

Multiple linear regression 2

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Categorical variables in regression models.

The changing reference level

Interaction/effect modification

Interaction between a categorical and continuous variable

Interaction between two categorical variables

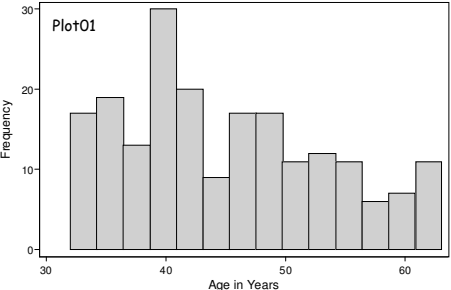
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Linear and Logistic regression - Note 2.2

1

Categorical variable in regression models

The age distribution:



Let us divide age into three agegroups ,

0:  $age \leq 40$ ,    1:  $40 < age \leq 50$ ,    2:  $50 < age$

and consider the new model

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

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Linear and Logistic regression - Note 2.2

2

Categorical variable : age group 0 reference

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

age1 is one if a person is in age group 1 and zero otherwise

age2 is one if a person is in age group 2 and zero otherwise

The expected  $\ln(sbp)$  in the three age groups will be:

$$age < 40: \quad \ln(sbp) = \alpha_0 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln(bmi/25)$$
$$40 \leq age < 50: \quad \ln(sbp) = \alpha_0 + \alpha_1 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln(bmi/25)$$
$$50 \leq age: \quad \ln(sbp) = \alpha_0 + \alpha_2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln(bmi/25)$$

We see that  $\alpha_1$  is the adjusted difference in  $\ln(sbp)$  when comparing a person in the second group with one in the first group.

And  $\alpha_2$  is the adjusted difference in  $\ln(sbp)$  when comparing a person in the third group with one in the first group.

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Linear and Logistic regression - Note 2.2

3

Categorical variable : age group 0 reference

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

Finally we see that  $\alpha_0$  is the expected  $\ln(sbp)$  for a man in the first (reference) age group, with  $bmi=25$ .

In most programs the model is fitted by first generating the grouping variable and then making the regression telling the program which variables are categorical.

In STATA this done like this:

```
egen agegrp3=cut(age), at(0,40,50,120) label  
xi: regress lnSBP woman i.agegrp3 lnBMI25
```

Categorical variables included

This is categorical

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Linear and Logistic regression - Note 2.2

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Categorical variable : age group 0 reference

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

agegrp3 is treated as categorical

The value 0 is chosen as reference

OUTPUT:

(naturally coded; \_Iagegrp3\_0 omitted)

Source	SS	df	MS
Model	.980169926	4	.245042482
Residual	4.26524771	195	.021873065
Total	5.24541764	199	.026358883

Number of obs = 200  
F( 4, 195) = 11.20  
Prob > F = 0.0000  
R-squared = 0.1869  
Adj R-squared = 0.1702  
Root MSE = .1479

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
woman		.0035403	.0212026	0.17	0.868	-.0382757 .0453562
<u>_Iagegrp3_1</u>		<u>.0715136</u>	<u>.0253373</u>	<u>2.82</u>	<u>0.005</u>	<u>.0215432 .121484</u>
<u>_Iagegrp3_2</u>		<u>.130465</u>	<u>.0280521</u>	<u>4.65</u>	<u>0.000</u>	<u>.0751404 .1857895</u>
lnBMI25		.2898622	.0772432	3.75	0.000	.1375229 .4422015
_cons		4.789641	.0224814	213.05	0.000	4.745303 4.833979

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Categorical variable : age group 0 reference

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

Adjusted difference between for a person in age group 1 compared to age group 0

Adjusted difference between for a person in age group 2 compared to age group 0

Expected value for a man in age group 0 with bmi=25.

