Calibration_INST_Readme.txt Purpose: Calibrate indicators for health conditions for institutionalized population building upon calibrated health indicators for community population for each of the 5 multiply imputed institutionalized datasets.

Run programs in the following order:

- 1. derive analysis multiples 09. sas
- 2. calibration09. sas
- 3. aggregate table 09. sas

```
Program: 'derive analysis multiples 09.sas'
Purpose: Create analysis data sets for MCBS INST Calibration,
stacks calibrated community data and institutionalized data sets
Data in: Insert path for input datasets
Data out: Insert path for output dataset
/*build data set for propensity modeling*/
libname sharedi "Insert file path";
libname analysis "Insert file path";
libname shared "Insert file path";
/*create temporary institutionalized data set from within imputed set-all 5
mults*/
data inst;
set sharedi.Inst_MCBS_i09;
I=1;
where pure = 1;
run;
proc freq data=inst;
table mult ;
run;
%macro rename;
/*temporary imputed non-instutionalized*/
data noninst;
set shared.calibr3 mcbs09;
i = 0;
%do j = 1 %to 125;
cgar&j = cgar_cl&j;
%end;
drop cgar_cl1-cgar_cl125;
run;
%mend rename;
%rename;
proc means data=noninst nolabels;
run;
data ni costs;
set shared.mcbs ni09 (keep=baseid faccost instcost);
run;
```

```
proc sort data=ni costs;
by baseid;
run;
/*sort for merging*/
proc sort data=inst;
by baseid;
run;
proc sort data=noninst;
by baseid;
run;
data noninst2;
merge noninst (in=a) ni_costs;
by baseid;
if a;
run;
/*stack institionalized and non institutionalized for analysis*/
data shared.ad prop mcbs 09;
set inst noninst2;
/*derive cost variable: cost - (faccost + instcost)*/
newcost = cost - (faccost + instcost);
run;
%macro missing;
data shared.ad prop mcbs 09;
set shared.ad prop mcbs 09;
%do j = 1 %to 125;
if cgar&j = . then cgar&j = 0;
if i = 0 and cgar_ccl&j = . then cgar_ccl&j = 0;
%end;
run;
%mend missing;
%missing;
proc means data=shared.ad_prop_mcbs_09 nolabels;
run;
/*derive individual analysis data sets!*/
%macro analysis;
%do j = 1 %to 5;
data analysis.mcbs09 mult&j;
set shared.ad_prop_mcbs_09;
```

```
where _mult_ = &j;
run;
%end;
%mend analysis;
```

%*analysis*;

```
Program: 'calibration09.sas'
Purpose: Calibrate disease variables for institutionalized population
by multiple set
Data in: Insert path for input datasets
Data out: Insert path for output dataset
libname analysis "Insert file path";
libname outfinal "Insert file path" ;
libname out1 "Insert file path";
libname out2 "Insert file path";
libname out3 "Insert file path";
libname out4 "Insert file path";
libname out5 "Insert file path";
proc printto log='Insert file path\macrolog09.log'
                     print='Insert file path\output09.output';
run;
%macro discrim;
%let iterate = 5; *set number of overall iterations;
%let nimp = 125; *# of cgars to calibrate;
%do mult=1 %to 5; *counter for multiples;
     data out&mult..working full;
     set analysis.mcbs09 mult&mult;
     run;
%do iter = 1 %to &iterate; *start overall iterations;
%do k = 1 %to &nimp; *start cgar iterations;
/*1. subset data*/
/*2. compute principal components of Xs
           - conditional execution based on gender*/
           /*non gender specific subsets
                -run for all vars that are not gender specific*/
          %if &k ^= 9 and &k ^= 10 and &k ^=84 and &k ^= 85 and &k ^= 86
and &k ^= 102 and &k ^= 105 /*female*/
          and &k ^= 11 and &k ^= 82 and &k ^= 104 /*male*/
          %then %do;
```

```
data out&mult..sub0 out&mult..sub1;
                  set out&mult..working full;
                        if cgar&k = 0 then output out&mult..sub0;
                        else if cgar&k = 1 then output out&mult..sub1;
                  run;
                  *screening for infectious disease. exclude flushot
pneushot;
                  %if &k = 4 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
                  var newcost cgarsr43 povcat priv insur mammogram hyst
pap smear psalyr prb eat prb dres dif walk
                              dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat height
                              ed5 maritals didserv race age male died
inpatnights inpatstays comphealth;
                        ods output eigenvalues=out&mult..eigenx1;
                        ods select eigenvalues;
                  run;
                  %end;
                  *cataract, eye disorders. exclude cgarsr43;
                  %if &k = 43 or &k = 45 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
                  var newcost povcat priv insur mammogram hyst pap smear
psa1yr prb eat prb dres dif walk
                              dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                              ed5 maritals didserv race age male died
inpatnights inpatstays comphealth;
                        ods output eigenvalues=out&mult..eigenx1;
                        ods select eigenvalues;
                  run;
                  %end;
                  *all others;
                  %if &k ^= 4 and &k ^=43 and &k ^= 45 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
                  var newcost cgarsr43 povcat priv insur mammogram hyst
pap smear psalyr prb eat prb dres dif walk
                              dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
```

```
ed5 maritals didserv race age male died
inpatnights inpatstays comphealth;
                        ods output eigenvalues=out&mult..eigenx1;
                        ods select eigenvalues;
                  run;
                  %end;
                  /*count # of eigein values*/
                  data out&mult..nprinx;
                        set out&mult..eigenx1;
                        if proportion>0;
                        count = 1;
                  run;
                  proc sql;
                        select n(count) into: nprinx from out&mult..nprinx;
                  quit;
            %end;
                  /*female gender specific subsets
                  - exclude males*/
            %if &k = 9 or &k = 10 or &k = 84 or &k = 85 or &k = 86 or &k =
102 or &k = 105 %then %do;
                  data out&mult..sub0 out&mult..sub1;
                  set out&mult..working full;
                        if cgar&k = 0 and male = 0 then output
out&mult..sub0;
                        else output out&mult..sub1;
                  run;
                  /*female gender specific PCs of x covariates*/
                  *Breast cancer. exclude male, mammogram, psa1yr;
                  %if &k = 9 %then %do ;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv_insur hyst pap_smear prb_eat
prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
```

```
run;
                  %end;
                  *cervical cancer. exclude male, hyst, psa1yr pap smear;
                  %if &k = 10 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv insur mammogram prb eat prb dres
dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
                  run;
                  %end;
                  *preg and child, contracept and procr. exclude male,
psa1yr, hyst;
                  %if &k = 84 or &k = 86 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv insur mammogram pap smear
prb eat prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
                  run;
                  %end;
                  *menopause. exclude male, psa1yr;
                  %if &k = 85 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv_insur mammogram hyst pap_smear
prb eat prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
```

```
run;
                  %end;
                  *screening breast cancer. exclude male, mammogram, psa1yr;
                  %if &k = 102 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv_insur hyst pap_smear prb_eat
prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
                  run;
                  %end;
                  *screening cervical cancer. exclude male, pap smear,
psa1yr, hyst;
                  %if &k = 105 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv_insur mammogram pap_smear
prb eat prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
                  run;
                  %end;
                  /*count # of eigein values*/
                  data out&mult..nprinx;
                        set out&mult..eigenx1;
                        if proportion>0;
                        count = 1;
                  run;
                  proc sql;
                        select n(count) into: nprinx from out&mult..nprinx;
                  quit;
```

%end;

