SESUG Paper 148-2023

Systemic Quantitative check to identify if a variable is a confounder in a dataset using SAS® Macro code

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Abstract

Researchers and statisticians at some point during their analysis tend to think about confounders and if a variable is a confounder in their study. While there are a handful of ways to identify this, I don't recall coming across a tool that would perform a systemic and quantitative check through a simple line of code in SAS. This paper is an attempt to provide that easy option for a researcher to call by simply passing a few parameters as part of the call while the macro code does the rest. Given there are non-quantitative approaches to dissect the essence of the dataset and the study to determine if a certain variable in a dataset is a confounder, this automated quantitative approach is likely to add value by taking away some of the manual steps and tasks by means of the Systemic Quantitative Confounder Check (SQCC) macro. The code obtains the estimate of the coefficient of the predictor variable without the confounder and checks if the value deviates by more than 10% with the presence of the confounder to indicate that the variable is indeed a confounder variable. The researcher can take this information and perform the corresponding activities accordingly. The call to the macro is made simple so it is easy to use and can be called multiple times as needed.

INTRODUCTION

The goal of the author for this paper was to develop a tool that can be called easily with a few parameters that can be passed to identify if a variable is a confounder for that specific study in a systemic quantitative fashion. A literature published by LaMorte & Sullivan (n.d) from Boston university school of public health contains explanation about a quantitative way of identifying a confounder variable. This macro is an effort to systemically perform that operation by a simple macro call that can print out the result indicating whether the suspected variable is a confounder. Choueiry (n.d) also supports a similar method in his literature. Graziano, & Raulin suggest other methods to identify confounder variables. While many methods exist. The scope of this paper is limited to one of the methods presented in the literature by LaMorte & Sullivan (n.d).

MACRO DETAILS

Quantitative Systemic Confounder Check (QSCC)

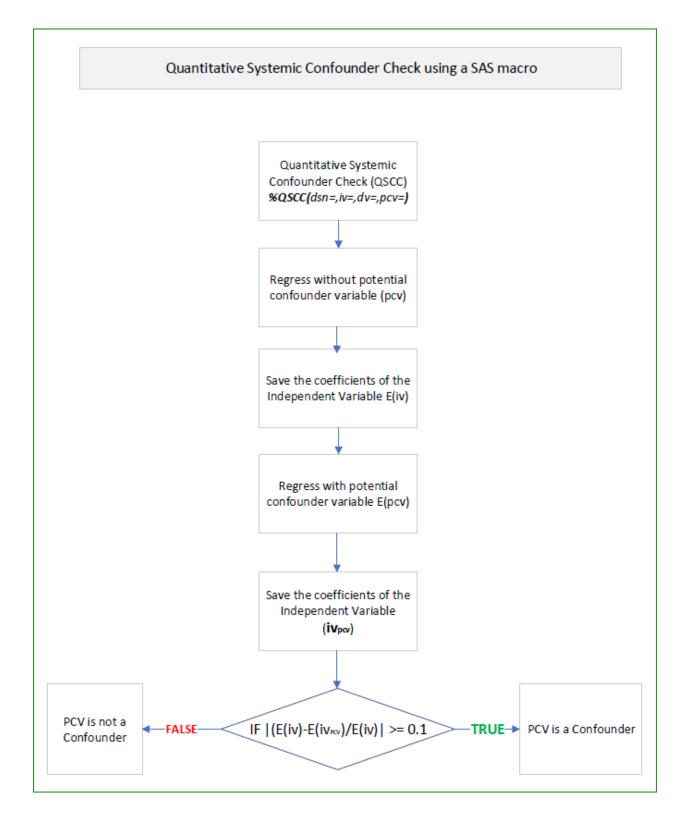
Name: **QSCC**

Parameters: indsn, iv, dv, confounder variable (all positional parameters) Indsn = input dataset iv = independent variable dv = dependent variable Confounder variable = suspected variable to be the confounder Invocation: %qscc (dsn, iv, dv, cv)

The example below shows how the macro is called to demonstrate the steps in computing the coefficients of the independent variables and measure if there is a difference of at least 10 % in the value of the coefficient of the independent variable with the inclusion of the potential confounder. The first part of the example shows the sampling of the data from a larger dataset, to allow the computation in SAS Studio®.

The log output is also placed in the sheets that follow revealing the counts and processing info from each step with the logging options of MLOGIC, MPRINT & SYMBOLGEN.

