

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

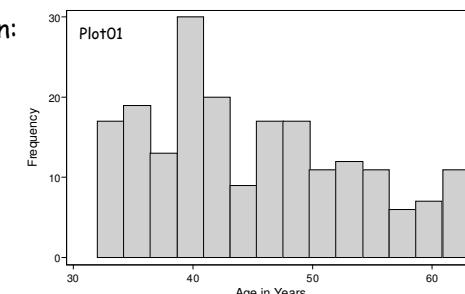
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Linear and Logistic regression - Note 2.2

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Categorical variable in regression models

The age distribution:



Let us divide *age* into three agegroups ,

$$0: \text{age} \leq 40, \quad 1: 40 < \text{age} \leq 50, \quad 2: 50 < \text{age}$$

and consider the new model

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

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Linear and Logistic regression - Note 2.2

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Categorical variable : age group 0 reference

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

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 $\ln(\text{sbp})$ in the three age groups will be:

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

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

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

We see that α_1 is the adjusted difference in $\ln(\text{sbp})$ when comparing a person in the second group with one in the first group.

And α_2 is the adjusted difference in $\ln(\text{sbp})$ 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

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Categorical variable : age group 0 reference

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

Finally we see that α_0 is the expected $\ln(\text{sbp})$ for a man in the first (reference) age group, with $\text{bmi}=25$.

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) tabe7`

`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

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

agegrp3 is treated as categorical

The value 0 is chosen as reference

OUTPUT:
(naturally coded; _Iagegrp3_0 omitted)

Source	SS	df	MS	Number of obs = 200			
Model	.980169926	4	.245042482	F(4, 195) = 11.20			
Residual	4.26524771	195	.021873065	Prob > F = 0.0000			
Total	5.24541764	199	.026358883	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

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

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

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

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.

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The expected values:

age < 40: $\ln(sbp) = \alpha_0 + \alpha_3 \cdot \text{woman} + \alpha_4 \cdot \ln(bmi/25)$

40 ≤ age < 50: $\ln(sbp) = \alpha_0 + \alpha_1 + \alpha_3 \cdot \text{woman} + \alpha_4 \cdot \ln(bmi/25)$

50 ≤ age: $\ln(sbp) = \alpha_0 + \alpha_2 + \alpha_3 \cdot \text{woman} + \alpha_4 \cdot \ln(bmi/25)$

The estimates

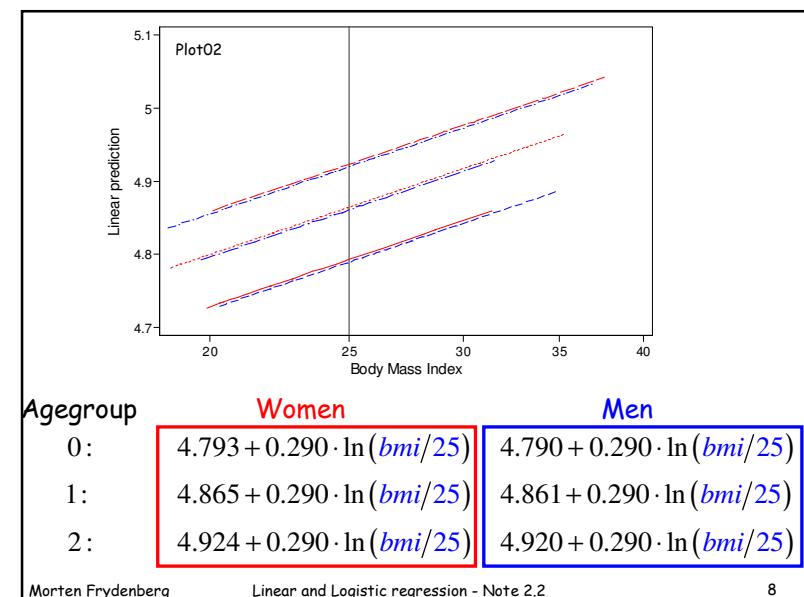
lnSBP	Coef.	
woman	.003540	3
<u>_Iagegrp3_1</u>	<u>.071514</u>	<u>1</u>
<u>_Iagegrp3_2</u>	<u>.130465</u>	<u>2</u>
lnBMI25	.289862	4
_cons	4.789641	0