/*male gender specific subsets - exclude females*/ %if &k = 11 or &k = 82 or &k = 104 %then %do; data out&mult..sub0 out&mult..sub1; set out&mult..working full; if cgar&k = 0 and male = 1 then output out&mult._sub0; else output out&mult..sub1; run; /*male gender specific PCs of x covariates*/ *prostate cancer. exclude male, psa1yr, hyst, mammogram, pap_smear; %if &k = 11 %then %do; proc princomp data=out&mult..sub0 out=out&mult..princomp prefix=prinx ; var newcost cgarsr43 povcat priv insur prb eat prb dres dif walk dif stoop dif lift weightkg smokenow eversmoke hearingaid healthstat pneushot flushot height ed5 maritals didserv race age died inpatnights inpatstays comphealth; ods output eigenvalues=out&mult..eigenx1; ods select eigenvalues; run; %end; *hyperplasia of prostate. exclude male, hyst, mammogram, psa1yr,papsmear; %if &k = 82 %then %do; proc princomp data=out&mult..sub0 out=out&mult..princomp prefix=prinx ; var newcost cgarsr43 povcat priv insur prb eat prb dres dif walk dif stoop dif lift weightkg smokenow eversmoke hearingaid healthstat pneushot flushot height ed5 maritals didserv race age died inpatnights inpatstays comphealth; ods output eigenvalues=out&mult..eigenx1; ods select eigenvalues; run; %end: *prostate screening. exclude male, psa1yr, hyst, mammogram, pap_smear;

```
%if &k = 104 %then %do;
                  proc princomp data=out&mult..sub0 out=out&mult..princomp
prefix=prinx ;
            var newcost cgarsr43 povcat priv insur prb eat prb dres dif walk
                        dif stoop dif lift weightkg smokenow eversmoke
hearingaid healthstat pneushot flushot height
                        ed5 maritals didserv race age died inpatnights
inpatstays comphealth;
                  ods output eigenvalues=out&mult..eigenx1;
                  ods select eigenvalues;
                  run;
                  %end;
                  /*count # of eigein values*/
                  data out&mult..nprinx;
                        set out&mult..eigenx1;
                        if proportion>0;
                        count = 1;
                  run;
                  proc sql;
                        select n(count) into: nprinx from out&mult..nprinx;
                  quit;
            %end;
/*3. PCs of claims/calibrated claims
                  - conditional execution
                        - complements
                        - gender*/
            %if &k ^= 4 and &k ^= 6
            and &k ^= 8 and &k ^= 9 and &k ^= 10 and &k ^= 11
            and &k ^= 17 and &k ^= 19 and &k ^= 43 and &k ^= 44
            and &k ^= 45 and &k ^= 49 and &k ^= 50 and &k ^= 65 and &k ^= 69
        and &k ^= 70 and &k ^= 71 and &k ^= 77 and &k ^= 82 and &k ^= 84
            and &k ^= 85 and &k ^= 86 and &k ^= 102 and &k ^= 104 and &k ^=
105
            %then %do;
            /*Z:compute PC of combination of claims and calibrated claims*/
                  proc princomp data=out&mult..sub0 out=out&mult..princomp2
prefix = princ;
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```
/*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                         %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^{=10} and &cg ^{=10} and &cg ^{=} 17
                                     and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                           and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
%then %do;
                                     cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and \&cg = 10 and \&cg = 10 and \&cg = 17
                                     and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
```

and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and $\&cg ^=121$ and $\&cg ^=\&k$ %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k %then %do; cgar ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg \uparrow = 34$ and $\&cg \uparrow = 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108

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and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
%then %do;
                                           cgar ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
      %end;
            /*screening for infectious disease. exclude other infectious
```

```
disease*/
                        %if &k = 4 %then %do;
                                                                                                   /*Z:compute PC of combination of claims and
calibrated claims*/
                                                 proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                                                                                                   /*select cgar's for 1st iteration*/
                                                                          var
                                                                          %if &iter = 1 %then %do;
                                                                                                   %if &k = 1 %then %do;
                                                                                                                            %do cg = &k+1 %to &nimp;
                                                                                                                                                     \frac{1}{10} % if \frac{1}{10} and \frac{1
cg^{-10} and cg^{-10} and cg^{-17}
                                                                                                                                                                                                                           and \&cg ^{=} 32 and \&cg ^{=}
                                                                                                                                                     and &cg ^= 19
33
                                                                                                                                                                               and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
                            and \&cg ^=84 and
^=50
                                                                                                                                                                              &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                                                                                                                                                                       and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                                                                                                                                                                       and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                                                                                                                                                                       and &cg ^=113 and &cg ^=114
and \&cg = 115 and \&cg = 116
                                                                                                                                                                                                       and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
```

and &cg = 121 and &cg = &kand &cg ^=5 %then %do; cgar&cg %end; %end; %end; /*select combination of cgar and cgar_ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and $\&cg ^=121$ and $\&cg ^=\&k$ and &cg ^=5 %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg \uparrow = 34$ and $\&cg \uparrow = 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108

and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=5 %then %do; cgar ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=5 %then %do; cgar_ccl&cg %end; %end; %end; ods output eigenvalues=out&mult..eigenc; ods select eigenvalues eigenvectors; run; %end;

```
/*colon cancer. exclude screening*/
            %if &k = 6 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3
and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                           and &cg ^=103 %then %do;
                                    cgar&cg
                                    %end;
                              %end;
                        %end;
                        /*select combination of cgar and cgar ccl for
                        remaining iterations*/
                        %if &k > 1 %then %do;
                                    %do cg = &k+1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                          and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50 and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
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and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=103 %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^=50 and $\&cg^{=84}$ and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and $\&cg ^=121$ and $\&cg ^=\&k$ and &cg ^=103 %then %do; cgar_ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17

and &cg ^= 19 and &cg ^= 32 and &cg ^=

33

```
and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50 and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                           and &cg ^=103 %then %do;
                                           cgar ccl&cg
                                           %end;
                                    %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*skin cancer. exclude other dermatologic diseases*/
            %if &k = 8 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
```

```
proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                  var
```

and &cg ^=107 and &cg ^=108

```
/*select cgar's for 1st iteration*/
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^{=} 32 and &cg ^{=}
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
^=50 and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
```

and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=87 %then %do; cgar&cg %end; %end; %end; /*select combination of cgar and cgar ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=**87** %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg ^{=} 19$ and $\&cg ^{=} 32$ and $\&cg ^{=}$

```
^{=50} and &cg ^{=84} and
and &cg ^{=100}
and &cg ^{=107} and &cg ^{=108}
and &cg ^{=107} and &cg ^{=112}
and &cg ^{=111} and &cg ^{=112}
and &cg ^{=115} and &cg ^{=116}
and &cg ^{=119} and &cg ^{=120}
and &cg ^{=117} and &cg ^{=118}
and &cg ^{=121} and &cg ^{=18}
and &cg ^{=87} %then %do;
```

cgar_ccl&cg %end;

%end;

```
%end;
                  %end;
                  %if &iter > 1 %then %do;
                                     %do cg = 1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                                       and &cg ^= 32 and &cg ^=
                                     and \&cq ^{=} 19
33
                                           and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50
       and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                           and &cg ^=87 %then %do;
                                           cgar_ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
```

```
ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
             /*undiagnosed diabetes. exclude diabetes*/
            %if &k = 17 %then %do;
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                         /*select cgar's for 1st iteration*/
                   var
                   %if &iter = 1 %then %do;
                         %if &k = 1 %then %do;
                                %do cg = &k+1 %to &nimp;
                                      %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 16
                                      and &cg ^= 19
                                                         and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                             and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50
       and &cg ^=84 and
                                             &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                   and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                   and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                   and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                   and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                   and \&cg = 121 and \&cg = \&k
%then %do;
                                      cgar&cg
                                      %end;
                                %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                      %do cg = &k+1 %to &nimp;
                                             %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 16
                                                        and \&cg ^{=} 32 and \&cg ^{=}
                                      and &cg ^= 19
33
                                             and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50
       and &cg ^=84 and
```

&cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &k

%then %do;

33

cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 16 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and $\&cg^{=84}$ and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &k

%then %do;

cgar_ccl&cg %end; %end;

%end;

%end;

%if &iter > 1 %then %do;

%do cg = 1 %to &nimp; $\frac{1}{1}$ &cg $^{-1}$ and &cg $^{-2}$ and &cg $^{-3}$ and &cg

^=10 and &cg ^= 16

```
and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                             and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
      and &cg ^=84 and
                                             &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                    and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                    and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                    and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                    and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                    and &cg ^=121 and &cg ^=&k
```

%then %do;

```
cgar_ccl&cg
                              %end;
                        %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            %if &k = 19 %then %do;
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k =1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                                      and &cg ^= 32 and &cg ^=
                                    and &cg ^= 18
33
                                           and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50 and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
```

```
and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                   and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                   and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                   and \&cg ^=121 and \&cg ^=\&k
%then %do;
                                      cgar&cg
                                      %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                      %do cg = &k+1 %to &nimp;
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                      and \&cg \uparrow = 18 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                            and &cg ^= 34 and &cg ^= 38 and &cg
^=50
     and \&cg^{=84} and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                   and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                   and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                   and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                   and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                   and \&cg = 121 and \&cg = \&k
%then %do;
                                            cgar&cg
                                            %end;
                                      %end;
                                      %do cg = 1 %to (&k-1);
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                      and &cg ^= 18
                                                        and \&cg ^{=} 32 and \&cg ^{=}
33
                                            and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50
       and &cg ^=84 and
```

and &cg $^{=100}$ and &cg $^{=107}$ and &cg $^{=108}$ and &cg $^{=107}$ and &cg $^{=112}$ and &cg $^{=111}$ and &cg $^{=112}$ and &cg $^{=115}$ and &cg $^{=116}$ and &cg $^{=119}$ and &cg $^{=120}$ and &cg $^{=121}$ and &cg $^{=121}$ and &cg $^{=8k}$

