SAS/STAT® 14.3
User’s Guide
High-Performance Procedures
Contents

Chapter 1. Introduction .................................................. 1
Chapter 2. Shared Concepts and Topics ................................. 5
Chapter 3. Shared Statistical Concepts ................................. 35
Chapter 4. The GAMPL Procedure ...................................... 67
Chapter 5. The HPCANDISC Procedure ............................... 141
Chapter 6. The HPFMM Procedure ...................................... 173
Chapter 7. The HPGENSELECT Procedure ......................... 291
Chapter 8. The HPLMIXED Procedure ................................. 365
Chapter 9. The HPLOGISTIC Procedure ............................. 409
Chapter 10. The HPNLMOD Procedure ................................. 475
Chapter 11. The HPPLS Procedure .................................... 511
Chapter 12. The HPPRINCOMP Procedure ............................ 551
Chapter 13. The HPQUANTSELECT Procedure ..................... 581
Chapter 14. The HPREG Procedure ................................... 629
Chapter 15. The HPSPLIT Procedure ................................. 681

Subject Index ............................................................. 761

Syntax Index ............................................................. 775
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Chapter 1
Introduction

Contents

<table>
<thead>
<tr>
<th>Overview of SAS/STAT High-Performance Procedures</th>
<th>1</th>
</tr>
</thead>
<tbody>
<tr>
<td>About This Book</td>
<td>1</td>
</tr>
<tr>
<td>Chapter Organization</td>
<td>2</td>
</tr>
<tr>
<td>Typographical Conventions</td>
<td>2</td>
</tr>
<tr>
<td>Options Used in Examples</td>
<td>3</td>
</tr>
<tr>
<td>SAS Technical Support Services</td>
<td>3</td>
</tr>
</tbody>
</table>

Overview of SAS/STAT High-Performance Procedures

SAS/STAT high-performance procedures provide predictive modeling tools that have been specially developed to take advantage of parallel processing in both multithreaded single-machine mode and distributed multiple-machine mode. Predictive modeling methods include regression, logistic regression, generalized linear models, linear mixed models, nonlinear models, and decision trees. The procedures provide model selection, dimension reduction, and identification of important variables whenever this is appropriate for the analysis.

In addition to the high-performance statistical procedures described in this book, SAS/STAT includes high-performance utility procedures, which are described in Base SAS Procedures Guide: High-Performance Procedures.

You can run the high-performance statistical procedures in single-machine mode without licensing SAS High-Performance Statistics. However, to run these procedures in distributed mode, you must license SAS High-Performance Statistics and you must install and configure the SAS High-Performance Analytics infrastructure. For more information, see the SAS High-Performance Analytics Infrastructure: Installation and Configuration Guide.

About This Book

This book assumes that you are familiar with Base SAS software and with the books SAS Language Reference: Concepts and SAS Visual Data Management and Utility Procedures Guide. It also assumes that you are familiar with basic SAS System concepts, such as using the DATA step to create SAS data sets and using Base SAS procedures (such as the PRINT and SORT procedures) to manipulate SAS data sets.
Chapter Organization

This book is organized as follows:

Chapter 1, this chapter, provides an overview of SAS/STAT high-performance procedures.

Chapter 2, “Shared Concepts and Topics,” describes the modes in which SAS/STAT high-performance procedures can execute.

Chapter 3, “Shared Statistical Concepts,” describes common syntax elements that are supported by SAS/STAT high-performance procedures.

Subsequent chapters describe the individual procedures. These chapters appear in alphabetical order by procedure name. Each chapter is organized as follows:

- The “Overview” section provides a brief description of the analysis provided by the procedure.
- The “Getting Started” section provides a quick introduction to the procedure through a simple example.
- The “Syntax” section describes the SAS statements and options that control the procedure.
- The “Details” section discusses methodology and other topics, such as ODS tables.
- The “Examples” section contains examples that use the procedure.
- The “References” section contains references for the methodology.

Typographical Conventions

This book uses several type styles for presenting information. The following list explains the meaning of the typographical conventions used in this book:

- roman is the standard type style used for most text.
- UPPERCASE ROMAN is used for SAS statements, options, and other SAS language elements when they appear in the text. However, you can enter these elements in your own SAS programs in lowercase, uppercase, or a mixture of the two.
- UPPERCASE BOLD is used in the “Syntax” sections’ initial lists of SAS statements and options.
- oblique is used in the syntax definitions and in text to represent arguments for which you supply a value.
- VariableName is used for the names of variables and data sets when they appear in the text.
- bold is used to for matrices and vectors.
- italic is used for terms that are defined in the text, for emphasis, and for references to publications.
- monospace is used for example code. In most cases, this book uses lowercase type for SAS code.
Options Used in Examples

The HTMLBLUE style is used to create the graphs and the HTML tables that appear in the online documentation. The PEARLJ style is used to create the PDF tables that appear in the documentation. A style template controls stylistic elements such as colors, fonts, and presentation attributes. You can specify a style template in an ODS destination statement as follows:

```sas
ods html style=HTMLBlue;
...  
ods html close;

ods pdf style=PearlJ;
...  
ods pdf close;
```

Most of the PDF tables are produced by using the following SAS System option:

```sas
options papersize=(6.5in 9in);
```

If you run the examples, you might get slightly different output. This is a function of the SAS System options that are used and the precision that your computer uses for floating-point calculations.

SAS Technical Support Services

The SAS Technical Support staff is available to respond to problems and answer technical questions regarding the use of high-performance procedures. Go to [http://support.sas.com/techsup](http://support.sas.com/techsup) for more information.
Chapter 2
Shared Concepts and Topics

Contents

Overview ................................................................. 5
Processing Modes ..................................................... 6
  Single-Machine Mode ............................................. 6
  Distributed Mode .................................................. 6
  Controlling the Execution Mode with Environment Variables and Performance Statement Options ............... 6
  Determining Single-Machine Mode or Distributed Mode ................................................................. 7
Data Access Modes .................................................... 11
  Single-Machine Data Access Mode ............................. 11
  Distributed Data Access Mode ................................. 12
  Determining the Data Access Mode ............................ 13
Alongside-the-Database Execution ................................. 14
Alongside-LASR Distributed Execution ......................... 16
Running High-Performance Analytical Procedures Alongside a SAS LASR Analytic Server in Distributed Mode ......................................................... 17
  Starting a SAS LASR Analytic Server Instance .......... 17
  Associating a SAS Libref with the SAS LASR Analytic Server Instance ................................................. 18
  Running a High-Performance Analytical Procedure Alongside the SAS LASR Analytic Server Instance .......... 18
  Terminating a SAS LASR Analytic Server Instance .... 19
Alongside-LASR Distributed Execution on a Subset of the Appliance Nodes ............................................. 19
Running High-Performance Analytical Procedures in Asymmetric Mode .................................................... 20
  Running in Asymmetric Mode on Distinct Appliances .................. 20
Alongside-HDFS Execution ........................................... 23
  Alongside-HDFS Execution by Using the SASHDAT Engine ................................................................. 23
  Alongside-HDFS Execution by Using the Hadoop Engine ............................................................................. 25
Output Data Sets ......................................................... 29
  Working with Formats ............................................... 29
PERFORMANCE Statement ........................................... 31

Overview

This chapter describes the modes of execution in which SAS high-performance analytical procedures can execute. If you have SAS/STAT installed, you can run any procedure in this book on a single machine.
However, to run procedures in this book in distributed mode, you must also have SAS High-Performance Statistics software installed. For more information about these modes, see the next section.

This chapter provides details of how you can control the modes of execution and includes the syntax for the PERFORMANCE statement, which is common to all high-performance analytical procedures.

## Processing Modes

### Single-Machine Mode

Single-machine mode is a computing model in which multiple processors or multiple cores are controlled by a single operating system and can access shared resources, such as disks and memory. In this book, single-machine mode refers to an application running multiple concurrent threads on a multicore machine in order to take advantage of parallel execution on multiple processing units. More simply, single-machine mode for high-performance analytical procedures means multithreading on the client machine.

All high-performance analytical procedures are capable of running in single-machine mode, and this is the default mode when a procedure runs on the client machine. The procedure uses the number of CPUs (cores) on the machine to determine the number of concurrent threads. High-performance analytical procedures use different methods to map core count to the number of concurrent threads, depending on the analytic task. Using one thread per core is not uncommon for the procedures that implement data-parallel algorithms.

### Distributed Mode

Distributed mode is a computing model in which several nodes in a distributed computing environment participate in the calculations. In this book, the distributed mode of a high-performance analytical procedure refers to the procedure performing the analytics on an appliance that consists of a cluster of nodes. This appliance can be one of the following:

- a database management system (DBMS) appliance on which the SAS High-Performance Analytics infrastructure is also installed
- a cluster of nodes that have the SAS High-Performance Analytics infrastructure installed but no DBMS software installed

### Controlling the Execution Mode with Environment Variables and Performance Statement Options

You control the execution mode by using environment variables or by specifying options in the PERFORMANCE statement in high-performance analytical procedures, or by a combination of these methods.

The important environment variables follow:
• grid host identifies the domain name system (DNS) or IP address of the appliance node to which the SAS High-Performance Statistics software connects to run in distributed mode.

• installation location identifies the directory where the SAS High-Performance Statistics software is installed on the appliance.