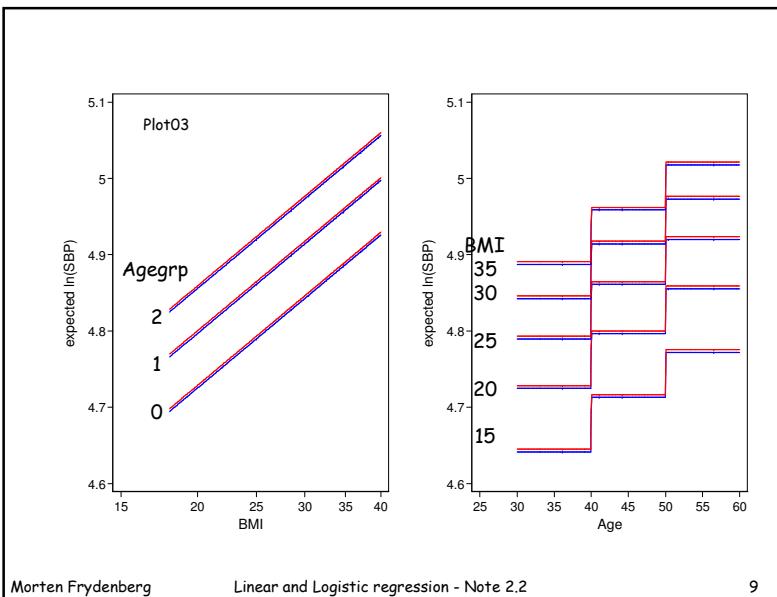
age < 40: $\ln(sbp) = 4.789 + 0.004 \cdot \text{woman} + 0.290 \cdot \ln(bmi/25)$

40 ≤ age < 50: $\ln(sbp) = 4.789 + 0.072 + 0.004 \cdot \text{woman} + 0.290 \cdot \ln(bmi/25)$

50 ≤ age: $\ln(sbp) = 4.789 + 0.130 + 0.004 \cdot \text{woman} + 0.290 \cdot \ln(bmi/25)$

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Linear and Logistic regression - Note 2.2

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Categorical variable : age group 1 reference

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

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 otherwiseThe expected $\ln(\text{sbp})$ in the three age groups will be:

$$\text{age} < 40 : \ln(\text{sbp}) = \gamma_0 + \gamma_1 + \gamma_3 \cdot \text{woman} + \gamma_4 \cdot \ln(\text{bmi}/25)$$

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

$$50 \leq \text{age} : \ln(\text{sbp}) = \gamma_0 + \gamma_2 + \gamma_3 \cdot \text{woman} + \gamma_4 \cdot \ln(\text{bmi}/25)$$

We see that γ_1 is the adjusted difference in $\ln(\text{sbp})$ when comparing a person in the first group with one in the second group.And γ_2 is the adjusted difference in $\ln(\text{sbp})$ when comparing a person in the third group with one in the second group.

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Linear and Logistic regression - Note 2.2

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Categorical variable : age group 1 reference

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

Finally we see that γ_0 is the expected $\ln(\text{sbp})$ for a man in the second (reference) age group, with $\text{bmi}=25$.

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

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Categorical variable : age group 1 reference

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

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	Number of obs	= 200
Model	.980169926	4	.245042482		F(4, 195) = 11.20		Prob > F	= 0.0000
Residual	4.26524771	195	.021873065		R-squared	= 0.1869	Adj R-squared	= 0.1702
Total	5.24541764	199	.026358883		Root MSE	= .1479		
			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		

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Categorical variable : age group 1 reference

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

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

$\ln(sbp)$	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
$\ln(\text{BMI}25)$	.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 $bmi=25$.