%then %do;

cgar_ccl&cg

```
%end;
```

```
%end;
```

%end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; if &cg = 1 and &cg = 2 and &cg = 3 and &cg^=10 and &cg ^= 17 and $\&cg \uparrow = 18$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cgand &cg ^=84 and ^=50 &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k

```
%then %do;
```

cgar_ccl&cg

%end;

%end;

%end;

; ods output eigenvalues=out&mult..eigenc;

```
ods select eigenvalues eigenvectors;
            run;
            %end;
            /*cataract. exclude eye disorders*/
            %if &k = 43 or &k = 44 %then %do;
                         /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                  var
                         /*select cgar's for 1st iteration*/
                  %if &iter = 1 %then %do;
                         %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                       and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                            and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg ^=121 and \&cg ^=\&k
                                            and &cg ^=45 %then %do;
                                     cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar_ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
```

and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=45 %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^=45 %then %do; cgar ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do;

```
%do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                and \&cg = 121 and \&cg = \&k
                                          and &cg ^=45 %then %do;
                                          cgar_ccl&cg
                                          %end;
                                    %end;
                  %end;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*eye disorders*/
            %if &k = 45 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                    and &cg ^{=} 19 and &cg ^{=} 32 and &cg ^{=}
33
```

 $^{=50}$ and &cg $^{=84}$ and and &cg $^{=100}$ and &cg $^{=107}$ and &cg $^{=108}$ and &cg $^{=107}$ and &cg $^{=112}$ and &cg $^{=111}$ and &cg $^{=112}$ and &cg $^{=115}$ and &cg $^{=116}$ and &cg $^{=119}$ and &cg $^{=120}$ and &cg $^{=121}$ and &cg $^{=121}$ and &cg $^{=118}$ and &cg $^{=121}$ and &cg $^{=43}$ and &cg $^{=44}$ &then

%do;

cgar&cg

%end; %end; %end; /*select combination of cgar and cgar_ccl for remaining iterations*/ %if &k > 1 %then %do;

%do cg = &k+1 %to &nimp;

%if &cg ^=1 and &cg ^= 2 and &cg ^=

and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg

&cg ^=86 and &cg ^=94 and &cg ^=99

and &cg ^=101 and &cg ^=106

and &cg ^=109 and &cg ^=110

and &cg ^=113 and &cg ^=114

and &cg ^=117 and &cg ^=118

and &cg ^=121 and &cg ^=&k

and &cg ^=43 and &cg ^= 44 %then

and &cg ^= 19 and &cg ^= 32 and &cg ^=

3 and &cg ^=10 and &cg ^= 17

33

^=50 and &cg ^=84 and and &cg ^=100 and &cg ^=107 and &cg ^=108 and &cg ^=111 and &cg ^=112 and &cg ^=115 and &cg ^=116

and &cg $^{=119}$ and &cg $^{=120}$

%do;

cgar&cg

%end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^=43 and &cg ^= 44 %then

%do;

```
cgar_ccl&cg
<mark>%end</mark>;
```

```
%end;
```

```
%end;
                  %end;
                  %if &iter > 1 %then %do;
                                    %do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and \&cg^{=84} and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
```

```
and \&cg = 121 and \&cg = \&k
                                           and &cg ^=43 and &cg ^= 44 %then
%do;
                                           cgar_ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            %if &k = 49 %then %do;
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                  var
                        %if &iter = 1 %then %do;
                        %if &k =1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                      and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
       and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
%then %do;
```

cgar&cg %end;

```
%end;
                        %end;
                        /*select combination of cgar and cgar ccl for
                        remaining iterations*/
                        %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                      and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
%then %do;
```

```
cgar&cg
                                            %end;
                                     %end;
                                     %do cg = 1 %to (&k-1);
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                       and \&cg ^{=} 32 and \&cg ^{=}
33
                                            and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50
       and &cg ^=84 and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
```

```
and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                and &cg ^=121 and &cg ^=&k
%then %do;
                                          cgar_ccl&cg
                                          %end;
                                    %end;
                        %end;
                  %end;
                  %if &iter > 1 %then %do;
                        %do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
      and &cg ^=84 and
^=50
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                and &cg ^=121 and &cg ^=&k
%then %do;
```

cgar_ccl&cg %end;

```
%end;
```

```
%end;
```

; ods output eigenvalues=out&mult..eigenc; ods select eigenvalues eigenvectors; run; %end;

%if &k = 50 %then %do;

```
proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                         /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k =1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                           and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=49
     and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
%then %do;
                                     cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                        %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=49
       and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
```

```
and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
%then %do;
                                            cgar&cg
                                            %end;
                                      %end;
                                      %do cg = 1 %to (&k-1);
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                      and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                            and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=49 and &cg ^=84 and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
%then %do;
```

```
cgar_ccl&cg
```

%end; %end;

```
%end;
%end;
%if &iter > 1 %then %do;
%do cg = 1 %to &nimp;
%if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
^=49 and &cg ^=84 and
&cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
```

```
and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg ^=121 and \&cg ^=\&k
%then %do;
                                    cgar_ccl&cg
                                    %end;
                        %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*pneumonia*/
            %if &k = 65 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
```

```
/*select cgar's for 1st iteration*/
                   var
                   %if &iter = 1 %then %do;
                         %if &k = 1 %then %do;
                                %do cg = &k+1 %to &nimp;
                                      \frac{1}{1} &cg ^{-1} and &cg ^{-2} and &cg ^{-3} and
&cg ^=10 and &cg ^= 17
                                                        and \&cg ^{=} 32 and \&cg ^{=}
                                      and &cg ^= 19
                                             and &cg ^= 34 and &cg ^= 38 and &cg
```

&cg ^=86 and &cg ^=94 and &cg ^=99

and &cg ^=101 and &cg ^=106

and &cg ^=109 and &cg ^=110

```
^=50
      and &cg ^=84 and
and &cg ^=100
and &cg ^=107 and &cg ^=108
```

33

and &cg ^=111 and &cg ^=112

```
and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
and &cg ^=117 and &cg ^=118
and &cg ^=121 and &cg ^=&k
and &cg ^=5 and &cg ^= 70 %then
```

%do;

```
cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                            and &cg ^= 34 and &cg ^= 38 and &cg
^=50 and &cg ^=84 and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
                                            and &cg ^=5 and &cg ^= 70 %then
%do;
                                            cgar&cg
                                            %end;
                                     %end;
                                     %do cg = 1 %to (&k-1);
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
```

and &cg ^= 19 and &cg ^= 32 and &cg ^=

33

 $^{=50}$ and &cg $^{=84}$ and and &cg $^{=100}$ and &cg $^{=107}$ and &cg $^{=108}$ and &cg $^{=107}$ and &cg $^{=112}$ and &cg $^{=111}$ and &cg $^{=112}$ and &cg $^{=115}$ and &cg $^{=116}$ and &cg $^{=115}$ and &cg $^{=116}$ and &cg $^{=117}$ and &cg $^{=118}$ and &cg $^{=121}$ and &cg $^{=120}$ and &cg $^{=121}$ and &cg $^{=243}$ and &cg $^{=44}$ &then

%do;

cgar_ccl&cg %end;

. .

```
%end;
```

%end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^=5 and &cg ^= 70 %then

%do;

cgar_ccl&cg %end;

%end;

```
%end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*respiratory infection*/
            %if &k = 69 %then %do;
                         /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                         /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                                       and \&cg ^{=} 32 and \&cg ^{=}
                                     and &cg ^= 19
33
                                           and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50
       and \&cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg ^=121 and \&cg ^=\&k
                                         and &cg ^= 70 %then %do;
                                     cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar_ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
```