PICTORIAL REPRESENTATION OF THE PROCESS



MACRO OPERATION

The macro QSCC shows 4 parameters that are positional and are required for proper execution. None of the parameters are optional. The first parameter is the source dataset that is used in developing the model with all the necessary variables. The first parameter is DSN and the value expected is a name of a SAS dataset that can be either temporary or permanent, given there are proper access rights. The 2nd parameter is the name of the independent variable (iv). The third parameter is the dependent variable (dv). Both iv and dv are expected to be part of DSN. The final and fourth parameter passed while calling this macro is the name of the suspected or potential confounder variable name (cv).

The first step in the macro is a regression. The code is set up in a way that the output of the regression is saved in a dataset. The coefficient of the independent variable and p-value are of interest for this exercise. If the p-value is over the typical 0.05 for the independent variable, then the coefficient is used for further computation and analysis of confounder. If the basic model does not show validity, the exercise is terminated with an appropriate output message. On the other hand, if the p-value indicates a statistically valid model, then the next step is carried out.

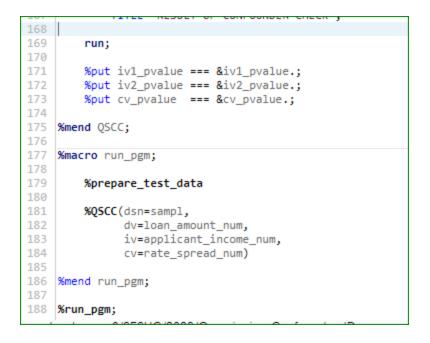
The second step involves another regression with the confounder variable coded. Alike the first regression, the output is saved into another dataset. The interest is towards the coefficient of the independent variable and the confounder variable while we also look at the p-values of both. If the p-values show a statistical significance (p > 0.05) then the absolute value of the delta of the coefficients is computed to a percent value. If the difference is equal or over 0.10 or 10% of the initial value, then the confounder is stated as statistically significant and is in fact, a confounder variable. In contrast, if the delta is less than 0.10 or 10%, then the variable is not a confounder. An appropriate message is written to the output as a result. This last part of the percent calculation and checking if the value is meeting the cutoff value is done via a PROC SQL as shown in the code section below.

SOURCE CODE

```
1
   options mlogic mprint symbolgen;
2
   %macro prepare_test_data;
3
4
 5
       FILENAME REFFILE '/home/textkannan0/SESUG/2023/Mortgage_Data.csv';
 6
 7
       libname 1 '/home/textkannan0/SESUG/2023';
 8
 9
10
       PROC IMPORT DATAFILE=REFFILE
11
           DBMS=CSV
12
13
14
           OUT=1.Tampa_Mortgage_2023;
15
16
           GETNAMES=YES;
17
18
       RUN;
19
20
21
       data 1.Tampa_Mortgage_2023;
22
23
           set 1.Tampa_Mortgage_2023;
24
25
           rand=rand('Uniform');
26
27
       run;
28
29
30
       proc sort data=1.Tampa_Mortgage_2023;
31
32
        by rand;
33
34
       run;
35
36
       data l.sample_100;
37
38
           set 1.Tampa_Mortgage_2023(obs=20000);
39
40
       run;
41
42
       data sampl;
43
           set 1.sample_100(keep=loan_amount_000s
44
45
                                  rate_spread
                                  applicant_income_000s
46
                                  hud median family income);
47
48
49
            length loan_amount_num
50
                    rate_spread_num
51
                    applicant_income_num
52
                    hud_median_family_inc_num 8.;
53
           -0/CECUC/2022/O
```

```
54
            loan_amount_num = input(trim(loan_amount_000s),8.);
55
56
            rate_spread_num = input(trim(rate_spread),4.);
57
58
            applicant_income_num = input(trim(applicant_income_000s),8.);
59
60
            hud_median_family_inc_num = input(trim(hud_median_family_income),8.);
61
62
        run;
63
64 %mend prepare_test_data;
65
66 %macro QSCC(dsn,iv,dv,cv);
67
        ODS GRAPHICS / RESET IMAGENAME = 'Final'
68
69
        IMAGEFMT = JPEG HEIGHT = 3in WIDTH = 5in;
70
71
        ods output ParameterEstimates = parms1;
72
73
        proc reg data=sampl OUTEST=EST1/*(DROP=_TYPE__MODEL__RMSE__DEPVAR_) plots(maxpoints=none)*/;
74
75
            model &dv. = &iv.;
76
77
            title "Model without confounder var | &dv. = &iv.";
78
79
        run;
80
81
        ods output ParameterEstimates = parms2;
82
83
        proc reg data=sampl OUTEST=EST2/*(DROP=_TYPE_ _MODEL_ _RMSE_ _DEPVAR_) plots(maxpoints=none)*/;
84
85
            model &dv. = &iv. &cv.;
86
87
            title "Crude model with confounder var | &dv. = &iv. &cv.";
88
89
        run;
90
91
        data _null_;
92
93
            set parms1;
94
95
            where variable="&iv.";
96
97
            call symput('iv1_pvalue',probt);
98
99
            if probt > 0.05
100
            then
101
                do;
102
                    put '====iv is statistically insignificant====';
103
                    abort 99;
104
                end;
```

```
105
106
         run; proc print data=parms1;title '==1==';run;
107
108
         data _null_;
109
110
             set parms2;
111
112
             where variable="&iv.";
113
114
             call symput('iv2_pvalue',probt);
115
116
             if probt > 0.05
117
             then
118
                 do;
119
                     put '===iv is statistically insignificant in the presence of cv====';
120
                     abort 99;
121
                 end;
122
123
         run;
124
125
         data _null_;
126
127
             set parms2;
128
129
             where variable="&cv.";
130
131
             call symput('cv_pvalue',probt);
132
133
         run;
134
135
136
         proc sql;
137
138
             create table chg as
139
140
                 select case
141
                             WHEN (ABS(est2.&iv. - est1.&iv.) / est1.&iv.) ge .1
142
                             then
143
                                  "&cv. IS A CONFOUNDER"
144
                             ELSE
145
                                  "&cv. IS NOT A CONFOUNDER"
146
                        END AS QSCC
                   from est1,
147
148
                        est2
149
                        ;
150
151
         quit;
152
153
         proc print data=est1;
154
155
             TITLE "ESTIMATES OF IV WITHOUT CONFOUNDER";
156
157
         run;
158
159
         proc print data=est2;
160
161
             TITLE "ESTIMATES OF IV WITH CONFOUNDER";
162
163
         run;
164
165
         proc print data=chg;
166
167
             TITLE "RESULT OF CONFOUNDER CHECK";
```



