

```

1 .
2 . use chwide12jul2012, clear
   (Chornobyl sequelae for both sexes   women=362   men = 340 wide format)
3 .
4 .
5 . ***** Multivariate preliminaries owing to intercorrelation of Nottingham----
   > ---
6 .
7 . pwcorr WHPpain WHPsleep WHPsociso WHPpa WHPel if gender==1, sig obs

```

	WHPpain	WHPsleep	WHPsociso	WHPpa	WHPel
WHPpain	1.0000				
	339				
WHPsleep	0.4684	1.0000			
	0.0000				
	339	339			
WHPsociso	0.2215	0.3460	1.0000		
	0.0000	0.0000			
	339	339	339		
WHPpa	0.6997	0.3521	0.2174	1.0000	
	0.0000	0.0000	0.0001		
	339	339	339	339	
WHPel	0.4850	0.4570	0.3234	0.5110	1.0000
	0.0000	0.0000	0.0000	0.0000	
	339	339	339	339	339

```

8 . pwcorr WHPpain WHPsleep WHPsociso WHPpa WHPel if gender==2, sig obs

```

	WHPpain	WHPsleep	WHPsociso	WHPpa	WHPel
WHPpain	1.0000				
	363				
WHPsleep	0.5549	1.0000			
	0.0000				
	363	363			
WHPsociso	0.4217	0.4147	1.0000		
	0.0000	0.0000			
	363	363	363		

WHPpa	0.7375	0.5351	0.4857	1.0000	
	0.0000	0.0000	0.0000		
	363	363	363	363	
WHPel	0.5971	0.5201	0.4877	0.5453	1.0000
	0.0000	0.0000	0.0000	0.0000	
	363	363	363	363	363

```

9 .
10 .
11 . forvalues i=1/3 {
      2. forvalues k=1/2 {
      3. set more off
      4. di _skip(5)
      5. di "Gender=`k' and Wave = `i' :"
      6. mvreg WHPpain WHPsleep WHPsociso WHPpa WHPel = crhtw`i' avgcumdosew`i' i
      > cdxcnt ///
      > airw`i' radchw`i' kzchorn radhlw`i' if gender==`k'
      7. }
      8. }

```

Gender=1 and Wave = 1 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	339	8	15.3318	0.1510	8.410375	0.0000
WHPsleep	339	8	22.76703	0.1777	10.21632	0.0000
WHPsociso	339	8	14.69917	0.0425	2.097829	0.0433
WHPpa	339	8	13.71099	0.1319	7.184036	0.0000
WHPel	339	8	27.8535	0.1579	8.865227	0.0000

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw1	1.60277	3.928732	0.41	0.684	-6.125661	9.331202
avgcumdosew1	.9205603	.5050912	1.82	0.069	-.0730334	1.914154
icdxcnt	2.121661	.5315656	3.99	0.000	1.075988	3.167334
airw1	-.0504635	.0263157	-1.92	0.056	-.1022307	.0013036
radchw1	.0365439	.023842	1.53	0.126	-.0103569	.0834448
kzchorn	.1380775	.0382325	3.61	0.000	.0628682	.2132868
radhlw1	.002778	.0950969	0.03	0.977	-.1842924	.1898484
_cons	-3.140905	6.338151	-0.50	0.621	-15.60904	9.327231
WHPsleep						
crhtw1	14.15144	5.833989	2.43	0.016	2.675073	25.62782
avgcumdosew1	1.582937	.7500376	2.11	0.036	.1074954	3.058379

icdxcnt	2.834986	.7893509	3.59	0.000	1.282209	4.387763
airwl	-.0270872	.0390777	-0.69	0.489	-.1039591	.0497846
radchwl	-.0232884	.0354042	-0.66	0.511	-.0929341	.0463572
kzchorn	.1483994	.0567735	2.61	0.009	.036717	.2600818
radhlwl	-.2265539	.1412145	-1.60	0.110	-.504345	.0512372
_cons	15.43901	9.411867	1.64	0.102	-3.075605	33.95363
WHPsociso						
crhtwl	7.32153	3.766623	1.94	0.053	-.0880079	14.73107
avgcumdosewl	.4242691	.4842499	0.88	0.382	-.5283264	1.376865
icdxcnt	1.623271	.5096319	3.19	0.002	.6207454	2.625797
airwl	-.0007953	.0252299	-0.03	0.975	-.0504264	.0488358
radchwl	-.0008975	.0228582	-0.04	0.969	-.0458631	.0440682
kzchorn	-.0363218	.0366549	-0.99	0.322	-.1084277	.0357842
radhlwl	-.1593334	.0911729	-1.75	0.081	-.3386848	.020018
_cons	13.62397	6.076623	2.24	0.026	1.670301	25.57764
WHPpa						
crhtwl	3.45636	3.513403	0.98	0.326	-3.455054	10.36777
avgcumdosewl	-.2223617	.4516951	-0.49	0.623	-1.110917	.6661933
icdxcnt	2.107252	.4753707	4.43	0.000	1.172123	3.042381
airwl	-.0092925	.0235337	-0.39	0.693	-.0555871	.037002
radchwl	.036409	.0213215	1.71	0.089	-.0055337	.0783517
kzchorn	.0628612	.0341907	1.84	0.067	-.0043972	.1301197
radhlwl	-.0324945	.0850436	-0.38	0.703	-.1997886	.1347996
_cons	1.311476	5.668107	0.23	0.817	-9.83858	12.46153
WHPel						
crhtwl	13.44908	7.137382	1.88	0.060	-.5912658	27.48943
avgcumdosewl	1.059192	.9176063	1.15	0.249	-.7458833	2.864268
icdxcnt	5.877843	.9657027	6.09	0.000	3.978155	7.777532
airwl	-.070062	.0478081	-1.47	0.144	-.164108	.0239841
radchwl	.0017565	.043314	0.04	0.968	-.083449	.0869619
kzchorn	-.0161482	.0694575	-0.23	0.816	-.152782	.1204856
radhlwl	-.1726867	.1727638	-1.00	0.318	-.5125401	.1671668
_cons	25.29133	11.51461	2.20	0.029	2.640295	47.94237

Gender=2 and Wave = 1 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	361	8	21.53444	0.0895	4.958861	0.0000
WHPsleep	361	8	29.68006	0.0995	5.574	0.0000
WHPsociso	361	8	18.33855	0.0667	3.604492	0.0009
WHPpa	361	8	20.41656	0.1113	6.315119	0.0000
WHPel	361	8	33.60295	0.0674	3.645999	0.0008

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw1	2.676171	6.018676	0.44	0.657	-9.160802	14.51314
avgcumdosew1	6.793823	2.083308	3.26	0.001	2.696566	10.89108
icdxcnt	1.873035	.5106202	3.67	0.000	.8687945	2.877275
airw1	-.0569965	.0355283	-1.60	0.110	-.1268702	.0128772
radchw1	-.0062609	.0356803	-0.18	0.861	-.0764336	.0639118
kzchorn	.0348314	.0459614	0.76	0.449	-.0555613	.125224
radhlw1	-.0064522	.1491288	-0.04	0.966	-.2997448	.2868404
_cons	11.34787	9.629394	1.18	0.239	-7.590331	30.28606
WHPsleep						
crhtw1	10.99809	8.295304	1.33	0.186	-5.31634	27.31253
avgcumdosew1	8.326945	2.871342	2.90	0.004	2.679857	13.97403
icdxcnt	2.290704	.7037678	3.25	0.001	.9065989	3.674809
airw1	-.0275248	.0489672	-0.56	0.574	-.1238289	.0687793
radchw1	-.0758946	.0491768	-1.54	0.124	-.1726109	.0208216
kzchorn	.0749472	.0633468	1.18	0.238	-.0496375	.1995319
radhlw1	-.1272862	.2055383	-0.62	0.536	-.5315199	.2769474
_cons	22.66345	13.27181	1.71	0.089	-3.43832	48.76522
WHPsociso						
crhtw1	.4874573	5.125454	0.10	0.924	-9.59281	10.56772
avgcumdosew1	4.332656	1.774128	2.44	0.015	.843466	7.821846
icdxcnt	.6015537	.4348399	1.38	0.167	-.253649	1.456756
airw1	-.0337669	.0302556	-1.12	0.265	-.0932707	.0257369
radchw1	-.0077123	.030385	-0.25	0.800	-.0674708	.0520462
kzchorn	.0655127	.0391404	1.67	0.095	-.0114649	.1424903
radhlw1	.0727227	.1269968	0.57	0.567	-.1770428	.3224882
_cons	.4137105	8.200311	0.05	0.960	-15.7139	16.54132
WHPpa						
crhtw1	6.420227	5.706242	1.13	0.261	-4.802278	17.64273
avgcumdosew1	4.439794	1.975162	2.25	0.025	.5552288	8.324359
icdxcnt	2.023258	.4841135	4.18	0.000	1.071149	2.975368
airw1	-.0257814	.033684	-0.77	0.445	-.0920279	.0404651
radchw1	.0316934	.0338281	0.94	0.349	-.0348366	.0982234
kzchorn	.0365017	.0435755	0.84	0.403	-.0491986	.122202
radhlw1	-.0554859	.1413874	-0.39	0.695	-.3335535	.2225816
_cons	9.879155	9.129524	1.08	0.280	-8.075943	27.83425
WHPel						
crhtw1	9.499951	9.391714	1.01	0.312	-8.970799	27.9707
avgcumdosew1	5.997572	3.250854	1.84	0.066	-.3959042	12.39105
icdxcnt	2.284964	.7967864	2.87	0.004	.7179182	3.852009
airw1	-.0793927	.0554393	-1.43	0.153	-.1884256	.0296401
radchw1	-.023509	.0556766	-0.42	0.673	-.1330085	.0859904

kzchorn	.1149091	.0717195	1.60	0.110	-.0261422	.2559604
radhlw1	-.1366917	.2327048	-0.59	0.557	-.5943538	.3209705
_cons	27.02639	15.02598	1.80	0.073	-2.525309	56.57809

Gender=1 and Wave = 2 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	339	8	15.07884	0.1788	10.29475	0.0000
WHPsleep	339	8	22.68427	0.1836	10.63668	0.0000
WHPsociso	339	8	14.46336	0.0730	3.721262	0.0007
WHPpa	339	8	13.43549	0.1664	9.440799	0.0000
WHPel	339	8	27.44496	0.1824	10.54937	0.0000

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw2	3.922832	3.032345	1.29	0.197	-2.042266	9.887929
avgcumdosew2	.5009859	.3319151	1.51	0.132	-.1519432	1.153915
icdxcnt	1.586973	.5274369	3.01	0.003	.5494216	2.624524
airw2	-.0011961	.0278742	-0.04	0.966	-.056029	.0536369
radchw2	.0572715	.0247949	2.31	0.022	.008496	.1060469
kzchorn	.062399	.0422271	1.48	0.140	-.0206683	.1454663
radhlw2	.0009003	.0706861	0.01	0.990	-.1381504	.139951
_cons	-.113505	5.905524	-0.02	0.985	-11.7306	11.50359
WHPsleep						
crhtw2	8.866596	4.561791	1.94	0.053	-.1071618	17.84035
avgcumdosew2	.782658	.4993256	1.57	0.118	-.1995937	1.76491
icdxcnt	1.935277	.7934641	2.44	0.015	.3744088	3.496145
airw2	-.0103667	.0419334	-0.25	0.805	-.0928562	.0721228
radchw2	-.0241642	.0373009	-0.65	0.518	-.0975409	.0492124
kzchorn	.0909609	.0635254	1.43	0.153	-.0340036	.2159254
radhlw2	-.0327927	.1063386	-0.31	0.758	-.2419774	.176392
_cons	10.66227	8.884136	1.20	0.231	-6.814218	28.13876
WHPsociso						
crhtw2	10.497	2.908572	3.61	0.000	4.775384	16.21862
avgcumdosew2	.2591762	.3183672	0.81	0.416	-.367102	.8854544
icdxcnt	1.136845	.5059083	2.25	0.025	.1416439	2.132046
airw2	-.0121671	.0267365	-0.46	0.649	-.0647619	.0404277
radchw2	.0041505	.0237828	0.17	0.862	-.0426341	.050935
kzchorn	-.0953605	.0405035	-2.35	0.019	-.1750372	-.0156839
radhlw2	-.190258	.0678009	-2.81	0.005	-.323633	-.056883
_cons	21.23094	5.664476	3.75	0.000	10.08803	32.37385
WHPpa						

crhtw2	4.186096	2.701867	1.55	0.122	-1.1289	9.501091
avgcumdosew2	-.1323914	.2957416	-0.45	0.655	-.7141615	.4493787
icdxcnt	1.70806	.4699546	3.63	0.000	.7835858	2.632535
airw2	.0217438	.0248364	0.88	0.382	-.0271132	.0706009
radchw2	.0598361	.0220926	2.71	0.007	.0163764	.1032957
kzchorn	.0116141	.037625	0.31	0.758	-.0624002	.0856283
radhlw2	-.0205314	.0629825	-0.33	0.745	-.1444277	.103365
_cons	3.491952	5.261915	0.66	0.507	-6.85906	13.84296
WHPel						
crhtw2	4.621881	5.519162	0.84	0.403	-6.235177	15.47894
avgcumdosew2	1.204837	.6041178	1.99	0.047	.0164422	2.393231
icdxcnt	4.937275	.9599864	5.14	0.000	3.048831	6.825719
airw2	-.0751886	.0507338	-1.48	0.139	-.1749899	.0246128
radchw2	.0370536	.0451291	0.82	0.412	-.0517224	.1258297
kzchorn	-.060569	.0768574	-0.79	0.431	-.2117595	.0906215
radhlw2	.1105936	.1286556	0.86	0.391	-.1424922	.3636794
_cons	11.36327	10.74863	1.06	0.291	-9.780963	32.50751

Gender=2 and Wave = 2 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	363	8	21.18933	0.1167	6.699604	0.0000
WHPsleep	363	8	29.28772	0.1192	6.861421	0.0000
WHPsociso	363	8	18.13909	0.0833	4.605878	0.0001
WHPpa	363	8	20.24311	0.1250	7.245071	0.0000
WHPel	363	8	33.3082	0.0829	4.584011	0.0001

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw2	10.85203	4.537706	2.39	0.017	1.927863	19.77619
avgcumdosew2	1.620939	.8236584	1.97	0.050	.0010751	3.240802
icdxcnt	1.721689	.498161	3.46	0.001	.7419714	2.701407
airw2	-.0634661	.0315574	-2.01	0.045	-.1255289	-.0014032
radchw2	-.0462435	.0370295	-1.25	0.213	-.1190684	.0265813
kzchorn	-.0586078	.0547569	-1.07	0.285	-.1662965	.0490808
radhlw2	-.0856072	.1046901	-0.82	0.414	-.2914979	.1202835
_cons	24.04079	8.782156	2.74	0.007	6.769193	41.31238
WHPsleep						
crhtw2	10.29071	6.271981	1.64	0.102	-2.044202	22.62562
avgcumdosew2	2.274574	1.138454	2.00	0.046	.0356122	4.513536
icdxcnt	1.965661	.6885541	2.85	0.005	.611503	3.319819
airw2	.0042129	.0436183	0.10	0.923	-.0815699	.0899957
radchw2	-.1276174	.0511819	-2.49	0.013	-.2282753	-.0269595

kzchorn	.0015148	.0756845	0.02	0.984	-.1473316	.1503612
radhlw2	-.0063621	.1447018	-0.04	0.965	-.2909426	.2782183
_cons	24.31236	12.13863	2.00	0.046	.4397005	48.18502
WHPsociso						
crhtw2	1.995938	3.884497	0.51	0.608	-5.643581	9.635456
avgcumdosew2	1.379835	.7050915	1.96	0.051	-.006847	2.766516
icdxcnt	.4660877	.42645	1.09	0.275	-.3725982	1.304774
airw2	-.0461255	.0270146	-1.71	0.089	-.0992543	.0070034
radchw2	-.032017	.0316991	-1.01	0.313	-.0943586	.0303246
kzchorn	.0384646	.0468746	0.82	0.412	-.0537221	.1306514
radhlw2	.0880077	.0896198	0.98	0.327	-.0882447	.2642601
_cons	2.608648	7.517952	0.35	0.729	-12.17667	17.39397
WHPpa						
crhtw2	8.065983	4.335073	1.86	0.064	-.4596695	16.59164
avgcumdosew2	1.341963	.7868775	1.71	0.089	-.205565	2.88949
icdxcnt	1.692232	.4759154	3.56	0.000	.7562639	2.6282
airw2	.0213536	.0301481	0.71	0.479	-.0379379	.080645
radchw2	.007865	.035376	0.22	0.824	-.0617078	.0774378
kzchorn	-.0413075	.0523117	-0.79	0.430	-.1441872	.0615723
radhlw2	-.0407816	.1000151	-0.41	0.684	-.2374782	.1559149
_cons	14.91481	8.389985	1.78	0.076	-1.585515	31.41513
WHPel						
crhtw2	10.67419	7.13297	1.50	0.135	-3.354002	24.70238
avgcumdosew2	1.800038	1.294736	1.39	0.165	-.7462785	4.346355
icdxcnt	2.038479	.7830757	2.60	0.010	.4984284	3.57853
airw2	-.0260386	.049606	-0.52	0.600	-.1235973	.0715201
radchw2	-.0687303	.058208	-1.18	0.238	-.183206	.0457455
kzchorn	.0196849	.0860742	0.23	0.819	-.1495945	.1889643
radhlw2	-.042099	.1645658	-0.26	0.798	-.3657454	.2815473
_cons	28.15414	13.80496	2.04	0.042	1.004352	55.30393

Gender=1 and Wave = 3 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	339	8	14.82923	0.2058	12.24946	0.0000
WHPsleep	339	8	22.66919	0.1847	10.71376	0.0000
WHPsociso	339	8	14.49486	0.0689	3.499827	0.0012
WHPpa	339	8	13.37827	0.1735	9.927034	0.0000
WHPel	339	8	27.70993	0.1665	9.448599	0.0000