%if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^**=50** and &cg ^=**84** and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 70 %then %do; cgar&cg %end: %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 70 %then %do; cgar ccl&cg %end;

```
%end;
```

```
%end;
                  %if &iter > 1 %then %do;
                                    %do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                          and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50
     and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                            and &cg ^= 70 %then %do;
                                           cgar ccl&cg
                                          %end;
                                    %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*respiratory symptoms*/
            %if &k = 70 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
```

and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=**84** and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 71 and &cg ^= 69 %then

%do;

cgar&cg %end; %end; %end; /*select combination of cgar and cgar ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 71 and &cg ^= 69 %then

%do;

cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and $\&cg^{=84}$ and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 71 and &cg ^= 69 %then

%do;

cgar_ccl&cg %end;

%end;

```
%end;
                  %end;
                  %if &iter > 1 %then %do;
                                    %do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
^=50
     and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
```

```
and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg ^=121 and \&cg ^=\&k
                                            and &cg ^= 71 and &cg ^= 69 %then
%do;
                                           cgar ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            /*other respiratory*/
            %if &k = 71 %then %do;
                         /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                         /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                      and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
                                         and &cg ^= 70 and &cg ^= 69 %then
```

%do;

```
cgar&cg
                                    %end;
                              %end;
                        %end;
                        /*select combination of cgar and cgar_ccl for
                        remaining iterations*/
                        %if &k > 1 %then %do;
                                    %do cg = &k+1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                            and &cg ^= 70 and &cg ^= 69 %then
%do;
                                           cgar&cg
                                           %end;
                                    %end;
                                    %do cg = 1 %to (&k-1);
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
```

and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 70 and &cg ^= 69 %then %do; cgar_ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= **32** and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg and $\&cg^{=84}$ and ^**=50** &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 70 and &cg ^= 69 %then

%do;

cgar_ccl&cg %end;

%end;

%end;
;
ods output eigenvalues=out&mult..eigenc;
ods select eigenvalues eigenvectors;
run;
%end;

```
/*Renal failure*/
            %if &k = 77 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                and \&cg = 121 and \&cg = \&k
                                        and &cg ^= 78 and &cg ^= 79 %then
```

%do;

33

cgar&cg %end; %end; %end; /*select combination of cgar and cgar ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^=50 and &cg ^=84 and

and $\&cg \ ^{=100}$ and $\&cg \ ^{=107}$ and $\&cg \ ^{=108}$ and $\&cg \ ^{=107}$ and $\&cg \ ^{=108}$ and $\&cg \ ^{=109}$ and $\&cg \ ^{=109}$ and $\&cg \ ^{=110}$ and $\&cg \ ^{=111}$ and $\&cg \ ^{=112}$ and $\&cg \ ^{=115}$ and $\&cg \ ^{=116}$ and $\&cg \ ^{=117}$ and $\&cg \ ^{=118}$ and $\&cg \ ^{=119}$ and $\&cg \ ^{=120}$ and $\&cg \ ^{=121}$ and $\&cg \ ^{=28k}$ and $\&cg \ ^{=78}$ and $\&cg \ ^{=79}$ %then

%do;

cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 78 and &cg ^= 79 %then

%do;

```
cgar_ccl&cg
%end;
%end;
%end;
%end;
%if &iter > 1 %then %do;
%do cg = 1 %to &nimp;
```

```
%if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                            and &cg ^= 34 and &cg ^= 38 and &cg
^=50
     and &cg ^=84 and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                             and &cg ^= 78 and &cg ^= 79 %then
```

```
%do;
```

cgar_ccl&cg %end;

%end;

%end;

ods output eigenvalues=out&mult..eigenc; ods select eigenvalues eigenvectors; run; %end; /*female specific - additionally exclude 11,82,104 */ %if &k = 9 or &k = 10 or &k = 84 or &k = 85 or &k = 86 or &k = 102 or &k = **105** %then %do; %if &k = 9 %then %do; /*Z:compute PC of combination of claims and calibrated claims*/ proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix = princ; /*select cgar's for 1st iteration*/ var %if &iter = 1 %then %do; %if &k = 1 %then %do; %do cg = &k+1 %to &nimp;

%if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= **19** and &cg ^= 32 and &cg ^= 33 and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg^=50 and &cg ^=**84** and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 102 and &cg ^= 82 and &cg ^= 11 and &cg ^= 104 %then %do; cgar&cg %end; %end; %end; /*select combination of cgar and cgar ccl for

```
/*select combination of cgar and cga
remaining iterations*/
%if &k > 1 %then %do;
```

%do cg = &k+1 %to &nimp;

%if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and $\&cg \uparrow = 34$ and $\&cg \uparrow = 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k

```
and &cg ^= 102 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                           cgar&cg
                                          %end;
                                    %end;
                                    %do cg = 1 %to (&k-1);
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                           and &cg ^= 102 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                           cgar_ccl&cg
                                           %end;
                                    %end;
                        %end;
                  %end;
                  %if &iter > 1 %then %do;
                                    %do cg = 1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and \&cg^{=84} and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
```

```
and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
                                           and &cg ^= 102 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                            cgar_ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            %if &k = 10 %then %do;
                         /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                  var
                         /*select cgar's for 1st iteration*/
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                       and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
       and \&cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                         and \&cg \uparrow = 105 and \&cg \uparrow = 82 and \&cg
^= 11 and &cg ^= 104 %then %do;
```

```
cgar&cg
                                    %end;
                              %end;
                        %end;
                        /*select combination of cgar and cgar_ccl for
                        remaining iterations*/
                        %if &k > 1 %then %do;
                                    %do cg = &k+1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                            and &cg ^= 105 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                           cgar&cg
                                           %end;
                                    %end;
                                    %do cg = 1 %to (&k-1);
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                      and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
```

```
and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                            and &cg ^= 105 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                           cgar_ccl&cg
                                           %end;
                                     %end;
                        %end;
                  %end;
                  %if &iter > 1 %then %do;
                                     %do cg = 1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                    and &cg ^= 32 and &cg ^=
33
                                           and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50
      and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                           and &cg ^= 105 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
```

cgar_ccl&cg %end;

```
%end;
```

%end;
;
ods output eigenvalues=out&mult..eigenc;
ods select eigenvalues eigenvectors;
run;
%end;

```
%if &k = 84 or &k = 85 or &k = 86 %then %do;
                         /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                         /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                         %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     \frac{1}{1} &cg ^{-1} and &cg ^{-2} and &cg ^{-3} and
&cg ^=10 and &cg ^= 17
                                     and &cg ^{=} 19 and &cg ^{=} 32 and &cg ^{=}
33
                                            and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                          and \&cg ^{=} 82 and \&cg ^{=} 11 and \&cg
^= 104 %then %do;
                                     cgar&cg
                                     %end;
                               %end;
                         %end;
                         /*select combination of cgar and cgar ccl for
                         remaining iterations*/
                         %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                            and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
```

and &cg ^=100

```
and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                             and \&cg \uparrow = 82 and \&cg \uparrow = 11 and
&cg ^= 104 %then %do;
                                            cgar&cg
                                           %end;
                                     %end;
                                     %do cg = 1 %to (&k-1);
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                       and &cg ^= 32 and &cg ^=
33
                                            and \&cg ^{=} 34 and \&cg ^{=} 38 and \&cg
^=50
       and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and &cg ^=121 and &cg ^=&k
                                             and &cg ^= 82 and &cg ^= 11 and
&cg ^= 104 %then %do;
                                            cgar_ccl&cg
                                            %end;
                                     %end;
                         %end;
                  %end;
                  %if &iter > 1 %then %do;
                                     %do cg = 1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
```

```
and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                               and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
      and &cg ^=84 and
                                               &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                     and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                     and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                     and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                     and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                     and \&cg = 121 and \&cg = \&k
                                                and \&cg \uparrow = 82 and \&cg \uparrow = 11 and
&cg ^= 104 %then %do;
```

```
cgar_ccl&cg
%end;
```

00011

%end;

%end;

```
;
ods output eigenvalues=out&mult..eigenc;
ods select eigenvalues eigenvectors;
run;
%end;
```

```
%if &k = 102 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                  var
                         /*select cgar's for 1st iteration*/
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                           and \&cg \uparrow = 34 and \&cg \uparrow = 38 and \&cg
^=50 and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
```

and &cg ^=100

and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand $\&cg ^{= 9}$ and $\&cg ^{= 82}$ and &cg^= 11 and &cg ^= 104 %then %do; cgar&cg %end; %end: %end; /*select combination of cgar and cgar_ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 9 and &cg ^= 82 and &cg ^= 11 and &cg ^= 104 %then %do;