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Categorical variable: Comparing to parameterizations

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

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

age group 0: $\alpha_0 = \gamma_0 + \gamma_1$
 age group 1: $\alpha_0 + \alpha_1 = \gamma_0$
 age group 2: $\alpha_0 + \alpha_2 = \gamma_0 + \gamma_2$

$$\alpha_0 = \gamma_0 + \gamma_1 \quad \gamma_0 = \alpha_0 + \alpha_1$$

$$\alpha_1 = -\gamma_1 \quad \gamma_1 = -\alpha_1$$

$$\alpha_2 = \gamma_2 - \gamma_1 \quad \gamma_2 = \alpha_2 - \alpha_1$$

$$\alpha_3 = \gamma_3 \quad \gamma_3 = \alpha_3$$

$$\alpha_4 = \gamma_4 \quad \gamma_4 = \alpha_4$$

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Categorical variable: Comparing two parameterizations

The estimates:

age group 0 reference		age group 1 reference	
Root MSE	= .1479	Root MSE	= .1479
$\ln(sbp)$	Coef. [95% CI]	$\ln(sbp)$	Coef. [95% CI]
woman	.0035 -.0382 .0453	woman	.0035 -.0382 .0453
_Iagegrp3_1	.0715 .0215 .1214	_Iagegrp3_0	-.0715 -.1214 -.0215
_Iagegrp3_2	.1304 .0751 .1857	_Iagegrp3_2	.0589 .0069 .1109
$\ln(\text{BMI}25)$	.2898 .1375 .4422	$\ln(\text{BMI}25)$	.2898 .1375 .4422
_cons	4.7896 4.745 4.833	_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!

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Categorical variable : age group 1 reference

$\ln(sbp)$	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
$\ln(\text{BMI}25)$	.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

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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 **agegrp3** 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**.

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Linear and Logistic regression - Note 2.2

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Interactions/effectmodification

xi: regress lnSBP woman 1.agegrp3*lnBMI25

i.agegrp3	_Iagegrp3_0-2	(naturally coded; _Iagegrp3_1 omitted)
i.age~3*lnB~25	_IageXlnBM~#	(coded as above)
Source |	ss df ms	Number of obs = 200
Model | .994860827	6 .165810138	F(6, 193) = 7.53
Residual | 4.25055681	193 .02202361	Prob > F = 0.0000
Total | 5.24541764	199 .026358883	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		

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Interactions/effectmodification

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

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

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

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

ω_1 is the **difference** between the constant for **age group 0** and **reference group**.

ω_5 is the **difference** between the coefficient to **lnBMI25** for **age group 0** and **reference group**.

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Linear and Logistic regression - Note 2.2

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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	2 Ref
_Iagegrp3_2 | .0631082	.02703	2.33	0.021	.009787	.116428	2 Ref
_lnBMI25 | .3155479	.12229	2.58	0.011	.074350	.556745	2 Ref
0_IageXlnBM~0 | .0429736	.19123	0.22	0.822	-.334209	.420157	2 Ref
_IageXlnBM~2 | -.1165375	.18554	-0.63	0.531	-.482499	.249424	2 Ref
_cons | 4.859743	.02141	226.9	0.000	4.81751	4.901975	2 Ref