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw3	.5193063	3.335794	0.16	0.876	-6.042724	7.081336
avgcumdosew3	.4715194	.3060791	1.54	0.124	-.1305862	1.073625
icdxcnt	1.555413	.5229285	2.97	0.003	.5267302	2.584095
airw3	.0034836	.0251595	0.14	0.890	-.0460091	.0529762
radchw3	.075716	.0245807	3.08	0.002	.0273619	.12407
kzchorn	.0563176	.0414275	1.36	0.175	-.0251768	.137812
radhlw3	.103193	.0783968	1.32	0.189	-.0510258	.2574118
_cons	-6.009187	6.249336	-0.96	0.337	-18.30261	6.284237
WHPsleep						
crhtw3	8.858763	5.099369	1.74	0.083	-1.172496	18.89002
avgcumdosew3	.7010885	.4678977	1.50	0.135	-.2193396	1.621517
icdxcnt	1.798155	.7993915	2.25	0.025	.2256264	3.370683
airw3	.0242509	.0384608	0.63	0.529	-.0514077	.0999094
radchw3	-.0448926	.037576	-1.19	0.233	-.1188106	.0290253
kzchorn	.0895021	.0633295	1.41	0.159	-.035077	.2140812
radhlw3	-.041129	.1198438	-0.34	0.732	-.2768805	.1946225
_cons	11.1827	9.55325	1.17	0.243	-7.610043	29.97544
WHPsociso						
crhtw3	10.46634	3.260577	3.21	0.001	4.052275	16.88041
avgcumdosew3	.1245189	.2991775	0.42	0.678	-.4640102	.713048
icdxcnt	1.155572	.5111373	2.26	0.024	.1500849	2.161059
airw3	-.0195397	.0245922	-0.79	0.427	-.0679164	.028837
radchw3	.0117243	.0240264	0.49	0.626	-.0355394	.0589881
kzchorn	-.0858309	.0404934	-2.12	0.035	-.1654878	-.0061741
radhlw3	-.1887499	.0766291	-2.46	0.014	-.3394913	-.0380086
_cons	20.70403	6.108424	3.39	0.001	8.6878	32.72025
WHPpa						
crhtw3	.8871219	3.009404	0.29	0.768	-5.032848	6.807092
avgcumdosew3	-.1022279	.2761309	-0.37	0.711	-.6454206	.4409648
icdxcnt	1.730075	.4717626	3.67	0.000	.802044	2.658106
airw3	.0000149	.0226978	0.00	0.999	-.0446352	.0446649
radchw3	.0639089	.0221756	2.88	0.004	.0202861	.1075318
kzchorn	.0170581	.037374	0.46	0.648	-.0564625	.0905787
radhlw3	.0773097	.0707261	1.09	0.275	-.0618196	.2164389
_cons	-1.675324	5.637871	-0.30	0.767	-12.7659	9.415252
WHPel						
crhtw3	.4479058	6.233269	0.07	0.943	-11.81391	12.70972
avgcumdosew3	1.239326	.5719398	2.17	0.031	.1142312	2.364422
icdxcnt	4.98101	.9771448	5.10	0.000	3.058813	6.903207
airw3	-.0193489	.047013	-0.41	0.681	-.1118309	.0731331
radchw3	.0080721	.0459315	0.18	0.861	-.0822823	.0984265

kzchorn	-.0303274	.0774115	-0.39	0.695	-.182608	.1219532
radhlw3	.168264	.1464923	1.15	0.252	-.1199094	.4564374
_cons	5.587405	11.67752	0.48	0.633	-17.3841	28.55891

Gender=2 and Wave = 3 :

Equation	Obs	Parms	RMSE	"R-sq"	F	P
WHPpain	363	8	21.08578	0.1253	7.264904	0.0000
WHPsleep	363	8	29.11764	0.1294	7.535969	0.0000
WHPsociso	363	8	18.02837	0.0944	5.287451	0.0000
WHPpa	363	8	20.2223	0.1268	7.36442	0.0000
WHPel	363	8	33.09063	0.0948	5.313574	0.0000

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
WHPpain						
crhtw3	12.9821	5.007279	2.59	0.010	3.13444	22.82976
avgcumdosew3	1.116021	.6425279	1.74	0.083	-.1476182	2.379661
icdxcnt	1.748298	.4955649	3.53	0.000	.7736856	2.72291
airw3	-.0401479	.0315655	-1.27	0.204	-.1022267	.0219309
radchw3	-.0327896	.0365759	-0.90	0.371	-.1047223	.039143
kzchorn	-.1004327	.0550929	-1.82	0.069	-.2087821	.0079168
radhlw3	-.1140996	.1156521	-0.99	0.325	-.3415489	.1133498
_cons	27.40448	9.462401	2.90	0.004	8.795075	46.01389
WHPsleep						
crhtw3	4.705181	6.914622	0.68	0.497	-8.893592	18.30395
avgcumdosew3	1.564963	.8872759	1.76	0.079	-.1800145	3.309941
icdxcnt	2.091797	.6843326	3.06	0.002	.7459411	3.437652
airw3	.0069634	.0435892	0.16	0.873	-.0787621	.0926889
radchw3	-.1071261	.0505082	-2.12	0.035	-.2064589	-.0077932
kzchorn	-.0055193	.0760785	-0.07	0.942	-.1551406	.1441019
radhlw3	.1587732	.1597056	0.99	0.321	-.1553149	.4728612
_cons	13.95462	13.06676	1.07	0.286	-11.74338	39.65261
WHPsociso						
crhtw3	2.213333	4.281232	0.52	0.605	-6.206432	10.6331
avgcumdosew3	.9311593	.5493624	1.69	0.091	-.1492546	2.011573
icdxcnt	.538636	.4237088	1.27	0.204	-.294659	1.371931
airw3	-.0674817	.0269885	-2.50	0.013	-.1205592	-.0144043
radchw3	-.0108668	.0312724	-0.35	0.728	-.0723693	.0506358
kzchorn	.0185256	.0471045	0.39	0.694	-.0741133	.1111646
radhlw3	.0959043	.0988827	0.97	0.333	-.0985652	.2903739
_cons	3.407024	8.090368	0.42	0.674	-12.50405	19.3181
WHPpa						

crhtw3	3.466295	4.802227	0.72	0.471	-5.978096	12.91069
avgcumdosew3	.9733634	.6162159	1.58	0.115	-.2385292	2.185256
icdxcnt	1.786185	.4752712	3.76	0.000	.8514838	2.720886
airw3	.0072155	.0302728	0.24	0.812	-.0523212	.0667521
radchw3	.0265496	.0350781	0.76	0.450	-.0424374	.0955366
kzchorn	-.0324942	.0528368	-0.61	0.539	-.1364066	.0714183
radhlw3	.0744324	.110916	0.67	0.503	-.1437027	.2925676
_cons	7.070732	9.074908	0.78	0.436	-10.77661	24.91807
WHPe1						
crhtw3	9.920429	7.858095	1.26	0.208	-5.533842	25.3747
avgcumdosew3	.9697339	1.008341	0.96	0.337	-1.013339	2.952807
icdxcnt	2.095796	.7777071	2.69	0.007	.5663036	3.625288
airw3	-.0341511	.0495368	-0.69	0.491	-.1315735	.0632713
radchw3	-.0764758	.0573998	-1.33	0.184	-.1893622	.0364106
kzchorn	-.0089512	.0864591	-0.10	0.918	-.1789877	.1610853
radhlw3	.0297952	.1814968	0.16	0.870	-.3271489	.3867392
_cons	27.39874	14.84967	1.85	0.066	-1.805639	56.60313

```

12 .
13 .
14 . title "Zero order pain relationships for men and women in different waves"

```

```

*****
> *
*****
> *
*****
> *
***** Zero order pain relationships for men and women in different waves *****
> *
*****
> *
*****
> *
*****
13 Jul 2012    12:41:29    *****
> *
*****
> *
*****
> *

```

```

15 . forvalues k=1/2 {
      2. regress WHPpain crhtw1 crhtw2 crhtw3 if gender==`k'
      3. // zero order relationships in wave 1 and 3 for men
16 . // zero order relationship in wave three for women
17 . }

```

Source	SS	df	MS	Number of obs =	339
Model	15434.8724	3	5144.95746	F(3, 335) =	22.62
Residual	76210.199	335	227.493131	Prob > F =	0.0000
				R-squared =	0.1684
				Adj R-squared =	0.1610
Total	91645.0713	338	271.139264	Root MSE =	15.083

WHPpain	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
crhtw1	-3.425163	1.572465	-2.18	0.030	-6.518312	-.3320138
crhtw2	1.273679	3.738393	0.34	0.734	-6.080003	8.627362
crhtw3	8.362157	3.22885	2.59	0.010	2.010781	14.71353
_cons	11.4981	.8358178	13.76	0.000	9.853991	13.14222

Source	SS	df	MS	Number of obs =	362
Model	13415.6503	3	4471.88345	F(3, 358) =	9.60
Residual	166705.9	358	465.65894	Prob > F =	0.0000
				R-squared =	0.0745
				Adj R-squared =	0.0667
Total	180121.551	361	498.951664	Root MSE =	21.579

WHPpain	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
crhtw1	-2.44253	1.708858	-1.43	0.154	-5.803192	.9181314
crhtw2	-1.162584	4.560118	-0.25	0.799	-10.13057	7.805402
crhtw3	8.99153	3.993464	2.25	0.025	1.137933	16.84513
_cons	17.03202	1.156567	14.73	0.000	14.7575	19.30654

```
18 .
19 .
20 . title "perception of risk => the Male Sleep model "
```

```

21 .
22 .
23 . *----- Male Sleep Model
24 . /* candiate illnesses for male sleep model
>
> foreach i in 7 {
>   foreach j in 1 5 6 {
>     foreach k in 3 {
>       foreach m in 2 {
>         foreach n in 4 {
>           regress whpsleep icdx`i'nr1-icdx`i'nr28 if gender==1
>           regress whpsleep icdx`j'nr1-icdx`j'nr18 if gender==1
>           regress whpsleep icdx`k'nr1-icdx`k'nr11 if gender==1
>           regress whpsleep icdx`m'nr1-icdx`m'nr8 if gender==1
>           regress whpsleep icdx`n'nr1-icdx`n'nr20 if gender==1
>         }
>       }
>     }
>   }
> }
>

```

```

> */
25 .
26 . /*
>
> EQ(62) Modelling WHPsleep by OLS-CS
> The dataset is: /Users/robertyaffee/Documents/data/research/chwk/phas
> e3/
> data/ox/workingdatasets/MARS/guys.dta
> The estimation sample is: 1 - 340
> Dropped 4 observation(s) with missing values from the sample
>
>
> Coefficient Std.Error HACSE t-HACSE t-prob Part.R^
> 2
> PTSDw1 0.105433 0.03256 0.04230 2.49 0.0132 0.019
> 1
> emplw22 -5.98474 2.470 2.541 -2.36 0.0191 0.017
> 1
> emplw24 49.4794 19.42 4.842 10.2 0.0000 0.246
> 6
> inclw2 -25.4472 5.061 4.732 -5.38 0.0000 0.083
> 1
> inc2w2 -23.5018 3.534 3.399 -6.91 0.0000 0.130
> 3
> inc3w2 -21.0581 3.592 3.619 -5.82 0.0000 0.095
> 9
> inc4w2 -19.9443 6.400 6.626 -3.01 0.0028 0.027
> 6
> shrelaw1 0.0772105 0.03973 0.04003 1.93 0.0546 0.011
> 5
> shrelaw2 -0.0973671 0.04382 0.04555 -2.14 0.0333 0.014
> 1
> dafter 0.0590987 0.02348 0.008785 6.73 0.0000 0.124
> 2
> dauthw1 -0.0750523 0.03842 0.03704 -2.03 0.0436 0.012
> 7
> dauthw3 0.0758573 0.03144 0.02970 2.55 0.0111 0.020
> 0
> BSIposymp 0.491856 0.04520 0.04746 10.4 0.0000 0.251
> 9
> avgcumdosew1 U 1.43906 0.6365 0.4173 3.45 0.0006 0.035
> 9
> radhw1 U -0.00976929 0.05730 0.06965 -0.140 0.8885 0.0001
> radhw2 U 0.0495865 0.1175 0.1131 0.438 0.6613 0.0006
> radhw3 U 0.000243982 0.1004 0.07006 0.00348 0.9972 0.0000
>
> sigma 18.9984 RSS 115139.816
> log-likelihood -1457.34
> no. of observations 336 no. of parameters 17
> mean(WHPsleep) 17.5028 se(WHPsleep) 24.9014

```

```

> When the log-likelihood constant is NOT included:
> AIC                5.93798  SC                6.13111
> HQ                 6.01497  FPE               379.202
> When the log-likelihood constant is included:
> AIC                8.77586  SC                8.96899
> HQ                 8.85284  FPE               6476.56
>
> Normality test:    Chi^2(2)  =    91.495 [0.0000]**
> Hetero test:      F(27,307) =    1.7727 [0.0119]*
> Hetero-X test:    F(82,252) =    1.0160 [0.4528]
> RESET23 test:     F(2,317)  =    3.4531 [0.0328]*
>
> */
27 .
28 . *-----Male Sleep crhtw models -----
> -
29 . cap drop rmslp1

30 . cap drop H8MaleSLpred

31 . cap drop h8MSLsepred

32 . cap drop MSLrsires

33 . cap drop upbSLm

34 . cap drop lpbSLm

35 .
36 .
37 . des icdx1nr8 icdx2nr8 icdx3nr7 icdx4nr7 icdx4nr12

```

variable name	storage type	display format	value label	variable label
icdx1nr8	double	%8.0g		icdx1nr==466 ac bronchitis/brnchial
icdx2nr8	double	%8.0g		icdx2nr==732 osteochondropathies
icdx3nr7	double	%8.0g		icdx3nr==434.91 crbrl art ocl nos w infarc
icdx4nr7	double	%8.0g		icdx4nr==acute myocardial infarct
icdx4nr12	double	%8.0g		icdx4nr==gastritis/duodenitis

```

38 .
39 . // Full male sleep regression model
40 . regress WHPsleep age emplw24 inclw2-inc4w2 ///
    > shrelaw1 shrelaw2 dafter ///
    > BSIposymp WHPpain illw1 illw3 icdxcnt ///
    > avgcumdosew1 crhtw1-crhtw3 ///
    > icdx1nr8 icdx2nr8 icdx3nr7 icdx4nr7 icdx4nr12 ///
    > if gender==1, vce(cluster id)

```

Linear regression

```

Number of obs =      337
F( 20, 336) =      .
Prob > F      =      .
R-squared     =    0.4938
Root MSE     =    18.343

```

(Std. Err. adjusted for 337 clusters in id)

WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.0641877	.1091018	0.59	0.557	-.1504208	.2787963
emplw24	6.851287	11.8757	0.58	0.564	-16.5088	30.21137
inclw2	-13.86611	6.250046	-2.22	0.027	-26.16026	-1.57196
inc2w2	-12.76203	5.392418	-2.37	0.019	-23.36918	-2.154877
inc3w2	-12.47387	5.389799	-2.31	0.021	-23.07587	-1.871866
inc4w2	-12.94876	6.680462	-1.94	0.053	-26.08956	.1920365
shrelaw1	.1014936	.0418903	2.42	0.016	.0190933	.1838939
shrelaw2	-.0929358	.0455514	-2.04	0.042	-.1825376	-.0033339
dafter	.0483449	.0100404	4.82	0.000	.0285949	.0680949
BSIposymp	.482837	.069221	6.98	0.000	.346676	.6189981
WHPpain	.2951184	.0988011	2.99	0.003	.1007718	.489465
illw1	6.565633	2.837541	2.31	0.021	.98405	12.14722
illw3	-4.196016	1.704056	-2.46	0.014	-7.547978	-.8440535
icdxcnt	.5958248	.9136271	0.65	0.515	-1.201325	2.392974
avgcumdosew1	1.243387	.3978586	3.13	0.002	.4607799	2.025995
crhtw1	.6335098	2.471172	0.26	0.798	-4.227407	5.494427
crhtw2	.3798887	4.392074	0.09	0.931	-8.259537	9.019314
crhtw3	.6355449	2.968463	0.21	0.831	-5.203568	6.474658
icdx1nr8	11.7858	7.732264	1.52	0.128	-3.423943	26.99555
icdx2nr8	2.232118	6.240594	0.36	0.721	-10.04344	14.50768
icdx3nr7	18.45049	8.659509	2.13	0.034	1.416808	35.48417
icdx4nr7	40.61513	6.346595	6.40	0.000	28.13106	53.09919
icdx4nr12	35.71014	5.858498	6.10	0.000	24.18618	47.23409
_cons	-14.79354	8.256445	-1.79	0.074	-31.03438	1.447294

```

41 .
42 .
43 . // Trimmed male sleep regression model
44 . cap drop H8MaleSLpred

45 . cap drop h8MSLsepred

46 . cap drop MSLrsires

47 . cap drop upbSLm

48 . cap drop lpbSLm

49 . cap drop rmslp1

50 .
51 . regress WHPsleep age emplyw24 inclw2-inc4w2 ///
    > shrelaw1 shrelaw2 dafter ///
    > BSIposymp WHPpain illw1 illw3 ///
    > avgcumdosew1 crhtw1-crhtw3 ///
    > icdx3nr7 icdx4nr7 icdx4nr12 ///
    > if gender==1, vce(cluster id)

```

Linear regression

```

Number of obs =      337
F( 17, 336) =      .
Prob > F       =      .
R-squared      =    0.4870
Root MSE      =    18.377

```

(Std. Err. adjusted for 337 clusters in id)

WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.0685693	.1034704	0.66	0.508	-.134962	.2721006
emplyw24	18.32908	8.414051	2.18	0.030	1.778224	34.87993
inclw2	-13.68522	6.176679	-2.22	0.027	-25.83505	-1.535386
inc2w2	-13.09289	5.403288	-2.42	0.016	-23.72143	-2.464356
inc3w2	-12.67035	5.406765	-2.34	0.020	-23.30573	-2.034979
inc4w2	-12.77384	6.679958	-1.91	0.057	-25.91364	.365971
shrelaw1	.1092769	.0419831	2.60	0.010	.0266941	.1918598
shrelaw2	-.0955916	.0449321	-2.13	0.034	-.1839752	-.007208
dafter	.05152	.0070831	7.27	0.000	.0375873	.0654527
BSIposymp	.4932165	.0723817	6.81	0.000	.3508381	.635595
WHPpain	.2811363	.0987587	2.85	0.005	.086873	.4753996
illw1	7.225872	2.783662	2.60	0.010	1.750271	12.70147
illw3	-3.669956	1.542068	-2.38	0.018	-6.703281	-.6366316
avgcumdosew1	1.277645	.3456958	3.70	0.000	.597644	1.957646
crhtw1	1.05903	2.451491	0.43	0.666	-3.763175	5.881234

crhtw2	-0.5059819	4.337534	-0.12	0.907	-9.038126	8.026162
crhtw3	1.319219	2.981739	0.44	0.658	-4.546009	7.184448
icdx3nr7	18.04353	8.510413	2.12	0.035	1.303132	34.78394
icdx4nr7	41.93536	5.890901	7.12	0.000	30.34766	53.52305
icdx4nr12	36.07907	5.513198	6.54	0.000	25.23433	46.9238
_cons	-14.2854	8.200349	-1.74	0.082	-30.4159	1.845086

```

52 .
53 . *-- no male sleep relationships between health threat sleep
54 .
55 . // prep for residual and prediction interval analysis
56 .     predict H8MaleSLpred if gender==2, xb
    (348 missing values generated)

57 .     predict h8MSLsepred if gender==2, stdp
    (348 missing values generated)

58 .     predict MSLrsires if gender==2, residual
    (348 missing values generated)

59 .     gen upbSLm = H8MaleSLpred + 1.96*h8MSLsepred
    (348 missing values generated)

60 .     gen lpbSLm = H8MaleSLpred - 1.96*h8MSLsepred
    (348 missing values generated)

61 . // residual diagnostics
62 .
63 . rdiagrbst rmslp1
    (option xb assumed; fitted values)
    (11 missing values generated)
    yvar = WHPsleep
    age emplw24 inclw2 inc2w2 inc3w2 inc4w2 shrelaw1 shrelaw2 dafter BSIposymp WHP
> pain illw1 illw3 avgcumdosew1 crhtw1 crhtw2 crhtw3 icdx3nr7 icdx4nr7 icdx4nr
> 12 _cons
    162
    156
    xvar = ,age emplw24 inclw2 inc2w2 inc3w2 inc4w2 shrelaw1 shrelaw2 dafter BSIpo
> symp WHPpain illw1 illw3 avgcumdosew1 crhtw1 crhtw2 crhtw3 icdx3nr7 icdx4nr7
> icdx4nr12

```

	Problems
POuts	0
NOuts	0
Badouts	0
Collin	0
SW	0
KS	0
Spec	0
Strbrk	0
Coltot	0
Pcttot	0

Outlier diagnostics

Fitted values					
Percentiles		Smallest			
1%	-3.375236	-9.71623			
5%	-1.434807	-6.597977			
10%	1.560467	-5.321205	Obs	691	
25%	7.232412	-4.890507	Sum of Wgt.	691	
50%	18.11478			Mean	22.53079
		Largest		Std. Dev.	20.35484
75%	33.27406	94.9482			
90%	50.52992	102.6599	Variance	414.3194	
95%	63.19973	108.7799	Skewness	1.207259	
99%	85.01624	114.9269	Kurtosis	4.556202	

(11 missing values generated)

(175 real changes made)

(175 real changes made)

(175 real changes made)

(175 real changes made)

(176 real changes made)

(176 real changes made)

(176 real changes made)

(176 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
__000001	702	.2492877	.4329092	0	1
Variable	Obs	Mean	Std. Dev.	Min	Max
__000003	702	.2492877	.4329092	0	1

Variable	Obs	Mean	Std. Dev.	Min	Max
__000005	702	.2507123	.4337322	0	1
Variable	Obs	Mean	Std. Dev.	Min	Max
__000007	702	.2507123	.4337322	0	1

.18741034

.1881236

Split sample analysis

There are 4 subsamples of equal sample size.

Variance 1 = .18741034

Variance 2 = .18741034

Variance 3 = .1881236

Variance 4 = .1881236

Minimum variance = .18741034

Maximum variance = .1881236

Computing Box's F test as indication of structural break:

for segment 1 Box's F = 1

for segment 2 Box's F = 1

for segment 3 Box's F = 1.0038059

for segment 4 Box's F = 1.0038059

There appears to be no structural break.

obs:	rmslp1std
615.	-1.584244
16.	-1.431049
217.	-1.368323
460.	-1.347164
646.	-1.344078

288.	3.268812
344.	3.55775
11.	3.936613
335.	4.237278
178.	4.539272

There are 4 positive outliers

	id	rmslp1~d
11.	152	3.936613
178.	126	4.539272
335.	133	4.237278
344.	452	3.55775

There are 6 negative outliers:

	id	rmslp1std
16.	122	-1.431049
217.	110	-1.368323
460.	598	-1.347164
570.	506	-1.308082
615.	8	-1.584244
646.	6	-1.344078

(702 real changes made, 702 to missing)

4

6

(15 real changes made)

21

outlier

Percentiles		Smallest		
1%	0	0		
5%	0	0		
10%	0	0	Obs	702
25%	0	0	Sum of Wgt.	702
50%	0		Mean	.0213675
		Largest	Std. Dev.	.1447093
75%	0	1	Variance	.0209408
90%	0	1	Skewness	6.619806
95%	0	1	Kurtosis	44.82183
99%	1	1		

(351 real changes made)

__00000N	Freq.	Percent	Cum.
0	351	50.00	50.00
1	351	50.00	100.00
Total	702	100.00	

Stem-and-leaf plot for rmslplstd

rmslplstd rounded to nearest multiple of .01
plot in units of .01

```

-15* | 8
-14* | 3
-13* | 7541
-12* | 765544333222222111100000
-11* | 99887654433331111100000
-10* | 99998777776643333222221110000000
-9*  | 999998877777766665555444443333322222211000
-8*  | 999877777666644444332221111110
-7*  | 98888777666655554444332222211111110000000
-6*  | 998877666666555443333322100000
-5*  | 99999977766555533321100
-4*  | 9999888877776666655444433333222111000000
-3*  | 99877777666555544333322111110000
-2*  | 9988766555544322111000
-1*  | 998888887777766544333211110000
-0*  | 99877665444322211
0*   | 1123344455556666666777788999999
1*   | 000001111233333355567777788899
2*   | 00000011333456666677899
3*   | 00112224444556777799
4*   | 01123333566
5*   | 1122345557788899
6*   | 022333444556677778999
7*   | 013344566888
8*   | 03344445567777889
9*   | 0457889
10*  | 014455778
11*  | 22334579
12*  | 0245566777
13*  | 12233568
14*  | 011266
15*  | 33368
16*  | 02567
17*  | 0224688
18*  | 01357788
19*  | 034
20*  | 045

```

```

21* 2556
22* 4467
23* 289
24* 57
25* 056
26* 28
27* 111
28* 13
29* 2
30* 37
31* 6
32* 7
33*
34*
35* 6
36*
37*
38*
39* 4
40*
41*
42* 4
43*
44*
45* 4

```

Computing the leverage h

rmslp1std				
Percentiles		Smallest		
1%	-1.272721	-1.584244		
5%	-1.177391	-1.431049		
10%	-1.030238	-1.368323	Obs	691
25%	-.7515843	-1.347164	Sum of Wgt.	691
50%	-.2169512		Mean	5.01e-10
		Largest	Std. Dev.	1
75%	.5277992	3.55775		
90%	1.375552	3.936613	Variance	1
95%	1.997999	4.237278	Skewness	1.207259
99%	3.069808	4.539272	Kurtosis	4.556202

standard error of snewness= .09231881
(702 real changes made, 702 to missing)

t test for skewness = .
badout= 1

Positive outliers are :

	id
11.	152
178.	126
335.	133
344.	452

4

Negative outliers are:

	id
16.	122
217.	110
460.	598
570.	506
615.	8
646.	6

6

multicollinearity tests:

Variable	VIF	1/VIF
crhtw2	18.48	0.054118
crhtw3	13.89	0.072003
inc2w2	5.62	0.177934
inc3w2	5.29	0.188912
crhtw1	4.17	0.239696
inclw2	2.28	0.438400
shrelaw2	2.23	0.449395
shrelaw1	2.06	0.484809
inc4w2	1.76	0.569178
BSIposymp	1.69	0.591963
illw3	1.68	0.596771
WHPpain	1.63	0.612886
age	1.39	0.719163
illw1	1.20	0.830233
emplw24	1.17	0.855084
icdx3nr7	1.10	0.908253
dafter	1.09	0.918950
icdx4nr12	1.08	0.924193

icdx4nr7	1.07	0.931910
avgcumdosew1	1.06	0.941070
Mean VIF	3.50	

Condition number using scaled variables = 21.50

Condition Indexes and Variance-Decomposition Proportions

```

condition
  index      _cons      age      emplw24      inclw2      inc2w2
> inc3w2      inc4w2      shrelaw1      shrelaw2      dafter
1  1.00      0.00      0.00      0.00      0.00      0.00
>  0.00      0.00      0.00      0.00      0.00
2  1.41      0.00      0.00      0.00      0.00      0.00
>  0.00      0.00      0.00      0.00      0.00
3  2.06      0.00      0.00      0.04      0.01      0.00
>  0.01      0.02      0.01      0.01      0.11
4  2.19      0.00      0.00      0.04      0.13      0.00
>  0.00      0.00      0.00      0.00      0.02
5  2.32      0.00      0.00      0.39      0.00      0.01
>  0.00      0.02      0.00      0.00      0.02
6  2.36      0.00      0.00      0.11      0.00      0.01
>  0.00      0.02      0.00      0.00      0.21
7  2.37      0.00      0.00      0.00      0.00      0.00
>  0.03      0.29      0.00      0.00      0.00
8  2.41      0.00      0.00      0.01      0.00      0.00
>  0.00      0.03      0.00      0.00      0.07
9  2.53      0.00      0.00      0.02      0.02      0.01
>  0.00      0.07      0.00      0.00      0.02
10 2.59      0.00      0.00      0.00      0.03      0.01
>  0.02      0.00      0.02      0.01      0.02
11 2.73      0.00      0.00      0.00      0.11      0.00
>  0.00      0.01      0.02      0.01      0.16
12 2.74      0.00      0.00      0.05      0.08      0.00
>  0.00      0.01      0.02      0.03      0.22
13 2.84      0.00      0.00      0.09      0.00      0.00
>  0.01      0.03      0.02      0.03      0.03
14 3.02      0.00      0.00      0.00      0.01      0.01
>  0.00      0.01      0.07      0.03      0.09
15 4.01      0.00      0.00      0.21      0.00      0.00
>  0.01      0.00      0.01      0.00      0.00
16 5.75      0.00      0.00      0.00      0.02      0.00
>  0.00      0.00      0.35      0.32      0.01
17 5.91      0.00      0.00      0.00      0.00      0.00
>  0.00      0.00      0.46      0.53      0.00
18 10.49     0.00      0.17      0.00      0.30      0.54
>  0.56      0.33      0.00      0.00      0.01
19 11.55     0.00      0.38      0.01      0.00      0.00

```



```

>      0.00      0.00      0.01      0.00      0.00
20 13.69      0.00      0.00      0.00      0.00      0.00
>      0.00      0.00      0.00      0.00      0.01
21 21.50      0.99      0.44      0.02      0.28      0.40
>      0.35      0.13      0.01      0.01      0.00

```

```

condition
      index   BSIposymp   WHPpain   illw1   illw3   avgcumdosew1
>   crhtw1   crhtw2   crhtw3   icdx3nr7   icdx4nr7
1    1.00     0.00     0.01     0.00     0.01     0.00
>    0.00     0.00     0.00     0.00     0.00
2    1.41     0.00     0.00     0.00     0.00     0.00
>    0.02     0.01     0.01     0.01     0.00
3    2.06     0.00     0.02     0.08     0.03     0.01
>    0.01     0.00     0.00     0.05     0.00
4    2.19     0.00     0.00     0.02     0.00     0.01
>    0.00     0.00     0.00     0.00     0.00
5    2.32     0.00     0.01     0.05     0.01     0.09
>    0.00     0.00     0.00     0.03     0.02
6    2.36     0.00     0.00     0.01     0.02     0.05
>    0.00     0.00     0.00     0.06     0.22
7    2.37     0.00     0.00     0.00     0.00     0.04
>    0.00     0.00     0.00     0.06     0.00
8    2.41     0.00     0.00     0.01     0.00     0.06
>    0.00     0.00     0.00     0.00     0.60
9    2.53     0.00     0.01     0.14     0.01     0.08
>    0.00     0.00     0.00     0.35     0.02
10   2.59     0.00     0.02     0.01     0.01     0.40
>    0.00     0.00     0.00     0.10     0.00
11   2.73     0.00     0.00     0.02     0.04     0.00
>    0.01     0.00     0.00     0.14     0.00
12   2.74     0.00     0.02     0.02     0.03     0.21
>    0.00     0.00     0.00     0.05     0.03
13   2.84     0.00     0.03     0.47     0.01     0.00
>    0.00     0.00     0.00     0.08     0.03
14   3.02     0.00     0.00     0.04     0.23     0.00
>    0.03     0.00     0.00     0.04     0.03
15   4.01     0.00     0.79     0.00     0.21     0.00
>    0.00     0.00     0.00     0.00     0.00
16   5.75     0.00     0.00     0.02     0.17     0.00
>    0.45     0.01     0.05     0.00     0.00
17   5.91     0.00     0.02     0.00     0.17     0.04
>    0.28     0.01     0.04     0.02     0.00
18  10.49     0.15     0.03     0.03     0.03     0.00
>    0.00     0.00     0.01     0.00     0.04
19  11.55     0.68     0.02     0.01     0.00     0.00
>    0.00     0.00     0.01     0.01     0.01
20  13.69     0.01     0.01     0.01     0.00     0.00
>    0.19     0.96     0.87     0.00     0.00

```

21	21.50	0.15	0.01	0.04	0.02	0.00
>	0.01	0.00	0.00	0.00	0.01	

condition

	index	icdx4nr12
--	-------	-----------

>		
1	1.00	0.00
2	1.41	0.00
3	2.06	0.03
4	2.19	0.30
5	2.32	0.01
6	2.36	0.00
7	2.37	0.01
8	2.41	0.00
9	2.53	0.05
10	2.59	0.07
11	2.73	0.36
12	2.74	0.03
13	2.84	0.07
14	3.02	0.00
15	4.01	0.03
16	5.75	0.00
17	5.91	0.00
18	10.49	0.00
19	11.55	0.02
20	13.69	0.00
21	21.50	0.00

Residual normality tests:

Shapiro-Wilk W test for normal data

Variable	Obs	W	V	z	Prob>z
rmslplstd	691	0.90888	41.065	9.059	0.00000

Skewness/Kurtosis tests for Normality

Variable	Obs	Pr(Skewness)	Pr(Kurtosis)	adj chi2(2)	joint Prob>chi2
rmslplstd	691	0.0000	0.0000	.	0.0000

Jarque-Bera normality test: 237.6 Chi(2) 2.6e-52

Jarque-Bera test for Ho: normality:

(file qnrmslplstd.gph saved)

(file bxrmslplstd.gph saved)

(bin=26, start=-1.5842435, width=.23551984)

(file histrmslplstd.gph saved)

(file kdrmslplstd.gph saved)

(file combi4.gph saved)

Specification error tests:

Ramsey RESET test using powers of the fitted values of WHPsleep

Ho: model has no omitted variables

F(3, 313) = **2.56**

Prob > F = **0.0548**

Assessment of fulfillment of cross-sectional statistical regression assumption
> s:

Caveat: This score is a heuristic only as these scores are not strictly additive

Regression model assumption test result matrix

	Problems=1
Positive-outliers	4
Negative-outliers	6
Bad-outliers	1
collinearity	1
Shapiro-Wilk	1
Kolmogorov-Smirnov	1
Specification	0
StructuralBreak	0
TotalProbs	3
Percent-Invalid	60
Pct-Pseudo-Valid	40

Problem type total score = Bad-Outliers+collinearity + (SW + KS)/2 + Spec + st
> rbrk

Percent_Valid = 100 - (percent of violated assumptions)

Legend:

```

PosOutliers = positive outlier issue
NegOutliers = negative outlier issue
Badoutliers = Number of outliers with bad leverage
collinearity = Collinearity problem when condition number > 20
SW = Significant Shapiro-Wilk test
KS = Significant Kolmogorov-Smirnov test
Spec = Significant Ramsey RESET test
strbrk = Existence of structural break in residual variance between 4 sample segments
Column total = the total number of counted problems in the column vector
Percent invalid: Percent of 6 regression assumptions violated
Percent Pseudo-Validity = percent of regression model assumptions not violated
> d

```

```

64 .
65 . // prediction interval
66 . scatter H8MaleSLpred MSLrsires || lowess H8MaleSLpred MSLrsires ///
> || lowess upbSLm MSLrsires || lowess lpbSLm MSLrsires, ///
> title(Prediction interval of Male Sleep model) ///
> ytitle(Predicted Male Sleep )

67 .
68 . // saving graph
69 . gr save MSLPredInt.gph, replace
(file MSLPredInt.gph saved)

70 . gr export MSLPredInt.eps, replace
(file MSLPredInt.eps written in EPS format)

71 . gr use MSLPredInt.gph

72 .
73 .
74 . // No significant main effect for risk sleep relationship so no moderation
75 . // tests performed...
76 .