RESULTS OF MACRO-EXECUTION

The results of the first part of the code, the data preparation is named as sampl. The dataset from where the random sample is created is very large. In order to accommodate the size within SAS Studio®, a smaller sample is taken and used in this example. The first macro called %prepare_test_data contains code to accomplish this. Execution of this macro results in the dataset named as "sampl" which is fed into the next step as a parameter.

The results from the second step is written to the log and the output in different ways. This macro is called %QSCC that accepts four parameters as input viz. dsn=, dv=, iv=, and cv writes the final text output to say if the CV is in fact a confounder. The p-values of the coefficient of IV without the CV and with CV are printed along with the significant result whether if the suspected variable is a confounder. This is presented in the results window to the bottom of the results window.

LIMITATIONS

 The macro currently employs just one method of drawing the line to delineate between a confounder or otherwise. It would be more robust if there are additional checks that could be added to this method to confirm more than one way.

CONCLUSION

The macro code was created to help researchers, statisticians, and SAS programmers to save time by simple invocation of this macro and by passing the appropriate parameters, by cutting down the development time, to get results quicker with smaller code making the process efficient. Also, modularizing this may help with easier management and standardization of code if used by multiple users if the macro is in a SAS "autocall" or a %include code to be made available to a group of users or across an organization. The individual has choices and can accomplish the task according to their preferred style as the macro can be called with just a one-line code.

Bibliography

- LaMorte, W. W., & Sullivan, L. (n.d.). *Confounding and Effect Measure Modification*. Retrieved September 10, 2023, from <u>https://sphweb.bumc.bu.edu/otlt/mph-modules/bs/bs704-</u> <u>ep713_confounding-em/bs704-ep713_confounding-</u> <u>em_print.html#:~:text=Identifying%20Confounding,for%20a%20potential%20confounding</u> <u>g%20factor</u>
- Choueiry, G. (n.d.). *QUANTIFYING HEALTH*. 4 Simple Ways to Identify Confounding. Retrieved September 10, 2023, from https://quantifyinghealth.com/identify-confounding/

Graziano, & Raulin (n.d.). *Research Methods*. Retrieved September 10, 2023, from <u>https://graziano-raulin.com/supplements/confvar.htm</u>