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
woman		.0035403	.0212026	0.17	0.868	-.0382757 .0453562
<u>Iagegrp3_1</u>		<u>.0715136</u>	<u>.0253373</u>	<u>2.82</u>	<u>0.005</u>	<u>.0215432 .121484</u>
<u>Iagegrp3_2</u>		<u>.130465</u>	<u>.0280521</u>	<u>4.65</u>	<u>0.000</u>	<u>.0751404 .1857895</u>
lnBMI25		.2898622	.0772432	3.75	0.000	.1375229 .4422015
_cons		4.789641	.0224814	213.05	0.000	4.745303 4.833979

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The expected values:

$$age < 40: \quad \ln(sbp) = \alpha_0 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right)$$
$$40 \leq age < 50: \quad \ln(sbp) = \alpha_0 + \alpha_1 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right)$$
$$50 \leq age: \quad \ln(sbp) = \alpha_0 + \alpha_2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right)$$

The estimates

	lnSBP	Coef.
woman	.003540	3
<u>_Iagegrp3_1</u>	<u>.071514</u>	<u>1</u>
<u>_Iagegrp3_2</u>	<u>.130465</u>	<u>2</u>
lnBMI25	.289862	4
_cons	4.789641	0

$$age < 40: \quad \ln(sbp) = 4.789 + 0.004 \cdot woman + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$$
$$40 \leq age < 50: \quad \ln(sbp) = 4.789 + 0.072 + 0.004 \cdot woman + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$$
$$50 \leq age: \quad \ln(sbp) = 4.789 + 0.130 + 0.004 \cdot woman + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$$

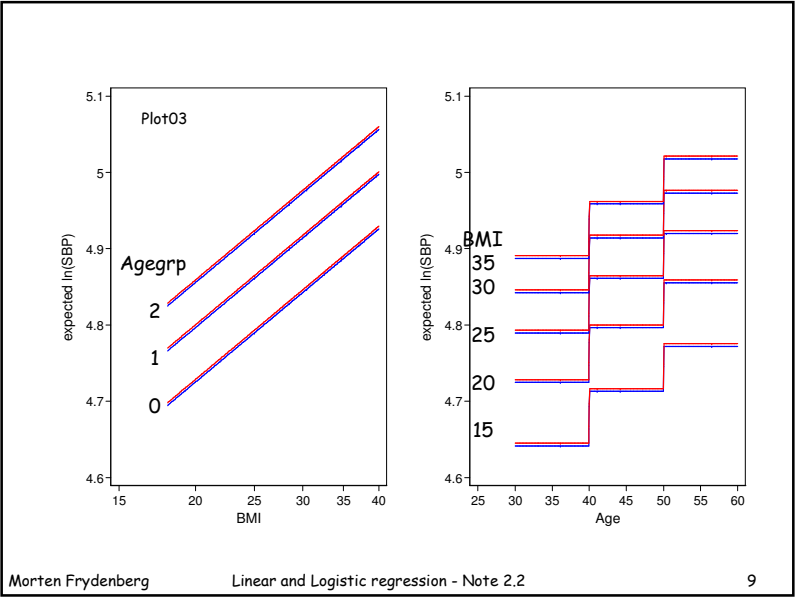
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Plot02

Agegroup

	Women	Men
0:	$4.793 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$	$4.790 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$
1:	$4.865 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$	$4.861 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$
2:	$4.924 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$	$4.920 + 0.290 \cdot \ln\left(\frac{bmi}{25}\right)$

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**Categorical variable : age group 1 reference**
$$\ln(sbp) = \gamma_0 + \gamma_1 \cdot age0 + \gamma_2 \cdot age2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

$age0$  is one if a person is in age group 0 and zero otherwise  
 $age2$  is one if a person is in age group 2 and zero otherwise

The expected  $\ln(sbp)$  in the three age groups will be:

$age < 40$ :  $\ln(sbp) = \gamma_0 + \gamma_1 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln(bmi/25)$   
 $40 \leq age < 50$ :  $\ln(sbp) = \gamma_0 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln(bmi/25)$   
 $50 \leq age$ :  $\ln(sbp) = \gamma_0 + \gamma_2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln(bmi/25)$

We see that  $\gamma_1$  is the adjusted difference in  $\ln(sbp)$  when comparing a person in the **first group** with one in the **second group**.

And  $\gamma_2$  is the adjusted difference in  $\ln(sbp)$  when comparing a person in the **third group** with one in the **second group**.

Morten FrydenbergLinear and Logistic regression - Note 2.29

**Categorical variable : age group 1 reference**
$$\ln(sbp) = \gamma_0 + \gamma_1 \cdot age0 + \gamma_2 \cdot age2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

Finally we see that  $\gamma_0$  is the expected  $\ln(sbp)$  for a man in the **second** (reference) age group, with  $bmi=25$ .