You can set an environment variable directly from the SAS program by using the OPTION SET= command. For example, the following statements define the grid host and the location where the SAS High-Performance software is installed on the appliance:

```sas
option set=GRIDHOST ="hpa.sas.com";
option set=GRIDINSTALLLOC="/opt/TKGrid";
```

Alternatively, you can set the parameters in the PERFORMANCE statement in high-performance analytical procedures. For example:

```sas
performance host ="hpa.sas.com"
install ="/opt/TKGrid"
```

A specification in the PERFORMANCE statement overrides a specification of an environment variable without resetting its value. An environment variable that you set in the SAS session by using an OPTION SET= command remains in effect until it is modified or until the SAS session terminates.

The key variable that determines whether a high-performance analytical procedure executes in single-machine or distributed mode is the grid host. The installation location is needed to ensure that a connection to the grid host can be made, given that a host is specified. This book assumes that the installation location has been set by your system administrator.

The following sets of SAS statements are functionally equivalent:

```sas
proc hpreduce;
  reduce unsupervised x ;
  performance host="hpa.sas.com";
run;

option set=GRIDHOST="hpa.sas.com";
proc hpreduce;
  reduce unsupervised x ;
run;
```

---

**Determining Single-Machine Mode or Distributed Mode**

High-performance analytical procedures use the following rules to determine whether they run in single-machine mode or distributed mode:

• If a grid host is not specified, the analysis is carried out in single-machine mode on the client machine that runs the SAS session.
If a grid host is specified, the behavior depends on whether the execution is alongside the database or alongside HDFS. If the data are local to the client (that is, not stored in the distributed database or HDFS on the appliance), you need to use the NODES= option in the PERFORMANCE statement to specify the number of nodes on the appliance or cluster that you want to engage in the analysis. If the procedure executes alongside the database or alongside HDFS, you do not need to specify the NODES= option.

The following example shows single-machine and client-data distributed configurations for a data set of 100,000 observations that are simulated from a logistic regression model. The following DATA step generates the data:

```plaintext
data simData;
  array _a{8} _temporary_ (0,0,0,1,0,1,1,1);
  array _b{8} _temporary_ (0,0,1,0,1,0,1,1);
  array _c{8} _temporary_ (0,1,0,0,1,1,0,1);
  do obsno=1 to 100000;
    x = rantbl(1,0.28,0.18,0.14,0.14,0.03,0.09,0.08,0.06);
    a = _a{x};
    b = _b{x};
    c = _c{x};
    x1 = int(ranuni(1)*400);
    x2 = 52 + ranuni(1)*38;
    x3 = ranuni(1)*12;
    lp = 6. -0.015*(1-a) + 0.7*(1-b) + 0.6*(1-c) + 0.02*x1 -0.05*x2 - 0.1*x3;
    y = ranbin(1,1,(1/(1+exp(lp))));
    output;
  end;
drop x lp;
run;
```

The following statements run PROC HPLOGISTIC to fit a logistic regression model:

```plaintext
class a b c;
model y = a b c x1 x2 x3;
run;
```

Figure 2.1 shows the results from the analysis.
The entries in the “Performance Information” table show that the HPLOGISTIC procedure runs in single-machine mode and uses four threads, which are chosen according to the number of CPUs on the client machine. You can force a certain number of threads on any machine that is involved in the computations by specifying the NTHREADS option in the PERFORMANCE statement. Another indication of execution on the client is the following message, which is issued in the SAS log by all high-performance analytical procedures:

NOTE: The HPLOGISTIC procedure is executing in single-machine mode.

The following statements use 10 nodes (in distributed mode) to analyze the data on the appliance; results appear in Figure 2.2:

```sas
proc hplogistic data=simData;
   class a b c;
   model y = a b c x1 x2 x3;
   performance host="hpa.sas.com" nodes=10;
run;
```
The specification of a host causes the “Performance Information” table to display the name of the host node of the appliance. The “Performance Information” table also indicates that the calculations were performed in a distributed environment on the appliance. Twenty-four threads on each of 10 nodes were used to perform the calculations—for a total of 240 threads.

Another indication of distributed execution on the appliance is the following message, which is issued in the SAS log by all high-performance analytical procedures:

**NOTE:** The HPLOGISTIC procedure is executing in the distributed computing environment with 10 worker nodes.

You can override the presence of a grid host and force the computations into single-machine mode by specifying the NODES=0 option in the PERFORMANCE statement:
Figure 2.3 shows the “Performance Information” table. The numeric results are not reproduced here, but they agree with the previous analyses, which are shown in Figure 2.1 and Figure 2.2.

**Figure 2.3  Single-Machine Mode Despite Host Specification**

<table>
<thead>
<tr>
<th>The HPLOGISTIC Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Performance Information</strong></td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
<tr>
<td><strong>Data Access Information</strong></td>
</tr>
<tr>
<td>Data</td>
</tr>
<tr>
<td>WORK.SIMDATA</td>
</tr>
</tbody>
</table>

The “Performance Information” table indicates that the HPLOGISTIC procedure executes in single-machine mode on the client. This information is also reported in the following message, which is issued in the SAS log:

**NOTE: The HPLOGISTIC procedure is executing in single-machine mode.**

In the analysis shown previously in Figure 2.2, the data set Work.simData is local to the client, and the HPLOGISTIC procedure distributed the data to 10 nodes on the appliance. The High-Performance Analytics infrastructure does not keep these data on the appliance. When the procedure terminates, the in-memory representation of the input data on the appliance is freed.

When the input data set is large, the time that is spent sending client-side data to the appliance might dominate the execution time. In practice, transfer speeds are usually lower than the theoretical limits of the network connection or disk I/O rates. At a transfer rate of 40 megabytes per second, sending a 10-gigabyte data set to the appliance requires more than four minutes. If analytic execution time is in the range of seconds, the “performance” of the process is dominated by data movement.

The alongside-the-database execution model, unique to high-performance analytical procedures, enables you to read and write data in distributed form from the database that is installed on the appliance.

---

**Data Access Modes**

**Single-Machine Data Access Mode**

When high-performance analytical procedures run in single-machine mode, they access data in the same way as traditional SAS procedures. They use Base SAS to access input and output SAS data sets on the
client machine, and they use the relevant SAS/ACCESS interface to bring data from other sources, such as third-party databases, Hadoop, and SAS LASR servers, to the client.

---

**Distributed Data Access Mode**

When high-performance analytical procedures run in distributed mode, input data must be brought to the computation that is performed on the nodes of the grid, and output data must be sent from the computational nodes. This can be accomplished in several ways:

- **Client-data (local-data) mode:** The input and output data for the analytic task are stored on the client machine where the high-performance procedure is invoked. When the procedure runs, the SAS High-Performance Analytics infrastructure sends input data from the client to the distributed computing environment and sends output data from the distributed computing environment to the client.

- **Parallel symmetric mode:** Input and output data are stored on the same nodes that are used for the distributed computation, and the data move in parallel from the data store to the computational nodes without crossing node boundaries. Parallel symmetric mode is available with the following distributed data sources:
  - Data in Greenplum databases that are collocated with the computational nodes. This access mode is also called alongside-the-database mode. For more information, see the section “Alongside-the-Database Execution” on page 14.
  - Data in SASHDAT format in the Hadoop Distributed File System (HDFS) that is collocated with the computational nodes. This access mode is also called alongside-HDFS mode. For more information, see the section “Alongside-HDFS Execution by Using the SASHDAT Engine” on page 23.
  - Data in a SAS LASR Analytic Server that is collocated with the computational nodes. This access mode is also called alongside-LASR mode. For more information, see the section “Running High-Performance Analytical Procedures Alongside a SAS LASR Analytic Server in Distributed Mode” on page 17.

- **Parallel asymmetric mode:** The primary reason for providing this mode is to enable you to manage and house data on appliances (the data appliances) and to run high-performance analytical procedures on a different appliance (the computing appliance). The high-performance analytical procedures run in a SAS process on the computing appliance. For each data source that is accessed in parallel asymmetric mode, a SAS Embedded Process must run on the associated data appliance. Data are requested by a SAS data feeder that runs on the computing appliance and communicates with the SAS Embedded Process on the data appliance. The SAS Embedded Process transfers the data in parallel to the SAS data feeder that runs on each of the nodes of the computing appliance. This mode is called asymmetric mode because the number of nodes on the data appliance does not need to match the number of nodes on the computing appliance. Parallel asymmetric mode is supported for data in Teradata, Greenplum, and Oracle databases and for data in HDFS and SAP HANA. In these cases, the parallel asymmetric access is somewhat loosely described as being asymmetric alongside access, even though the data storage and computation can occur on different appliances. For more information, see the section “Running High-Performance Analytical Procedures in Asymmetric Mode” on page 20.
Determining the Data Access Mode

High-performance analytical procedures determine the data access mode individually for each data set that is used in the analysis. When high-performance analytical procedures run in distributed mode, parallel symmetric or parallel asymmetric mode is used whenever possible. There are two reasons why parallel access might not be possible. The first reason is that for a particular data set, the required SAS Embedded Process is not installed on the appliance that houses the data. In such cases, access to those data reverts to through-the-client access, and a note like the following is reported in the SAS log:

NOTE: The data MYLIB.MYDATA are being routed through the client because a SAS Embedded Process is not running on the associated data server.

The second reason why parallel data access might not be possible for a particular data set is that the required driver software might not be installed on the compute nodes. In this case, the required data feeder that moves the data from the compute nodes to the data source cannot be successfully loaded, and a note like the following is reported in the SAS log:

NOTE: The data MYLIB.MYDATA are being routed through the client because the ORACLE data feeder could not be loaded on the specified grid host.