RECOMMENDED READING

- Base SAS® Procedures Guide
- SAS® Macro Language: Reference Guide®
- SAS® Macro Programming

CONTACT INFORMATION

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Appendix - SAS Log

```
MLOGIC(RUN PGM): Beginning execution.
MLOGIC (PREPARE TEST_DATA): Beginning execution.
MPRINT (PREPARE_TEST_DATA): FILENAME REFFILE '/home/textkannan0/SESUG/2023/Mortgage_Data.csv';
MPRINT (PREPARE TEST DATA) :
                                libname 1 '/home/textkannan0/SESUG/2023';
NOTE: Libref L was successfully assigned as follows:
                      V9
       Engine:
       Physical Name: /home/textkannan0/SESUG/2023
                                PROC IMPORT DATAFILE=REFFILE DBMS=CSV OUT=1.Tampa Mortgage 2023;
MPRINT (PREPARE TEST DATA):
MPRINT (PREPARE_TEST_DATA):
MPRINT (PREPARE_TEST_DATA):
MPRINT (PREPARE_TEST_DATA):
                                ADLM;
                                GETNAMES=YES;
                                RUN;
NOTE: Import cancelled. Output dataset L.TAMPA MORTGAGE 2023 already exists. Specify REPLACE option to
overwrite it.
NOTE: The SAS System stopped processing this step because of errors.
NOTE: PROCEDURE IMPORT used (Total process time):
       real time 0.00 seconds
                             0.00 seconds
       user cpu time
                          0.00 seconds
416.46k
       system cpu time
       memory
       OS Memory
                             29088.00k
                             09/11/2023 01:41:47 AM
       Timestamp
       Step Count
                                            360 Switch Count 0
       Page Faults
                                             0
                                             15
       Page Reclaims
       Page Swaps
                                             0
       Voluntary Context Switches
                                             2
       Involuntary Context Switches
                                             0
       Block Input Operations
                                             0
       Block Output Operations
                                             0
MPRINT (PREPARE TEST DATA): ;
MPRINT (PREPARE_TEST_DATA): data l.Tampa_Mortgage_2023;
MPRINT (PREPARE_TEST_DATA):
MPRINT (PREPARE_TEST_DATA):
                               set 1.Tampa_Mortgage_2023;
                                rand=rand('Uniform');
MPRINT (PREPARE_TEST_DATA): run;
NOTE: There were 365896 observations read from the data set L.TAMPA MORTGAGE 2023.
NOTE: The data set L.TAMPA MORTGAGE 2023 has 365896 observations and 79 variables.
NOTE: DATA statement used (Total process time):
                       0.98 seconds
0.06 seconds
e 0.58 seconds
3866.46k
       real time
       user cpu time
       system cpu time
       memory
       OS Memory
                             31912.00k
       Timestamp
                             09/11/2023 01:41:48 AM
       Step Count
                                             361 Switch Count 4
       Page Faults
                                             0
       Page Reclaims
                                             497
       Page Swaps
                                             0
       Voluntary Context Switches
                                             4746
       Involuntary Context Switches
       Block Input Operations
                                             712960
       Block Output Operations
                                             755464
MPRINT(PREPARE_TEST_DATA): proc sort data=l.Tampa_Mortgage_2023;
MPRINT(PREPARE_TEST_DATA): by rand;
MPRINT(PREPARE_TEST_DATA): run;
NOTE: There were 365896 observations read from the data set L.TAMPA MORTGAGE 2023.
NOTE: The data set L.TAMPA_MORTGAGE_2023 has 365896 observations and 79 variables.
NOTE: PROCEDURE SORT used (Total process time):
       user cpu time 0 25
                          0.85 seconds
       system cpu time
       memory
                            422626.57k
       OS Memory
                            449816.00k
                            09/11/2023 01:41:50 AM
       Timestamp
       Step Count
                                             362 Switch Count 7
       Page Faults
                                             0
                                             98861
       Page Reclaims
       Page Swaps
                                             0
       Voluntary Context Switches
                                             6707
       Involuntary Context Switches
                                             17
       Block Input Operations
                                             755488
       Block Output Operations
                                             755480
```

```
MPRINT (PREPARE_TEST_DATA):
                              data l.sample_100;
MPRINT(PREPARE_TEST_DATA): set l.Tampa_Mortgage_2023(obs=20000);
