls | Act<br>Con | Objective<br>Function | Obj Fun<br>Change | Max Abs<br>Gradient<br>Element | Ridge | Actual<br>Over<br>Pred<br>Change |
| 1                                    | 0            | 4             | 0          | -63.34004             | 1.6501            | 21.9620                        | 0     | 0.916                            |
| 2                                    | 0            | 6             | 0          | -63.29819             | 0.0418            | 0.2005                         | 0     | 1.052                            |
| 3                                    | 0            | 8             | 0          | -63.29776             | 0.000430          | 0.00293                        | 0     | 1.012                            |
| 4                                    | 0            | 10            | 0          | -63.29776             | 1.528E-7          | 1.102E-6                       | 0     | 1.000                            |

Estimates for proportional hazards regression coefficients and their standard errors are shown in [Output 87.2.3](#). The categorical variable Smoke has four levels, and GLM parameterization is used by PROC SURVEYPHREG. You can use the PARAM= option in the CLASS statement to specify other types of parameterizations. The estimated regression coefficient for BodyWeight is 0.012 with a standard error of 0.003. The degrees of freedom for the  $t$  test are equal to the number of PSUs (596) minus the number of strata (10). The “Estimates” table displays the estimated contrast and the corresponding hypothesis test. The estimated value for the contrast is  $-0.75$ . The estimated hazard for the nonsmokers is 0.47 times the estimated hazard for the current or former smokers. In this example data set, the contrast of interest is not significant at 0.05 levels.

**Output 87.2.3** Parameter Estimates

| Analysis of Maximum Likelihood Estimates |          |                   |                   |         |         |                 |
|--|----------|-------------------|-------------------|---------|---------|-----------------|
| Parameter                                | DF       | Estimate          | Standard<br>Error | t Value | Pr >  t | Hazard<br>Ratio |
| BodyWeight                               | 586      | 0.011920          | 0.003155          | 3.78    | 0.0002  | 1.012           |
| Smoke -1                                 | 586      | -1.174048         | 0.739450          | -1.59   | 0.1129  | 0.309           |
| Smoke 1                                  | 586      | -1.006515         | 0.578810          | -1.74   | 0.0826  | 0.365           |
| Smoke 2                                  | 586      | -0.674183         | 0.558412          | -1.21   | 0.2278  | 0.510           |
| Smoke 3                                  | 586      | 0                 | .                 | .       | .       | 1.000           |
| Estimate                                 |          |                   |                   |         |         |                 |
| Label                                    | Estimate | Standard<br>Error | DF                | t Value | Pr >  t | Exponentiated   |
| Row 1                                    | -0.7532  | 0.3870            | 586               | -1.95   | 0.0521  | 0.4709          |

## Example 87.3: Domain Analysis

This example uses a data set from the NHANES I Epidemiology Followup Study (NHEFS); see [Example 87.2](#) for more information about the NHEFS.

For illustration purposes, 1,891 observations from the 1992 NHEFS vital and tracing status data set are used to estimate the regression coefficients of a proportional hazards model. The observations are obtained from 22 strata; each stratum contains either two or three primary sampling units. The sum of observation weights for these selected units is almost 103 million. Observation weights range from 1,498 to 470,154 with a mean of 54,457.11 and a median of 45,246. The following variables are used in this example. Although this example uses the observation weights directly, Binder (1992) suggests that a scaled version of the observation weights would be useful to improve the performance of the optimization routine.

The following variables are created in the data set mortality:

- ID, unit identification
- VARSTRATA, stratum identification
- VARPSU, identification for primary sampling units
- SWEIGHT, sampling weight associated with each unit
- AGE, the subject's reported age at the 1992 interview if the subject was alive at that time; otherwise, the subject's age at death
- VITALSTATUS, vital status of subject in 1992 (1 = alive, 3 = dead, 4 = unknown, 5 = traced alive with direct subject contact, 6 = traced alive without direct subject contact)
- POVARIND, indicator for poverty area where subject's household was located at NHANES I (1971–1975) exam, (1 = poverty area, 2 = non-poverty area)
- GENDER, (1 = male, 2 = female)

**data mortality;**

**input ID VARSTRATA VARPSU SWEIGHT AGE VITALSTATUS POVARIND GENDER;**

**datalines;**

|   |    |   |        |    |   |   |   |
|---|----|---|--------|----|---|---|---|
| 1 | 03 | 1 | 13312  | 66 | 1 | 1 | 1 |
| 2 | 03 | 1 | 7941   | 71 | 3 | 1 | 2 |
| 3 | 03 | 1 | 16048  | .  | 4 | 1 | 1 |
| 4 | 03 | 3 | 9298   | 58 | 3 | 1 | 1 |
| 5 | 03 | 2 | 15336  | 56 | 3 | 1 | 2 |
| 6 | 03 | 1 | 14744  | 63 | 1 | 1 | 1 |
| 7 | 03 | 2 | 83729  | 70 | 1 | 2 | 2 |
| 8 | 03 | 3 | 106492 | 57 | 1 | 2 | 1 |
| 9 | 03 | 3 | 78083  | 81 | 3 | 2 | 2 |