For distributed data in SASHDAT format in HDFS or data in a SAS LASR Analytic Server, parallel symmetric access is used when the data nodes and compute nodes are collocated on the same appliance. For data in a LASR Analytic Server that cannot be accessed in parallel symmetric mode, through-the-client mode is used. Through-the-client access is not supported for data in SASHDAT format in HDFS.

For data in Greenplum databases, parallel symmetric access is used if the compute nodes and the data nodes are collocated on the same appliance and you do not specify the NODES=n option in a PERFORMANCE statement. In this case, the number of nodes that are used is determined by the number of nodes across which the data are distributed. If you specify NODES=n, then parallel asymmetric access is used.

High-performance analytical procedures produce a “Data Access Information” table that shows you how each data set that is used in the analysis is accessed. The following statements provide an example in which PROC HPDS2 is used to copy a distributed data set named Neuralgia (which is stored in SASHDAT format in HDFS) to a SAS data set on the client machine:

```sas
libname hdatlib sashdat
    host='hpa.sas.com';
    hdfs_path="/user/hps";

proc hpds2 data=hdatlib.neuralgia out=neuralgia;
```
data DS2GTF.out;  
method run();  
set DS2GTF.in;  
end;  
enddata;  
run;

Figure 2.4 shows the output that PROC HPDS2 produces. The “Performance Information” table shows that PROC HPDS2 ran in distributed mode on a 13-node grid. The “Data Access Information” table shows that the input data were accessed in parallel symmetric mode and the output data set was sent to the client, where the V9 (base) engine stored it as a SAS data set in the Work directory.

Table 2.4 Performance Information and Data Access Information Tables

<table>
<thead>
<tr>
<th>Performance Information</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
<td>hpa.sas.com</td>
<td></td>
</tr>
<tr>
<td>Execution Mode</td>
<td>Distributed</td>
<td></td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
<td>13</td>
<td></td>
</tr>
<tr>
<td>Number of Threads per Node</td>
<td>24</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Engine</td>
<td>Role</td>
<td>Path</td>
</tr>
<tr>
<td>HDATLIB.NEURALGIA</td>
<td>SASHDAT</td>
<td>Parallel, Symmetric</td>
</tr>
<tr>
<td>WORK.NEURALGIA</td>
<td>V9</td>
<td>Output To Client</td>
</tr>
</tbody>
</table>

Alongside-the-Database Execution

High-performance analytical procedures interface with the distributed database management system (DBMS) on the appliance in a unique way. If the input data are stored in the DBMS and the grid host is the appliance that houses the data, high-performance analytical procedures create a distributed computing environment in which an analytic process is collocated with the nodes of the DBMS. Data then pass from the DBMS to the analytic process on each node. Instead of moving across the network and possibly back to the client machine, the data pass locally between the processes on each node of the appliance.

Because the analytic processes on the appliance are separate from the database processes, the technique is referred to as alongside-the-database execution in contrast to in-database execution, where the analytic code executes in the database process.

In general, when you have a large amount of input data, you can achieve the best performance from high-performance analytical procedures if execution is alongside the database.

Before you can run alongside the database, you must distribute the data to the appliance. The following statements use the HPDS2 procedure to distribute the data set Work.simData into the mydb database on the hpa.sas.com appliance. In this example, the appliance houses a Greenplum database.
option set=GRIDHOST="green.sas.com";
libname applianc greenplm
  server  ="green.sas.com"
  user    =XXXXXX
  password=YYYYY
  database=mydb;

option set=GRIDHOST="compute_appliance.sas.com";

proc datasets lib=applianc nolist; delete simData;
proc hpds2 data=simData
  out =applianc.simData(distributed_by='distributed randomly');
  performance commit=10000 nodes=8;
  data DS2GTF.out;
    method run();
    set DS2GTF.in;
  end;
  enddata;
run;

If the output table applianc.simData exists, the DATASETS procedure removes the table from the Greenplum database because a DBMS does not usually support replacement operations on tables.

Note that the libref for the output table points to the appliance. The data set option informs the HPDS2 procedure to distribute the records randomly among the data segments of the appliance. The statements that follow the PERFORMANCE statement are the DS2 program that copies the input data to the output data without further transformations.

Because you loaded the data into a database on the appliance, you can use the following HPLOGISTIC statements to perform the analysis on the appliance in the alongside-the-database mode. These statements are almost identical to the first PROC HPLOGISTIC example in a previous section, which executed in single-machine mode.

    proc hplogistic data=applianc.simData;
      class a b c;
      model y = a b c x1 x2 x3;
    run;

The subtle differences are as follows:

- The grid host environment variable that you specified in an OPTION SET= command is still in effect.
- The DATA= option in the high-performance analytical procedure uses a libref that identifies the data source as being housed on the appliance. This libref was specified in a prior LIBNAME statement.

Figure 2.5 shows the results from this analysis. The “Performance Information” table shows that the execution was in distributed mode, and the “Data Access Information” table shows that the data were accessed asymmetrically in parallel from the Greenplum database. The numeric results agree with the previous analyses, which are shown in Figure 2.1 and Figure 2.2.
Alongside-LASR Distributed Execution

You can execute high-performance analytical procedures in distributed mode alongside a SAS LASR Analytic Server. When high-performance analytical procedures run in this mode, the data are preloaded in distributed form in memory that is managed by a LASR Analytic Server. The data on the nodes of the appliance are accessed in parallel in the process that runs the LASR Analytic Server, and they are transferred to the process where the high-performance analytical procedure runs. In general, each high-performance analytical procedure copies the data to memory that persists only while that procedure executes. Hence, when a high-performance analytical procedure runs alongside a LASR Analytic Server, both the high-performance analytical procedure and the LASR Analytic Server have a copy of the subset of the data that is used by the high-performance analytical procedure. The advantage of running high-performance analytical procedures alongside a LASR Analytic Server (as opposed to running alongside a DBMS table or alongside HDFS) is
that the initial transfer of data from the LASR Analytic Server to the high-performance analytical procedure is a memory-to-memory operation that is faster than the disk-to-memory operation when the procedure runs alongside a DBMS or HDFS. When the cost of preloading a table into a LASR Analytic Server is amortized by multiple uses of these data in separate runs of high-performance analytical procedures, using the LASR Analytic Server can result in improved performance.

Running High-Performance Analytical Procedures Alongside a SAS LASR Analytic Server in Distributed Mode

This section provides an example of steps that you can use to start and load data into a SAS LASR Analytic Server instance and then run high-performance analytical procedures alongside this LASR Analytic Server instance.

Starting a SAS LASR Analytic Server Instance

The following statements create a SAS LASR Analytic Server instance and load it with the simData data set that is used in the preceding examples. The data that are loaded into the LASR Analytic Server persist in memory across procedure boundaries until these data are explicitly deleted or until the server instance is terminated.

```
proc lasr port=54545
   data=simData
   path="/tmp/";
   performance host="hpa.sas.com" nodes=ALL;
run;
```

The PORT= option specifies a network port number to use. The PATH= option specifies the directory in which the server and table signature files are to be stored. The specified directory must exist on each machine in the cluster. The DATA= option specifies the name of a data set that is loaded into this LASR Analytic Server instance. (You do not need to specify the DATA= option at this time because you can add tables to the LASR Analytic Server instance at any stage of its life.) For more information about starting and using a LASR Analytic Server, see the SAS LASR Analytic Server: Administration Guide.

The NODES=ALL option in the PERFORMANCE statement specifies that the LASR Analytic Server run on all the nodes on the appliance. You can start a LASR Analytic Server on a subset of the nodes on an appliance, but this might affect whether high-performance analytical procedures can run alongside the LASR Analytic Server. For more information, see the section “Alongside-LASR Distributed Execution on a Subset of the Appliance Nodes” on page 19.

Figure 2.6 shows the “Performance Information” and “Data Access Information” tables, which show that the LASR procedure ran in distributed mode on 13 nodes and that the data were sent from the client to the appliance.
Associating a SAS Libref with the SAS LASR Analytic Server Instance

The following statements use a LIBNAME statement that associates a SAS libref (named MyLasr) with tables on the server instance as follows:

```sas
libname MyLasr sasiola port=54545 host="hpa.sas.com";
```

The SASIOLA option requests that the MyLasr libref use the SASIOLA engine, and the PORT= value associates this libref with the appropriate server instance. For more information about creating a libref that uses the SASIOLA engine, see the SAS LASR Analytic Server: Administration Guide.

Running a High-Performance Analytical Procedure Alongside the SAS LASR Analytic Server Instance

You can use the MyLasr libref to specify the input data for high-performance analytical procedures. You can also create output data sets in the SAS LASR Analytic Server instance by using this libref to request that the output data set be held in memory by the server instance as follows:

```sas
proc hplogistic data=MyLasr.simData;
   class a b c;
   model y = a b c x1 x2 x3;
   output out=MyLasr.simulateScores pred=PredictedProbability;
run;
```

Because you previously specified the GRIDHOST= environment variable and the input data are held in distributed form in the associated server instance, this PROC HPLOGISTIC step runs in distributed mode alongside the LASR Analytic Server, as indicated in the “Performance Information” table shown in Figure 2.7.
Terminating a SAS LASR Analytic Server Instance

The “Data Access Information” table shows that both the input and output data were read and written, respectively, in parallel symmetric mode.