MPRINT(PREPARE_TEST_DATA): run;
NOTE: There were 20000 observations read from the data set L.TAMPA MORTGAGE 2023.
NOTE: The data set L.SAMPLE_100 has 20000 observations and 79 variables.
NOTE: DATA statement used (Total process time):
       real time
                           0.13 seconds
                          0.00 seconds
0.08 seconds
       user cpu time
       system cpu time
                          3756.00k
31912.00k
       memory
       OS Memorv
       Timestamp
                           09/11/2023 01:41:50 AM
       Step Count
                                           363 Switch Count 4
       Page Faults
                                           Δ
       Page Reclaims
                                           502
       Page Swaps
                                           Δ
       Voluntary Context Switches
                                           320
       Involuntary Context Switches
                                           0
       Block Input Operations
                                           42528
       Block Output Operations
                                           41488
MPRINT(PREPARE_TEST_DATA): data sampl;
MPRINT (PREPARE TEST DATA) :
                              set l.sample 100(keep=loan amount 000s rate spread applicant income 000s
hud median family income);
MPRINT (PREPARE TEST DATA):
                              length loan amount num rate spread num applicant income num
hud_median_family_inc_num 8.;
MPRINT(PREPARE_TEST_DATA): loan_amount_num = input(trim(loan_amount_000s),8.);
MPRINT (PREPARE_TEST_DATA):
                               rate_spread_num = input(trim(rate_spread), 4.);
MPRINT (PREPARE_TEST_DATA) :
                               applicant_income_num = input(trim(applicant_income_000s),8.);
MPRINT (PREPARE TEST DATA) :
                               hud_median_family_inc_num = input(trim(hud_median_family_income),8.);
MPRINT (PREPARE_TEST_DATA):
                               run;
NOTE: There were 20000 observations read from the data set L.SAMPLE_100.
NOTE: The data set WORK.SAMPL has 20000 observations and 8 variables.
NOTE: DATA statement used (Total process time):
       real time 0.02 seconds
user cpu time 0.00 seconds
                         0.02 seconds
3196.09k
       system cpu time
       memory
       OS Memory
                           31656.00k
       Timestamp
                           09/11/2023 01:41:50 AM
       Step Count
                                           364 Switch Count 5
       Page Faults
                                           0
       Page Reclaims
                                           477
       Page Swaps
                                           0
       Voluntary Context Switches
                                           239
       Involuntary Context Switches
                                           0
       Block Input Operations
                                           41504
       Block Output Operations
                                           2312
MLOGIC(PREPARE_TEST_DATA): Ending execution.
 MLOGIC(QSCC): Beginning execution.
MLOGIC(QSCC): Parameter DSN has value sampl
MLOGIC(QSCC): Parameter DV has value loan amount num
MLOGIC(QSCC): Parameter IV has value applicant_income_num
MLOGIC(QSCC): Parameter CV has value rate spread num
                ODS GRAPHICS / RESET IMAGENAME = 'Final' IMAGEFMT =JPEG HEIGHT = 3in WIDTH = 5in;
ods output ParameterEstimates = parms;
MPRINT (OSCC) :
MPRINT (OSCC) :
                 proc reg data=sampl OUTEST=EST1(DROP= TYPE MODEL RMSE DEPVAR ) plots(maxpoints=none);
MPRINT (QSCC) :
SYMBOLGEN: Macro variable DV resolves to loan_amount_num
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
MPRINT(QSCC): model loan_amount_num = applicant_income_num;
SYMBOLGEN: Macro variable DV resolves to loan amount num
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
MPRINT (QSCC) :
                title "Model without confounder var | loan amount num = applicant income num";
MPRINT (QSCC) :
                 run;
NOTE: The data set WORK.PARMS has 2 observations and 8 variables.
 NOTE: The data set WORK.EST1 has 1 observations and 3 variables.
NOTE: PROCEDURE REG used (Total process time):
                           8.13 seconds
       real time
       user cpu time
                            7.46 seconds
                           0.18 seconds
       system cpu time
       memory
                            23201.75k
       OS Memory
                            48072.00k
                            09/11/2023 01:41:58 AM
       Timestamp
       Step Count
                                           365 Switch Count 75
       Page Faults
                                           0
                                           30417
       Page Reclaims
```