> cgar&cg %end; %end; %do cg = 1 %to (&k-1);

%if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and $\&cg ^{= 34}$ and $\&cg ^{= 38}$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 9 and &cg ^= 82 and &cg ^= 11 and &cg ^= 104 %then %do; cgar_ccl&cg %end; %end; %end; %end: %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg ^{=} 19$ and $\&cg ^{=} 32$ and $\&cg ^{=}$ 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and $\&cg ^{=} 9$ and $\&cg ^{=} 82$ and &cg ^= 11 and &cg ^= 104 %then %do;

```
cgar_ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            %if &k = 105 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                               %do cg = &k+1 %to &nimp;
                                     %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                       and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
       and \&cg^{=84} and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and &cg ^=121 and &cg ^=&k
                                          and &cg ^{=} 10 and &cg ^{=} 82 and &cg
^= 11 and &cg ^= 104 %then %do;
                                     cgar&cg
```

```
%end;
```

```
%end;
%end;
/*select combination of cgar and cgar_ccl for
```

```
remaining iterations*/
                        %if &k > 1 %then %do;
                                     %do cg = &k+1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19 and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
      and &cg ^=84 and
^=50
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                           and &cg ^{=} 10 and &cg ^{=} 82 and &cg
^= 11 and &cg ^= 104 %then %do;
                                           cgar&cg
                                           %end;
                                     %end;
                                     %do cg = 1 %to (&k-1);
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                      and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
      and \&cg^{=84} and
^=50
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
```

```
and \&cg \uparrow = 10 and \&cg \uparrow = 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
                                            cgar_ccl&cg
                                            %end;
                                      %end;
                         %end;
                   %end;
                  %if &iter > 1 %then %do;
                                      %do cg = 1 %to &nimp;
                                            %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                      and \&cg ^{=} 19
                                                        and &cg ^= 32 and &cg ^=
33
                                            and &cg ^= 34 and &cg ^= 38 and &cg
^=50
       and &cg ^=84 and
                                            &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                  and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                  and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                  and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                  and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                  and \&cg = 121 and \&cg = \&k
                                             and &cg ^= 10 and &cg ^= 82 and
&cg ^= 11 and &cg ^= 104 %then %do;
```

```
cgar_ccl&cg
```

```
%end;
```

%end;

```
%end;
;
ods output eigenvalues=out&mult..eigenc;
ods select eigenvalues eigenvectors;
run;
%end;
```

%end;

```
/*male specific

- additionally exclude 9,10,85,102,105*/

%if &k = 11 or &k = 82 or &k = 104 %then %do;
```

```
%if &k = 11 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
                        /*select cgar's for 1st iteration*/
                  var
                  %if &iter = 1 %then %do;
                        %if &k = 1 %then %do;
                              %do cg = &k+1 %to &nimp;
                                    %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and &cg ^=84 and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                         and \&cg ^{=} 82 and \&cg ^{=} 85 and \&cg
^= 9 and &cg ^= 102
                                                 and &cg ^= 10 and &cg ^= 105
%then %do;
                                    cgar&cg
                                    %end;
                              %end;
                        %end;
                        /*select combination of cgar and cgar ccl for
```

remaining iterations*/ %if &k > 1 %then %do;

%do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^=

33

and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and $\&cg ^{=} 82$ and $\&cg ^{=} 85$ and &cg^= 9 and &cg ^= 102 and &cg ^= 10 and &cg ^= 105 %then %do;

cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg \uparrow = 19$ and $\&cg \uparrow = 32$ and $\&cg \uparrow =$ and $\&cg ^{=} 34$ and $\&cg ^{=} 38$ and &cg^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and $\&cg \uparrow = 82$ and $\&cg \uparrow = 85$ and &cg^= 9 and &cg ^= 102 and &cg ^= 10 and &cg ^= 105 %then %do;

33

cgar_ccl&cg %end;

```
%end;
                        %end;
                  %end;
                  %if &iter > 1 %then %do;
                                     %do cg = 1 %to &nimp;
                                           %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                     and &cg ^= 19
                                                      and \&cg ^{=} 32 and \&cg ^{=}
33
                                           and &cg ^= 34 and &cg ^= 38 and &cg
^=50
       and &cg ^=84 and
                                           &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                 and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                 and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                 and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                 and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                 and \&cg = 121 and \&cg = \&k
                                          and &cg ^= 82 and &cg ^= 85 and &cg
^= 9 and &cg ^= 102
                                                 and &cg ^= 10 and &cg ^= 105
%then %do;
                                           cgar ccl&cg
                                           %end;
                                     %end;
                  %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
            %if &k = 82 %then %do;
                        /*Z:compute PC of combination of claims and
calibrated claims*/
            proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix
= princ;
```

var /*select cgar's for 1st iteration*/

```
%if &iter = 1 %then %do;
                          %if &k = 1 %then %do;
                                %do cg = &k+1 %to &nimp;
                                       %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and
&cg ^=10 and &cg ^= 17
                                       and &cg ^= 19
                                                         and &cg ^= 32 and &cg ^=
33
                                              and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
      and &cg ^=84 and
                                              &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                    and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                    and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                    and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                    and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                    and \&cg = 121 and \&cg = \&k
                                            and \&cg \uparrow = 11 and \&cg \uparrow = 85 and \&cg
^= 9 and
                                              \&cg ^{=} 102 \text{ and } \&cg ^{=} 10 \text{ and } \&cg ^{=}
```

105 %then %do;

```
cgar&cg
```

```
%end;
                              %end;
                        %end;
                        /*select combination of cgar and cgar ccl for
                        remaining iterations*/
                        %if &k > 1 %then %do;
                                    %do cg = &k+1 %to &nimp;
                                          %if &cg ^=1 and &cg ^= 2 and &cg ^=
3 and &cg ^=10 and &cg ^= 17
                                    and &cg ^= 19
                                                     and &cg ^= 32 and &cg ^=
33
                                          and &cg ^= 34 and &cg ^= 38 and &cg
^=50
      and \&cg^{=84} and
                                          &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
```

and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 11 and &cg ^= 85 and &cg ^= 9 and &cg ^= 102 and &cg ^= 10 and &cg ^= **105** %then %do; cgar&cg %end; %end; %do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 11 and &cg ^= 85 and &cg ^= 9 and &cg ^= 102 and &cg ^= 10 and &cg ^= 105 %then %do;

cgar_ccl&cg %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^= 17

```
and \&cg \uparrow = 19 and \&cg \uparrow = 32 and \&cg \uparrow =
33
                                                and \&cg ^{= 34} and \&cg ^{= 38} and \&cg
^=50
      and &cg ^=84 and
                                                &cg ^=86 and &cg ^=94 and &cg ^=99
and &cg ^=100
                                                       and &cg ^=101 and &cg ^=106
and &cg ^=107 and &cg ^=108
                                                       and &cg ^=109 and &cg ^=110
and &cg ^=111 and &cg ^=112
                                                       and &cg ^=113 and &cg ^=114
and &cg ^=115 and &cg ^=116
                                                       and &cg ^=117 and &cg ^=118
and &cg ^=119 and &cg ^=120
                                                       and &cg ^=121 and &cg ^=&k
                                                 and \&cg \uparrow = 11 and \&cg \uparrow = 85 and
&cg ^= 9 and
                                                \&cg ^{=} 102 \text{ and } \&cg ^{=} 10 \text{ and } \&cg ^{=}
105 %then %do;
                                                cgar_ccl&cg
```

```
%end;
```

%end;

%end; ods output eigenvalues=out&mult..eigenc; ods select eigenvalues eigenvectors; run; %end; %if &k = 104 %then %do; /*Z:compute PC of combination of claims and calibrated claims*/ proc princomp data=out&mult..sub0 out=out&mult..princomp2 prefix = princ; /*select cgar's for 1st iteration*/ var %if &iter = 1 %then %do; %if &k = 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and $\&cg ^{=} 32$ and $\&cg ^{=}$ and &cg ^= 19 33 and $\&cg \uparrow = 34$ and $\&cg \uparrow = 38$ and &cgand &cg ^=84 and ^**=50**

&cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand $\&cg ^{=} 11$ and $\&cg ^{=} 85$ and &cg^= 10 and &cg ^= 82 and &cg ^= 105 and &cg ^= 102 %then %do; cgar&cg %end; %end; %end; /*select combination of cgar and cgar ccl for remaining iterations*/ %if &k > 1 %then %do; %do cg = &k+1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &kand &cg ^= 11 and &cg ^= 85 and &cg ^= 10 and &cg ^= 82 and &cg ^= 105 and &cg ^= 102 %then %do; cgar&cg