The preceding OUTPUT statement creates an output table that is added to the LASR Analytic Server instance. Output data sets do not have to be created in the same server instance that holds the input data. You can use a different LASR Analytic Server instance to hold the output data set. However, in order for the output data to be created in parallel symmetric mode, all the nodes that are used by the server instance that holds the input data must also be used by the server instance that holds the output data.

Terminating a SAS LASR Analytic Server Instance

You can continue to run high-performance analytical procedures and add and delete tables from the SAS LASR Analytic Server instance until you terminate the server instance as follows:

```
proc lasr term port=54545;
run;
```

Alongside-LASR Distributed Execution on a Subset of the Appliance Nodes

When you run PROC LASR to start a SAS LASR Analytic Server, you can specify the NODES= option in a PERFORMANCE statement to control how many nodes the LASR Analytic Server executes on. Similarly, a high-performance analytical procedure can execute on a subset of the nodes either because you specify the NODES= option in a PERFORMANCE statement or because you run alongside a DBMS or HDFS with an input data set that is distributed on a subset of the nodes on an appliance. In such situations, if a high-performance analytical procedure uses nodes on which the LASR Analytic Server is not running, then running alongside LASR is not supported. You can avoid this issue by specifying the NODES=ALL in the PERFORMANCE statement when you use PROC LASR to start the LASR Analytic Server.
Running High-Performance Analytical Procedures in Asymmetric Mode

This section provides examples of how you can run high-performance analytical procedures in asymmetric mode.

Asymmetric mode is commonly used when the data appliance and the computing appliance are distinct appliances. In order to be able to use an appliance as a data provider for high-performance analytical procedures that run in asymmetric mode on another appliance, it is not necessary that SAS High-Performance Statistics be installed on the data appliance. However, it is essential that a SAS Embedded Process be installed on the data appliance and that SAS High-Performance Statistics be installed on the computing appliance.

The following examples use a 24-node data appliance named “data_appliance.sas.com,” which houses a Teradata DBMS and has a SAS Embedded Process installed.

The following statements load the simData data set of the preceding sections onto the data appliance:

```
libname dataLib teradata
  server ="tera2650"
  user =XXXXXX
  password=YYYYY
  database=mydb;

data dataLib.simData;
  set simData;
run;
```

Note: You can provision the appliance with data even if SAS High-Performance Statistics software is not installed on the appliance.

The following sub-sections show how you can run the HPLOGISTIC procedure asymmetrically on distinct data and computing appliances.

Running in Asymmetric Mode on Distinct Appliances

Usually, there is no advantage to executing high-performance analytical procedures in asymmetric mode on one appliance, because data might have to be unnecessarily moved between nodes. The following example demonstrates the more typical use of asymmetric mode. In this example, the specified grid host “compute_appliance.sas.com” is a 142-node computing appliance that is different from the 24-node data appliance “data_appliance.sas.com,” which houses the Teradata DBMS where the data reside.

The advantage of using different computing and data appliances is that the data appliance is not affected by the execution of high-performance analytical procedures except during the initial parallel data transfer. A potential disadvantage of this asymmetric mode of execution is that the performance can be limited by the bandwidth with which data can be moved between the appliances. However, because this data movement takes place in parallel from the nodes of the data appliance to the nodes of the computing appliance, this potential performance bottleneck can be overcome with appropriately provisioned hardware. The following statements show how this is done:
Running in Asymmetric Mode on Distinct Appliances

PROC HPLOGISTIC data=dataLib.simData;
  class a b c;
  model y = a b c x1 x2 x3;
  performance host = "compute_appliance.sas.com" nodes=30;
run;

Figure 2.8 shows the “Performance Information” and “Data Access Information” tables.

**Figure 2.8** Asymmetric Mode with Distinct Data and Computing Appliances

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>DATALib.simData</td>
</tr>
</tbody>
</table>

PROC HPLOGISTIC ran on 30 nodes of the computing appliance, even though the data were partitioned across the 24 nodes of the data appliance. The numeric results are not reproduced here, but they agree with the previous analyses shown in Figure 2.1 and Figure 2.2.

Every time you run a high-performance analytical procedure in asymmetric mode that uses different computing and data appliances, data are transferred between these appliances. If you plan to make repeated use of the same data, then it might be advantageous to temporarily persist the data that you need on the computing appliance. One way to persist the data is to store them as a table in a SAS LASR Analytic Server that runs on the computing appliance. By running PROC LASR in asymmetric mode, you can load the data in parallel from the data appliance nodes to the nodes on which the LASR Analytic Server runs on the computing appliance. You can then use a LIBNAME statement that associates a SAS libref with tables on the LASR Analytic Server. The following statements show how you do this:

```sas
proc lasr port=54345
data=dataLib.simData
  path="/tmp/";
  performance host = "compute_appliance.sas.com" nodes=30;
run;

libname MyLasr sasiola tag="dataLib" port=54345 host="compute_appliance.sas.com" ;
```

Figure 2.9 shows the “Performance Information” and “Data Access Information” tables.
By default, all the nodes on the computing appliance would be used. However, because NODES=30 was specified in the PERFORMANCE statement, PROC LASR ran on only 30 nodes of the computing appliance. The data were loaded asymmetrically in parallel from the 24 data appliance nodes to the 30 compute nodes on which PROC LASR ran.

After the data are loaded into a LASR Analytic Server that runs on the computing appliance, you can run high-performance analytical procedures alongside this LASR Analytic Server as shown by the following statements:

```sas
proc hplogistic data=MyLasr.simData;
  class a b c;
  model y = a b c x1 x2 x3;
  output out=MyLasr.myOutputData pred=myPred;
  performance host = "compute_appliance.sas.com";
run;
```

The following note, which appears in the SAS log, confirms that the output data set is created successfully:

```
NOTE: The table DATALIB.MYOUTPUTDATA has been added to the LASR Analytic Server with port 54345. The Libname is MYLASR.
```

You can use the dataLib libref that you used to load the data onto the data appliance to create an output data set on the data appliance.

```sas
proc hplogistic data=MyLasr.simData;
  class a b c;
  model y = a b c x1 x2 x3;
  output out=dataLib.myOutputData pred=myPred;
  performance host = "compute_appliance.sas.com";
run;
```

The following note, which appears in the SAS log, confirms that the output data set is created successfully on the data appliance:

```
NOTE: The data set DATALIB.myOutputData has 100000 observations and 1 variables.
```
When you run a high-performance analytical procedure on a computing appliance and either read data from or write data to a different data appliance on which a SAS Embedded Process is running, the Read and Write operations take place in parallel without any movement of data to and from the SAS client.

When you no longer need the data in the SAS LASR Analytic Server, you should terminate the server instance as follows:

```sas
proc lasr term port=54345;
   performance host="compute_appliance.sas.com";
run;
```

If you configured Hadoop on the computing appliance, then you can create output data tables that are stored in the HDFS on the computing appliance. You can do this by using the SASHDAT engine as described in the section “Alongside-HDFS Execution” on page 23.

---

### Alongside-HDFS Execution

Running high-performance analytical procedures alongside HDFS shares many features with running alongside the database. You can execute high-performance analytical procedures alongside HDFS by using either the SASHDAT engine or the Hadoop engine.

You use the SASHDAT engine to read and write data that are stored in HDFS in a proprietary SASHDAT format. In SASHDAT format, metadata that describe the data in the Hadoop files are included with the data. This enables you to access files in SASHDAT format without supplying any additional metadata. Additionally, you can also use the SASHDAT engine to read data in CSV (comma-separated value) format, but you need supply metadata that describe the contents of the CSV data. The SASHDAT engine provides highly optimized access to data in HDFS that are stored in SASHDAT format.

The Hadoop engine reads data that are stored in various formats from HDFS and writes data to HDFS in CSV format. This engine can use metadata that are stored in Hive, which is a data warehouse that supplies metadata about data that are stored in Hadoop files. In addition, this engine can use metadata that you create by using the HDMD procedure.

The following subsections provide details about using the SASHDAT and Hadoop engines to execute high-performance analytical procedures alongside HDFS.

---

### Alongside-HDFS Execution by Using the SASHDAT Engine

If the grid host is a cluster that houses data that have been distributed by using the SASHDAT engine, then high-performance analytical procedures can analyze those data in the alongside-HDFS mode. The procedures use the distributed computing environment in which an analytic process is collocated with the nodes of the cluster. Data then pass from HDFS to the analytic process on each node of the cluster.

Before you can run a procedure alongside HDFS, you must distribute the data to the cluster. The following statements use the SASHDAT engine to distribute to HDFS the `simData` data set that was used in the previous two sections:
option set=GRIDHOST="hpa.sas.com";

libname hdatLib sashdat
path="/hps";

data hdatLib.simData (replace = yes) ;
set simData;
run;

In this example, the GRIDHOST is a cluster where the SAS Data in HDFS Engine is installed. If a data set that is named simData already exists in the hps directory in HDFS, it is overwritten because the REPLACE=YES data set option is specified. For more information about using this LIBNAME statement, see the section “LIBNAME Statement for the SAS Data in HDFS Engine” in the SAS LASR Analytic Server: Administration Guide.

The following HPLOGISTIC procedure statements perform the analysis in alongside-HDFS mode. These statements are almost identical to the PROC HPLOGISTIC example in the previous two sections, which executed in single-machine mode and alongside-the-database distributed mode, respectively.