Page Swaps Δ Voluntary Context Switches 3706 Involuntary Context Switches 18 Block Input Operations 0 Block Output Operations 126432 MPRINT(QSCC): data parms1; MPRINT(QSCC): set parms; MPRINT(QSCC): run; NOTE: There were 2 observations read from the data set WORK.PARMS. NOTE: The data set WORK.PARMS1 has 2 observations and 8 variables. NOTE: DATA statement used (Total process time): real time 0.00 seconds user cpu time 0.00 seconds system cpu time 0.00 seconds memory 965.56k OS Memory 39848.00k 09/11/2023 01:41:58 AM Timestamp Step Count 366 Switch Count 2 Page Faults 0 Page Reclaims 127 Page Swaps 0 Voluntary Context Switches 11 Involuntary Context Switches 0 Block Input Operations 0 Block Output Operations 264 MPRINT(QSCC): ods output ParameterEstimates = parms; MPRINT(QSCC): proc reg data=sampl OUTEST=EST2(DROP=_TYPE__MODEL__RMSE__DEPVAR_) plots(maxpoints=none); SYMBOLGEN: Macro variable DV resolves to loan_amount_num SYMBOLGEN: Macro variable IV resolves to applicant_income_num SYMBOLGEN: Macro variable CV resolves to rate spread num MPRINT(QSCC): model loan_amount_num = applicant_income_num rate_spread_num; SYMBOLGEN: Macro variable DV resolves to loan amount num SYMBOLGEN: Macro variable IV resolves to applicant_income_num SYMBOLGEN: Macro variable CV resolves to rate_spread_num MPRINT(QSCC): title "Crude model with confounder var | loan_amount_num = applicant_income_num rate spread num"; MPRINT (QSCC): run; NOTE: The data set WORK.PARMS has 3 observations and 8 variables. NOTE: The data set WORK.EST2 has 1 observations and 4 variables. NOTE: PROCEDURE REG used (Total process time): 0.56 seconds real time user cpu time user cpu time 0.00 seconds system cpu time 0.05 seconds 14625.87k 0.38 seconds 50152.00k 09/11/2023 01:41:58 AM OS Memory Timestamp Step Count 367 Switch Count 27 Page Faults 0 Page Reclaims 13398 Page Swaps 0 Voluntary Context Switches 855 Involuntary Context Switches Block Input Operations 0 Block Output Operations 10576 MPRINT(QSCC): data parms2; MPRINT(QSCC): set parms; MPRINT(QSCC): run; NOTE: There were 3 observations read from the data set WORK.PARMS. NOTE: The data set WORK.PARMS2 has 3 observations and 8 variables. NOTE: DATA statement used (Total process time): real time 0.00 seconds user cpu time 0.00 seconds real time 0.00 seconds 949.40k system cpu time memory OS Memory 40360.00k Timestamp 09/11/2023 01:41:58 AM Step Count 368 Switch Count 2 Page Faults 0 Page Reclaims 127 Page Swaps 0 Voluntary Context Switches 15 Involuntary Context Switches 0 Block Input Operations 0 Block Output Operations 264

```
MPRINT(QSCC): data _null_;
MPRINT(QSCC): set parms1;
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
MPRINT(QSCC): where variable="applicant_income_num";
MPRINT (OSCC) :
                call symput('iv1_pvalue',probt);
MPRINT (OSCC) :
                if probt > 0.05 then do;
MPRINT (OSCC) :
               put '====iv is statistically insignificant====';
                abort 99;
MPRINT (OSCC) :
MPRINT (OSCC) :
                end;
MPRINT (OSCC) :
                run;
NOTE: Numeric values have been converted to character values at the places given by: (Line):(Column).
      9559:213
NOTE: There were 1 observations read from the data set WORK.PARMS1.
      WHERE variable='applicant_income_num';
NOTE: DATA statement used (Total process time):
                      0.00 seconds
      real time
      user cpu time
                         0.00 seconds
                        0.00 seconds
867.56k
      system cpu time
      memory
      OS Memory
                         40100.00k
                        09/11/2023 01:41:58 AM
      Timestamp
      Step Count
                                        369 Switch Count 0
      Page Faults
                                        0
      Page Reclaims
                                        61
      Page Swaps
                                        0
      Voluntary Context Switches
                                        0
      Involuntary Context Switches
                                        0
      Block Input Operations
                                        0
      Block Output Operations
                                        0
MPRINT(QSCC): proc print data=parms1;
MPRINT(QSCC): title '==1==';
MPRINT (QSCC): run;
NOTE: There were 2 observations read from the data set WORK.PARMS1.
NOTE: PROCEDURE PRINT used (Total process time):
                       0.00 seconds
      real time
      user cpu time
                          0.00 seconds
      system cpu time
                       0.00 seconds
      memory
                         673.28k
      OS Memory
                          40100.00k
      Timestamp
                          09/11/2023 01:41:58 AM
      Step Count
                                        370 Switch Count 1
      Page Faults
                                        0
      Page Reclaims
                                        70