```

```
77 . title "tests for possible indirect effects for male sleep model"
```

```
*****
> *
*****
> *
*****                                     ****
> *
*****                                     ****
> *
*****      tests for possible indirect effects for male sleep model      ****
> *
*****                                     ****
> *
*****                                     ****
> *
*****                                     ****
> *
*****                                     13 Jul 2012    12:41:43    ****
> *
*****
> *
*****
> *
```

```
78 . set more off
```

```
79 . foreach var in age emplw24 inclw2 inc3w2 inc4w2 ///
>   shrelaw1 shrelaw2 dafter ///
>   BSIposymp WHPpain illw1 illw3 ///
>   avgcumdosew1 icdx3nr7 icdx4nr7 icdx4nr12 {
    2. sem (crhtw1-> `var')(`var'-> whpsleep) if gender==1, nocapslatent iterate
> (50)
    3. sem (crhtw2-> `var')(`var'-> whpsleep) if gender==1, nocapslatent iterate
> (50)
    4. sem (crhtw3-> `var')(`var'-> whpsleep) if gender==1, nocapslatent iterate
> (50)
    5. }
```

Endogenous variables

Observed: **age whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -3321.2125

Iteration 1: log likelihood = -3321.2125

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -3321.2125

		OIM					
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
> -							
>]							
> -							
Structural							
age <-							
crhtw1		4.266795	.6763452	6.31	0.000	2.941183	5.59240
> 8							
_cons		49.78043	.635245	78.36	0.000	48.53537	51.0254
> 9							
> -							
whpsleep <-							
age		.5911349	.1054724	5.60	0.000	.3844128	.79785
> 7							
_cons		-11.72059	5.344283	-2.19	0.028	-22.19519	-1.24598
> 4							
> -							
Variance							
e.age		133.6667	10.26687			114.9854	155.38
> 3							
e.whpsleep		563.2601	43.26375			484.5389	654.770
> 9							

> -

LR test of model vs. saturated: chi2(1) = 19.43, Prob > chi2 = 0.0000

Endogenous variables

Observed: age whpsleep

Exogenous variables

Observed: crhtw2

Fitting target model:

Iteration 0: log likelihood = -3311.7159

Iteration 1: log likelihood = -3311.7159

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -3311.7159

> -		OIM					
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
age <-							
crhtw2		4.951499	.6691348	7.40	0.000	3.640019	6.26297
> 9							
_cons		50.08515	.6280741	79.74	0.000	48.85415	51.3161
> 6							
> -							
whpsleep <-							
age		.5911349	.1054724	5.60	0.000	.3844128	.79785
> 7							
_cons		-11.72059	5.344283	-2.19	0.028	-22.19519	-1.24598
> 4							
> -							
Variance							
e.age		128.5885	9.876824			110.617	149.479
> 8							
e.whpsleep		563.2601	43.26375			484.5389	654.770
> 9							

> -
LR test of model vs. saturated: chi2(1) = 36.29, Prob > chi2 = 0.0000

Endogenous variables

Observed: **age whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = -3312.2093

Iteration 1: log likelihood = -3312.2093

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -3312.2093

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
age <-							
crhtw3		4.882082	.6713623	7.27	0.000	3.566236	6.19792
> 8							
_cons		50.07363	.629633	79.53	0.000	48.83957	51.3076
> 9							
> -							
whpsleep <-							
age		.5911349	.1054724	5.60	0.000	.3844128	.79785
> 7							
_cons		-11.72059	5.344283	-2.19	0.028	-22.19519	-1.24598
> 4							
> -							
Variance							
e.age		129.2045	9.924137			111.1469	150.195
> 9							
e.whpsleep		563.2601	43.26375			484.5389	654.770
> 9							

> -
LR test of model vs. saturated: chi2(1) = 36.18, Prob > chi2 = 0.0000

Endogenous variables

Observed: **emplw24 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -1515.1841

Iteration 1: log likelihood = -1515.1841

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -1515.1841

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
      Std. Err.
-----+-----
> -
Structural
emplw24 <-
  crhtw1      -.0024245      .0031699      -0.76      0.444      -.0086373      .003788
> 3
      _cons      .0026053      .0029772      0.88      0.382      -.00323      .008440
> 6
-----+-----
> -
whpsleep <-
emplw24      60.46045      24.62702      2.46      0.014      12.19238      108.728
> 5
      _cons      17.16956      1.337556      12.84      0.000      14.548      19.7911
> 2
-----+-----
> -
Variance
e.emplw24      .0029361      .0002255
      e.whpsleep      604.701      46.4468
> 1
> 5
-----+-----
> -
LR test of model vs. saturated: chi2(1) = 35.79, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: **emplw24 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = -1512.1925

Iteration 1: log likelihood = -1512.1925

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -1512.1925

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
emplw24 <-							
crhtw2	- .0026848	.0031968	-0.84	0.401	- .0089505	.003580	
> 9							
_cons	.0024558	.0030007	0.82	0.413	- .0034254	.00833	
> 7							
> -							
whpsleep <-							
emplw24	60.46045	24.62702	2.46	0.014	12.19238	108.728	
> 5							
_cons	17.16956	1.337556	12.84	0.000	14.548	19.7911	
> 2							
> -							
Variance							
e.emplw24	.002935	.0002254			.0025248	.003411	
> 9							
e.whpsleep	604.701	46.4468			520.1879	702.944	
> 5							

> -
LR test of model vs. saturated: chi2(1) = 59.55, Prob > chi2 = 0.0000

Endogenous variables

Observed: **emplw24 whpsleep**

Exogenous variables

Observed: **crhtw3**

```
Iteration 0:    log likelihood = -1511.8786
Iteration 1:    log likelihood = -1511.8786    (backed up)
```

```
Structural equation model      Number of obs      =      339
Estimation method   = ml
Log likelihood       = -1511.8786
```

		OIM					
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
<pre> > - Structural emplw24 <- crhtw3 </pre>							
> 5		-.0026766	.0031998	-0.84	0.403	-.0089482	.00359
> 4	_cons	.0024567	.003001	0.82	0.413	-.0034251	.008338
<pre> > - whpsleep <- emplw24 </pre>							
> 5		60.46045	24.62702	2.46	0.014	12.19238	108.728
> 2	_cons	17.16956	1.337556	12.84	0.000	14.548	19.7911
<pre> > - Variance e.emplw24 </pre>							
> 9		.0029351	.0002254			.0025249	.003411
> 5	e.whpsleep	604.701	46.4468			520.1879	702.944
<pre> > - LR test of model vs. saturated: chi2(1) = 59.10, Prob > chi2 = 0.0000 </pre>							

Observed: **inc1w2 whpsleep**

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -2038.5038

Iteration 1: log likelihood = -2038.5038

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -2038.5038

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
inclw2 <-							
crhtw1		.0027897	.014711	0.19	0.850	-.0260432	.031622
> 7							
_cons		.0682431	.013817	4.94	0.000	.0411622	.095323
> 9							
> -							
whpsleep <-							
inclw2		-.039732	5.357837	-0.01	0.994	-10.5409	10.4614
> 4							
_cons		17.3506	1.395576	12.43	0.000	14.61532	20.0858
> 8							
> -							
Variance							
e.inclw2		.0632367	.0048572			.0543988	.073510
> 6							
e.whpsleep		615.4521	47.27259			529.4365	715.442
> 4							

> -
LR test of model vs. saturated: chi2(1) = 33.79, Prob > chi2 = 0.0000

Endogenous variables

Observed: **inclw2 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = -2034.1476

Iteration 1: log likelihood = -2034.1476

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -2034.1476

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
inclw2 <-							
crhtw2		.0251521	.0147765	1.70	0.089	-.0038094	.054113
> 5							
_cons		.0724748	.0138698	5.23	0.000	.0452905	.09965
> 9							
> -							
whpsleep <-							
inclw2		-.039732	5.357837	-0.01	0.994	-10.5409	10.4614
> 4							
_cons		17.3506	1.395576	12.43	0.000	14.61532	20.0858
> 8							
> -							
Variance							
e.inclw2		.0627075	.0048165			.0539435	.072895
> 4							
e.whpsleep		615.4521	47.27259			529.4365	715.442
> 4							

> -

LR test of model vs. saturated: chi2(1) = 56.92, Prob > chi2 = 0.0000

Endogenous variables

Observed: inclw2 whpsleep

Exogenous variables

Observed: crhtw3

Fitting target model:

Iteration 0: log likelihood = -2033.7747

Iteration 1: log likelihood = -2033.7747

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -2033.7747

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
inclw2 <-							
crhtw3	.0256598	.0147879	1.74	0.083	-.0033239	.054643	
> 5							
_cons	.0725748	.0138687	5.23	0.000	.0453926	.09975	
> 7							
> -							
whpsleep <-							
inclw2	-.039732	5.357837	-0.01	0.994	-10.5409	10.4614	
> 4							
_cons	17.3506	1.395576	12.43	0.000	14.61532	20.0858	
> 8							
> -							
Variance							
e.inclw2	.0626867	.0048149			.0539256	.072871	
> 2							
e.whpsleep	615.4521	47.27259			529.4365	715.442	
> 4							

> -
LR test of model vs. saturated: chi2(1) = 56.51, Prob > chi2 = 0.0000

Endogenous variables

Observed: **inc3w2 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -2255.7418

Iteration 1: log likelihood = -2255.7418

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -2255.7418

		Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interval	
> -							
>]							
> -							
Structural							
inc3w2 <-							
crhtw1		-.0125769	.0279666	-0.45	0.653	-.0673905	.042236
> 7							
_cons		.3521949	.0262672	13.41	0.000	.3007122	.403677
> 6							
> -							
whpsleep <-							
inc3w2		-2.930759	2.813133	-1.04	0.297	-8.444398	2.58287
> 9							
_cons		18.38534	1.673713	10.98	0.000	15.10493	21.6657
> 6							
> -							
Variance							
e.inc3w2		.2285425	.0175542			.1966014	.26567
> 3							
e.whpsleep		613.488	47.12173			527.7469	713.159
> 2							

> -
LR test of model vs. saturated: chi2(1) = 33.61, Prob > chi2 = 0.0000

Endogenous variables

Observed: inc3w2 whpsleep

Exogenous variables

Observed: crhtw2

Fitting target model:

Iteration 0: log likelihood = -2252.4009

Iteration 1: log likelihood = -2252.4009

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -2252.4009

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
      Std. Err.
-----+-----
> -
Structural
  inc3w2 <-
    crhtw2 | -.0284892   .0281755   -1.01   0.312   -.0837122   .026733
> 7
    _cons |  .3487401   .0264465   13.19   0.000   .2969058   .400574
> 3
-----+-----
> -
  whpsleep <-
    inc3w2 | -2.930759   2.813133   -1.04   0.297   -8.444398   2.58287
> 9
    _cons |  18.38534   1.673713   10.98   0.000   15.10493   21.6657
> 6
-----+-----
> -
Variance
    e.inc3w2 |  .2279912   .0175119                .1961272   .265032
> 1
    e.whpsleep |  613.488   47.12173                527.7469   713.159
> 2
-----+-----
> -
LR test of model vs. saturated: chi2(1) = 55.79, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: **inc3w2 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = -2252.1038

Iteration 1: log likelihood = -2252.1038

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -2252.1038

		Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interval	
> -							
>]							
> -							
Structural							
inc3w2 <-							
crhtw3		-.0279662	.0282034	-0.99	0.321	-.0832439	.027311
> 6							
_cons		.3488292	.0264504	13.19	0.000	.2969873	.400671
> 1							
> -							
whpsleep <-							
inc3w2		-2.930759	2.813133	-1.04	0.297	-8.444398	2.58287
> 9							
_cons		18.38534	1.673713	10.98	0.000	15.10493	21.6657
> 6							
> -							
Variance							
e.inc3w2		.2280175	.0175139			.1961497	.265062
> 7							
e.whpsleep		613.488	47.12173			527.7469	713.159
> 2							

> -
LR test of model vs. saturated: chi2(1) = 55.38, Prob > chi2 = 0.0000

Endogenous variables

Observed: inc4w2 whpsleep

Exogenous variables

Observed: crhtw1

Fitting target model:

Iteration 0: log likelihood = -1946.8939

Iteration 1: log likelihood = -1946.8939

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -1946.8939

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> |
> -
Structural
  inc4w2 <-
    crhtw1      .0055752      .01123      0.50      0.620      -.0164352      .027585
> 6
    _cons      .0391404      .0105476      3.71      0.000      .0184676      .059813
> 3
  whpsleep <-
    inc4w2      -2.773495      7.014819      -0.40      0.693      -16.52229      10.975
> 3
    _cons      17.45426      1.373689      12.71      0.000      14.76188      20.1466
> 4
Variance
    e.inc4w2      .0368507      .0028305      .0317005      .042837
> 7
    e.whpsleep      615.1686      47.25081      529.1926      715.112
> 8
LR test of model vs. saturated: chi2(1) = 33.97, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: inc4w2 whpsleep

Exogenous variables

Observed: crhtw2

Fitting target model:

Iteration 0: log likelihood = -1943.8824

Iteration 1: log likelihood = -1943.8824

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -1943.8824

> -		OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval
>]						
> -						
Structural						
inc4w2 <-						
crhtw2		-.0072199	.0113249	-0.64	0.524	-.0294162 .014976
> 4						
_cons		.0370196	.0106299	3.48	0.000	.0161853 .057853
> 8						
> -						
whpsleep <-						
inc4w2		-2.773495	7.014819	-0.40	0.693	-16.52229 10.975
> 3						
_cons		17.45426	1.373689	12.71	0.000	14.76188 20.1466
> 4						
> -						
Variance						
e.inc4w2		.0368333	.0028292			.0316855 .042817
> 5						
e.whpsleep		615.1686	47.25081			529.1926 715.112
> 8						

> -
LR test of model vs. saturated: chi2(1) = 56.25, Prob > chi2 = 0.0000

Endogenous variables

Observed: **inc4w2 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = -1943.2999

Iteration 1: log likelihood = -1943.2999

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -1943.2999

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> |
      Coef.      Std. Err.
-----+-----
> -
Structural
  inc4w2 <-
    crhtw3 | -.0109769   .0113266   -0.97   0.332   -.0331765   .011222
> 8
    _cons |  .0363254   .0106225    3.42   0.001   .0155056   .057145
> 3
-----+-----
> -
  whpsleep <-
    inc4w2 | -2.773495   7.014819   -0.40   0.693   -16.52229   10.975
> 3
    _cons | 17.45426   1.373689   12.71   0.000   14.76188   20.1466
> 4
-----+-----
> -
Variance
    e.inc4w2 |  .0367756   .0028247                .0316359   .042750
> 4
    e.whpsleep | 615.1686   47.25081                529.1926   715.112
> 8
-----+-----
> -
LR test of model vs. saturated: chi2(1)   =      55.80, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: **shrelaw1 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -3723.8163

Iteration 1: log likelihood = -3723.8163

Structural equation model

Number of obs = 339

Estimation method = ml

Log likelihood = -3723.8163

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
      Std. Err.
-----+-----
> -
Structural
  shrelaw1 <-
    crhtw1      6.13074      2.17532      2.82      0.005      1.86719      10.3942
> 9
    _cons      30.47306      2.04313      14.91      0.000      26.4686      34.4775
> 2
-----+-----
> -
  whpsleep <-
    shrelaw1      .145395      .0349367      4.16      0.000      .0769204      .213869
> 7
    _cons      13.04396      1.672362      7.80      0.000      9.766188      16.3217
> 2
-----+-----
> -
Variance
  e.shrelaw1      1382.715      106.2057      1189.467      1607.3
> 6
  e.whpsleep      585.5372      44.97484      503.7024      680.667
> 3
-----+-----
> -
LR test of model vs. saturated: chi2(1) = 28.69, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: **shrelaw1 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = -3718.7628

Iteration 1: log likelihood = -3718.7628

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -3718.7628

		OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval
> -						
>]						
> -						
Structural						
shrelaw1 <-						
crhtw2		7.651572	2.180522	3.51	0.000	3.377827 11.9253
> 2						
_cons		31.00972	2.046717	15.15	0.000	26.99822 35.0212
> 1						
> -						
whpsleep <-						
shrelaw1		.145395	.0349367	4.16	0.000	.0769204 .213869
> 7						
_cons		13.04396	1.672362	7.80	0.000	9.766188 16.3217
> 2						
> -						
Variance						
e.shrelaw1		1365.513	104.8845			1174.669 1587.36
> 3						
e.whpsleep		585.5372	44.97484			503.7024 680.667
> 3						

> -
LR test of model vs. saturated: chi2(1) = 48.60, Prob > chi2 = 0.0000

Endogenous variables

Observed: **shrelaw1 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = -3718.7359

Iteration 1: log likelihood = -3718.7359

Structural equation model Number of obs = 339
Estimation method = ml
Log likelihood = -3718.7359

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
shrelaw1 <-							
crhtw3	7.476168	2.184426	3.42	0.001	3.194771	11.7575	
> 6							
_cons	30.97935	2.048651	15.12	0.000	26.96407	34.9946	
> 4							
> -							
whpsleep <-							
shrelaw1	.145395	.0349367	4.16	0.000	.0769204	.213869	
> 7							
_cons	13.04396	1.672362	7.80	0.000	9.766188	16.3217	
> 2							
> -							
Variance							
e.shrelaw1	1367.85	105.0639			1176.679	1590.07	
> 9							
e.whpsleep	585.5372	44.97484			503.7024	680.667	
> 3							

> -
LR test of model vs. saturated: chi2(1) = 48.40, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)

Endogenous variables

Observed: shrelaw2 whpsleep

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-3684.8571**

Iteration 1: log likelihood = **-3684.8571**

Structural equation model

Number of obs = **338**

Estimation method = **ml**

Log likelihood = **-3684.8571**

> -							
		OIM					
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
shrelaw2 <-							
crhtw1	9.99232	1.983305	5.04	0.000	6.105114	13.8795	
> 3							
_cons	28.2478	1.859702	15.19	0.000	24.60285	31.8927	
> 5							
> -							
whpsleep <-							
shrelaw2	.1105453	.0380427	2.91	0.004	.035983	.185107	
> 7							
_cons	14.42955	1.680356	8.59	0.000	11.13611	17.7229	
> 9							
> -							
Variance							
e.shrelaw2	1143.469	87.95912			983.4384	1329.5	
> 4							
e.whpsleep	601.3572	46.25825			517.1964	699.213	
> 1							

> -

LR test of model vs. saturated: chi2(1) = **27.23**, Prob > chi2 = **0.0000**

(1 observations with missing values excluded;

specify option 'method(mlmv)' to use all observations)

Endogenous variables

Observed: **shrelaw2 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = **-3678.5528**

Iteration 1: log likelihood = **-3678.5528**

Structural equation model

Number of obs = **338**

Estimation method = **ml**

Log likelihood = **-3678.5528**

```
> -
      Coef.      OIM
      Std. Err.      z    P>|z|    [95% Conf. Interval
> ]
-----+-----
> -
Structural
  shrelaw2 <-
    crhtw2 | 11.52971    1.97306    5.84    0.000    7.66258    15.3968
> 3
    _cons | 28.96435    1.85272    15.63    0.000    25.33308    32.5956
> 2
-----+-----
> -
  whpsleep <-
    shrelaw2 | .1105453    .0380427    2.91    0.004    .035983    .185107
> 7
    _cons | 14.42955    1.680356    8.59    0.000    11.13611    17.7229
> 9
-----+-----
> -
Variance
  e.shrelaw2 | 1116.541    85.88778                960.2796    1298.2
> 3
  e.whpsleep | 601.3572    46.25825                517.1964    699.213
> 1
-----+-----
> -
LR test of model vs. saturated: chi2(1)    =    48.24, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)
```

Endogenous variables

Observed: **shrelaw2 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = **-3679.1833**