Many programs (but regression in SPSS) let you chose the reference group

In STATA this done like this:

```
char agegrp3[omit]1
```

The group label 1 is reference

```
xi: regress lnSBP woman i.agegrp3 lnBMI25
```

Categorical variables included

This is categorical

Morten FrydenbergLinear and Logistic regression - Note 2.211

**Categorical variable : age group 1 reference**
$$\ln(sbp) = \gamma_0 + \gamma_1 \cdot age0 + \gamma_2 \cdot age2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

agegrp3 is treated as categorical

The value 1 is chosen as reference

i.agegrp3		_Iagegrp3_0-2		(naturally coded; _Iagegrp3_1 omitted)	
Source	SS	df	MS		
Model	.980169926	4	.245042482		
Residual	4.26524771	195	.021873065		
Total	5.24541764	199	.026358883		

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
woman		.0035403	.0212026	0.17	0.868	-.0382757 .0453562
_Iagegrp3_0		-.0715136	.0253373	-2.82	0.005	-.121484 -.0215432
_Iagegrp3_2		.0589513	.0263496	2.24	0.026	.0069846 .1109181
lnBMI25		.2898622	.0772432	3.75	0.000	.1375229 .4422015
_cons		4.861154	.0207406	234.4	0.000	4.82025 4.902059

Morten FrydenbergLinear and Logistic regression - Note 2.212

Categorical variable : age group 1 reference

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

Adjusted difference between for a person in age group 0 compared to age group 1

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
woman		.0035403	.0212026	0.17	0.868	-.0382757 .0453562
Iagegrp3_0		-.0715136	.0253373	-2.82	0.005	-.121484 -.0215432
Iagegrp3_2		.0589513	.0263496	2.24	0.026	.0069846 .1109181
lnBMI25		.2898622	.0772432	3.75	0.000	.1375229 .4422015
_cons		4.861154	.0207406	234.4	0.000	4.82025 4.902059

Adjusted difference between for a person in age group 2 compared to age group 1

Expected value for a man in age group 1 with bmi=25.

Morten FrydenbergLinear and Logistic regression - Note 2.213

Categorical variable: Comparing to parameterizations

$$\ln(sbp) = \alpha_0 + \alpha_1 \cdot age1 + \alpha_2 \cdot age2 + \alpha_3 \cdot woman + \alpha_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

$$\ln(sbp) = \gamma_0 + \gamma_1 \cdot age0 + \gamma_2 \cdot age2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

age group 0:  $\alpha_0 = \gamma_0 + \gamma_1$

age group 1:  $\alpha_0 + \alpha_1 = \gamma_0$

age group 2:  $\alpha_0 + \alpha_2 = \gamma_0 + \gamma_2$

$$\alpha_0 = \gamma_0 + \gamma_1$$

$$\alpha_1 = -\gamma_1$$

$$\alpha_2 = \gamma_2 - \gamma_1$$

$$\alpha_3 = \gamma_3$$

$$\alpha_4 = \gamma_4$$

$$\gamma_0 = \alpha_0 + \alpha_1$$

$$\gamma_1 = -\alpha_1$$

$$\gamma_2 = \alpha_2 - \alpha_1$$

$$\gamma_3 = \alpha_3$$

$$\gamma_4 = \alpha_4$$

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Categorical variable: Comparing two parameterizations

The estimates:

age group 0 reference

age group 1 reference

Root MSE = .1479

	lnSBP	Coef.	[95% CI]
woman		.0035	-.0382 .0453
Iagegrp3_1		.0715	.0215 .1214
Iagegrp3_2		.1304	.0751 .1857
lnBMI25		.2898	.1375 .4422
_cons		4.7896	4.745 4.833

	lnSBP	Coef.	[95% CI]
woman		.0035	-.0382 .0453
Iagegrp3_0		-.0715	-.1214 -.0215
Iagegrp3_2		.0589	.0069 .1109
lnBMI25		.2898	.1375 .4422
_cons		4.8611	4.820 4.902

Note, the estimates fulfil the same equations.

The interpretation of the "Iagegrp3\_2" line and "\_cons" line" are altered!!!!!!

Always remember: what is the reference group!

Morten FrydenbergLinear and Logistic regression - Note 2.215

Categorical variable : age group 1 reference

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
woman		.0035403	.0212026	0.17	0.868	-.0382757 .0453562
Iagegrp3_0		-.0715136	.0253373	-2.82	0.005	-.121484 -.0215432
Iagegrp3_2		.0589513	.0263496	2.24	0.026	.0069846 .1109181
lnBMI25		.2898622	.0772432	3.75	0.000	.1375229 .4422015
_cons		4.861154	.0207406	234.4	0.000	4.82025 4.902059

Two test:

One testing no difference between age group 0 and 1.