      Page Swaps
                                        0
      Voluntary Context Switches
                                        8
      Involuntary Context Switches
                                        0
      Block Input Operations
                                        0
      Block Output Operations
                                        0
MPRINT(QSCC): data _null_;
MPRINT (QSCC) :
                set parms2;
SYMBOLGEN: Macro variable IV resolves to applicant income num
MPRINT(QSCC): where variable="applicant_income_num";
MPRINT (QSCC) :
                call symput('iv2 pvalue', probt);
MPRINT (QSCC) :
                if probt > 0.05 then do;
MPRINT (QSCC) :
              put '===iv is statistically insignificant in the presence of cv====';
MPRINT (QSCC) :
                abort 99;
MPRINT (QSCC) :
                end;
MPRINT (QSCC) :
                run;
NOTE: Numeric values have been converted to character values at the places given by: (Line): (Column).
      9568:219
NOTE: There were 1 observations read from the data set WORK.PARMS2.
      WHERE variable='applicant income num';
NOTE: DATA statement used (Total process time):
                       0.00 seconds
      real time
      user cpu time
                         0.01 seconds
                         0.00 seconds
      system cpu time
                          755.43k
      memory
      OS Memory
                          40100.00k
      Timestamp
                          09/11/2023 01:41:58 AM
                                        371 Switch Count 0
      Step Count
                                        0
      Page Faults
                                         61
      Page Reclaims
      Page Swaps
                                        0
      Voluntary Context Switches
                                        0
```

```
Involuntary Context Switches
                                          0
       Block Input Operations
                                          0
       Block Output Operations
                                          8
MPRINT(QSCC): data _null_;
MPRINT(QSCC): set parms2;
SYMBOLGEN: Macro variable CV resolves to rate spread num
MPRINT(QSCC): where variable="rate_spread_num";
MPRINT (OSCC) :
                call symput('cv pvalue',probt);
MPRINT(QSCC): run;
NOTE: Numeric values have been converted to character values at the places given by: (Line):(Column).
       265:205
NOTE: There were 1 observations read from the data set WORK.PARMS2.
       WHERE variable='rate_spread_num';
NOTE: DATA statement used (Total process time):
                       0.00 seconds
       real time
       user cpu time
                          0.00 seconds
                         0.00 seconds
866.53k
40100.00k
       system cpu time
       memory
       OS Memory
                         09/11/2023 01:41:58 AM
       Timestamp
       Step Count
                                          372 Switch Count 0
       Page Faults
                                          0
       Page Reclaims
                                          61
       Page Swaps
                                          0
       Voluntary Context Switches
                                          0
       Involuntary Context Switches
                                          0
       Block Input Operations
                                          0
       Block Output Operations
                                          0
MPRINT(QSCC): proc sql;
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
SYMBOLGEN: Macro variable IV resolves to applicant_income_num
SYMBOLGEN: Macro variable CV resolves to rate_spread_num
SYMBOLGEN: Macro variable CV resolves to rate_spread_num
MPRINT(QSCC): create table chg as select case WHEN (ABS (est2.applicant_income_num -
est1.applicant income num) /
est1.applicant_income_num) ge .1 then "rate_spread_num IS A CONFOUNDER" ELSE "rate_spread_num IS NOT A
CONFOUNDER" END AS QSCC from
est1, est2;
NOTE: The execution of this query involves performing one or more Cartesian product joins that cannot be
optimized.
NOTE: Table WORK.CHG created, with 1 rows and 1 columns.
MPRINT(QSCC): quit;
NOTE: PROCEDURE SQL used (Total process time):
       real time 0.00 seconds
user cpu time 0.00 seconds
      real time
       system cpu time
                         0.00 seconds
       memory
                          6019.15k
       OS Memory
                           45484.00k
       Timestamp
                           09/11/2023 01:41:58 AM
       Step Count
                                          373 Switch Count 2
       Page Faults
                                          0
       Page Reclaims
                                          167
       Page Swaps
                                          0
       Voluntary Context Switches
                                          12
       Involuntary Context Switches
                                          0
       Block Input Operations