**... more lines ...**

|      |    |   |       |    |   |   |   |
|------|----|---|-------|----|---|---|---|
| 1890 | 13 | 1 | 88939 | 59 | 1 | 2 | 1 |
| 1891 | 13 | 1 | 59218 | 75 | 1 | 2 | 2 |

**;**

Suppose you want to estimate the hazard function for mortality time after adjusting for the poverty area indicator in the base year survey population. The following SAS statements request a proportional hazards regression of age (AGE) on poverty indicator (POVARIND):

```
proc surveyphreg data = mortality nomcar;
  class povarind;
  strata varstrata;
  cluster varpsu;
  weight sweight;
  model age*vitalstatus(1 4 5 6) = povarind;
  domain gender;
run;
```

Subjects with VITALSTATUS 1, 4, 5, or 6 are considered alive. The CLASS statement specifies that POVARIND is a categorical variable, the WEIGHT statement identifies the sampling weights, the STRATA statement identifies variance strata, and the CLUSTER statement identifies variance PSUs. The DOMAIN statement requests three separate analyses: for the overall data set, the male subpopulation, and the female subpopulation respectively. There are 223 observation units with missing values on age. All the units with missing age have vital status 1, 4, 5, or 6. Therefore, these subjects are considered to be alive in the current survey year 1992. Age for every observation unit in the base year survey was known from 1971–1975 NHANES I. One reasonable approach is to determine the age of these 223 units based on their age from the NHANES I data set. However, for illustration purposes, this example does not include the observation units with missing age when estimating the regression coefficients. Instead, an analysis of just the set of respondents is requested by specifying the NOMCAR option in the PROC SURVEYPHREG statement. This option uses a variance estimator that accounts for the random size of the set of respondents.

**Output 87.3.1** shows summary statistics for the overall analysis. A total of 1,891 observations are read from the input DATA= data set, but only 1,668 observations are used in the analysis. The remaining 223 observations have missing values in the variable age. The respondent data set represents almost 89.5 million units in the population. There are 22 strata and 55 clusters. Although only 57% observation units in the sample are alive, an estimated 69% observation units in the population are alive. This difference is reasonable because selection probabilities for observation units are not the same. If you do not use the sampling weights, then your sample-based estimators might be biased for the corresponding finite population quantities. The “Variance Estimation” table indicates that the NOMCAR option is used for variance estimation.

#### **Output 87.3.1** Summary Statistics for the Entire Population

| The SURVEYPHREG Procedure   |          |
|-----------------------------|----------|
| Number of Observations Read | 1891     |
| Number of Observations Used | 1668     |
| Sum of Weights Read         | 1.0298E8 |
| Sum of Weights Used         | 89439590 |
| Design Summary              |          |
| Number of Strata            | 22       |
| Number of Clusters          | 55       |

**Output 87.3.1** *continued*

| Summary of the Number of Event and Censored Values          |               |          |                  |
|---|---------------|----------|------------------|
| Total   | Event         | Censored | Percent Censored |
| 1668  | 717           | 951      | 57.01            |
| Summary of the Weighted Number of Event and Censored Values |               |          |                  |
| Total   | Event         | Censored | Percent Censored |
| 89439590  | 27650348      | 61789242 | 69.08            |
| Variance Estimation   |               |          |                  |
| Method  | Taylor Series |          |                  |
| Missing Values  | NOMCAR        |          |                  |

**Output 87.3.2** displays the estimated regression coefficients and their standard errors. Poverty index has two levels, and only one level is estimable. By default, PROC SURVEYPHREG estimates the first level (POVARIND 1) and assigns a zero value for the second level. The estimated regression coefficient is 0.385 with a standard error of 0.078. The estimated hazard for the poverty areas is 1.47 times higher than the estimated hazard for the non-poverty areas. The degrees of freedom are equal to the number of PSUs (55) minus the number of strata (22).

**Output 87.3.2** Inference for the Entire Population

| Analysis of Maximum Likelihood Estimates |    |          |                |         |         |              |
|--|----|----------|----------------|---------|---------|--------------|
| Parameter                                | DF | Estimate | Standard Error | t Value | Pr >  t | Hazard Ratio |
| POVARIND 1                               | 33 | 0.384961 | 0.077586       | 4.96    | <.0001  | 1.470        |
| POVARIND 2                               | 33 | 0        | .              | .       | .       | 1.000        |

**Output 87.3.3** shows that 813 observation units in the sample are male, and they account for over 42.6 million males in the base year survey population. Approximately half of these observation units in the sample are censored, and an estimated 64.5% observation units are censored for the male subpopulation.