Iteration 1: log likelihood = **-3679.1833**

Structural equation model

Number of obs = **338**

Estimation method = **ml**

Log likelihood = **-3679.1833**

```
> -
      Coef.      OIM
      Std. Err.      z    P>|z|    [95% Conf. Interval
> |
-----+-----
> -
Structural
  shrelaw2 <-
    crhtw3    11.28255    1.977936    5.70    0.000    7.40587    15.1592
> 4
    _cons    28.93806    1.857402    15.58    0.000    25.29762    32.578
> 5
-----+-----
> -
  whpsleep <-
    shrelaw2    .1105453    .0380427    2.91    0.004    .035983    .185107
> 7
    _cons    14.42955    1.680356    8.59    0.000    11.13611    17.7229
> 9
-----+-----
> -
Variance
  e.shrelaw2    1121.391    86.26081                964.4503    1303.86
> 9
  e.whpsleep    601.3572    46.25825                517.1964    699.213
> 1
-----+-----

> -
LR test of model vs. saturated: chi2(1)    =    48.16, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)
```


Endogenous variables

Observed: **dafter whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = **-3787.0422**

Iteration 1: log likelihood = **-3787.0422**

Structural equation model

Number of obs = **338**

Estimation method = **ml**

Log likelihood = **-3787.0422**

```
> -
      Coef.      OIM
      Std. Err.      z    P>|z|    [95% Conf. Interval
> ]
-----+-----
> -
Structural
  dafter <-
    crhtw2    3.030983  2.720912    1.11  0.265   -2.301906  8.36387
> 3
    _cons    6.320788  2.55246    2.48  0.013   1.318059  11.3235
> 2
-----+-----
> -
  whpsleep <-
    dafter    .0688925  .0290778    2.37  0.018   .0119011  .125883
> 9
    _cons    17.003  1.349736    12.60  0.000   14.35756  19.6484
> 3
-----+-----
> -
Variance
  e.dafter    2113.805  162.6004                1817.975  2457.77
> 4
  e.whpsleep  606.3108  46.63929                521.4567  704.972
> 7
-----+-----
> -
LR test of model vs. saturated: chi2(1)    =    56.38, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
```


Endogenous variables

Observed: **BSIposymp whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-3477.5638**

Iteration 1: log likelihood = **-3477.5638**

Structural equation model

Number of obs = **339**

Estimation method = **ml**

Log likelihood = **-3477.5638**

```
> —
      Coef.      OIM      Std. Err.      z      P>|z|      [95% Conf. Interva
> 1]
-----+-----
> —
Structural
  BSIposymp <-
    crhtw1      8.980154      1.259147      7.13      0.000      6.512271      11.448
> 04
    _cons      76.1612      1.182631      64.40      0.000      73.84329      78.479
> 11
-----+-----
> —
  whpsleep <-
    BSIposymp    .6228113    .0475743     13.09     0.000     .5295673     .71605
> 52
    _cons     -29.29129     3.728001     -7.86     0.000    -36.59803    -21.984
> 54
-----+-----
> —
Variance
  e.BSIposymp    463.2751    35.58394
> 17
  e.whpsleep     408.7877     31.3988
> 02
-----+-----
> —
LR test of model vs. saturated: chi2(1) = 5.77, Prob > chi2 = 0.0163
```



```

80 .
81 . * Possible male sleep indirect effects -----
    > ---
82 . *--+- Possible indirect effects through
83 . * wave 1 icdx3nr7 pain BISposymp shrelaw1 shrelaw2 shrelaw1 age
84 . * wave 2 icdx3nr7 illw3 illw1 pain BSIPosymp shrelaw2 shrelaw1 inclw2 inclw
    > age
85 . * wave 3 icdx3nr7 illw3 illw1 pain BSIPosymp shrelaw2 shrelaw1 inclw2 age
86 . *-----
    > ---
87 . /*
    >
    > EQ(71) Modelling WHPsleep by OLS-CS
    > The dataset is: /Users/robertyaffee/Documents/data/research/chwk/phas
    > e3/
    > data/ox/workingdatasets/MARS/gals.dta
    > The estimation sample is: 1 - 363
    > Dropped 2 observation(s) with missing values from the sample
    >
    >
    > Coefficient Std.Error HACSE t-HACSE t-prob Part.R^
    > 2
    > sepaw2 -26.8551 8.383 5.060 -5.31 0.0000 0.074
    > 5
    > shhousw2 0.0659946 0.03288 0.03315 1.99 0.0473 0.011
    > 2
    > sufamw1 -0.0327914 0.03549 0.02975 -1.10 0.2711 0.003
    > 5
    > pillw2 -1.10178 0.3324 0.2845 -3.87 0.0001 0.041
    > 1
    > radchw3 -0.128170 0.03728 0.02801 -4.58 0.0000 0.056
    > 4
    > WHPpain 0.438681 0.07103 0.07325 5.99 0.0000 0.093
    > 0
    > HP2probsoc 14.3111 3.544 4.216 3.39 0.0008 0.031
    > 9
    > BSIPosymp 0.219874 0.03616 0.03478 6.32 0.0000 0.102
    > 5
    > radhw1 U 0.0290023 0.05173 0.04457 0.651 0.5157 0.0012
    > radhw2 U -0.128956 0.1199 0.1024 -1.26 0.2087 0.0045
    > radhw3 U 0.187958 0.1026 0.09274 2.03 0.0434 0.0116
    >
    > sigma 23.044 RSS 185858.71
    > log-likelihood -1639.25
    > no. of observations 361 no. of parameters 11
    > mean(WHPsleep) 26.3552 se(WHPsleep) 30.9492
    > When the log-likelihood constant is NOT included:
    > AIC 6.30481 SC 6.42330
    > HQ 6.35192 FPE 547.206
    > When the log-likelihood constant is included:

```

```

> AIC                9.14268   SC                9.26118
> HQ                 9.18980   FPE               9345.98
>
> Normality test:    Chi^2(2)   =    72.322 [0.0000]**
> Hetero test:       F(20,340)  =    1.7360 [0.0267]*
> Hetero-X test:     F(56,304)  =    0.91870 [0.6407]
> RESET23 test:      F(2,348)   =    10.472 [0.0000]**
> */

88 .
89 . /* candiate illnesses  for female sleep model
>
> foreach i in 7 {
>   foreach j in 1 5 6 {
>     foreach k in 3 {
>       foreach m in 2 {
>         foreach n in 4 {
>           regress whpsleep icdx`i'nr1-icdx`i'nr28 if gender==2
>           regress whpsleep icdx`j'nr1-icdx`j'nr18 if gender==2
>           regress whpsleep icdx`k'nr1-icdx`k'nr11 if gender==2
>           regress whpsleep icdx`m'nr1-icdx`m'nr8 if gender==2
>           regress whpsleep icdx`n'nr1-icdx`n'nr20 if gender==2
>         }
>       }
>     }
>   }
> }
> */

90 .
91 . * for females:
92 . des icdx1nr9 icdx3nr4 icdx3nr5 icdx4nr6 icdx4nr17 icdx5nr4 icdx5nr10 icdx6nr
> 5 ///
>   icdx6nr6 icdx6nr11 icdx6nr12 icdx6nr15

```

variable name	storage type	display format	value label	variable label
icdx1nr9	double	%8.0g		icdx1nr==454 chronic t & a dis
icdx3nr4	double	%8.0g		icdx3nr==rheum fev w/o hrt involv
icdx3nr5	double	%8.0g		icdx3nr==hypertension
icdx4nr6	double	%8.0g		icdx4nr==hypertension
icdx4nr17	double	%8.0g		icdx4nr==renal/ureteral calculus
icdx5nr4	double	%8.0g		icdx5nr==rheum fev w/o hrt involv
icdx5nr10	double	%8.0g		icdx5nr==ac bronchitis/brnchial
icdx6nr5	double	%8.0g		icdx6nr==hypertension
icdx6nr6	double	%8.0g		icdx6nr==acute myocardial infarct
icdx6nr11	double	%8.0g		icdx6nr==regional enteritis

```

icdx6nr12      double %8.0g      icdx6nr==575.1 cholecystitis
icdx6nr15      double %8.0g      icdx6nr==renal/ureteral calculus

```

```

93 .
94 . *----- Female Sleep crhtw models-----
> -----
95 . // H8: Full Female Sleep Model
96 .
97 . des bffpain24 bffpain26 BFdep1 icdx1nr9 icdx3nr4 icdx3nr5 icdx4nr6 icdx4nr1
> 7 ///
>      icdx5nr4 icdx5nr10 icdx6nr5 icdx6nr6 icdx6nr11 icdx6nr12 icdx6nr15

```

variable name	storage type	display format	value label	variable label
bffpain24	float	%9.0g	max(0, 21 - csprbslv) * bffpain21	
bffpain26	float	%9.0g	max(0, 60 - phlthw1)	
BFdep1	float	%9.0g	max(0, WHPer + 3.14933e-007)	
icdx1nr9	double	%8.0g	icdx1nr==454 chronic t & a dis	
icdx3nr4	double	%8.0g	icdx3nr==rheum fev w/o hrt involv	
icdx3nr5	double	%8.0g	icdx3nr==hypertension	
icdx4nr6	double	%8.0g	icdx4nr==hypertension	
icdx4nr17	double	%8.0g	icdx4nr==renal/ureteral calculus	
icdx5nr4	double	%8.0g	icdx5nr==rheum fev w/o hrt involv	
icdx5nr10	double	%8.0g	icdx5nr==ac bronchitis/brnchial	
icdx6nr5	double	%8.0g	icdx6nr==hypertension	
icdx6nr6	double	%8.0g	icdx6nr==acute myocardial infarct	
icdx6nr11	double	%8.0g	icdx6nr==regional enteritis	
icdx6nr12	double	%8.0g	icdx6nr==575.1 cholecystitis	
icdx6nr15	double	%8.0g	icdx6nr==renal/ureteral calculus	

```

98 .
99 . regress WHPsleep age sepaw2 sufamw1 pillw2 radchw3 WHPpain bffpain24 bffp
> ain26 ///
>      BSIanx HP2probsoc HP2pbfhm BSIposymp BSItotal BSIdcp crhtw1 crhtw2 crhtw3
>      ///
>      BFdep1 ///
>      icdx1nr9 icdx3nr4 icdx3nr5 icdx4nr6 icdx4nr17 icdx5nr4 icdx5nr10 icdx6nr5
>      ///
>      icdx6nr6 icdx6nr11 icdx6nr12 icdx6nr15 if gender==2, vce(cluster id)
note: icdx6nr15 omitted because of collinearity

```


Linear regression

Number of obs = 361

F(27, 360) = .

Prob > F = .

R-squared = 0.6163

Root MSE = 19.992

(Std. Err. adjusted for 361 clusters in id)

WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.2885584	.108848	2.65	0.008	.0745006	.5026161
sepaw2	-18.78591	4.288654	-4.38	0.000	-27.21987	-10.35195
sufamw1	-.0056148	.0305865	-0.18	0.854	-.0657655	.0545359
pillw2	-.7835463	.3081868	-2.54	0.011	-1.389619	-.1774736
radchw3	-.0644864	.0320315	-2.01	0.045	-.1274788	-.001494
WHPpain	.2091758	.0760946	2.75	0.006	.0595301	.3588215
bfffpain24	-5.310912	1.011869	-5.25	0.000	-7.300828	-3.320995
bfffpain26	-.242837	.1108689	-2.19	0.029	-.4608691	-.0248049
BSIanx	.2567236	.6359012	0.40	0.687	-.9938241	1.507271
HP2probsoc	7.10925	4.185774	1.70	0.090	-1.12239	15.34089
HP2pbfhm	-2.568178	4.57417	-0.56	0.575	-11.56363	6.427272
BSIposymp	2.567843	.719277	3.57	0.000	1.153331	3.982356
BSItotal	-2.231476	.6698732	-3.33	0.001	-3.548833	-.9141203
BSIdep	-.7409658	.5678523	-1.30	0.193	-1.85769	.3757587
crhtw1	3.684884	1.716231	2.15	0.032	.3097866	7.059982
crhtw2	-1.956705	3.852706	-0.51	0.612	-9.533342	5.619931
crhtw3	2.381087	3.424844	0.70	0.487	-4.354128	9.116301
BFdepx1	.6455258	.1099483	5.87	0.000	.4293041	.8617475
icdx1nr9	-.5814064	7.835166	-0.07	0.941	-15.98985	14.82704
icdx3nr4	11.16885	11.3931	0.98	0.328	-11.23655	33.57424
icdx3nr5	11.09276	4.120844	2.69	0.007	2.988807	19.19671
icdx4nr6	26.93376	12.5339	2.15	0.032	2.28489	51.58262
icdx4nr17	23.14041	20.69039	1.12	0.264	-17.54879	63.82962
icdx5nr4	53.13371	6.765575	7.85	0.000	39.82869	66.43872
icdx5nr10	-10.45278	12.66422	-0.83	0.410	-35.35792	14.45237
icdx6nr5	64.92306	12.12459	5.35	0.000	41.07912	88.76699
icdx6nr6	-4.550941	7.811188	-0.58	0.561	-19.91223	10.81035
icdx6nr11	24.76754	19.6241	1.26	0.208	-13.82473	63.35981
icdx6nr12	.0993212	5.82067	0.02	0.986	-11.34746	11.54611
icdx6nr15	0	(omitted)				
_cons	-11.61046	7.229918	-1.61	0.109	-25.82864	2.607715

```

100 .
101 . // H8: Trimmed Female Sleep Model
102 .
103 . des bffpain24 bffpain26 BFdep1 icdx3nr5 icdx4nr6 ///
    > icdx5nr4 icdx6nr5

```

variable name	storage type	display format	value label	variable label
bffpain24	float	%9.0g		max(0, 21 - csprbslv) * bffpain21
bffpain26	float	%9.0g		max(0, 60 - phlthw1)
BFdep1	float	%9.0g		max(0, WHPer + 3.14933e-007)
icdx3nr5	double	%8.0g		icdx3nr==hypertension
icdx4nr6	double	%8.0g		icdx4nr==hypertension
icdx5nr4	double	%8.0g		icdx5nr==rheum fev w/o hrt involv
icdx6nr5	double	%8.0g		icdx6nr==hypertension

```

104 .
105 . cap drop H8FemaleSLpred

106 . cap drop h8FSLsepred

107 . cap drop FSLrsires

108 . cap drop upbSLF

109 . cap drop lpbSLF

110 . cap drop rFslp1

111 .
112 .
113 .
114 .
115 .

```

```

116 .
117 . regress WHPsleep age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26
> ///
> BSIanx HP2probsoc BSIposymp BSItotal BSIdep crhtw1 crhtw2 crhtw3 ///
> BFdep1 icdx3nr5 icdx4nr6 icdx5nr4 icdx6nr5 ///
> if gender==2, vce(cluster id)

```

Linear regression

```

Number of obs =      362
F( 19, 361) =      .
Prob > F      =      .
R-squared     =    0.6054
Root MSE     =    19.996

```

(Std. Err. adjusted for 362 clusters in id)

WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.2748115	.1074232	2.56	0.011	.0635576	.4860654
sepaw2	-18.77988	4.034896	-4.65	0.000	-26.71473	-10.84502
pillw2	-.8019393	.3119536	-2.57	0.011	-1.415414	-.1884648
radchw3	-.0641173	.0310957	-2.06	0.040	-.1252688	-.0029658
WHPpain	.21312	.0751605	2.84	0.005	.0653127	.3609274
bffpain24	-5.31569	.9930722	-5.35	0.000	-7.268624	-3.362757
bffpain26	-.2349557	.0961657	-2.44	0.015	-.424071	-.0458403
BSIanx	.3524595	.6178581	0.57	0.569	-.8625938	1.567513
HP2probsoc	6.639116	3.844953	1.73	0.085	-.9222049	14.20044
BSIposymp	2.501887	.7092851	3.53	0.000	1.107037	3.896737
BSItotal	-2.168287	.6649841	-3.26	0.001	-3.476016	-.8605573
BSIdep	-.7581339	.567056	-1.34	0.182	-1.873282	.357014
crhtw1	3.307012	1.606036	2.06	0.040	.1486505	6.465373
crhtw2	-1.407417	3.559863	-0.40	0.693	-8.408091	5.593257
crhtw3	2.090788	3.264265	0.64	0.522	-4.328575	8.510152
BFdep1	.6379949	.1054825	6.05	0.000	.4305576	.8454322
icdx3nr5	10.05342	4.054206	2.48	0.014	2.080598	18.02625
icdx4nr6	20.81846	10.55316	1.97	0.049	.0650634	41.57185
icdx5nr4	50.87478	6.54591	7.77	0.000	38.00187	63.74769
icdx6nr5	58.50618	14.84362	3.94	0.000	29.31535	87.69701
_cons	-11.47416	6.993127	-1.64	0.102	-25.22654	2.278222

```

118 .      di e(r2_a)
      .58224747

119 .
120 .  // residual diagnostics
121 .
122 .  rdiagrbst rFslp1
      (option xb assumed; fitted values)
      (1 missing value generated)
      yvar =  WHPsleep
      age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26 BSIanx HP2probsoc BSIPos
> ymp BSItotal BSIddep crhtw1 crhtw2 crhtw3 BFdepx1 icdx3nr5 icdx4nr6 icdx5nr4
> icdx6nr5 _cons
168
162
      xvar = ,age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26 BSIanx HP2probso
> c BSIPosymp BSItotal BSIddep crhtw1 crhtw2 crhtw3 BFdepx1 icdx3nr5 icdx4nr6 i
> cdx5nr4 icdx6nr5

```

	Problems
POuts	0
NOuts	0
Badouts	0
Collin	0
SW	0
KS	0
Spec	0
Strbrk	0
Coltot	0
Pcttot	0

Outlier dignostics

Fitted values				
	Percentiles	Smallest		
1%	-10.76906	-14.52883		
5%	-3.583781	-13.27693		
10%	-.9605731	-13.00432	Obs	701
25%	6.234726	-12.72207	Sum of Wgt.	701

50%	17.61371		Mean	22.91103
		Largest	Std. Dev.	22.26136
75%	35.87301	95.69287		
90%	55.72131	100.8995	Variance	495.5683
95%	67.5869	101	Skewness	.9727678
99%	83.28068	121.0178	Kurtosis	3.693234

(1 missing value generated)

(175 real changes made)

(175 real changes made)

(175 real changes made)

(175 real changes made)

(176 real changes made)

(176 real changes made)

(176 real changes made)

(176 real changes made)

Variable	Obs	Mean	Std. Dev.	Min	Max
__000001	702	.2492877	.4329092	0	1

Variable	Obs	Mean	Std. Dev.	Min	Max
__000003	702	.2492877	.4329092	0	1

Variable	Obs	Mean	Std. Dev.	Min	Max
__000005	702	.2507123	.4337322	0	1

Variable	Obs	Mean	Std. Dev.	Min	Max
__000007	702	.2507123	.4337322	0	1

.18741034

.1881236

Split sample analysis

There are 4 subsamples of equal sample size.