One testing no difference between age group 2 and 1.

Can we get one test testing no difference between age groups?

A F-test in STATA: `testparm Iagegrp3*`

(1) Iagegrp3\_0 = 0

(2) Iagegrp3\_2 = 0

F( 2, 195) = 10.93

Prob > F = 0.0000

Highly significant

Morten FrydenbergLinear and Logistic regression - Note 2.216

Interactions/effectmodification

$$\ln(sbp) = \gamma_0 + \gamma_1 \cdot age0 + \gamma_2 \cdot age2 + \gamma_3 \cdot woman + \gamma_4 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

One of the **central** assumptions was "no effect modification".  
E.g. in model above the "effect" of **age**, **sex** and **bmi** did not depend on the value of each other.

One can **introduce** effect modification between a categorical variable and another variable.

Here we first will look at **agegr3** and **lnBMI25**.

The effect modification will be that the coefficient to **lnBMI25** depend on **age group**.

That is, we will allow **different effect** of bmi in the **different age groups**.

Morten FrydenbergLinear and Logistic regression - Note 2.217

Interactions/effectmodification

$$\ln(sbp) = \omega_0 + \omega_1 \cdot age0 + \omega_2 \cdot age2 + \omega_3 \cdot woman + \omega_4 \cdot \ln\left(\frac{bmi}{25}\right) + \omega_5 \cdot age0 \cdot \ln\left(\frac{bmi}{25}\right) + \omega_6 \cdot age2 \cdot \ln\left(\frac{bmi}{25}\right) + E$$

$age \leq 40$ :  $\ln(sbp) = (\omega_0 + \omega_1) + (\omega_4 + \omega_5) \cdot \ln\left(\frac{bmi}{25}\right) + \omega_3 \cdot woman$

$40 < age \leq 50$ :  $\ln(sbp) = \omega_0 + \omega_4 \cdot \ln\left(\frac{bmi}{25}\right) + \omega_3 \cdot woman$

$50 < age$ :  $\ln(sbp) = (\omega_0 + \omega_2) + (\omega_4 + \omega_6) \cdot \ln\left(\frac{bmi}{25}\right) + \omega_3 \cdot woman$

$\omega_1$  is the **difference** between the constant for age **group 0** and **reference** group.  
 $\omega_5$  is the **difference** between the coefficient to **lnBMI25** for age **group 0** and **reference** group.

Morten FrydenbergLinear and Logistic regression - Note 2.218

Interactions/effectmodification

**xi: regress lnSBP woman i.agegrp3\*lnBMI25**

i.agegrp3      \_Iagegrp3\_0-2      (naturally coded; \_Iagegrp3\_1 omitted)  
i.age~3\*lnB~25      \_IageXlnBMI\_#      (coded as above)

Source	SS	df	MS
Model	.994860827	6	.165810138
Residual	4.25055681	193	.02202361
Total	5.24541764	199	.026358883

Number of obs = 200  
F( 6, 193) = 7.53  
Prob > F = 0.0000  
R-squared = 0.1897  
Adj R-squared = 0.1645  
Root MSE = .1484

	lnSBP	Coef.	Std. E.	t	P> t	[95% Conf. Interval]
woman		.0076438	.02191	0.35	0.728	-.03558 .0508772
_Iagegrp3_0		-.0708045	.02611	-2.71	0.007	-.1223213 -.0192877
_Iagegrp3_2		.0631082	.02703	2.33	0.021	.009787 .1164287
lnBMI25		.3155479	.12229	2.58	0.011	.074350 .5567453
_IageXlnBM~0		.0429736	.19123	0.22	0.822	-.334209 .420157
_IageXlnBM~2		-.1165375	.18554	-0.63	0.531	-.482499 .2494241
_cons		4.859743	.02141	226.9	0.000	4.81751 4.901975