Figure 2.10 shows the “Performance Information” and “Data Access Information” tables. You see that the procedure ran in distributed mode and that the input data were read in parallel symmetric mode. The numeric results shown in Figure 2.11 agree with the previous analyses shown in Figure 2.1, Figure 2.2, and Figure 2.5.

**Figure 2.10** Alongside-HDFS Execution Performance Information

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

**Figure 2.11** Alongside-HDFS Execution Model Information

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Class Parameterization</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Optimization Technique</td>
</tr>
</tbody>
</table>
Figure 2.11 continued

| Parameter | Estimate | Standard Error | DF | t Value | Pr > |t| |
|-----------|----------|----------------|----|---------|-------|----|
| Intercept | 5.7011   | 0.2539         | Infy | 22.45   | <.0001 |
| a0        | -0.01020 | 0.06627        | Infy | -0.15   | 0.8777 |
| a1        | 0        | .              | .   | .       | .     |
| b0        | 0.7124   | 0.06558        | Infy | 10.86   | <.0001 |
| b1        | 0        | .              | .   | .       | .     |
| c0        | 0.8036   | 0.06456        | Infy | 12.45   | <.0001 |
| c1        | 0        | .              | .   | .       | .     |
| x1        | 0.01975  | 0.000614       | Infy | 32.15   | <.0001 |
| x2        | -0.04728 | 0.003098       | Infy | -15.26  | <.0001 |
| x3        | -0.1017  | 0.009470       | Infy | -10.74  | <.0001 |

Alongside-HDFS Execution by Using the Hadoop Engine

The following LIBNAME statement sets up a libref that you can use to access data that are stored in HDFS and have metadata in Hive:

```sas
libname hdoopLib hadoop
    server = "hpa.sas.com"
    user = XXXXX
    password = YYYYY
    database = myDB
    config = "demo.xml" ;
```

For more information about LIBNAME options available for the Hadoop engine, see the LIBNAME topic in the Hadoop section of SAS/ACCESS for Relational Databases: Reference. The configuration file that you specify in the CONFIG= option contains information that is needed to access the Hive server. It also contains information that enables this configuration file to be used to access data in HDFS without using the Hive server. This information can also be used to specify replication factors and block sizes that are used when the engine writes data to HDFS.

The following DATA step uses the Hadoop engine to distribute to HDFS the simData data set that was used in the previous sections. The engine creates metadata for the data set in Hive:

```sas
data hdoopLib.simData;
    set simData;
    run;
```

After you have loaded data or if you are accessing preexisting data in HDFS that have metadata in Hive, you can access this data alongside HDFS by using high-performance analytical procedures. The following HPLOGISTIC procedure statements perform the analysis in alongside-HDFS mode. These statements are similar to the PROC HPLOGISTIC example in the previous sections.
proc hplogistic data=hdoopLib.simData;
   class a b c;
   model y = a b c x1 x2 x3;
   performance host = "compute_appliance.sas.com" nodes=8;
run;

Figure 2.12 shows the “Performance Information” and “Data Access Information” tables. You see that the procedure ran in distributed mode and that the input data were read in parallel asymmetric mode. The numeric results shown in Figure 2.13 agree with the previous analyses.

**Figure 2.12** Alongside-HDFS Execution by Using the Hadoop Engine

### The HPLOGISTIC Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>GRIDLIB.SIMDATA</td>
</tr>
</tbody>
</table>

**Figure 2.13** Alongside-HDFS Execution by Using the Hadoop Engine

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Class Parameterization</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Optimization Technique</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
</tr>
</thead>
<tbody>
<tr>
<td>Parameter</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>a 0</td>
</tr>
<tr>
<td>a 1</td>
</tr>
<tr>
<td>b 0</td>
</tr>
<tr>
<td>b 1</td>
</tr>
<tr>
<td>c 0</td>
</tr>
<tr>
<td>c 1</td>
</tr>
<tr>
<td>x1</td>
</tr>
<tr>
<td>x2</td>
</tr>
<tr>
<td>x3</td>
</tr>
</tbody>
</table>
The Hadoop engine also enables you to access tables in HDFS that are stored in various formats and that are not registered in Hive. You can use the HDMD procedure to generate metadata for tables that are stored in the following file formats:

- delimited text
- fixed-record length binary
- sequence files
- XML text

To read any other kind of file in Hadoop, you can write a custom file reader plug-in in Java for use with PROC HDMD. For more information about LIBNAME options available for the Hadoop engine, see the LIBNAME topic in the Hadoop section of SAS/ACCESS for Relational Databases: Reference.

The following example shows how you can use PROC HDMD to register metadata for CSV data independently from Hive and then analyze these data by using high-performance analytical procedures. The CSV data in the table csvExample.csv is stored in HDFS in the directory /user/demo/data. Each record in this table consists of the following fields, in the order shown and separated by commas.

1. a string of at most six characters
2. a numeric field with values of 0 or 1
3. a numeric field with real numbers

Suppose you want to fit a logistic regression model to these data, where the second field represents a target variable named Success, the third field represents a regressor named Dose, and the first field represents a classification variable named Group.

The first step is to use PROC HDMD to create metadata that are needed to interpret the table, as in the following statements:

```sas
libname hdoopLib hadoop
   server = "hpa.sas.com"
   user = XXXXX
   password = YYYYY
   HDFS_PERMDIR = "/user/demo/data"
   HDFS_METADIR = "/user/demo/meta"
   config = "demo.xml"
   DBCREATE_TABLE_EXTERNAL=YES;
proc hdmd name=hdoopLib.csvExample data_file='csvExample.csv'
   format=delimited encoding=utf8 sep = ',';
   column Group char(6);
   column Success double;
   column Dose double;
run;
```
The metadata that are created by PROC HDMD for this table are stored in the directory `/user/demo/meta` that you specified in the HDFS_METADIR = option in the preceding LIBNAME statement. After you create the metadata, you can execute high-performance analytical procedures with these data by using the hdoopLib libref. For example, the following statements fit a logistic regression model to the CSV data that are stored in the csvExample.csv table:

```sas
proc hplogistic data=hdoopLib.csvExample;
  class Group;
  model Success = Dose;
  performance host = "compute_appliance.sas.com"
    gridmode = asym
    nodes = 8;
run;
```

Figure 2.14 shows the results of this analysis. You see that the procedure ran in distributed mode and that the input data were read in parallel asymmetric mode. The metadata that you created by using the HDMD procedure have been used successfully in executing this analysis.

![Figure 2.14](Alongside-HDFS Execution with CSV Data)

**The HPLOGISTIC Procedure**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>------</td>
</tr>
<tr>
<td>GRIDLIB.CSVEXAMPLE</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Class Parameterization</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Optimization Technique</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>Group</td>
</tr>
</tbody>
</table>

| Number of Observations Read | 1000 |
| Number of Observations Used | 1000 |

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
</tr>
</thead>
<tbody>
<tr>
<td>Parameter</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>Dose</td>
</tr>
</tbody>
</table>
Output Data Sets

In the alongside-the-database mode, the data are read in distributed form, minimizing data movement for best performance. Similarly, when you write output data sets and a high-performance analytical procedure executes in distributed mode, the data can be written in parallel into the database.

For example, in the following statements, the HPLOGISTIC procedure executes in distributed mode by using eight nodes on the appliance to perform the logistic regression on work.simData:

```sas
proc hplogistic data=simData;
  class a b c;
  model y = a b c x1 x2 x3;
  id a;
  output out=applianc.simData_out pred=p;
  performance host="hpa.sas.com" nodes=8;
run;
```

The output data set applianc.simData_out is written in parallel into the database. Although the data are fed on eight nodes, the database might distribute the data on more nodes.

When a high-performance analytical procedure executes in single-machine mode, all output objects are created on the client. If the libref of the output data sets points to the appliance, the data are transferred to the database on the appliance. This can lead to considerable performance degradation compared to execution in distributed mode.

Many procedures in SAS software add the variables from the input data set when an observationwise output data set is created. The assumption of high-performance analytical procedures is that the input data sets can be large and contain many variables. For performance reasons, the output data set contains the following:

- variables that are explicitly created by the statement
- variables that are listed in the ID statement, as described in Chapter 3, “Shared Statistical Concepts”
- distribution keys or hash keys that are transferred from the input data set

Including this information enables you to add to the output data set information necessary for subsequent SQL joins without copying the entire input data set to the output data set.

Working with Formats

You can use SAS formats and user-defined formats with high-performance analytical procedures as you can with other procedures in the SAS System. However, because the analytic work is carried out in a distributed environment and might depend on the formatted values of variables, some special handling can improve the efficiency of work with formats.

High-performance analytical procedures examine the variables that are used in an analysis for association with user-defined formats. Any user-defined formats that are found by a procedure are transmitted automatically
to the appliance. If you are running multiple high-performance analytical procedures in a SAS session and
the analysis variables depend on user-defined formats, you can preprocess the formats. This step involves
generating an XML stream (a file) of the formats and passing the stream to the high-performance analytical
procedures.