Variance 1 = .18741034

Variance 2 = .18741034

Variance 3 = .1881236

Variance 4 = .1881236

Minimum variance = .18741034

Maximum variance = .1881236

Computing Box's F test as indication of structural break:

for segment 1 Box's F = 1

for segment 2 Box's F = 1

for segment 3 Box's F = 1.0038059
for segment 4 Box's F = 1.0038059

There appears to be no structural break.

obs:	rFslp1std
483.	-1.681832
580.	-1.625595
635.	-1.613349
596.	-1.60067
664.	-1.57186

323.	3.114153
335.	3.269424
333.	3.503309
173.	3.507825
55.	4.407042

There are 3 positive outliers

	id	rFslp1~d
55.	465	4.407042
173.	266	3.507825
333.	535	3.503309

There are 38 negative outliers:

	id	rFslp1std
16.	122	-1.409681
113.	304	-1.442372
134.	341	-1.226688
142.	421	-1.253992
185.	514	-1.279927
234.	93	-1.214576
240.	492	-1.201321
241.	269	-1.19017
243.	326	-1.487744
452.	213	-1.265913
465.	671	-1.362111

475.	640	-1.255433
482.	728	-1.478607
483.	673	-1.681832
484.	544	-1.268922
487.	585	-1.191651
490.	670	-1.275334
500.	120	-1.211728
503.	743	-1.455113
504.	428	-1.512939
512.	582	-1.411956
525.	789	-1.442744
531.	693	-1.433851
532.	312	-1.525312
565.	643	-1.552809
570.	506	-1.410424
580.	644	-1.625595
593.	663	-1.256306
596.	638	-1.60067
608.	583	-1.217088
612.	163	-1.296646
635.	314	-1.613349
650.	218	-1.188731
664.	214	-1.57186
669.	318	-1.383579
673.	136	-1.188209
686.	422	-1.417933
691.	90	-1.198765

(702 real changes made, 702 to missing)

3

38

(4 real changes made)

42

outlier

	Percentiles	Smallest		
1%	0	0		
5%	0	0		
10%	0	0	Obs	702
25%	0	0	Sum of Wgt.	702

50%	0		Mean	.005698
		Largest	Std. Dev.	.0753234
75%	0	1		
90%	0	1	Variance	.0056736
95%	0	1	Skewness	13.13414
99%	0	1	Kurtosis	173.5057

(351 real changes made)

__00000N	Freq.	Percent	Cum.
0	351	50.00	50.00
1	351	50.00	100.00
Total	702	100.00	

Stem-and-leaf plot for rFslplstd

rFslplstd rounded to nearest multiple of .01
plot in units of .01

```

-16* | 8310
-15* | 7531
-14* | 9864432111
-13* | 860
-12* | 8877665321100
-11* | 999998666544333332222111000
-10* | 999987776654333322211000000
-9*  | 99986666655554444333322211111111
-8*  | 998888876666655554443322222111110000
-7*  | 99988877766555444443322221111100000
-6*  | 99999888877777766666655555444443332111100
-5*  | 9888877777666544444333322111100
-4*  | 999887776655544432222111111
-3*  | 999987777665554444333332110000
-2*  | 99999988876665555444444321111000
-1*  | 9997665444433222222111110
-0*  | 99987777666555444433333222
0*   | 000123333555666778999
1*   | 0000114455556666788999
2*   | 1122333455556778889999
3*   | 011122233334445667889
4*   | 0112223466799
5*   | 01123444667899
6*   | 00123446778899
7*   | 11112233667789
8*   | 001122234666678
9*   | 000001234567889
10*  | 001334788889
11*  | 012234579

```



```

12* 123457
13* 112333446778
14* 145577
15* 00012236888
16* 145888
17* 17
18* 0002234689
19* 0333
20* 012234
21* 1344579
22* 01556
23* 3569
24* 46
25* 122
26* 1
27* 117
28*
29* 6
30*
31* 1
32* 7
33*
34*
35* 01
36*
37*
38*
39*
40*
41*
42*
43*
44* 1

```

Computing the leverage h

rFslp1std				
	Percentiles	Smallest		
1%	-1.512939	-1.681832		
5%	-1.19017	-1.625595		
10%	-1.072334	-1.613349	Obs	701
25%	-.7491144	-1.60067	Sum of Wgt.	701

50%	-.2379604		Mean	-4.00e-10
		Largest	Std. Dev.	1
75%	.5822632	3.269424		
90%	1.473866	3.503309	Variance	1
95%	2.006879	3.507825	Skewness	.9727678
99%	2.711857	4.407042	Kurtosis	3.693234

standard error of snevness= .09231881
 (702 real changes made, 702 to missing)

t test for skewness = .

badout= 1

Positive outliers are :

	id
55.	465
173.	266
333.	535

3

Negative outliers are:

	id
16.	122
113.	304
134.	341
142.	421
185.	514
234.	93
240.	492
241.	269
243.	326
452.	213
465.	671
475.	640
482.	728
483.	673
484.	544
487.	585
490.	670
500.	120
503.	743

504.	428
512.	582
525.	789
531.	693
532.	312
565.	643
570.	506
580.	644
593.	663
596.	638
608.	583
612.	163
635.	314
650.	218
664.	214
669.	318
673.	136
686.	422
691.	90

38

multicollinearity tests:

Variable	VIF	1/VIF
BSIposymp	346.17	0.002889
BSItotal	328.92	0.003040
crhtw2	12.97	0.077103
crhtw3	10.53	0.094985
BSIanx	3.74	0.267321
BSIdep	3.35	0.298949
crhtw1	2.45	0.408345
WHPpain	2.16	0.463739
BFdep1	2.08	0.480554
HP2probsoc	1.72	0.582832
age	1.52	0.656437
radchw3	1.34	0.745517
pillw2	1.14	0.880010
icdx3nr5	1.09	0.916738
icdx5nr4	1.09	0.920349
icdx4nr6	1.08	0.928874
bffpain24	1.07	0.934687
sepaw2	1.04	0.962940

bffpain26	1.04	0.964867
icdx6nr5	1.03	0.969825
Mean VIF	36.28	

Condition number using scaled variables = 249.04

Condition Indexes and Variance-Decomposition Proportions

```

condition
  index      _cons      age      sepaw2      pillw2      radchw3      WHPpain      b
> ffpain24  bffpain26  BSIanx  HP2probsoc  BSIposymp
1    1.00      0.00      0.00      0.00      0.00      0.00      0.00
>    0.00      0.00      0.00      0.00      0.00
2    1.94      0.00      0.00      0.00      0.00      0.00      0.00
>    0.00      0.00      0.00      0.00      0.00
3    2.79      0.00      0.00      0.15      0.08      0.00      0.01
>    0.27      0.09      0.00      0.04      0.00
4    2.81      0.00      0.00      0.09      0.05      0.00      0.00
>    0.00      0.22      0.00      0.00      0.00
5    2.90      0.00      0.00      0.09      0.01      0.00      0.00
>    0.08      0.02      0.00      0.00      0.00
6    2.94      0.00      0.00      0.10      0.00      0.00      0.00
>    0.04      0.00      0.00      0.00      0.00
7    2.94      0.00      0.00      0.11      0.00      0.00      0.00
>    0.08      0.00      0.00      0.01      0.00
8    3.05      0.00      0.00      0.04      0.02      0.00      0.00
>    0.17      0.16      0.00      0.00      0.00
9    3.19      0.00      0.00      0.36      0.02      0.00      0.00
>    0.04      0.41      0.00      0.01      0.00
10   3.38      0.00      0.00      0.01      0.00      0.01      0.06
>    0.14      0.06      0.00      0.15      0.00
11   3.52      0.00      0.00      0.00      0.73      0.00      0.00
>    0.12      0.00      0.00      0.01      0.00
12   4.29      0.00      0.00      0.01      0.02      0.00      0.02
>    0.02      0.01      0.00      0.23      0.00
13   4.94      0.00      0.00      0.01      0.00      0.05      0.05
>    0.00      0.00      0.00      0.32      0.00
14   6.11      0.00      0.00      0.01      0.02      0.00      0.63
>    0.02      0.01      0.00      0.03      0.00
15   6.93      0.00      0.00      0.00      0.01      0.61      0.10
>    0.00      0.01      0.01      0.03      0.00
16  11.78      0.07      0.23      0.00      0.00      0.23      0.00
>    0.00      0.00      0.04      0.03      0.00
17  13.22      0.00      0.00      0.00      0.00      0.00      0.02
>    0.01      0.00      0.30      0.05      0.00
18  14.57      0.00      0.00      0.01      0.01      0.00      0.01
>    0.00      0.00      0.10      0.02      0.00
19  22.08      0.59      0.65      0.00      0.00      0.05      0.03

```

```

>      0.00      0.00      0.19      0.03      0.00
20 24.94      0.33      0.11      0.00      0.01      0.02      0.04
>      0.01      0.00      0.34      0.02      0.00
21 249.04      0.00      0.01      0.00      0.01      0.01      0.02
>      0.00      0.00      0.02      0.00      0.99

```

```

condition
      index  BSItotal  BSIddep  crhtw1  crhtw2  crhtw3  BFdep1
> icdx3nr5  icdx4nr6  icdx5nr4  icdx6nr5
1      1.00      0.00      0.00      0.00      0.00      0.00      0.00
>      0.00      0.00      0.00      0.00
2      1.94      0.00      0.00      0.04      0.01      0.01      0.00
>      0.00      0.00      0.00      0.00
3      2.79      0.00      0.00      0.00      0.00      0.00      0.00
>      0.02      0.03      0.00      0.00
4      2.81      0.00      0.00      0.01      0.00      0.00      0.00
>      0.15      0.19      0.09      0.01
5      2.90      0.00      0.00      0.01      0.00      0.00      0.00
>      0.23      0.00      0.34      0.06
6      2.94      0.00      0.00      0.00      0.00      0.00      0.00
>      0.12      0.19      0.37      0.06
7      2.94      0.00      0.00      0.00      0.00      0.00      0.00
>      0.00      0.00      0.00      0.72
8      3.05      0.00      0.00      0.00      0.00      0.00      0.00
>      0.01      0.45      0.04      0.03
9      3.19      0.00      0.00      0.00      0.00      0.00      0.00
>      0.15      0.02      0.00      0.03
10     3.38      0.00      0.00      0.01      0.00      0.00      0.05
>      0.07      0.00      0.01      0.06
11     3.52      0.00      0.00      0.00      0.00      0.00      0.01
>      0.18      0.01      0.00      0.00
12     4.29      0.00      0.00      0.24      0.01      0.03      0.04
>      0.01      0.01      0.09      0.01
13     4.94      0.00      0.00      0.37      0.00      0.01      0.12
>      0.01      0.04      0.00      0.00
14     6.11      0.00      0.00      0.00      0.00      0.00      0.47
>      0.00      0.02      0.02      0.00
15     6.93      0.00      0.02      0.01      0.00      0.00      0.09
>      0.02      0.00      0.00      0.00
16    11.78      0.00      0.07      0.08      0.00      0.03      0.17
>      0.01      0.01      0.00      0.00
17    13.22      0.00      0.31      0.00      0.16      0.17      0.00
>      0.01      0.00      0.02      0.00
18    14.57      0.00      0.08      0.22      0.80      0.73      0.02
>      0.00      0.00      0.00      0.00
19    22.08      0.00      0.10      0.00      0.00      0.00      0.00
>      0.01      0.01      0.00      0.00
20    24.94      0.01      0.41      0.00      0.00      0.00      0.03
>      0.00      0.01      0.01      0.01

```

21	249.04	0.99	0.00	0.00	0.00	0.00	0.00
>	0.01	0.00	0.00	0.00			

Residual normality tests:

Shapiro-Wilk W test for normal data

Variable	Obs	W	V	z	Prob>z
rFslplstd	701	0.93253	30.806	8.363	0.00000

Skewness/Kurtosis tests for Normality

Variable	Obs	Pr(Skewness)	Pr(Kurtosis)	adj chi2(2)	joint Prob>chi2
rFslplstd	701	0.0000	0.0026	71.28	0.0000

Jarque-Bera normality test: 124.6 Chi(2) 8.8e-28

Jarque-Bera test for Ho: normality:

(file qnrFslplstd.gph saved)

(file bxrFslplstd.gph saved)

(bin=26, start=-1.6818317, width=.23418745)

(file histrFslplstd.gph saved)

(file kdrFslplstd.gph saved)

(file combi4.gph saved)

Specification error tests:

Ramsey RESET test using powers of the fitted values of WHPsleep

Ho: model has no omitted variables

F(3, 338) = 7.41

Prob > F = 0.0001

Assessment of fulfillment of cross-sectional statistical regression assumption

> s:

Caveat: This score is a heuristic only as these scores are not strictly additive

> ive

Regression model assumption test result matrix

	Problems=1
Positive-outliers	3
Negative-outliers	38
Bad-outliers	1
collinearity	1
Shapiro-Wilk	1
Kolmogorov-Smirnov	1
Specification	1
StructuralBreak	0
TotalProbs	4
Percent-Invalid	80
Pct-Pseudo-Valid	20

Problem type total score = Bad-Outliers+collinearity + (SW + KS)/2 + Spec + strbrk
Percent_Valid = 100 - (percent of violated assumptions)

Legend:

PosOutliers = positive outlier issue

NegOutliers = negative outlier issue

Badoutliers = Number of outliers with bad leverage

collinearity = Collinearity problem when condition number > 20

SW = Significant Shapiro-Wilk test

KS = Significant Kolmogorov-Smirnov test

Spec = Significant Ramsey RESET test

strbrk = Existence of structural break in residual variance between 4 sample segments

Column total = the total number of counted problems in the column vector

Percent invalid: Percent of 6 regression assumptions violated

Percent Pseudo-Validity = percent of regression model assumptions not violated

```

123 .
124 . regress WHPsleep age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26
> ///
> BSIanx HP2probsoc BSIposymp BSItotal BSIdep crhtw1 crhtw2 crhtw3 ///
> BFdep1 icdx3nr5 icdx4nr6 icdx5nr4 icdx6nr5 ///
> if gender==2, vce(cluster id)

```

Linear regression

Number of obs = 362
F(19, 361) = .
Prob > F = .
R-squared = 0.6054
Root MSE = 19.996

(Std. Err. adjusted for 362 clusters in id)

WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
age	.2748115	.1074232	2.56	0.011	.0635576	.4860654
sepaw2	-18.77988	4.034896	-4.65	0.000	-26.71473	-10.84502
pillw2	-.8019393	.3119536	-2.57	0.011	-1.415414	-.1884648
radchw3	-.0641173	.0310957	-2.06	0.040	-.1252688	-.0029658
WHPpain	.21312	.0751605	2.84	0.005	.0653127	.3609274
bffpain24	-5.31569	.9930722	-5.35	0.000	-7.268624	-3.362757
bffpain26	-.2349557	.0961657	-2.44	0.015	-.424071	-.0458403
BSIanx	.3524595	.6178581	0.57	0.569	-.8625938	1.567513
HP2probsoc	6.639116	3.844953	1.73	0.085	-.9222049	14.20044
BSIposymp	2.501887	.7092851	3.53	0.000	1.107037	3.896737
BSItotal	-2.168287	.6649841	-3.26	0.001	-3.476016	-.8605573
BSIdep	-.7581339	.567056	-1.34	0.182	-1.873282	.357014
crhtw1	3.307012	1.606036	2.06	0.040	.1486505	6.465373
crhtw2	-1.407417	3.559863	-0.40	0.693	-8.408091	5.593257
crhtw3	2.090788	3.264265	0.64	0.522	-4.328575	8.510152
BFdep1	.6379949	.1054825	6.05	0.000	.4305576	.8454322
icdx3nr5	10.05342	4.054206	2.48	0.014	2.080598	18.02625
icdx4nr6	20.81846	10.55316	1.97	0.049	.0650634	41.57185
icdx5nr4	50.87478	6.54591	7.77	0.000	38.00187	63.74769
icdx6nr5	58.50618	14.84362	3.94	0.000	29.31535	87.69701
_cons	-11.47416	6.993127	-1.64	0.102	-25.22654	2.278222


```

125 .      di e(r2_a)
      .58224747

126 .
127 .
128 . // prep for residual and prediction interval analysis
129 .      predict H8FemaleSLpred if gender==2, xb
      (340 missing values generated)

130 .      predict h8FSLsepred if gender==2, stdp
      (341 missing values generated)

131 .      predict FSLrsires if gender==2, residual
      (340 missing values generated)

132 .      gen upbSLF = H8FemaleSLpred + 1.96*h8FSLsepred
      (341 missing values generated)

133 .      gen lpbSLF = H8FemaleSLpred - 1.96*h8FSLsepred
      (341 missing values generated)

134 . // residual diagnostics
135 .
136 . // prediction interval
137 . scatter H8FemaleSLpred FSLrsires || lowess H8FemaleSLpred FSLrsires ///
> || lowess upbSLF FSLrsires || lowess lpbSLF FSLrsires, ///
> title(Prediction interval of Female Sleep model) ///
> ytitle(Predicted Female Sleep )

138 .
139 . // saving graph
140 . gr save FSLPredInt.gph, replace
      (file FSLPredInt.gph saved)

141 . gr export FSLPredInt.eps, replace
      (file FSLPredInt.eps written in EPS format)

```

```

142 . gr use FSLPredInt.gph

143 .
144 . title "Moderation effects testing for female sleep owing to significant main
    > eff"

*****
> *
*****
> *
*****
> *
*****
> *
*****Moderation effects testing for female sleep owing to significant main eff
> *****
*****
> *
*****
> *
*****
13 Jul 2012 12:42:06
> *
*****
> *
*****
> *

145 .
146 . foreach varx in age occ5w3 sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpai
    > n26 ///
    > BSIanx HP2probsoc BSIposymp BSItotal BSIddep WHPpa defnw2 ///
    > BFdep1 icdx3nr5 icdx4nr6 icdx4nr10 icdx5nr4 icdx5nr7 icdx6nr5 {
        2. cap gen `varx'Xcrht1 = `varx'*crhtw1
        3. cap gen `varx'Xcrht2 = `varx'*crhtw2
        4. cap gen `varx'Xcrht3 = `varx'*crhtw3
        5. }

```

```

147 .
148 . // Full moderation model
149 . set more off

150 . regress WHPsleep age sepaw2 pillw2 ///
> BSIanx HP2probsoc BSIposymp BSItotal BSIddep WHPpain crhtw1 crhtw2 crhtw3 r
> adchw3 ///
> icdx3nr5 icdx4nr6 icdx5nr4 icdx6nr5 BFdep1 bffpain24 bffpain26 ///
> ageXcrht1-BFdep1Xcrht3 if gender==2, vce(cluster id)