Morten FrydenbergLinear and Logistic regression - Note 2.219

Interactions/effect modification

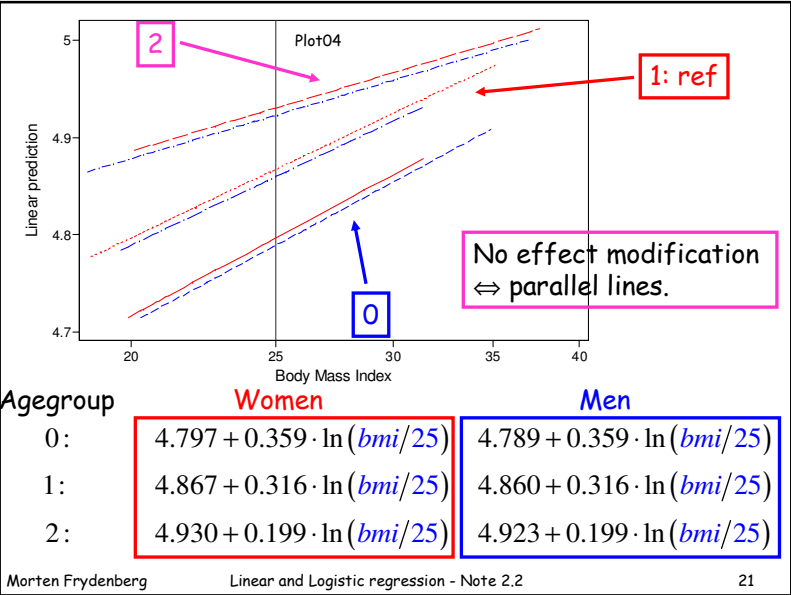
**Ref:** constant and 'slope' in reference group  
**0:** difference in constant and slope compared to reference  
**2:** difference in constant and slope compared to reference

	lnSBP	Coef.	Std. E.	t	P> t	[95% Conf. Interval]
woman		.0076438	.02191	0.35	0.728	-.03558 .050877
0_Iagegrp3_0		-.0708045	.02611	-2.71	0.007	-.1223213 -.019287
_Iagegrp3_2		.0631082	.02703	2.33	0.021	.009787 .116428
lnBMI25		.3155479	.12229	2.58	0.011	.074350 .556745
0_IageXlnBM~0		.0429736	.19123	0.22	0.822	-.334209 .420157
_IageXlnBM~2		-.1165375	.18554	-0.63	0.531	-.482499 .249424
_cons		4.859743	.02141	226.9	0.000	4.81751 4.901975

Note the larger standard errors

Based on the estimates one can find the six "dose-response" curves:

Morten FrydenbergLinear and Logistic regression - Note 2.220



Interactions/effect modification

	lnSBP	Coef.	Std. E.	t	P> t	[95% Conf. Interval]
woman		.0076438	.02191	0.35	0.728	-.03558 .0508772
_Iagegrp3_0		-.0708045	.02611	-2.71	0.007	-.12232 -.0192877
_Iagegrp3_2		.0631082	.02703	2.33	0.021	.009787 .1164287
lnBMI25		.3155479	.12229	2.58	0.011	.074350 .5567453
_IageXlnBM~0		.0429736	.19123	0.22	0.822	-.334209 .420157
_IageXlnBM~2		-.1165375	.18554	-0.63	0.531	-.482499 .2494241
_cons		4.859743	.02141	226.9	0.000	4.81751 4.901975

Two test:  
One testing differences between "slope" in age group 0 and 1.  
One testing differences between "slope" in age group 2 and 1.

Can we get **one test** testing no difference between age groups?

A F-test in STATA: *testparm \_IageX\**

( 1) *\_IageXlnBM~0 = 0*  
( 2) *\_IageXlnBM~2 = 0*

F( 2, 193) = 0.33  
Prob > F = 0.7168

Non-significant

Morten Frydenberg Linear and Logistic regression - Note 2.2 22

Interactions/effect modification

The test of no interaction was non-significant.

But look at the **confidence interval** for the difference in slope for between age group 2 and group 1 !

	lnSBP	Coef.	Std. E.	t	P> t	[95% Conf. Interval]
woman		.0076438	.02191	0.35	0.728	-.03558 .0508772
_Iagegrp3_0		-.0708045	.02611	-2.71	0.007	-.1223213 -.0192877
_Iagegrp3_2		.0631082	.02703	2.33	0.021	.009787 .1164287
lnBMI25		.3155479	.12229	2.58	0.011	.074350 .5567453
_IageXlnBM~0		.0429736	.19123	0.22	0.822	-.334209 .420157
_IageXlnBM~2		-.1165375	.18554	-0.63	0.531	-.482499 .2494241
_cons		4.859743	.02141	226.9	0.000	4.81751 4.901975

It is very wide!!! We know very little about this difference!