%end;

%end;

%do cg = 1 %to (&k-1); %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg ^=50 and &cg ^=84 and &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg ^=121 and &cg ^=&k and &cg ^= 11 and &cg ^= 85 and $cg^{+} = 10$ and $cg^{+} = 82$ and $cg^{+} = 105$ and $cg^{+} = 102$ %then %do; cgar_ccl&cg %end; %end; %end; %end; %if &iter > 1 %then %do; %do cg = 1 %to &nimp; %if &cg ^=1 and &cg ^= 2 and &cg ^= 3 and &cg ^=10 and &cg ^= 17 and &cg ^= 19 and &cg ^= 32 and &cg ^= 33 and &cg ^= 34 and &cg ^= 38 and &cg and $\&cg^{=84}$ and ^=50 &cg ^=86 and &cg ^=94 and &cg ^=99 and &cg ^=100 and &cg ^=101 and &cg ^=106 and &cg ^=107 and &cg ^=108 and &cg ^=109 and &cg ^=110 and &cg ^=111 and &cg ^=112 and &cg ^=113 and &cg ^=114 and &cg ^=115 and &cg ^=116 and &cg ^=117 and &cg ^=118 and &cg ^=119 and &cg ^=120 and &cg = 121 and &cg = &k

```
and \&cg \uparrow = 11 and \&cg \uparrow = 85 and
cg^{+} = 10 and cg^{+} = 82 and cg^{+} = 105 and cg^{+} = 102
                                                           %then %do;
                                            cgar ccl&cg
                                            %end;
                                      %end;
                   %end;
            ;
            ods output eigenvalues=out&mult..eigenc;
            ods select eigenvalues eigenvectors;
            run;
            %end;
%end;
            /*count number of principal components for logistic model*/
            Data out&mult..nprinc;
            Set out&mult..eigenc;
                   If proportion>0;
                   count=1;
             Run;
            Proc sql;
                    Select n(count) into: nprinc from out&mult..nprinc;
            Quit;
      /*assign macro variable for # of PCs
                                               */
            %put nprinx = &nprinx;
            %put nprinc= &nprinc;
            %put nk = &k;
            proc sort data=out&mult..princomp;
            by baseid;
            run;
            proc sort data=out&mult..princomp2;
            by baseid;
            run;
            /*combine principal components of X,Z*/
            data out&mult..princomp full;
                   merge out&mult..princomp out&mult..princomp2;
                   by baseid;
            run;
```

/*4. fit propensity model based on above PCs with forward selection*/

```
/* Propensity of being institutionalized based on X,Z
                  Forward selection on X,Z simultaneously
                  - fit model with lower slentry for cgar49 (small sample)*/
                  %if &k ^= 49 and &k ^= 99 and &k ^= 82 and &k ^= 56 and &k
^= 70 and &k ^=71 and &k ^= 76
                  and &k ^{=} 92 and &k ^{=} 18 and &k ^{=} 54 and &k ^{=} 55 and &k
^= 67 and &k ^= 104 and &k ^= 11
                  and &k ^= 4 and &k ^= 102 %then %do;
            Proc logistic Data=out&mult..princomp full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.075;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisq;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 4 or &k = 18 or &k = 54 or &k = 55 or &k = 67 %then %do;
            Proc logistic Data=out&mult..princomp full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.125;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisg;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 56 or &k = 70 or &k = 71 or &k = 76 %then %do;
            Proc logistic Data=out&mult..princomp full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.15;
                  output out=out&mult..modelx p=pred x;
```

```
ods select responseprofile parameterestimates lackfitchisg;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 104 or &k = 11 or &k = 102 %then %do;
            Proc logistic Data=out&mult..princomp full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.05;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisg;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 92 %then %do;
            Proc logistic Data=out&mult..princomp_full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.025;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisq;
                  ods output lackfitchisg=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 49 %then %do;
            Proc logistic Data=out&mult..princomp_full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.01;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisq;
```

```
ods output lackfitchisg=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end:
            %if &k = 82 %then %do;
            Proc logistic Data=out&mult..princomp_full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.02;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisq;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
            %if &k = 99 %then %do;
            Proc logistic Data=out&mult..princomp full descending;
                  model i= %do n = 1 %to &nprinx; prinx&n %end;
                               %do nn = 1 %to &nprinc; princ&nn %end;
                  /lackfit selection=forward slentry=.01;
                  output out=out&mult..modelx p=pred x;
                  ods select responseprofile parameterestimates lackfitchisg;
                  ods output lackfitchisq=out&mult..hosmer&k
responseprofile=out&mult..response&k
                  parameterestimates=out&mult..parms&k;
            Run;
            %end;
      %if &iter = 1 %then %do;
            data out&mult..modelx;
            set out&mult..modelx;
            if pred x <1 then logit = log(pred x/(1-pred x));
            else if pred x = 1 then logit = log(.99999/(1-.99999));
            run;
            data suba;
            set out&mult..modelx;
                  where cgar&k = 0 and cgar_ccl&k = 1;
```

```
run;
data subb;
set out&mult..modelx;
      where cgar&k = 0 and cgar_ccl&k = 0;
run;
/*compute mean and variance of logit
                                           */
proc means data=out&mult..modelx mean var;
      var logit;
      where cgar\&k = 0 and cgar ccl\&k = 1;
      output out=mean mean=xbara var=sa2;
run;
                                                */
/*create variables for xbarA, SA2, NA
proc sql;
      select xbara into: xbara from mean;
      select sa2 into: sa2 from mean;
      select n(baseid) into: na from suba;
quit;
%put xbara = &xbara;
%put sa2 = &sa2;
%put na = &na;
/*compute mean and variance for logit2
                                                 */
proc means data=out&mult..modelx mean var;
      var logit;
      where cgar\&k = 0 and cgar ccl\&k = 0;
      output out=mean2 mean=xbarb var=sb2;
run;
/*macro variables*/
proc sql;
      select xbarb into: xbarb from mean2;
      select sb2 into: sb2 from mean2;
      select n(baseid) into: nb from subb;
quit;
%put xbarb = &xbarb;
%put sb2 = &sb2;
%put nb = &nb;
/*assign statistics
```

```
compute pooled variance
                  compute pa,pb
                  compute posterior probability*/
            data out&mult..discrim&k;
                  merge out&mult..modelx;
                  by baseid;
                  xbara = \&xbara;
                  xbarb = &xbarb;
                  var1 = \&sa2;
                  var2 = \&sb2;
                  pooledvar = (((&na - 1)*(&sa2)) + ((&nb -
1)*(&sb2)))/(&na+&nb-1);
                  pa = (&na)/((&na+&nb));
                  pb = (\&nb) / ((\&na+\&nb));
                  norm1 = PDF('NORMAL',logit,&xbara,pooledvar);
                  norm2 = PDF('NORMAL',logit,&xbara,pooledvar);
                  norm3 = PDF('NORMAL',logit,&xbarb,pooledvar);
                  proba = (pa * norm1)/ ((pa * norm1) + (pb*norm3));
            run;
            /*merge back subset where claim = 1
                  - drop extraneous variables*/
            data out&mult..working full;
            set out&mult..discrim&k out&mult..sub1;
                  /*drop extraneous variable*/
                  drop pred_x _level_
                  %do n = 1 %to &nprinx;
                        prinx&n
                  %end;
                  %do nn = 1 %to &nprinc;
                        princ&nn
                  %end;
                  ;
            run;
            /* set calibrated claim = 1 if claim =1
                  make comparison and impute*/
```

```
data out&mult..working full;
            set out&mult..working_full;
                  if cgar&k = 1 then cgar_ccl&k = 1;
                  /*generate uniform rv*/
                  u = ranuni(-1);
                  /*make comparison and impute*/
                  if i = 1 and cgar&k = 0 and cgar ccl&k = . and proba > u
then cgar_ccl&k = 1;
                  if i = 1 and cgar&k = 0 and cgar ccl&k = . and proba < u
then cgar ccl&k = 0;
            run;
      %end; *end iterate = 1 loop;
      %if &iter > 1 %then %do;
            data out&mult..modelx;
            set out&mult..modelx;
            if pred_x <1 then logit = log(pred_x/(1-pred_x));</pre>
            else if pred x = 1 then logit = log(.99999/(1-.99999));
            run;
            data suba;
            set out&mult..modelx;
                  where cgar&k = 0 and cgar ccl&k = 1;
                  run;
                  data subb;
            set out&mult..modelx;
                  where cgar&k = 0 and cgar_ccl&k = 0;
                  run;
            /*compute mean and variance of logit
                                                       */
            proc means data=out&mult..modelx mean var;
            var logit;
            where cgar&k = 0 and cgar_ccl&k = 1;
            output out=mean mean=xbara var=sa2;
            run;
                                                            */
            /*create variables for xbarA, SA2, NA
            proc sql;
                  select xbara into: xbara from mean;
                  select sa2 into: sa2 from mean;
```

```
select n(baseid) into: na from suba;
            quit;
            %put xbara = &xbara;
            %put sa2 = &sa2;
            %put na = &na;
            /*compute mean and variance for logit2
                                                             */
            proc means data=out&mult..modelx mean var;
                  var logit;
                  where cgar&k = 0 and cgar_ccl&k = 0;
                  output out=mean2 mean=xbarb var=sb2;
            run;
            /*macro variables*/
            proc sql;
                  select xbarb into: xbarb from mean2;
                  select sb2 into: sb2 from mean2;
                  select n(baseid) into: nb from subb;
            quit;
            %put xbarb = &xbarb;
            %put sb2 = &sb2;
            %put nb = &nb;
            data out&mult..discrim&k;
                  set out&mult..modelx;
                  xbara = &xbara;
                  xbarb = \&xbarb;
                  var1 = &sa2;
                  var2 = \&sb2;
                  pooledvar = (((&na - 1)*(&sa2)) + ((&nb -
1)*(&sb2)))/(&na+&nb-1);
                  pa = (&na)/((&na+&nb));
                  pb = (\&nb) / ((\&na+\&nb));
                  norm1 = PDF('NORMAL',logit,&xbara,pooledvar);
                  norm2 = PDF('NORMAL',logit,&xbara,pooledvar);
                  norm3 = PDF('NORMAL',logit,&xbarb,pooledvar);
                  proba = (pa * norm1) / ((pa * norm1) + (pb*norm3));
```

```
/*merge back subset where claim = 1
                  - drop extraneous variables*/
            data out&mult..working full;
            set out&mult..discrim&k out&mult..sub1;
                  /*reset calibrated claims for i = 0 to missing for
                        */
imputation
                  if i = 1 then cgar ccl&k = .;
                  /*drop extraneous variable*/
                  drop pred_x _level_
                  %do n = 1 %to &nprinx;
                        prinx&n
                  %end;
                  %do nn = 1 %to &nprinc;
                        princ&nn
                  %end;
                  ;
            run;
            /* set calibrated claim = 1 if claim =1
                                                           */
            data out&mult..working full;
            set out&mult..working_full;
                  if cgar&k = 1 then cgar ccl&k = 1;
                  /*generate uniform rv*/
                  u = ranuni(-1);
                  /*make comparison and impute*/
                  if i = 1 and cgar&k = 0 and cgar ccl&k = . and proba > u
then cgar ccl&k = 1;
                  if i = 1 and cgar&k = 0 and cgar ccl&k = . and proba < u
then cgar_ccl&k = 0;
            run;
            /*
            data out&mult..review&k;
            set out&mult..working full;
            keep i cgar&k cgar_ccl&k pa pb logit var1 var2 pooledvar proba u
cal_cnt;
                  if i = 1 and cgar&k = 0 and proba > u then cal_cnt+1;
```