                                          0
       Block Output Operations
                                          264
MPRINT(QSCC): proc print data=est1;
MPRINT (QSCC) :
                TITLE "ESTIMATES OF IV WITHOUT CONFOUNDER";
              run;
MPRINT (QSCC) :
NOTE: There were 1 observations read from the data set WORK.EST1.
NOTE: PROCEDURE PRINT used (Total process time):
                           0.00 seconds
       real time
       user cpu time
                          0.01 seconds
                          0.00 seconds
       system cpu time
       memory
                          607.18k
       OS Memory
                           40100.00k
       Timestamp
                           09/11/2023 01:41:58 AM
                                          374 Switch Count 1
       Step Count
                                          0
       Page Faults
       Page Reclaims
                                          65
       Page Swaps
                                          0
```

```
8
      Voluntary Context Switches
       Involuntary Context Switches
       Block Input Operations
                                              0
      Block Output Operations
                                              16
MPRINT(QSCC): proc print data=est2;
MPRINT(QSCC): TITLE "ESTIMATES OF IV WITH CONFOUNDER";
MPRINT(QSCC): run;
NOTE: There were 1 observations read from the data set WORK.EST2.
NOTE: PROCEDURE PRINT used (Total process time):
       real time
                             0.00 seconds
                          0.00 seconds
0.01 seconds
0.00 seconds
611.71k
40100.00k
      user cpu time
       system cpu time
       memory
      OS Memory
                            09/11/2023 01:41:58 AM
       Timestamp
       Step Count
                                          375 Switch Count 1
       Page Faults
                                              0
       Page Reclaims
                                              65
       Page Swaps
                                              0
       Voluntary Context Switches
                                              11
       Involuntary Context Switches
                                              0
       Block Input Operations
                                              0
      Block Output Operations
                                              0
MPRINT(QSCC): proc print data=chg;
MPRINT(QSCC): TITLE "RESULT OF CONFOUNDER CHECK";
MPRINT(QSCC): run;
NOTE: There were 1 observations read from the data set WORK.CHG.
NOTE: PROCEDURE PRINT used (Total process time):
      real time 0.00 seconds
      user cpu time 0.00 second
system cpu time 0.00 seconds
memory 600.75k
OS Memory 40100.00k
       Timestamp
                             09/11/2023 01:41:58 AM
       Step Count
                                            376 Switch Count 1
       Page Faults
                                              0
       Page Reclaims
                                              63
       Page Swaps
                                              0
       Voluntary Context Switches
                                              9
       Involuntary Context Switches
                                              0
       Block Input Operations
                                              0
      Block Output Operations
                                              0
MLOGIC(QSCC): %PUT iv1_pvalue === &iv1_pvalue.
SYMBOLGEN: Macro variable IV1_PVALUE resolves to
                                                                    0
iv1_pvalue === 0
MLOGIC(QSCC): %PUT iv2_pvalue === &iv2_pvalue.
SYMBOLGEN: Macro variable IV2_PVALUE resolves to 2.03582E-149
iv2_pvalue === 2.03582E-149
MLOGIC(QSCC): %PUT cv pvalue === &cv pvalue.
SYMBOLGEN: Macro variable CV_PVALUE resolves to 0.0001212325
cv_pvalue === 0.0001212325
MLOGIC(QSCC): Ending execution.
MLOGIC (RUN PGM): Ending execution.
266
            OPTIONS NOSYNTAXCHECK;
267
268
            ODS HTML CLOSE;
SYMBOLGEN: Macro variable GRAPHTERM resolves to GOPTIONS NOACCESSIBLE;
       &GRAPHTERM; ;*';*";*/;RUN;QUIT;
269
270
            QUIT;RUN;
271
            ODS HTML5 (ID=WEB) CLOSE;
272
           FILENAME GSFNAME;
273
NOTE: Fileref GSFNAME has been deassigned.
       DATA _NULL_;
274
275
            RUN;
NOTE: DATA statement used (Total process time):
      real time 0.00 seconds
user cpu time 0.00 seconds
system cpu time 0.00 seconds
memory 474.75k
OS Memory 29096.00k
       Timestamp
                           09/11/2023 01:41:58 AM
       Step Count
                                              377 Switch Count 0
       Page Faults
                                              0
```

| Page Reclaims | 25 |
|------------------------------|----|
| Page Swaps | 0 |
| Voluntary Context Switches | 1 |
| Involuntary Context Switches | 0 |
| Block Input Operations | 0 |
| Block Output Operations | 0 |

276 OPTIONS NOTES STIMER SOURCE SYNTAXCHECK; 277