```

Linear regression

```

Number of obs =      362
F( 67, 361) =      .
Prob > F      =      .
R-squared     =    0.6719
Root MSE     =    19.669

```

(Std. Err. adjusted for 362 clusters in

> id)

> _____							
	WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Inter	
> val]							
> _____							
	age	.2190285	.111171	1.97	0.050	.0004043	.437
> 6526	sepaw2	-5.709317	5.82363	-0.98	0.328	-17.16182	5.74
> 3183	pillw2	-.5678966	.2708668	-2.10	0.037	-1.100572	-.035
> 2216	BSIanx	-.0851406	.6268447	-0.14	0.892	-1.317866	1.14
> 7585	HP2probsoc	1.398479	3.768446	0.37	0.711	-6.012385	8.80
> 9344	BSIposymp	3.160442	.760845	4.15	0.000	1.664197	4.65
> 6687	BSItotal	-2.664706	.7094479	-3.76	0.000	-4.059876	-1.26
> 9536	BSIddep	-1.109565	.5354898	-2.07	0.039	-2.162637	-.05
> 6494	WHPpain	.2222525	.0808154	2.75	0.006	.0633243	.381
> 1806	crhtw1	-5.099438	10.93025	-0.47	0.641	-26.5944	16.3
> 9552	crhtw2	21.87027	27.66483	0.79	0.430	-32.53421	76.2
> 7474	crhtw3	-10.85746	23.81684	-0.46	0.649	-57.69462	35.9
> 7971							

	radchw3		-.071969	.0359809	-2.00	0.046	-.1427276	-.001
> 2105								
	icdx3nr5		8.039609	4.995557	1.61	0.108	-1.78444	17.8
> 6366								
	icdx4nr6		25.53316	11.13154	2.29	0.022	3.642362	47.4
> 2396								
	icdx5nr4		27.36853	15.63218	1.75	0.081	-3.373048	58.1
> 1011								
	icdx6nr5		61.37043	17.37651	3.53	0.000	27.19853	95.5
> 4233								
	BFdep1		.6307155	.1130835	5.58	0.000	.4083303	.853
> 1008								
	bffpain24		-2.998509	1.148595	-2.61	0.009	-5.257287	-.739
> 7304								
	bffpain26		-.3498598	.0866307	-4.04	0.000	-.5202241	-.179
> 4955								
	ageXcrht1		.3789823	.1747765	2.17	0.031	.0352743	.722
> 6903								
	ageXcrht2		-.6395828	.5211399	-1.23	0.221	-1.664434	.385
> 2686								
	ageXcrht3		.4062316	.4534443	0.90	0.371	-.4854925	1.29
> 7956								
	occ5w3Xcrht1		-24.33741	9.764502	-2.49	0.013	-43.53986	-5.13
> 4961								
	occ5w3Xcrht2		-1099.873	288.8765	-3.81	0.000	-1667.965	-531.
> 7808								
	occ5w3Xcrht3		1118.276	296.4648	3.77	0.000	535.2607	1701
> .291								
	sepaw2Xcrht1		-18.78973	16.03454	-1.17	0.242	-50.32257	12.7
> 4311								
	sepaw2Xcrht2		-14.1871	20.48524	-0.69	0.489	-54.4725	26.
> 0983								
	sepaw2Xcrht3		32.49299	19.24809	1.69	0.092	-5.359473	70.3
> 4545								
	pillw2Xcrht1		-.1430141	.7918204	-0.18	0.857	-1.700174	1.41
> 4146								
	pillw2Xcrht2		-1.128626	1.691112	-0.67	0.505	-4.454293	2.19
> 7041								
	pillw2Xcrht3		.3988188	1.017318	0.39	0.695	-1.601795	2.39
> 9432								
	radchw3Xcrht1		-.0360494	.0613725	-0.59	0.557	-.1567419	.084
> 6432								
	radchw3Xcrht2		-.0365228	.1193631	-0.31	0.760	-.2712572	.198
> 2116								
	radchw3Xcrht3		.0473858	.1083439	0.44	0.662	-.1656786	.260
> 4502								
	WHPpainXcrht1		.0581803	.1544886	0.38	0.707	-.2456304	.36
> 1991								
	WHPpainXcrht2		.2116283	.4800741	0.44	0.660	-.7324648	1.15

```

> 5721
  WHPpainXcrht3 | -.2994523 .4151106 -0.72 0.471 -1.115791 .516
> 8864
  bffpain24Xcrht1 | -14.78661 4.9237 -3.00 0.003 -24.46934 -5.10
> 3871
  bffpain24Xcrht2 | 15.1307 8.986859 1.68 0.093 -2.542474 32.8
> 0387
  bffpain24Xcrht3 | -2.166511 7.050661 -0.31 0.759 -16.03204 11.6
> 9902
  bffpain26Xcrht1 | .0000238 .1107514 0.00 1.000 -.217775 .217
> 8227
  bffpain26Xcrht2 | -.2129464 .2902876 -0.73 0.464 -.7838134 .357
> 9207
  bffpain26Xcrht3 | -.2304548 .2137754 -1.08 0.282 -.6508563 .189
> 9466
  BSIanxXcrht1 | -.3551488 .6906359 -0.51 0.607 -1.713324 1.00
> 3026
  BSIanxXcrht2 | -.8744168 2.026639 -0.43 0.666 -4.859918 3.11
> 1084
  BSIanxXcrht3 | 2.481644 1.854216 1.34 0.182 -1.164778 6.12
> 8065
  HP2probsocXcrht1 | -6.556147 6.896054 -0.95 0.342 -20.11763 7.00
> 5336
  HP2probsocXcrht2 | 4.356438 17.68665 0.25 0.806 -30.42536 39.1
> 3824
  HP2probsocXcrht3 | 8.692857 14.40531 0.60 0.547 -19.636 37.0
> 2172
  BSIPosympXcrht1 | 1.023235 .9538997 1.07 0.284 -.8526627 2.89
> 9134
  BSIPosympXcrht2 | -2.210221 3.150975 -0.70 0.483 -8.406793 3.98
> 6352
  BSIPosympXcrht3 | .4204572 2.986033 0.14 0.888 -5.451748 6.29
> 2662
  BSItotalXcrht1 | -.9182353 .9196814 -1.00 0.319 -2.726841 .890
> 3707
  BSItotalXcrht2 | 1.632888 2.924043 0.56 0.577 -4.11741 7.38
> 3187
  BSItotalXcrht3 | -.2279941 2.774567 -0.08 0.935 -5.684338 5.2
> 2835
  BSIdexXcrht1 | -1.123317 .7545822 -1.49 0.137 -2.607246 .36
> 0612
  BSIdexXcrht2 | 4.946507 2.587706 1.91 0.057 -.1423632 10.0
> 3538
  BSIdexXcrht3 | -3.711385 2.280149 -1.63 0.104 -8.195429 .772
> 6576
  WHPpaXcrht1 | -.2186439 .1613125 -1.36 0.176 -.5358741 .098
> 5863
  WHPpaXcrht2 | -.0838338 .5094715 -0.16 0.869 -1.085739 .91
> 8071

```

WHPpaXcrht3		.3427543	.4309854	0.80	0.427	-.5048031	1.19
> 0312							
defnw2Xcrht1		.040829	.0543161	0.75	0.453	-.0659866	.147
> 6446							
defnw2Xcrht2		.0418167	.1315831	0.32	0.751	-.216949	.300
> 5824							
defnw2Xcrht3		-.1078665	.1143788	-0.94	0.346	-.332799	.117
> 0661							
BFdep1Xcrht1		.2956623	.1355211	2.18	0.030	.0291525	.562
> 1722							
BFdep1Xcrht2		.3709545	.3133792	1.18	0.237	-.2453235	.987
> 2325							
BFdep1Xcrht3		-.4191597	.3033073	-1.38	0.168	-1.015631	.177
> 3114							
_cons		-11.08795	8.074243	-1.37	0.171	-26.96641	4.79
> 0511							

> ———

```
151 . di e(r2_a)
      .59579018
```

```
152 .
```

```
153 . // Trimmed moderation model
```

```
154 . set more off
```

```
155 . regress WHPsleep age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26
> ///
> BSIanx HP2probsoc BSIposymp BSItotal BSIdep crhtw1 crhtw2 crhtw3 ///
> BFdep1 icdx3nr5 icdx4nr6 icdx5nr4 icdx6nr5 ///
> occ5w3Xcrht1-occ5w3Xcrht3 pillw2Xcrht2 ///
> WHPpaXcrht3 icdx4nr10Xcrht1 icdx4nr10Xcrht3 ///
> icdx5nr7Xcrht1 if gender==2, vce(cluster id)
```

Linear regression

Number of obs =	362
$F(24, 361) =$	.
Prob > F =	.
R-squared =	0.6357
Root MSE =	19.443

(Std. Err. adjusted for 362 clusters in

> id)

> —							
	WHPsleep	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interv	
> al]							
> —							
	age	.2219826	.1051277	2.11	0.035	.0152429	.4287
> 223	sepaw2	-17.55504	3.656245	-4.80	0.000	-24.74526	-10.36
> 483	pillw2	-.7379301	.2336624	-3.16	0.002	-1.197441	-.2784
> 196	radchw3	-.062173	.0306266	-2.03	0.043	-.1224019	-.0019
> 442	WHPpain	.1937617	.0765877	2.53	0.012	.0431477	.3443
> 757	bffpain24	-4.256477	1.018012	-4.18	0.000	-6.258456	-2.254
> 499	bffpain26	-.1903348	.0920855	-2.07	0.039	-.3714262	-.0092
> 434	BSIanx	.3657967	.6135035	0.60	0.551	-.8406929	1.572
> 286	HP2probsoc	6.143407	3.83199	1.60	0.110	-1.392421	13.67
> 923	BSIposymp	2.312992	.7089218	3.26	0.001	.9188564	3.707
> 127	BSItotal	-1.961028	.6650981	-2.95	0.003	-3.268981	-.6530
> 747	BSIdep	-.9832378	.5841257	-1.68	0.093	-2.131954	.1654
> 789	crhtw1	3.518823	1.594712	2.21	0.028	.3827302	6.654
> 916	crhtw2	-1.309479	3.472693	-0.38	0.706	-8.138727	5.51
> 977	crhtw3	.5895341	3.174691	0.19	0.853	-5.653677	6.832
> 745	BFdep1	.6391151	.1023493	6.24	0.000	.4378393	.8403
> 909	icdx3nr5	9.160697	4.197352	2.18	0.030	.9063645	17.41
> 503	icdx4nr6	26.47271	9.599979	2.76	0.006	7.593799	45.35
> 161	icdx5nr4	41.73646	7.238337	5.77	0.000	27.50186	55.97
> 107	icdx6nr5	60.5948	17.3984	3.48	0.001	26.37986	94.80
> 974							


```
> *
*****
> *
```

```
162 . set more off
```

```
163 . foreach var in age sepaw2 pillw2 radchw3 WHPpain bffpain24 bffpain26 /
> //
> BSIanx HP2probsoc BSiposymp BSItotal BSIddep ///
> BFdep1 icdx3nr5 icdx4nr6 icdx5nr4 icdx6nr5 {
  2. sem (crhtw1-> `var')(`var'-> whpsleep) if gender==2, nocapslatent iterate
> (50)
  3. sem (crhtw2-> `var')(`var'-> whpsleep) if gender==2, nocapslatent iterate
> (50)
  4. sem (crhtw3-> `var')(`var'-> whpsleep) if gender==2, nocapslatent iterate
> (50)
  5. }
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)
```

Endogenous variables

Observed: **age whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

```
Iteration 0: log likelihood = -3614.762
Iteration 1: log likelihood = -3614.762
```

Structural equation model	Number of obs	=	362
Estimation method	=	ml	
Log likelihood	=	-3614.762	

```

> -
      OIM
      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval
> ]
-----+-----
> -
Structural
  age <-
    crhtw1 |   3.218873   .6364183    5.06   0.000    1.971516    4.4662
> 3
    _cons |  49.84232   .6063362   82.20   0.000   48.65393   51.0307
> 2
-----+-----
> -
  whpsleep <-
    age |   1.000626   .1269109    7.88   0.000    .7518852    1.24936
> 7
    _cons | -24.01976   6.553885   -3.66   0.000   -36.86514   -11.1743
> 8
-----+-----
> -
Variance
    e.age |   130.49   9.699243             112.7997   150.954
> 6
    e.whpsleep |   814.5879  60.54784             704.1556   942.339
> 2
-----+-----

LR test of model vs. saturated: chi2(1)    =      0.93, Prob > chi2 = 0.3346

Endogenous variables

Observed:  age whpsleep

Exogenous variables

Observed:  crhtw2

Fitting target model:

Iteration 0:  log likelihood = -3592.6881
Iteration 1:  log likelihood = -3592.6881

Structural equation model                               Number of obs      =      363
Estimation method  = ml
Log likelihood      = -3592.6881

```

```

> -
      OIM
      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval
> ]
-----+-----
> -
Structural
  age <-
    crhtw2 |   3.897443   .6851925    5.69   0.000    2.554491    5.24039
> 6
    _cons |  49.54513   .6075589   81.55   0.000   48.35434   50.7359
> 3
-----+-----
> -
  whpsleep <-
    age |   .9980208   .1262348    7.91   0.000    .7506051    1.24543
> 6
    _cons | -23.87083   6.513018   -3.67   0.000   -36.63611   -11.1055
> 5
-----+-----
> -
Variance
    e.age |  128.9608    9.57237             111.5002    149.155
> 7
    e.whpsleep |  812.4615   60.30655             702.4585    939.690
> 6
-----+-----
> -
LR test of model vs. saturated: chi2(1)    =      9.45, Prob > chi2 = 0.0021

Endogenous variables

Observed:  age whpsleep

Exogenous variables

Observed:  crhtw3

Fitting target model:

Iteration 0:  log likelihood = -3602.2653
Iteration 1:  log likelihood = -3602.2653

Structural equation model                               Number of obs      =      363
Estimation method  = ml
Log likelihood      = -3602.2653

```

```

> -
      OIM
      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval
> ]
-----+-----
> -
Structural
  age <-
    crhtw3 |   3.646918   .6723377    5.42   0.000    2.32916    4.96467
> 5
    _cons |  49.58731   .6093473   81.38   0.000   48.39301   50.7816
> 1
-----+-----
> -
  whpsleep <-
    age |   .9980208   .1262348    7.91   0.000    .7506051    1.24543
> 6
    _cons | -23.87083   6.513018   -3.67   0.000   -36.63611   -11.1055
> 5
-----+-----
> -
Variance
    e.age |   129.9244   9.643895             112.3333    150.270
> 2
    e.whpsleep |   812.4615  60.30655             702.4585    939.690
> 6
-----+-----
> -
LR test of model vs. saturated: chi2(1)   =    13.57, Prob > chi2 = 0.0002
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)

Endogenous variables

Observed:  sepaw2 whpsleep

Exogenous variables

Observed:  crhtw1

Fitting target model:

Iteration 0:  log likelihood =  -2063.854
Iteration 1:  log likelihood =  -2063.854

```

```
Structural equation model      Number of obs      =      362
Estimation method   = ml
Log likelihood       = -2063.854
```

```
Estimation method = ml
```

Log likelihood = -2063.854

> -							
		OIM					
	Coef.	Std. Err.	z	P> z	[95% Conf. Interval		
>]							
> -							
Structural							
se paw2 <-							
crhtw1	.0142735	.0081557	1.75	0.080	-.0017115	.030258	
> 4							
_cons	.0201998	.0077702	2.60	0.009	.0049705	.035429	
> 2							
> -							
whpsleep <-							
se paw2	-23.66287	10.97537	-2.16	0.031	-45.1742	-2.15153	
> 8							
_cons	26.80537	1.631586	16.43	0.000	23.60752	30.0032	
> 2							
> -							
Variance							
e.se paw2	.0214297	.0015929			.0185245	.024790	
> 6							
e.whpsleep	942.3734	70.04606			814.6174	1090.16	
> 5							
> -							
LR test of model vs. saturated: chi2(1) =				8.87, Prob > chi2 = 0.0029			

Endogenous variables

Observed: **sepaw2 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

```
Iteration 0:    log likelihood = -2040.4802
```

Iteration 1: log likelihood = **-2040.4802**

Number of obs = 363

Log likelihood = -2040.4802

	OIM				
	Coef.	Std. Err.	z	P> z	[95% Conf. Interval

Structural						
sepaw2 <-						
crhtw2	.0065809	.0088513	0.74	0.457	-.0107673	.023929
> 1						
cons	.0209077	.0078484	2.66	0.008	.0055251	.036290

whpsleep <-						
sepaw2	-23.62277	10.96315	-2.15	0.031	-45.11014	-2.13539
> 6						
cons	26.76527	1.627522	16.45	0.000	23.57538	29.9551

Variance				
e.sepaw2	.0215201	.0015974	.0186064	.024890
> 1				
e.whpsleep	940.334	69.79814	813.0178	1087.58

LR test of model vs. saturated: $\chi^2(1) = 24.96$, Prob > $\chi^2 = 0.0000$

Observed: **sepaw2 whpsleep**

Observed: **crhtw3**

Iteration 0: log likelihood = **-2048.5056**

Iteration 1: log likelihood = **-2048.5056**

```

Structural equation model                               Number of obs      =       363
Estimation method   = ml
Log likelihood       = -2048.5056

```

		Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interval	
> -							
>]							
> -							
Structural							
sepaw2 <-							
crhtw3		.0084506	.0086482	0.98	0.328	-.0084995	.025400
> 7							
_cons		.0205844	.0078379	2.63	0.009	.0052223	.035946
> 4							
> -							
whpsleep <-							
sepaw2		-23.62277	10.96315	-2.15	0.031	-45.11014	-2.13539
> 6							
_cons		26.76527	1.627522	16.45	0.000	23.57538	29.9551
> 5							
> -							
Variance							
e.sepaw2		.0214963	.0015956			.0185858	.024862
> 6							
e.whpsleep		940.334	69.79814			813.0178	1087.58
> 8							

```

> -
LR test of model vs. saturated: chi2(1)   =       30.30, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)

```

Endogenous variables

Observed: **pillw2 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

```
Iteration 0:    log likelihood = -3241.6168
Iteration 1:    log likelihood = -3241.6168
```

```
Structural equation model      Number of obs      =      362
Estimation method   = ml
Log likelihood      = -3241.6168
```