run;

```
run;
            */
      %end; *end iterate > 1 loop;
%end; *end k loop;
      data out&mult..discrim &iter&mult;
                  set out&mult..working full;
                  drop logit xbara xbarb var1 var2 pooledvar pa pb norm1
norm2 norm3 proba u;
                  run;
      %end; *end iteration loop;
                  /*output final data sets
                                                      */
                  data outfinal.discrim mult&mult;
                  set out&mult..working full;
                  drop logit xbara xbarb var1 var2 pooledvar pa pb norm1
norm2 norm3 proba u;
                  run;
     %end; *end mult;
%mend discrim;
options mprint ;
%discrim;
/*create permanent data set*/
libname final 'Insert file path';
libname outfinal 'Insert file path';
data outfinal.calibr inst mcbs09;
set outfinal.discrim mult1 outfinal.discrim mult2 outfinal.discrim mult3
outfinal.discrim_mult4 outfinal.discrim_mult5;
where i = 1;
drop newcost havecare cgarsr57 cgarsr51 cgarsr6 cgarsr7 cgarsr8 cgarsr9
cgarsr10 cgarsr11 cgarsr49 cgarsr16 cgarsr91 cgarsr96 cgarsr82 hasjob
hearing cgarsr88
                  cgarsr89
 asthma emphysema cgarsr52 cgarsr37 cgarsr39 typen i cgar1-cgar125
bc_taken
 dwel nbrrooms bp taken cgarsr18 cgarsr56 cgarsr28;
If male=0 then do;
```

```
psa1yr = .;
cgar_cl11=. ;
Cgar ccl11=.;
cgar c182=. ;
Cgar ccl82=.;
cgar_cl104=. ;
Cgar ccl104=.;
end;
If male=1 then do;
hyst=.;
pap smear=.;
mammogram=.;
cgar cl9=. ;
Cgar_ccl9=.;
cgar cl10=. ;
Cgar_ccl10=.;
cgar cl84 =.;
cgar ccl84 = .;
cgar_c185 = .;
cgar ccl85 = .;
cgar_c186 = .;
cgar ccl86 = .;
cgar cl102=.;
Cgar ccl102=.;
cgar cl105=. ;
Cgar ccl105=.;
end;
run;
libname sharedi 'Insert file path';
Data observed;
Set sharedi.inst_mcbs_09;
Run;
proc compare base=observed compare=outfinal.calibr_inst_mcbs09 briefsummary
listbasevar listcompvar novalues;
run;
data final.calibr inst mcbs09;
set outfinal.discrim_mult1 outfinal.discrim_mult2 outfinal.discrim_mult3
outfinal.discrim mult4 outfinal.discrim mult5;
where i = 1;
drop newcost havecare cgarsr57 cgarsr51 cgarsr6 cgarsr7 cgarsr8 cgarsr9
```

```
cgarsr10 cgarsr11 cgarsr49 cgarsr16 cgarsr91 cgarsr96 cgarsr82 hasjob
hearing cgarsr88
                    cgarsr89
 asthma emphysema cgarsr52 cgarsr37 cgarsr39 typen i cgar1-cgar125
bc taken
 dwel nbrrooms bp taken cgarsr18 cgarsr56 cgarsr28;
If male=0 then do;
psa1yr = .;
cgar11=;
Cgar_ccl11=.;
cgar82=. ;
Cgar ccl82=.;
cgar104=. ;
Cgar_ccl104=.;
end;
If male=1 then do;
hyst=.;
pap_smear=.;
mammogram=.;
cgar9=.;
Cgar ccl9=.;
cgar10=.;
Cgar ccl10=.;
cgar84 =.;
cgar_ccl84 = .;
cgar85 = .;
cgar ccl85 = .;
cgar86 = .;
cgar_ccl86 = .;
cgar102=.;
Cgar_ccl102=.;
cgar105=. ;
Cgar_ccl105=.;
end;
run;
data final.calibr inst mcbs09 cl1 final.calibr inst mcbs09 cl2
final.calibr_inst_mcbs09_cl3
final.calibr inst mcbs09 cl4 final.calibr inst mcbs09 cl5;
set final.calibr inst mcbs09;
      if _mult_ = 1 then output final.calibr_inst_mcbs09_cl1 ;
      else if _mult_ =2 then output final.calibr_inst_mcbs09_cl2;
```

```
else if mult =3 then output final.calibr inst mcbs09 cl3;
      else if mult =4 then output final.calibr inst mcbs09 cl4;
      else if mult =5 then output final.calibr inst mcbs09 cl5;
run;
libname mult1 'Insert file path';
libname mult2 'Insert file path';
libname mult3 'Insert file path';
libname mult4 'Insert file path';
libname mult5 'Insert file path';
%macro hosmer;
data hosmercomb1 (rename=(chisq=chisq1 probchisq=probchisq1));
set %do j = 1 %to 125; mult1.hosmer&j %end;;
cgar = n;
run;
data hosmercomb2 (rename=(chisq=chisq2 probchisq=probchisq2));
set %do j = 1 %to 125; mult2.hosmer&j %end;;
cgar = _n_;
run;
data hosmercomb3 (rename=(chisq=chisq3 probchisq=probchisq3));
set %do j = 1 %to 125; mult3.hosmer&j %end;;
cgar = _n_;
run;
data hosmercomb4 (rename=(chisq=chisq4 probchisq=probchisq4));
set %do j = 1 %to 125; mult4.hosmer&j %end;;
cgar = n;
run;
data hosmercomb5 (rename=(chisq=chisq5 probchisq=probchisq5));
set %do j = 1 %to 125; mult5.hosmer&j %end;;
cgar = _n_;
run;
data hosmer;
merge hosmercomb1 hosmercomb2 hosmercomb3 hosmercomb4 hosmercomb5;
by cgar;
run;
%mend hosmer;
%hosmer;
```

```
options orientation=landscape;
ods rtf file='Insert file path\hosmer.rtf';
proc print data=hosmer;
var cgar probchisq1 probchisq2 probchisq3 probchisq4 probchisq5;
run;
ods rtf close;
```

```
Program: 'aggregate table 09.sas'
Purpose: Create table of calibrated and claim-based prevalences of
diseases for community and institutionalized populations
Data in: Insert path for input datasets
Data out: Insert path for output dataset
libname outfinal "Insert file path";
libname names "Insert file path";
libname shared "Insert file path";
data all;
set outfinal.discrim mult1 outfinal.discrim mult2 outfinal.discrim mult3
outfinal.discrim mult4 outfinal.discrim mult5;
run;
proc freq data=all;
table _mult_;