**Output 87.3.3** Summary Statistics for the Male Subpopulation

| The SURVEYPHREG Procedure                                   |          |          |                  |
|---|----------|----------|------------------|
| Domain Analysis for domain GENDER=1                         |          |          |                  |
| Number of Observations Read                                 |          |          | 1891             |
| Number of Observations Used                                 |          |          | 813              |
| Sum of Weights Read   |          |          | 48887067         |
| Sum of Weights Used   |          |          | 42629905         |
| Summary of the Number of Event and Censored Values          |          |          |                  |
| Total   | Event    | Censored | Percent Censored |
| 813   | 404      | 409      | 50.31            |
| Summary of the Weighted Number of Event and Censored Values |          |          |                  |
| Total   | Event    | Censored | Percent Censored |
| 42629905  | 15126321 | 27503584 | 64.52            |

Output 87.3.4 shows that the estimated regression coefficient for POVARIND 1 is 0.425 with a standard error of 0.157. The estimated hazard for the males in the poverty areas is 1.53 times higher than the estimated hazard for the males in the non-poverty areas. The degrees of freedom for the  $t$  significant test for the male subpopulation are equal to the total number of PSUs (55) minus the total number of strata (22).

**Output 87.3.4** Inference for the Male Subpopulation

| Analysis of Maximum Likelihood Estimates |    |          |                |         |         |              |
|--|----|----------|----------------|---------|---------|--------------|
| Parameter                                | DF | Estimate | Standard Error | t Value | Pr >  t | Hazard Ratio |
| POVARIND 1                               | 33 | 0.424922 | 0.156583       | 2.71    | 0.0105  | 1.529        |
| POVARIND 2                               | 33 | 0        | .              | .       | .       | 1.000        |

Output 87.3.5 displays some summary statistics for the female subpopulation. There are 855 observation units for females in the sample, and they represent over 46.8 million females in the base year survey population. Although 63.4% females in the sample are alive, an estimated 73.2% females in the subpopulation are alive.

**Output 87.3.5** Summary Statistics for the Female Subpopulation

| The SURVEYPHREG Procedure                                   |          |          |                  |
|---|----------|----------|------------------|
| Domain Analysis for domain GENDER=2                         |          |          |                  |
| Number of Observations Read                                 |          |          | 1891             |
| Number of Observations Used                                 |          |          | 855              |
| Sum of Weights Read   |          |          | 54091604         |
| Sum of Weights Used   |          |          | 46809685         |
| Summary of the Number of Event and Censored Values          |          |          |                  |
| Total   | Event    | Censored | Percent Censored |
| 855   | 313      | 542      | 63.39            |
| Summary of the Weighted Number of Event and Censored Values |          |          |                  |
| Total   | Event    | Censored | Percent Censored |
| 46809685  | 12524027 | 34285658 | 73.24            |

Output 87.3.6 shows that the estimated proportional hazards regression coefficients for POVARIND for the females subpopulation (0.435) is higher than the estimated proportional hazards regression coefficients for POVARIND for the males subpopulation. The estimated hazard for the females in the poverty areas is 1.54 times higher than the estimated hazard for the females in the non-poverty areas. The degrees of freedom for the  $t$  significant test for the female subpopulation are equal to the total number of PSUs (55) minus the total number of strata (22).

**Output 87.3.6** Inference for the Female Subpopulation

| Analysis of Maximum Likelihood Estimates |    |          |                |         |         |              |
|--|----|----------|----------------|---------|---------|--------------|
| Parameter                                | DF | Estimate | Standard Error | t Value | Pr >  t | Hazard Ratio |
| POVARIND 1                               | 33 | 0.434579 | 0.115766       | 3.75    | 0.0007  | 1.544        |
| POVARIND 2                               | 33 | 0        | .              | .       | .       | 1.000        |

---

**Example 87.4: Variance Estimation by Using Replicate Weights**

Consider the data set LibrarySurvey from “Getting Started: SURVEYPHREG Procedure” on page 7313. The selected sample contains 100 transactions from ten branch libraries. A set of replicate weights and jackknife coefficients are created by randomly assigning observation units in disjoint groups of nearly equal size within each stratum. A total of 46 different groups are created.

The data set `LibraryRepWeights` is similar to the data set `LibrarySurvey` except that it also contains replicate weights `repwt_1` to `repwt_46`. Each column of replicate weights is obtained by deleting one group of observations and adjusting the sampling weights for the other groups in that stratum (Rust 1985).