Suppose that the following formats are defined in your SAS program:

```sas
proc format;
  value YesNo   1='Yes'  0='No';
  value checkThis 1='ThisisOne'  2='ThisisTwo';
  value $cityChar 1='Portage'  2='Kinston';
run;
```

The next group of SAS statements create the XML stream for the formats in the file `Myfmt.xml`, associate that
file with the file reference `myxml`, and pass the file reference with the FMTLIBXML= option in the PROC
HPLOGISTIC statement:

```sas
filename myxml 'Myfmt.xml';
libname myxml XML92 xmltype=sasfmt tagset=tagsets.XMLsuv;
proc format cntlout=myxml.allfmts;
run;

proc hplogistic data=six fmtlibxml=myxml;
  class wheeze cit age;
  format wheeze best4. cit $cityChar.;
  model wheeze = cit age;
run;
```

Generation and destruction of the stream can be wrapped in convenience macros:

```sas
%macro Make_XMLStream(name=tempxml);
  filename &name 'fmt.xml';
  libname &name XML92 xmltype=sasfmt tagset=tagsets.XMLsuv;
  proc format cntlout=&name..allfmts;
  run;
%mend;

%macro Delete_XMLStream(fref);
  %let rc=%sysfunc(fdelete(&fref));
%mend;
```

If you do not pass an XML stream to a high-performance analytical procedure that supports the
FMTLIBXML= option, the procedure generates an XML stream as needed when it is invoked.
PERFORMANCE Statement

PERFORMANCE <performance-options> ;

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of a high-performance analytical procedure.

You can also use the PERFORMANCE statement to control whether a high-performance analytical procedure executes in single-machine or distributed mode.

You can specify the following performance-options in the PERFORMANCE statement:

**BPC=n**

specifies the number of bytes per character that is used in processing character strings in multibyte encodings. The default is the bytes per character of the encoding. The number of characters in a string is calculated as the byte length of the string divided by the bytes per character of the encoding. This will be incorrect when the strings in the multibyte encoding contain one or more single byte characters. In such cases, setting BPC=1 enables appropriate byte lengths to be used in processing such strings.

**COMMIT=n**

requests that the high-performance analytical procedure write periodic updates to the SAS log when observations are sent from the client to the appliance for distributed processing.

High-performance analytical procedures do not have to use input data that are stored on the appliance. You can perform distributed computations regardless of the origin or format of the input data, provided that the data are in a format that can be read by the SAS System (for example, because a SAS/ACCESS engine is available).

In the following example, the HPREG procedure performs LASSO variable selection where the input data set is stored on the client:

```
proc hpreg data=work.one;
    model y = x1-x500;
    selection method=lasso;
    performance nodes=10 host='mydca' commit=10000;
run;
```

In order to perform the work as requested using 10 nodes on the appliance, the data set Work.One needs to be distributed to the appliance.

High-performance analytical procedures send the data in blocks to the appliance. Whenever the number of observations sent exceeds an integer multiple of the COMMIT= size, a SAS log message is produced. The message indicates the actual number of observations distributed, and not an integer multiple of the COMMIT= size.

**DETAILS**

requests a table that shows a timing breakdown of the procedure steps.
GRIDHOST = "name"

HOST = "name"

specifies the name of the appliance host in single or double quotation marks. If this option is specified, it overrides the value of the GRIDHOST environment variable.

GRIDMODE = SYM | ASYM

MODE = SYM | ASYM

is a deprecated option that specifies whether to run the high-performance analytical procedure in symmetric (SYM) mode or asymmetric (ASYM) mode. This option overrides the GRIDMODE environment variable.

GRIDTIMEOUT = s

TIMEOUT = s

specifies the time-out in seconds for a high-performance analytical procedure to wait for a connection to the appliance and establish a connection back to the client. The default is 120 seconds. If jobs are submitted to the appliance through workload management tools that might suspend access to the appliance for a longer period, you might want to increase the time-out value.

INSTALL = "name"

INSTALLLOC = "name"

specifies the directory in which the shared libraries for the high-performance analytical procedure are installed on the appliance. Specifying the INSTALL= option overrides the GRIDINSTALLLOC environment variable.

LASRSERVER = "path"

LASR = "path"

specifies the fully qualified path to the description file of a SAS LASR Analytic Server instance. If the input data set is held in memory by this LASR Analytic Server instance, then the procedure runs alongside LASR. This option is not needed to run alongside LASR if the DATA= specification of the input data uses a libref that is associated with a LASR Analytic Server instance. For more information, see the section “Alongside-LASR Distributed Execution” on page 16 and the SAS LASR Analytic Server: Administration Guide.

NODES = ALL | n

NNODES = ALL | n

specifies the number of nodes in the distributed computing environment, provided that the data are not processed alongside the database.

Specifying NODES=0 indicates that you want to process the data in single-machine mode on the client machine. If the input data are not alongside the database, this is the default. The high-performance analytical procedures then perform the analysis on the client. For example, the following sets of statements are equivalent:

```plaintext
proc hplogistic data=one;
   model y = x;
run;
```
proc hplogistic data=one;
  model y = x;
  performance nodes=0;
run;

If the data are not read alongside the database, the NODES= option specifies the number of nodes on the appliance that are involved in the analysis. For example, the following statements perform the analysis in distributed mode by using 10 units of work on the appliance that is identified in the HOST= option:

proc hplogistic data=one;
  model y = x;
  performance nodes=10 host="hpa.sas.com";
run;

If the number of nodes can be modified by the application, you can specify a NODES=n option, where n exceeds the number of physical nodes on the appliance. The SAS High-Performance Statistics software then oversubscribes the nodes and associates nodes with multiple units of work. For example, on a system that has 16 appliance nodes, the following statements oversubscribe the system by a factor of 3:

proc hplogistic data=one;
  model y = x;
  performance nodes=48 host="hpa.sas.com";
run;

Usually, it is not advisable to oversubscribe the system because the analytic code is optimized for a certain level of multithreading on the nodes that depends on the CPU count. You can specify NODES=ALL if you want to use all available nodes on the appliance without oversubscribing the system.

If the data are read alongside the distributed database on the appliance, specifying a nonzero value for the NODES= option has no effect. The number of units of work in the distributed computing environment is then determined by the distribution of the data and cannot be altered. For example, if you are running alongside an appliance with 24 nodes, the NODES= option in the following statements is ignored:

libname GPLib greenplm server=gpdca user=XXX password=YYY
database=ZZZ;
proc hplogistic data=gplib.one;
  model y = x;
  performance nodes=10 host="hpa.sas.com";
run;
NTHREADS=$n$

THREADS=$n$

specifies the number of threads for analytic computations and overrides the SAS system option THREADS | NOTHREADS. If you do not specify the NTHREADS= option, the number of threads is determined based on the number of CPUs on the host on which the analytic computations execute. The algorithm by which a CPU count is converted to a thread count is specific to the high-performance analytical procedure. Most procedures create one thread per CPU for the analytic computations.

By default, high-performance analytical procedures run in multiple concurrent threads unless multithreading has been turned off by the NOTHREADS system option or you force single-threaded execution by specifying NTHREADS=1. The largest number that can be specified for $n$ is 256. Individual high-performance analytical procedures can impose more stringent limits if called for by algorithmic considerations.

**NOTE:** The SAS system options THREADS | NOTHREADS apply to the client machine on which the SAS high-performance analytical procedures execute. They do not apply to the compute nodes in a distributed environment.
# Chapter 3
## Shared Statistical Concepts

<table>
<thead>
<tr>
<th>Contents</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Features of SAS High-Performance Statistical Procedures</td>
<td>36</td>
</tr>
<tr>
<td>Syntax Common to SAS High-Performance Statistical Procedures</td>
<td>36</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>36</td>
</tr>
<tr>
<td>FREQ Statement</td>
<td>40</td>
</tr>
<tr>
<td>ID Statement</td>
<td>40</td>
</tr>
<tr>
<td>SELECTION Statement</td>
<td>41</td>
</tr>
<tr>
<td>VAR Statement</td>
<td>46</td>
</tr>
<tr>
<td>WEIGHT Statement</td>
<td>46</td>
</tr>
<tr>
<td>Levelization of Classification Variables</td>
<td>46</td>
</tr>
<tr>
<td>Specification and Parameterization of Model Effects</td>
<td>49</td>
</tr>
<tr>
<td>Effect Operators</td>
<td>50</td>
</tr>
<tr>
<td>Bar and At Sign Operators</td>
<td>50</td>
</tr>
<tr>
<td>Colon, Dash, and Double Dash Operators</td>
<td>51</td>
</tr>
<tr>
<td>GLM Parameterization of Classification Variables and Effects</td>
<td>52</td>
</tr>
<tr>
<td>Intercept</td>
<td>53</td>
</tr>
<tr>
<td>Regression Effects</td>
<td>53</td>
</tr>
<tr>
<td>Main Effects</td>
<td>53</td>
</tr>
<tr>
<td>Interaction Effects</td>
<td>53</td>
</tr>
<tr>
<td>Nested Effects</td>
<td>54</td>
</tr>
<tr>
<td>Continuous-Nesting-Class Effects</td>
<td>55</td>
</tr>
<tr>
<td>Continuous-by-Class Effects</td>
<td>55</td>
</tr>
<tr>
<td>General Effects</td>
<td>55</td>
</tr>
<tr>
<td>Reference Parameterization</td>
<td>56</td>
</tr>
<tr>
<td>Model Selection</td>
<td>57</td>
</tr>
<tr>
<td>Methods</td>
<td>57</td>
</tr>
<tr>
<td>Full Model Fitted</td>
<td>57</td>
</tr>
<tr>
<td>Forward Selection</td>
<td>57</td>
</tr>
<tr>
<td>Backward Elimination</td>
<td>60</td>
</tr>
<tr>
<td>Stepwise Selection</td>
<td>61</td>
</tr>
<tr>
<td>Forward-Swap Selection</td>
<td>62</td>
</tr>
<tr>
<td>Least Angle Regression</td>
<td>63</td>
</tr>
<tr>
<td>Lasso Selection</td>
<td>64</td>
</tr>
<tr>
<td>Adaptive Lasso Selection</td>
<td>64</td>
</tr>
<tr>
<td>References</td>
<td>65</td>
</tr>
</tbody>
</table>
Common Features of SAS High-Performance Statistical Procedures

SAS high-performance statistical procedures behave in many ways like other procedures in the SAS System. This chapter provides details about and describes common syntax elements that are supported by many high-performance statistical procedures. Any deviation by a high-performance statistical procedure from the common syntax is documented in the specific chapter for the procedure.