The test for no interaction has **very low power!!!**

The data have very little information on whether there is effect modification.

Morten Frydenberg Linear and Logistic regression - Note 2.2 23

Interaction between age group and sex

*xi: regress lnSBP lnBMI25 i.agegrp3\*i.sex*

i.agegrp3      \_Iagegrp3\_0-2      (naturally coded; *\_Iagegrp3\_1* omitted)

i.sex            \_Isex\_1-2            (naturally coded; *\_Isex\_1* omitted)

i.age~3\*i.sex    \_IageXsex\_#\_#        (coded as above)

Source	SS	df	MS		Number of obs = 200
Model	1.24006476	6	.20667746		F( 6, 193) = 9.96
Residual	4.00535288	193	.020753124		Prob > F = 0.0000
Total	5.24541764	199	.026358883		R-squared = 0.2364
					Adj R-squared = 0.2127
					Root MSE = .14406

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lnBMI25		.2265018	.0774898	2.92	0.004	.0736662 .3793374
_Iagegrp3_0		-.0426734	.0377096	-1.13	0.259	-.1170493 .0317025
_Iagegrp3_2		-.0025412	.0365457	-0.07	0.945	-.0746215 .0695391
_Isex_2		-.0210869	.0322283	-0.65	0.514	-.0846518 .042478
_IageXse~0_2		-.0548967	.0501668	-1.09	0.275	-.1538422 .0440488
_IageXse~2_2		.133379	.0501308	2.66	0.008	.0345043 .232536
_cons		4.873442	.0251767	193.57	0.000	4.823786 4.923099

. testparm *\_IageX\**

( 1) *\_IageXse~0\_2 = 0*  
( 2) *\_IageXse~2\_2 = 0*

F( 2, 193) = 6.26  
Prob > F = 0.0023

Highly significant

Morten Frydenberg Linear and Logistic regression - Note 2.2 24

Interaction between age group and sex

Differences between age groups among men are small

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lnBMI25		.2265018	.0774898	2.92	0.004	.0736662 .3793374
_Iagegrp3_0		-.0426734	.0377096	-1.13	0.259	-.1170493 .0317025
_Iagegrp3_2		-.0025412	.0365457	-0.07	0.945	-.0746215 .0695391
_Isex_2		-.0210869	.0322283	-0.65	0.514	-.0846518 .042478
_IageXse~0_2		-.0548967	.0501668	-1.09	0.275	-.1538422 .0440488
_IageXse~2_2		.133379	.0501308	2.66	0.008	.0345043 .2322536
_cons		4.873442	.0251767	193.57	0.000	4.823786 4.923099

Women age group 1:  $4.873 - 0.021 = 4.852$

Women age group 0:  $4.873 - 0.021 - 0.042 - 0.055 = 4.755$

Women age group 2:  $4.873 - 0.021 - 0.003 + 0.133 = 4.982$

Large differences in the age groups among women.

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Interaction between age group and sex

Using women as reference: `char sex[omit]2`

Large differences between age groups among women

	lnSBP	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
lnBMI25		.2265018	.0774898	2.92	0.004	.0736662 .3793374
_Iagegrp3_0		-.0975701	.0328469	-2.97	0.003	-.162355 -.0327852
_Iagegrp3_2		.1308378	.0354804	3.69	0.000	.0608587 .2008168
_Isex_1		.0210869	.0322283	0.65	0.514	-.042478 .0846518
_IageXse~0_1		.0548967	.0501668	1.09	0.275	-.0440488 .1538422
_IageXse~2_1		-.133379	.0501308	-2.66	0.008	-.2322536 -.0345043
_cons		4.852355	.0205502	236.12	0.000	4.811824 4.892887

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Plot05

Agegroup      Women      Men

0:  $4.755 + 0.227 \cdot \ln(bmi/25)$

1:  $4.852 + 0.227 \cdot \ln(bmi/25)$

2:  $4.982 + 0.227 \cdot \ln(bmi/25)$

0:  $4.831 + 0.227 \cdot \ln(bmi/25)$

1:  $4.873 + 0.227 \cdot \ln(bmi/25)$

2:  $4.871 + 0.227 \cdot \ln(bmi/25)$

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