The data set `LibraryJKCOEF` contains the jackknife coefficient for every replicate sample. The variable `replicate` denotes the replicate number, `donorstratum` denotes the stratum identification for that replicate, and `jkcoefficient` denotes the jackknife coefficient for that replicate sample.

```
data LibrarySurvey;
  set LibrarySurvey;
  randomorder = ranuni(12345);
proc sort data = LibrarySurvey out = LibrarySurvey;
  by Branch randomorder;
run;
data LibrarySurvey;
  set LibrarySurvey;
  array nGroup{10} (2 2 2 4 4 4 4 8 8 8);
  GroupPSU = mod(_N_, nGroup{Branch});
  drop randomorder nGroup1 nGroup2 nGroup3 nGroup4
        nGroup5 nGroup6 nGroup7 nGroup8 nGroup9 nGroup10;
run;

proc surveymeans data = LibrarySurvey varmethod = jk
  (outweights = LibraryRepWeights outjkcoefs = LibraryJKCOEF);
  weight SamplingWeight;
  strata Branch;
  cluster GroupPSU;
  var Age;
run;
```

It is not necessary to provide replicate weights to compute jackknife variance estimates using the SURVEYPHREG procedure. If you do not specify the replicate weights, then the procedure creates replicate weights for you. For this illustration, assume that `LibraryRepWeights` and `LibraryJKCOEF` are the only two data sets available for analysis.

The following SAS statements request a proportional hazards regression of `lenBorrow` on `Age`. The variable `Returned` is the censor indicator, and the value 0 indicates a censored observation. The `WEIGHT` statement specifies the sampling weight variable, and the `REPWEIGHTS` statement specifies replicate weight variables `RepWt_1` to `RepWt_46`. The `JKCOEFS=` option in the `REPWEIGHTS` statement specifies the jackknife coefficient for each replicate sample. The `VARMETHOD=` option in the `MODEL` statement requests the jackknife variance estimation method. A `STRATA` statement is not required when the `REPWEIGHTS` statement is specified.

```
proc surveyphreg data = LibraryRepWeights varmethod = jk;
  weight SamplingWeight;
  repweights RepWt_: / jkcoefs = LibraryJKCOEF;
  model lenBorrow*Returned(0) = Age;
run;
```

**Output 87.4.1** displays some summary information. The “Number of Observations,” “Censored Summary,” and “Weighted Censored Summary” tables are exactly the same as in the example



discussed in “Getting Started: SURVEYPHREG Procedure” on page 7313. The “Variance Estimation” table displays information about the variance estimation, such as the name of the variance estimation method and the number of replicate samples.

#### Output 87.4.1 Summary Statistics for Overall Analysis

| The SURVEYPHREG Procedure                                   |                        |          |                  |
|---|------------------------|----------|------------------|
| Number of Observations Read                                 | 100                    |          |                  |
| Number of Observations Used                                 | 100                    |          |                  |
| Sum of Weights Read   | 11616.79               |          |                  |
| Sum of Weights Used   | 11616.79               |          |                  |
| Summary of the Number of Event and Censored Values          |                        |          |                  |
| Total   | Event                  | Censored | Percent Censored |
| 100   | 90                     | 10       | 10.00            |
| Summary of the Weighted Number of Event and Censored Values |                        |          |                  |
| Total   | Event                  | Censored | Percent Censored |
| 11616.79  | 10449.22               | 1167.57  | 10.05            |
| Variance Estimation   |                        |          |                  |
| Method  | Jackknife              |          |                  |
| Replicate Weights   | WORK.LIBRARYREPWEIGHTS |          |                  |
| Number of Replicates  | 46                     |          |                  |

Output 87.4.2 shows that the estimated regression coefficient is 0.0616 with a standard error of 0.009. The denominator degrees of freedom (46) for the  $t$  test is equal to the number of replicates used. Note that the estimated proportional hazards regression coefficient is the same as the estimated proportional hazards regression coefficient in the example in “Getting Started: SURVEYPHREG Procedure” on page 7313, but the standard error and the denominator degrees of freedom are different. This is not surprising because these two examples use the same estimator to estimate the regression coefficients but different estimators to estimate the variance.

#### Output 87.4.2 Inferences Based on Survey Design for Overall Analysis

| Analysis of Maximum Likelihood Estimates |    |          |                |         |         |              |
|--|----|----------|----------------|---------|---------|--------------|
| Parameter                                | DF | Estimate | Standard Error | t Value | Pr >  t | Hazard Ratio |
| Age                                      | 46 | 0.061593 | 0.009159       | 6.73    | <.0001  | 1.064        |

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