Syntax Common to SAS High-Performance Statistical Procedures

CLASS Statement

```
CLASS variable <(options)> . . . < variable <(options)> > < / global-options > ;
```

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. These variables enter the analysis not through their values, but through levels to which the unique values are mapped. For more information about these mappings, see the section “Levelization of Classification Variables” on page 46.

If a CLASS statement is specified, it must precede the MODEL statement in high-performance statistical procedures that support a MODEL statement.

If the procedure permits a classification variable as a response (dependent variable or target), the response does not need to be specified in the CLASS statement.

You can specify options either as individual variable options or as global-options. You can specify options for each variable by enclosing the options in parentheses after the variable name. You can also specify global-options for the CLASS statement by placing them after a slash (/). Global-options are applied to all the variables that are specified in the CLASS statement. If you specify more than one CLASS statement, the global-options that are specified in any one CLASS statement apply to all CLASS statements. However, individual CLASS variable options override the global-options.

You can specify the following values for either an option or a global-option (except for the HPLMIXED procedure, which does not support options in this statement):

- **DESCENDING**
- **DESC**

  reverses the sort order of the classification variable. If both the DESCENDING and ORDER= options are specified, high-performance statistical procedures order the categories according to the ORDER= option and then reverse that order.
ORDER=DATA | FORMATTED | INTERNAL

ORDER=FREQ | FREQDATA | FREQFORMATTED | FREQINTERNAL

specifies the sort order for the levels of classification variables. This ordering determines which parameters in the model correspond to each level in the data. By default, ORDER=FORMATTED. For ORDER=FORMATTED and ORDER=INTERNAL, the sort order is machine-dependent. When ORDER=FORMATTED is in effect for numeric variables for which you have supplied no explicit format, the levels are ordered by their internal values.

The following table shows how high-performance statistical procedures interpret values of the ORDER= option.

<table>
<thead>
<tr>
<th>Value of ORDER=</th>
<th>Levels Sorted By</th>
</tr>
</thead>
<tbody>
<tr>
<td>DATA</td>
<td>Order of appearance in the input data set</td>
</tr>
<tr>
<td>FORMATTED</td>
<td>External formatted values, except for numeric variables that have no explicit format, which are sorted by their unformatted (internal) values</td>
</tr>
<tr>
<td>FREQ</td>
<td>Descending frequency count (levels that have more observations come earlier in the order)</td>
</tr>
<tr>
<td>FREQDATA</td>
<td>Order of descending frequency count, and within counts by order of appearance in the input data set when counts are tied</td>
</tr>
<tr>
<td>FREQFORMATTED</td>
<td>Order of descending frequency count, and within counts by formatted value when counts are tied</td>
</tr>
<tr>
<td>FREQINTERNAL</td>
<td>Order of descending frequency count, and within counts by unformatted (internal) value when counts are tied</td>
</tr>
<tr>
<td>INTERNAL</td>
<td>Unformatted value</td>
</tr>
</tbody>
</table>

For more information about sort order, see the chapter about the SORT procedure in SAS Visual Data Management and Utility Procedures Guide and the discussion of BY-group processing in SAS Language Reference: Concepts.

REF='level' | keyword

REFERENCE='level' | keyword

specifies the reference level that is used when you specify PARAM=REFERENCE. For an individual (but not a global) variable REF= option, you can specify the level of the variable to use as the reference level. Specify the formatted value of the variable if a format is assigned. For a REF= option or global-option, you can use one of the following keywords. The default is REF=LAST.

FIRST designates the first ordered level as reference.
LAST designates the last ordered level as reference.

If you choose a reference level for any CLASS variable, all variables are parameterized in the reference parameterization for computational efficiency. In other words, high-performance statistical procedures apply a single parameterization method to all classification variables.

Suppose that the variable temp has three levels ('hot', 'warm', and 'cold') and that the variable gender has two levels ('M' and 'F'). The following statements fit a logistic regression model:
Both CLASS variables are in reference parameterization in this model. The reference levels are 'F' for the variable gender and 'warm' for the variable temp, because the statements are equivalent to the following statements:

\[
\text{proc hplogistic;}
\text{class gender(ref='F') temp(ref=last);}
\text{model y = gender gender*temp;}
\text{run;}
\]

**SPLIT** requests that the columns of the design matrix that correspond to any effect that contains a split classification variable can be selected to enter or leave a model independently of the other design columns of that effect. This option is specific to the HPREG procedure.

Suppose that the variable temp has three levels ('hot', 'warm', and 'cold'), that the variable gender has two levels ('M' and 'F'), and that the variables are used in a PROC HPREG run as follows:

\[
\text{proc hpreg;}
\text{class temp gender / split;}
\text{model y = gender gender*temp;}
\text{run;}
\]

The two effects in the MODEL statement are split into eight independent effects. The effect “gender” is split into two effects that are labeled “gender_M” and “gender_F”. The effect “gender*temp” is split into six effects that are labeled “gender_M*temp_hot”, “gender_F*temp_hot”, “gender_M*temp_warm”, “gender_F*temp_warm”, “gender_M*temp_cold”, and “gender_F*temp_cold”. The previous PROC HPREG step is equivalent to the following:

\[
\text{proc hpreg;}
\text{model y = gender_M gender_F}
\text{gender_M*temp_hot gender_F*temp_hot}
\text{gender_M*temp_warm gender_F*temp_warm}
\text{gender_M*temp_cold gender_F*temp_cold;}
\text{run;}
\]

The SPLIT option can be used on individual classification variables. For example, consider the following PROC HPREG step:
proc hpreg;
  class temp(split) gender;
  model y = gender gender*temp;
run;

In this case, the effect “gender” is not split and the effect “gender*temp” is split into three effects, which are labeled “gender*temp_hot”, “gender*temp_warm”, and “gender*temp_cold”. Furthermore, each of these three split effects now has two parameters that correspond to the two levels of “gender.” The PROC HPREG step is equivalent to the following:

proc hpreg;
  class gender;
  model y = gender gender*temp_hot gender*temp_warm gender*temp_cold;
run;

You can specify the following global-options:

MISSING
treats missing values (".", ".A", . . . , ".Z" for numeric variables and blanks for character variables) as valid values for the CLASS variable.

If you do not specify the MISSING option, observations that have missing values for CLASS variables are removed from the analysis, even if the CLASS variables are not used in the model formulation.

PARAM=keyword
specifies the parameterization method for the classification variable or variables. You can specify the following keywords:

GLM specifies a less-than-full-rank reference cell coding. This parameterization is used in, for example, the GLM, MIXED, and GLIMMIX procedures in SAS/STAT.

REFERENCE specifies a reference cell encoding. You can choose the reference value by specifying an option for a specific variable or set of variables in the CLASS statement, or designate the first or last ordered value by specifying a global-option. The default is REF=LAST.

For example, suppose that the variable temp has three levels ('hot', 'warm', and 'cold'), that the variable gender has two levels ('M' and 'F'), and that the variables are used in a CLASS statement as follows:

```
class gender(ref='F') temp / param=ref;
```

Then 'F' is used as the reference level for gender and 'warm' is used as the reference level for temp.

The GLM parameterization is the default. For more information about how parameterization of classification variables affects the construction and interpretation of model effects, see the section “Specification and Parameterization of Model Effects” on page 49.
**TRUNCATE<=n>**
specifies the truncation width of formatted values of CLASS variables when the optional \( n \) is specified.

If \( n \) is not specified, the TRUNCATE option requests that classification levels be determined by using no more than the first 16 characters of the formatted values of CLASS variables.

---

**FREQ Statement**

```
FREQ variable;
```

The `variable` in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence for each observation. High-performance statistical procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where \( f \) is the value of the FREQ variable for the observation. If the frequency value is not an integer, it is truncated to an integer. If the frequency value is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

---

**ID Statement**

```
ID variables;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets that are created by high-performance statistical procedures, provided that the output data set contains one (or more) records per input observation. For example, when an OUTPUT statement is used to produce observationwise scores or prediction statistics, ID variables are added to the output data set.

By default, high-performance statistical procedures do not include all variables from the input data set in output data sets. In the following statements, a logistic regression model is fit and then scored. The input and output data are stored in the Greenplum database. The output data set contains three columns (\( p \), account, trans_date) where \( p \) is computed during the scoring process and the account and transaction date are transferred from the input data set. (High-performance statistical procedures also transfer any distribution keys from the input to the output data.)