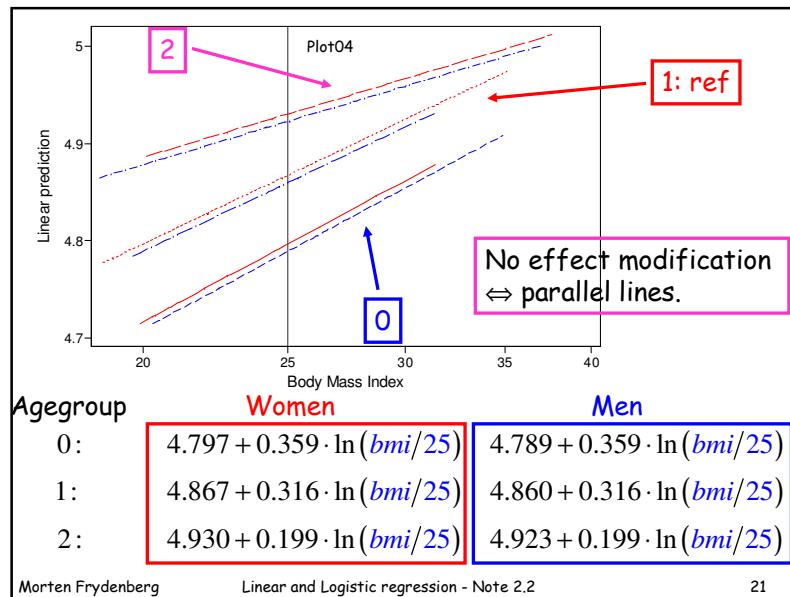
Note the larger standard errors

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

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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

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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.

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Interaction between age group and sex

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

Source	SS	df	MS	Number of obs
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

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

. testparm _IageX*	
(1) _IageXlnBM~0 = 0	
(2) _IageXlnBM~2 = 0	
F(2, 193) = 6.26	
Prob > F = 0.0023	

Highly significant

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Interaction between age group and sex

Differences between age groups among men are small

	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interval]
lnSBP	.2265018	.0774898	2.92	0.004	.0736662 .3793374
_agegrp3_0	-.0426734	.0377096	-1.13	0.259	-.1170493 .0317025
_agegrp3_2	-.0025412	.0365457	-0.07	0.945	-.0746215 .0695391
_sex_2	-.0210869	.0322283	-0.65	0.514	-.0846518 .042478
_ageXse_0_2	-.0548967	.0501668	-1.09	0.275	-.1538422 .0440488
_ageXse_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: $4.873 - 0.021 = 4.852$ -0.097
 Women age group 0: $4.873 - 0.021 - 0.042 - 0.055 = 4.755$
 Women age group 2: $4.873 - 0.021 - 0.003 + 0.133 = 4.982$ 0.130

Large differences in the age groups among women.

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Linear and Logistic regression - Note 2.2

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Interaction between age group and sex

Using women as reference: char sex[omit]2

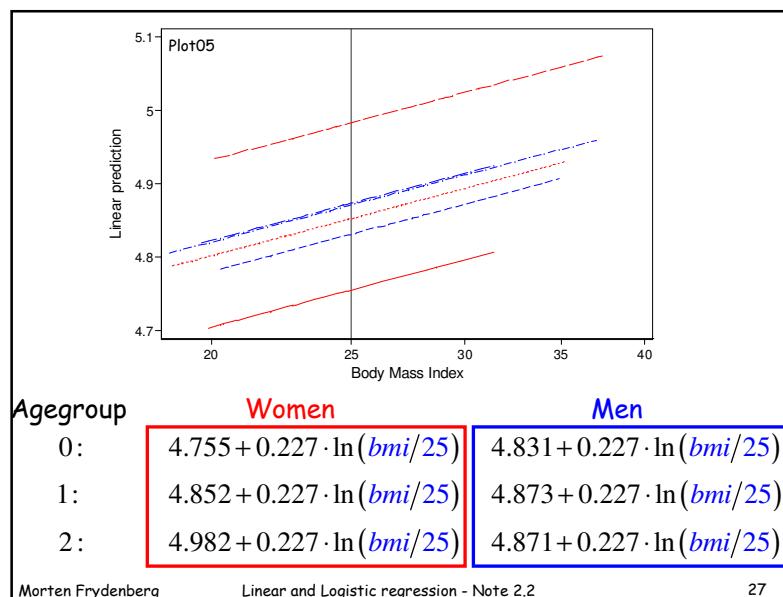
Large differences between age groups among women

	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interval]
lnSBP	.2265018	.0774898	2.92	0.004	.0736662 .3793374
_agegrp3_0	-.0975701	.0328469	-2.97	0.003	-.162355 -.0327852
_agegrp3_2	.1308378	.0354804	3.69	0.000	.0608587 .2008168
_sex_1	.0210869	.0322283	0.65	0.514	-.042478 .0846518
_ageXse_0_1	.0548967	.0501668	1.09	0.275	-.0440488 .1538422
_ageXse_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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