

## Modeling Fractional Outcomes With Sas

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fractional outcomes with their implementations in SAS should be discussed through a data analysis exercise in modeling financial leverage ratios of businesses. The purpose of this paper is to provide a relatively comprehensive survey of how to model fractional outcomes to the SAS user community and interested statistical practitioners.

*Modeling Fractional Outcomes with SAS*

Modeling Fractional Outcomes with SAS Fractional response models are for use when the denominator is unknown. That can include averaged 0/1 outcomes such

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as participation rates, but can also include variables that are naturally on a 0 to 1 scale such as pollution levels, patient oxygen saturation, and Gini coefficients (inequality measures).

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## *Modeling Fractional Outcomes With Sas*

Liu, W. and Xin, J. (2014), "Modeling fractional outcomes with SAS," Proceedings of the SAS Global Forum 2014 Conference, Cary, NC: SAS Institute Inc. Operating System and Release Information \* For software releases that are not yet generally available, the Fixed Release is the software release in which the problem is planned to be fixed.

## *56992 - Modeling continuous proportions: Fractional and 4 ...*

Fractional response models are for use when the denominator is unknown. That can include averaged 0/1 outcomes such as participation rates, but can also include variables that are naturally on a 0 to 1 scale such as pollution levels, patient oxygen saturation, and Gini coefficients (inequality measures).

## *Fractional outcome regression | Stata*

proportional outcomes with their implementations in SAS should be discussed through a data analysis exercise in modeling financial leverage ratios of businesses. The purpose of this paper is to provide a relatively comprehensive survey of how to model proportional outcomes to the SAS user community and interested statistical practitioners in

## *Statistical Models for Proportional Outcomes*

When a continuous covariate is considered, the best-fitting fractional polynomial

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(FP) transformation is identified (usually with a maximum of two polynomial terms, and with powers from the set (-2, -1, -0.5, 0, 0.5, 1, 2, 3), with 0 representing a logarithm term), and tested against a model without any term, against a model with a simple linear effect, and finally a model with a simpler FP form.

*Native SAS/STAT support for the MFP (Multivariable ...*

Areas under the curve range from 0.5 to 1.0. □ A concordance statistic: for every pair of observations with different outcomes (LBWT=1, LBWT=0) AuROC measures the probability that the ordering of the predicted probabilities agrees with the ordering of the actual target values. □ ...Or the probability that a low birth weight baby (LBWT=1) has a higher predicted probability of low birth weight than a normal birth weight baby (LBWT=0).

*Predictive Modeling Using SAS*

R GLM It turns out that the underlying likelihood for fractional regression in Stata is the same as the standard binomial likelihood we would use for binary or count/proportional outcomes. In the following,  $y$  is our target variable,  $X\beta$  is the linear predictor, and  $g(\cdot)$  is the link function, for example, the logit.  $L \sim y$  ( $\ln$

*Michael Clark: Fractional Regression*

2 hazard modeling. R-S (p. 267) gives links to software for performing FSP including Stata, R, and SAS. The SAS version, a macro named %MFP8, was current

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as of 9/7/2017 but it is written in SAS version 8.2 3 FOCUS OF THIS PAPER IS EXCLUSIVELY ON FSP FOR LOGISTIC REGRESSION

## *The Function Selection Procedure - Sas Institute*

- Regression models • Variable selection • Continuous variables • FPs • Interaction
- Conclusions 28 Fractional polynomial models • Describe for one covariate,  $X$  - multiple regression later • Fractional polynomial of degree  $m$  for  $X$  with powers  $p_1, \dots, p_m$  is given by  $Fp_m(X) = \beta_1 X^{p_1} + \dots + \beta_m X^{p_m}$  • Powers  $p_1, \dots, p_m$

## *The Use of Fractional Polynomials in Multivariable ...*

fracglm estimates Fractional Response Generalized Linear Models (e.g. Fractional Probit, Fractional Logit) with or without heteroskedasticity. Fractional response variables range in value between 0 and 1. An example of a fractional response variable would be the percentage of employees covered by an employer's pension plan.

## *Analyzing Proportions: Fractional Response and Zero One ...*

Aim. In many regression models, the variable of interest is a proportion or a fraction, i.e. it is defined and observed only in the interval  $[0,1]$ . In Economics, examples include pension plan participation rates, firm market share, fraction of total weekly hours spent working, proportion of debt in the financing mix of firms, fraction of land area allocated to agriculture, and proportion of ...

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## *"FRACTIONAL REGRESSION MODELS" WEBSITE*

Abstract. This chapter describes how to use the genreg (for general regression) macro for adaptive regression modeling, with models for the means linear in their intercept and slope parameters, and its generated output in the special case of univariate continuous outcomes as also covered in Chap. 2. Example code and output are provided addressing analyses of death rates per 100,000 for 60 ...

## *Adaptive Regression Modeling of Univariate Continuous ...*

Results from SAS® were identical with similar computational time to Stata®. The flexible parametric approach to modeling survival data is shown to be superior to standard parametric methods. This SAS® macro will facilitate an increase in the use of flexible parametric models.

## *A new SAS macro for flexible parametric survival modeling ...*

MARS models provide an alternative to fractional polynomial models for modeling nonlinear relationships between univariate outcomes and predictors, and so MARS models for these two cases are ...

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