run;
proc sort data=shared.nhanes65 i0910 out=nhanes65 i0910;
 by mult;
 Run;
Data nhanes65 i0910;Set nhanes65 i0910;
If male=0 then do;
cgarsr11=. ;
cgarsr82=.;
end;
If male=1 then do;
cgarsr10=.;
cgarsr9=.;
end;
Run;
proc contents data=nhanes65 i0910;
run;
proc surveyfreq data=nhanes65 i0910;
 by mult;
 table cgarsr6-cgarsr12 cgarsr16-cgarsr19 cgarsr49-cgarsr52
cgarsr57 cgarsr67 cgarsr68 cgarsr82 cgarsr88 cgarsr89 cgarsr91 cgarsr96;
 ods output OneWay=nha sr;
     strata STRat;
     cluster psu;
```

```
weight WGT;
Run;
Data SR nha0(keep=clcgar percent stderr mult );
   Set nha sr;
   length clcgar $7;
   clcgar=substr(table,13);
   array cgarsr (23) cgarsr6-cgarsr12 cgarsr16-cgarsr19 cgarsr49-cgarsr52
cgarsr57 cgarsr67 cgarsr68 cgarsr82 cgarsr88 cgarsr89 cgarsr91 cgarsr96 ;
do h = 1 to 23;
if cgarsr[h] = 1 then output;
end;
Run;
Proc sql;
   Create table sr nha1 as
   select mean(percent) as percent, var(percent) as bvar, mean(stderr**2) as
wvar,clcgar
  from sr_nha0
   group by clcgar ;
Quit;
Data sr_nha2(keep=clcgar SR_NHANES);
  Set sr nha1;
  mivar= wvar+bvar*6/5;
  mistderr=sqrt(mivar);
  SR NHANES=trim(left(put(percent,5.2)))||'
('||trim(left(put(mistderr,4.2)))||')';
  Run;
******************************Calibrated claims rate in Non Inst
proc sort data=all ; by _mult_ ; run ;
 proc surveyfreq data=all; * data all created above at top of program !;
    by _mult_;
   where i = 0;
    table cgar ccl1-cgar ccl125 ;
    ods output OneWay=mcbs ccl;
      strata STRat;
      cluster psu;
     weight WGT;
```

```
run;
```

```
Data mcbs_ccl2(keep=clcgar _mult_ percent stderr);
   Set mcbs_ccl;;
   length clcgar $53;
   clcgar=substr(table,15);
   array cgar_ccl (125) cgar_ccl1-cgar_ccl125;
   do h=1 to 125;
   If cgar_ccl[h]=1 then output;
   end;
Run;
Proc sql;
   Create table parest as
   select mean(percent) as percent, var(percent) as bvar, mean(stderr**2) as
wvar,clcgar
  from mcbs ccl2
   group by clcgar ;
Quit;
Data parest1(keep=clcgar CCl_MCBS_NI ccl_ni);
  Set parest;
  mivar= wvar+bvar*6/5;
  mistderr=sqrt(mivar);
  CCl_MCBS_NI=trim(left(put(percent,5.2)))||'
('||trim(left(put(mistderr,4.2)))||')';
  ccl_ni = percent;
  Run;
******************************Claims rate in Non Inst
proc surveyfreq data=all;
 where _mult_=1 and i = 0;
 table cgar1-cgar125;
  ods output OneWay=mcbs_cl_ni;
      strata STRat;
      cluster psu;
     weight WGT;
Run;
Data obs_mcbs(keep=clcgar CL_MCBS_NI cl_ni);
   Set mcbs_cl_ni;
   length clcgar $53;
   clcgar=substr(table,11);
   CL_MCBS_NI=trim(left(put(percent,5.2)))||'
('||trim(left(put(stderr,4.2)))||')';
```

```
cl ni = percent;
  array cgar (125) cgar1-cgar125;
   do m=1 to 125;
   If cgar[m]=1 then output;
  end;
Run;
*****************************Claims rate in Inst
proc surveyfreq data=all;
 where _mult_=1 and i = 1; * where multiple is 1 and i=1 (institutionalized)
;
 table cgar1-cgar125;
 ods output OneWay=mcbs_cl_i;
     strata STRat;
     cluster psu;
     weight WGT;
Run;
Data obs mcbs i(keep=clcgar CL MCBS INST cl i);
  Set mcbs cl i;
  length clcgar $53;
  clcgar=substr(table,11);
  CL_MCBS_INST=trim(left(put(percent,5.2)))||'
('||trim(left(put(stderr,4.2)))||')';
  cl i = percent;
  array cgar (125) cgar1-cgar125;
   do m=1 to 125;
   If cgar[m]=1 then output;
  end;
Run;
*****************************Calibrated claims rate Inst
proc surveyfreq data=all;
 by _mult_;
 where i = 1;
 table cgar_ccl1-cgar_ccl125 ; * list here refers to calibrated claims rates
;
 ods output OneWay=mcbs_ccl_i;
     strata STRat;
```

```
cluster psu;
      weight WGT;
Run;
Data mcbs_ccl2_i(keep=clcgar _mult_ percent stderr);
   Set mcbs_ccl_i;
   length clcgar $53;
   clcgar=substr(table,15);
   array cgar_ccl (125) cgar_ccl1-cgar_ccl125;
   do h=1 to 125;
    If cgar ccl[h]=1 then output;
   end;
Run;
Proc sql;
   Create table parest_i as
   select mean(percent) as percent, var(percent) as bvar, mean(stderr**2) as
wvar,clcgar
   from mcbs_ccl2_i
   group by clcgar ;
Quit;
Data parest1_i(keep=clcgar CCl_MCBS_INST ccl_i);
  Set parest i;
  mivar= wvar+bvar*6/5;
  mistderr=sqrt(mivar);
  CCl MCBS INST=trim(left(put(percent, 5.2)))||'
('||trim(left(put(mistderr,4.2)))||')';
  ccl i = percent;
  Run;
proc sort data=sr nha2;
by clcgar;
run;
proc sort data=obs_mcbs;
by clcgar;
proc sort data= parest1;
by clcgar;
proc sort data=obs mcbs i;
by clcgar;
proc sort data=parest1 i;
by clcgar;
proc sort data= names.names out=names;
by clcgar;
```

run;

```
Data comp;
  Merge names sr_nha2 obs_mcbs parest1 obs_mcbs_i parest1_i;
  by clcgar;
  cgar=clcgar+0;
  drop clcgar;
Run;
proc sort;
  by cgar;
run;
ods rtf file='Insert file path\aggregate_mcbs09_100CT2017.rtf';
title 'MCBS Aggregate Analysis of Community and Institution Data 2009';
proc print data=comp;
var cgar name sr_nhanes cl_mcbs_ni ccl_mcbs_ni cl_mcbs_inst ccl_mcbs_inst;
run;
ods rtf close;
```