> -							
>]							
> -							
Structural							
pillw2 <-							
crhtw1	.2025624	.2097325	0.97	0.334	-.2085058	.613630	
> 6							
_cons	1.591826	.199819	7.97	0.000	1.200188	1.98346	
> 4							
> -							
whpsleep <-							
pillw2	.0227273	.4307801	0.05	0.958	-.8215861	.867040	
> 7							
_cons	26.24564	1.767182	14.85	0.000	22.78203	29.7092	
> 5							
> -							
Variance							
e.pillw2	14.17175	1.053378			12.25051	16.394	
> 3							
e.whpsleep	954.4668	70.94496			825.0713	1104.15	
> 5							
> -							
LR test of model vs. saturated: chi2(1) = 7.55, Prob > chi2 = 0.0060							

Endogenous variables

Observed: **pillw2 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:


```
Iteration 0:    log likelihood = -3219.7581
Iteration 1:    log likelihood = -3219.7581
```

```
Structural equation model      Number of obs      =      363
Estimation method   = ml
Log likelihood       = -3219.7581
```

> -							
		OIM					
	Coef.	Std. Err.	z	P> z	[95% Conf. Interval		
>]							
> -							
Structural							
pillw2 <-							
crhtw2	.3246167	.2265378	1.43	0.152	-.1193892	.768622	
> 6							
_cons	1.558542	.2008706	7.76	0.000	1.164843	1.95224	
> 2							
> -							
whpsleep <-							
pillw2	.0270174	.430193	0.06	0.950	-.8161454	.870180	
> 3							
_cons	26.20104	1.762341	14.87	0.000	22.74692	29.6551	
> 7							
> -							
Variance							
e.pillw2	14.09659	1.046347			12.18798	16.3040	
> 7							
e.whpsleep	952.3509	70.69012			823.4077	1101.48	
> 6							
> -							
LR test of model vs. saturated: chi2(1)				=	23.82, Prob > chi2 = 0.0000		

Endogenous variables

Observed: **pillw2 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

```
Iteration 0:    log likelihood = -3228.4508
Iteration 1:    log likelihood = -3228.4508
```

```
Structural equation model      Number of obs      =      363
Estimation method   = ml
Log likelihood      = -3228.4508
```

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
pillw2 <-							
crhtw3	.2342381	.2217468	1.06	0.291	-.2003777	.66885	
> 4							
_cons	1.574017	.2009717	7.83	0.000	1.18012	1.96791	
> 4							
> -							
whpsleep <-							
pillw2	.0270174	.430193	0.06	0.950	-.8161454	.870180	
> 3							
_cons	26.20104	1.762341	14.87	0.000	22.74692	29.6551	
> 7							
> -							
Variance							
e.pillw2	14.13288	1.049041			12.21936	16.3460	
> 5							
e.whpsleep	952.3509	70.69012			823.4077	1101.48	
> 6							

```
> -
LR test of model vs. saturated: chi2(1) = 28.62, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
 specify option 'method(mlmv)' to use all observations)
```

Endogenous variables

Observed: **radchw3 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = -4034.5067

Iteration 1: log likelihood = -4034.5067

Structural equation model Number of obs = 362
Estimation method = ml
Log likelihood = -4034.5067

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
radchw3 <-							
crhtw1	8.629612	1.874593	4.60	0.000	4.955477	12.3037	
> 5							
_cons	60.22442	1.785986	33.72	0.000	56.72396	63.7248	
> 9							
> -							
whpsleep <-							
radchw3	.0047655	.0469045	0.10	0.919	-.0871657	.096696	
> 7							
_cons	25.98996	3.305045	7.86	0.000	19.51219	32.4677	
> 3							
> -							
Variance							
e.radchw3	1132.155	84.15244			978.6709	1309.71	
> 1							
e.whpsleep	954.4469	70.94348			825.0542	1104.13	
> 2							

> -
LR test of model vs. saturated: chi2(1) = 7.85, Prob > chi2 = 0.0051

Endogenous variables

Observed: **radchw3 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = -3986.9499

Iteration 1: log likelihood = -3986.9499

Structural equation model Number of obs = 363
Estimation method = ml
Log likelihood = -3986.9499

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
radchw3 <-							
crhtw2	17.56613	1.875049	9.37	0.000	13.8911	21.2411	
> 6							
_cons	58.46075	1.662602	35.16	0.000	55.20211	61.7193	
> 9							
> -							
whpsleep <-							
radchw3	.0035358	.0467727	0.08	0.940	-.0881371	.095208	
> 7							
_cons	26.02728	3.30036	7.89	0.000	19.55869	32.4958	
> 6							
> -							
Variance							
e.radchw3	965.7349	71.68357			834.9796	1116.96	
> 6							
e.whpsleep	952.3463	70.68977			823.4036	1101.48	
> 1							

> -
LR test of model vs. saturated: chi2(1) = 29.28, Prob > chi2 = 0.0000

Endogenous variables

Observed: **radchw3 whpsleep**

Exogenous variables

Observed: **crhtw3**

```
Iteration 0:    log likelihood = -3992.8598
Iteration 1:    log likelihood = -3992.8598
```

```
Structural equation model      Number of obs      =      363
Estimation method   = ml
Log likelihood       = -3992.8598
```

		OIM						
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval		
<pre> > - Structural radchw3 <- crhtw3 </pre>								
		17.61708	1.821378	9.67	0.000	14.04725	21.1869	
> 2	_cons	58.44778	1.650736	35.41	0.000	55.2124	61.6831	
<pre> > - whpsleep <- radchw3 </pre>								
> 7	_cons	26.02728	3.30036	7.89	0.000	19.55869	32.4958	
<pre> > - Variance e.radchw3 </pre>								
> 3	e.whpsleep	952.3463	70.68977			823.4036	1101.48	
<pre> > - LR test of model vs. saturated: chi2(1) = 35.81, Prob > chi2 = 0.0000 (1 observations with missing values excluded; specify option 'method(mlmv)' to use all observations) </pre>								

Observed: **WHP**pain whpsleep

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-3818.2147**

Iteration 1: log likelihood = **-3818.2147**

Structural equation model

Number of obs = **362**

Estimation method = **ml**

Log likelihood = **-3818.2147**

> -							
		OIM					
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
WHPpain <-							
crhtw1	1.729479	1.239418	1.40	0.163	-.6997351	4.15869	
> 4							
_cons	17.83115	1.180833	15.10	0.000	15.51676	20.1455	
> 4							
> -							
whpsleep <-							
WHPpain	.7680828	.0605752	12.68	0.000	.6493576	.88680	
> 8							
_cons	12.40984	1.738609	7.14	0.000	9.002228	15.8174	
> 5							
> -							
Variance							
e.WHPpain	494.9113	36.78647			427.817	572.527	
> 9							
e.whpsleep	660.9301	49.12655			571.329	764.583	
> 4							

> -

LR test of model vs. saturated: chi2(1) = **5.62**, Prob > chi2 = **0.0177**

Endogenous variables

Observed: **WHPpain whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = **-3790.3382**

Iteration 1: log likelihood = **-3790.3382**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-3790.3382**

> -							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interval	
>]							
> -							
Structural							
WHPpain <-							
crhtw2		5.721746	1.311307	4.36	0.000	3.151631	8.29186
> 1							
_cons		17.02834	1.162733	14.65	0.000	14.74942	19.3072
> 5							
> -							
whpsleep <-							
WHPpain		.7680668	.0604372	12.71	0.000	.6496121	.886521
> 5							
_cons		12.41057	1.732256	7.16	0.000	9.015409	15.8057
> 3							
> -							
Variance							
e.WHPpain		472.3255	35.05929			408.3752	546.290
> 4							
e.whpsleep		659.1094	48.92369			569.8695	762.324
> 1							

> -

LR test of model vs. saturated: chi2(1) = **9.11**, Prob > chi2 = **0.0025**

Endogenous variables

Observed: **WHPpain whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = **-3795.4294**

Iteration 1: log likelihood = **-3795.4294**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-3795.4294**

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
-----
> -
Structural
  WHPpain <-
    crhtw3 | 6.442221  1.270903   5.07  0.000   3.951297   8.93314
> 5
    _cons | 16.90299  1.151834  14.67  0.000  14.64544  19.1605
> 4
-----
> -
  whpsleep <-
    WHPpain | .7680668 .0604372  12.71  0.000   .6496121   .886521
> 5
    _cons | 12.41057  1.732256   7.16  0.000   9.015409  15.8057
> 3
-----
> -
Variance
  e.WHPpain | 464.2378  34.45896                401.3825  536.936
> 1
  e.whpsleep | 659.1094  48.92369                569.8695  762.324
> 1
-----
> -
LR test of model vs. saturated: chi2(1) = 9.98, Prob > chi2 = 0.0016
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)
```

Endogenous variables

Observed: **bffpain24 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-2531.1755**

Iteration 1: log likelihood = **-2531.1755**

Structural equation model

Number of obs = **362**

Estimation method = **ml**

Log likelihood = **-2531.1755**

> —						
	Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interva	
> 1]						
> —						
Structural						
bffpain24 <-						
crhtw1	-.0163264	.0295801	-0.55	0.581	-.0743023	.04164
> 95						
_cons	.0739961	.0281819	2.63	0.009	.0187606	.12923
> 16						
> —						
whpsleep <-						
bffpain24	-5.072163	3.045385	-1.67	0.096	-11.04101	.89668
> 22						
_cons	26.64673	1.632318	16.32	0.000	23.44745	29.846
> 01						
> —						
Variance						
e.bffpain24	.281897	.0209532			.2436807	.32610
> 68						
e.whpsleep	947.2157	70.40599			818.8033	1095.7
> 67						

> —
LR test of model vs. saturated: chi2(1) = **7.34**, Prob > chi2 = **0.0067**

Endogenous variables

Observed: **bffpain24 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = **-2507.1158**

Iteration 1: log likelihood = **-2507.1158**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-2507.1158**

> —						
		Coef.	OIM Std. Err.	z	P> z	[95% Conf. Interva
> 1]						
> —						
Structural						
bffpain24 <-						
crhtw2		-.0422022	.0319287	-1.32	0.186	-.1047813 .02037
> 69						
_cons		.0788774	.0283111	2.79	0.005	.0233887 .13436
> 62						
> —						
whpsleep <-						
bffpain24		-5.062292	3.041987	-1.66	0.096	-11.02448 .89989
> 35						
_cons		26.60724	1.628249	16.34	0.000	23.41594 29.798
> 55						
> —						
Variance						
e.bffpain24		.2800235	.0207853			.2421098 .32387
> 43						
e.whpsleep		945.1506	70.15566			817.1822 1093.1
> 58						

> —

LR test of model vs. saturated: chi2(1) = **22.86**, Prob > chi2 = **0.0000**

Endogenous variables

Observed: **bffpain24 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = **-2514.9789**

Iteration 1: log likelihood = **-2514.9789**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-2514.9789**

> —						
		OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interva
> 1]						
> —						
Structural						
bffpain24 <-						
crhtw3		-.0490766	.0311821	-1.57	0.116	-.1101923
> 92						
_cons		.0800705	.0282607	2.83	0.005	.0246806
> 04						
> —						
whpsleep <-						
bffpain24		-5.062292	3.041987	-1.66	0.096	-11.02448
> 35						
_cons		26.60724	1.628249	16.34	0.000	23.41594
> 55						
> —						
Variance						
e.bffpain24		.2794642	.0207438			.2416262
> 74						
e.whpsleep		945.1506	70.15566			817.1822
> 58						1093.1

> —
LR test of model vs. saturated: chi2(1) = **27.45**, Prob > chi2 = **0.0000**
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)

Endogenous variables

Observed: **bffpain26 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-3501.2771**

Iteration 1: log likelihood = **-3501.2771**

Structural equation model

Number of obs = **362**

Estimation method = **ml**

Log likelihood = **-3501.2771**

> —							
			OIM				
		Coef.	Std. Err.	z	P> z	[95% Conf. Interva	
> 1]							
> —							
Structural							
bffpain26 <-							
crhtw1	-.1352462	.4308242	-0.31	0.754	-.9796461	.70915	
> 38							
_cons	1.454464	.4104601	3.54	0.000	.6499767	2.2589	
> 51							
> —							
whpsleep <-							
bffpain26	-.2864247	.2094129	-1.37	0.171	-.6968663	.1240	
> 17							
_cons	26.69387	1.647301	16.20	0.000	23.46522	29.922	
> 52							
> —							
Variance							
e.bffpain26	59.79874	4.444806			51.69193	69.176	
> 95							
e.whpsleep	949.5669	70.58075			820.8358	1098.4	
> 87							

> —

LR test of model vs. saturated: chi2(1) = **7.46**, Prob > chi2 = **0.0063**

Endogenous variables

Observed: **bffpain26 whpsleep**

Exogenous variables

Observed: **crhtw2**

Fitting target model:

Iteration 0: log likelihood = **-3480.6721**

Iteration 1: log likelihood = **-3480.6721**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-3480.6721**

```
> —
      Coef.      OIM
      Std. Err.      z    P>|z|    [95% Conf. Interva
> 1]
-----+-----
> —
Structural
  bffpain26 <-
    crhtw2    -0.0283059    .466024    -0.06    0.952    -0.9416962    .88508
> 43
    _cons     1.437371    .4132225     3.48    0.001     .6274697    2.2472
> 72
-----+-----
> —
  whpsleep <-
    bffpain26 -0.2854904    .2091748    -1.36    0.172    -0.6954654    .12448
> 47
    _cons     26.65362    1.643161    16.22    0.000    23.43309    29.874
> 16
-----+-----
> —
Variance
  e.bffpain26    59.65531    4.428032
> 16
  e.whpsleep     947.499    70.32997
> 75
-----+-----
> —
LR test of model vs. saturated: chi2(1)    =    23.81, Prob > chi2 = 0.0000
```

Endogenous variables

Observed: **bffpain26 whpsleep**

Exogenous variables

Observed: **crhtw3**

Fitting target model:

Iteration 0: log likelihood = **-3488.8833**

Iteration 1: log likelihood = **-3488.8833**

Structural equation model

Number of obs = **363**

Estimation method = **ml**

Log likelihood = **-3488.8833**

```
> —
      Coef.      OIM      z      P>|z|      [95% Conf. Interva
> 1]
      Std. Err.
-----+-----
> —
Structural
  bffpain26 <-
    crhtw3      -.0830469   .4555636   -0.18   0.855   -.9759351   .80984
> 13
    _cons      1.446798   .4128824    3.50   0.000    .637563   2.2560
> 32
-----+-----
> —
  whpsleep <-
    bffpain26   -.2854904   .2091748   -1.36   0.172   -.6954654   .12448
> 47
    _cons      26.65362   1.643161   16.22   0.000   23.43309   29.874
> 16
-----+-----
> —
Variance
  e.bffpain26   59.65045   4.427672                51.5741   68.991
> 54
  e.whpsleep    947.499   70.32997                819.2127   1095.8
> 75
-----+-----
> —
LR test of model vs. saturated: chi2(1) = 28.57, Prob > chi2 = 0.0000
(1 observations with missing values excluded;
specify option 'method(mlmv)' to use all observations)
```


Endogenous variables

Observed: **BFdep1 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-3707.6797**

Iteration 1: log likelihood = **-3707.6797**

Structural equation model

Number of obs = **362**

Estimation method = **ml**

Log likelihood = **-3707.6797**

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
-----
> -
Structural
  BFdep1 <-
    crhtw1      .7787754      .9676886      0.80      0.421      -1.11786      2.6754
> 1
    _cons      15.42812      .9219482      16.73      0.000      13.62114      17.2351
> 1
-----
> -
  whpsleep <-
    BFdep1      1.100099      .0733544      15.00      0.000      .9563268      1.24387
> 1
    _cons      9.195953      1.710066      5.38      0.000      5.844285      12.5476
> 2
-----
> -
Variance
  e.BFdep1      301.6915      22.42456
> 6
  e.whpsleep      588.7085      43.75836
> 3
-----
> -
LR test of model vs. saturated: chi2(1) = 8.20, Prob > chi2 = 0.0042
```


Endogenous variables

Observed: **icdx5nr4 whpsleep**

Exogenous variables

Observed: **crhtw1**

Fitting target model:

Iteration 0: log likelihood = **-1691.0498**

Iteration 1: log likelihood = **-1691.0498**

Structural equation model

Number of obs = **362**

Estimation method = **ml**

Log likelihood = **-1691.0498**

```
> -
      Coef.      OIM      z      P>|z|      [95% Conf. Interval
> ]
-----
> -
Structural
  icdx5nr4 <-
    crhtw1      -.0038018    .0029173    -1.30    0.193    -.0095196    .00191
> 6
    _cons      .0032684    .0027794     1.18    0.240    -.0021791    .00871
> 6
-----
> -
  whpsleep <-
    icdx5nr4     74.92454    30.68568     2.44    0.015    14.78172    135.067
> 4
    _cons     26.07546     1.612803    16.17    0.000    22.91442    29.2364
> 9
-----
> -
Variance
  e.icdx5nr4     .0027419     .0002038                .0023702     .00317
> 2
  e.whpsleep     939.0095    69.79603                811.7096    1086.27
> 4
-----
> -
LR test of model vs. saturated: chi2(1) = 8.68, Prob > chi2 = 0.0032
```



```

164 .
165 . des BFdep1 BSIdep BSItotal BSIposymp HP2probsoc BSIanx WHPpain age

```

variable name	storage type	display format	value label	variable label
BFdep1	float	%9.0g		max(0, WHPer + 3.14933e-007)
BSIdep	double	%9.0g		Basic symptom inventory Depression subscale
BSItotal	double	%9.0g		Basic symptom inventory total scale score
BSIposymp	double	%9.0g		Brief Symptom inventory positive symptom total subscale
HP2probsoc	double	%9.0g	hp2fmt	Hlth profile Pt2: Hlth causing probs with social life
BSIanx	double	%9.0g		Basic symptom inventory Anxiety subscale
WHPpain	double	%9.0g		Wtd Health Profile Pain Pt 1 subscale
age	double	%8.0g		* Respondent's age

```

166 .
167 . * Possible female sleep indirect effects -----
168 . > -----
169 . * wave 1 HP2probsoc BSIanx age
170 . * wave 2 BFdep1 BSIdep BSItotal BSIposymp HP2probsoc BSIanx WHPpain age
171 . * wave 3 BFdep1 BSIdep BSItotal BSIposymp HP2probsoc BSIanx WHPpain age
172 . *-----
173 . > ---
174 .
175 .
176 . *-- Wave one chornobyl related health threat and female sleep relationship
177 .

```