```
libname GPLib greenplm server=gpdca user=XXX password=YYY
database=ZZZ;
proc hplogistic data=gplib.myData;
   class a b;
   model y = a b x1-x20;
   output out=gplib.scores pred=p;
   id account trans_date;
run;
```
SELECTION Statement

```
SELECTION <options> ;
```

High-performance statistical procedures that support model selection use the SELECTION statement to control details about the model selection process. This statement is supported in different degrees by the HPGENSELECT, HPREG, and HPLOGISTIC procedures. The HPREG procedure supports the most complete set of options.

You can specify the following options in the SELECTION statement:

```
METHOD=None | method< method-options >
```
specifies the method used to select the model. You can also specify method-options that apply to the specified method by enclosing them in parentheses after the method. The default selection method (when the METHOD= option is not specified) is METHOD=STEPWISE.

The following methods are available and are explained in detail in the section “Methods” on page 57.

- **NONE** specifies no model selection.
- **FORWARD** specifies forward selection. This method starts with no effects in the model and adds effects.
- **BACKWARD** specifies backward elimination. This method starts with all effects in the model and deletes effects.
- **STEPWISE** specifies stepwise regression. This method is similar to the FORWARD method except that effects already in the model do not necessarily stay there.
- **FORWARDSWAP** specifies forward-swap selection, which is an extension of the forward selection method. Before any addition step, all pairwise swaps of one effect in the model and one effect out of the current model that improve the selection criterion are made. When the selection criterion is R square, this method is the same as the MAXR method in the REG procedure in SAS/STAT software. The high-performance statistical procedure that supports this method is the HPREG procedure.
- **LAR** specifies least angle regression. Like forward selection, this method starts by adding effects to an empty model. The parameter estimates at any step are “shrunk” when they are compared to the corresponding least squares estimates. If the model contains classification variables, then these classification variables are split. See the SPLIT option in the CLASS statement for details. The only high-performance statistical procedure that supports this method is the HPREG procedure.
- **LASSO** adds and deletes parameters by using a version of ordinary least squares in which the sum of the absolute regression coefficients is constrained. If the model contains classification variables, then these classification variables are split. For more information, see the SPLIT option in the CLASS statement.

Table 3.1 lists the applicable method-options for each of these methods.
Table 3.1 Applicable method-options by method

<table>
<thead>
<tr>
<th>method-option</th>
<th>FORWARD</th>
<th>BACKWARD</th>
<th>STEPWISE</th>
<th>FORWARDSWAP</th>
<th>LAR</th>
<th>LASSO</th>
</tr>
</thead>
<tbody>
<tr>
<td>ADAPTIVE</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>x</td>
</tr>
<tr>
<td>CHOOSE =</td>
<td>x</td>
<td>x</td>
<td></td>
<td></td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>COMPETITIVE</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>x</td>
</tr>
<tr>
<td>CRITERION =</td>
<td>x</td>
<td>x</td>
<td>x</td>
<td></td>
<td>x</td>
<td></td>
</tr>
<tr>
<td>FAST</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>x</td>
</tr>
<tr>
<td>LSCOEFFS</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>MAXEFFECTS =</td>
<td>x</td>
<td></td>
<td>x</td>
<td></td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>MAXSTEPS =</td>
<td>x</td>
<td>x</td>
<td></td>
<td></td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>MINEFFECTS =</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>x</td>
<td></td>
</tr>
<tr>
<td>SELECT =</td>
<td>x</td>
<td>x</td>
<td></td>
<td></td>
<td></td>
<td>x</td>
</tr>
<tr>
<td>SLENTRY =</td>
<td>x</td>
<td></td>
<td>x</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SLSTAY =</td>
<td></td>
<td></td>
<td>x</td>
<td></td>
<td>x</td>
<td></td>
</tr>
<tr>
<td>STOP =</td>
<td>x</td>
<td>x</td>
<td>x</td>
<td></td>
<td>x</td>
<td>x</td>
</tr>
</tbody>
</table>

The syntax of the method-options that you can specify in parentheses after the SELECTION= option method follows. As described in Table 3.1, not all selection method-options are applicable to every METHOD= method.

ADAPTIVE < (GAMMA=nonnegative number) >
requests that adaptive weights be applied to each of the coefficients when METHOD=LASSO. Ordinary least squares estimates of the model parameters are used to form the adaptive weights. You use the GAMMA= option to specify the power transformation that is applied to the parameters in forming the adaptive weights. The default value is GAMMA=1.

CHOOSE=criterion
chooses from the list of models (at each step of the selection process) the model that yields the best value of the specified criterion. If the optimal value of the specified criterion occurs for models at more than one step, then the model that has the smallest number of parameters is chosen. If you do not specify the CHOOSE= option, then the selected model is the model at the final step in the selection process. The criteria that are supported depend on the type of model that is being fit. For the supported criteria, see the chapters for the relevant high-performance statistical procedures.

COMPETITIVE
is applicable only as a method-option when METHOD=STEPWISE and the SELECT criterion is not SL. If you specify the COMPETITIVE option, then the SELECT= criterion is evaluated for all models in which an effect currently in the model is dropped or an effect not yet in the model is added. The effect whose removal from or addition to the model yields the maximum improvement to the SELECT= criterion is dropped or added.

CRITERION=criterion
is an alias for the SELECT option.
FAST
implements the computational algorithm of Lawless and Singhal (1978) to compute a first-
order approximation to the remaining slope estimates for each subsequent elimination of a
variable from the model. When applied in backward selection, this option essentially leads to
approximating the selection process as the selection process of a linear regression model in which
the crossproducts matrix equals the Hessian matrix in the full model under consideration. The
FAST option is available only when METHOD=BACKWARD in the HPLOGISTIC procedure.
It is computationally efficient in logistic regression models because the model is not fit after
removal of each effect.

LSCOEFFS
requests a hybrid version of the LAR and LASSO methods, in which the sequence of models is
determined by the LAR or LASSO algorithm but the coefficients of the parameters for the model
at any step are determined by using ordinary least squares.

MAXEFFECTS=n
specifies the maximum number of effects in any model that is considered during the selection
process. This option is ignored with METHOD=BACKWARD. If at some step of the selection
process the model contains the specified maximum number of effects, then no candidates for
addition are considered.

MAXSTEPS=n
specifies the maximum number of selection steps that are performed. The default value
of n is the number of effects in the MODEL statement when METHOD=FORWARD,
METHOD=BACKWARD, or METHOD=LAR. The default is three times the number of ef-
facts when METHOD=STEPWISE or METHOD=LASSO.

MINEFFECTS=n
specifies the minimum number of effects in any model that is considered during backward
selection. This option is ignored unless METHOD=BACKWARD is specified. The backward
selection process terminates if, at some step of the selection process, the model contains the
specified minimum number of effects.

SELECT=SL | criterion
specifies the criterion that the procedure uses to determine the order in which effects enter or
leave at each step of the selection method. The criteria that are supported depend on type of
model that is being fit. See the chapter for the relevant high-performance statistical procedure for
the supported criteria.

The SELECT option is not valid when METHOD=LAR or METHOD=LASSO. You can use
SELECT=SL to request the traditional approach, where effects enter and leave the model based
on the significance level. When the value of the SELECT= option is not SL, the effect that is
selected to enter or leave at any step of the selection process is the effect whose addition to or
removal from the current model yields the maximum improvement in the specified criterion.

SLENTRY=value
SLE=value
specifies the significance level for entry when STOP=SL or SELECT=SL. The default is 0.05.
Chapter 3: Shared Statistical Concepts

**SLSTAY=value**

**SLS=value**

specifies the significance level for staying in the model when STOP=SL or SELECT=SL. The default is 0.05.

**STOP=SL | NONE | criterion**

specifies a criterion that is used to stop the selection process. The criteria that are supported depend on the type of model that is being fit. For information about the supported criteria, see the chapter about the relevant high-performance statistical procedure.

If you do not specify the STOP= option but do specify the SELECT= option, then the criterion specified in the SELECT= option is also used as the STOP= criterion.

If you specify STOP=NONE, then the selection process stops if no suitable add or drop candidates can be found or if a size-based limit is reached. For example, if you specify STOP=NONE MAXEFFECTS=5, then the selection process stops at the first step that produces a model with five effects.

When STOP=SL, selection stops at the step where the significance level of the candidate for entry is greater than the SLENTRY= value for addition steps when METHOD=FORWARD or METHOD=STEPWISE and where the significance level of the candidate for removal is greater than the SLSTAY= value when METHOD=BACKWARD or METHOD=STEPWISE.

If you specify a criterion other than SL for the STOP= option, then the selection process stops if the selection process produces a local extremum of this criterion or if a size-based limit is reached. For example, if you specify STOP=AIC MAXSTEPS=5, then the selection process stops before step 5 if the sequence of models has a local minimum of the AIC criterion before step 5. The determination of whether a local minimum is reached is made on the basis of a stop horizon. The default stop horizon is 3, but you can change it by using the STOPHORIZON= option. If the stop horizon is \( n \) and the STOP= criterion at any step is better than the stop criterion at the next \( n \) steps, then the selection process terminates.

**DETAILS=NONE | SUMMARY | ALL**

**DETAILS=STEPS< (CANDIDATES(ALL | \( n \)) >**

specifies the level of detail to be produced about the selection process. The default is DETAILS=SUMMARY.

The DETAILS=ALL and DETAILS=STEPS options produce the following output:

- tables that provide information about the model that is selected at each step of the selection process.
- entry and removal statistics for inclusion or exclusion candidates at each step. By default, only the top 10 candidates at each step are shown. If you specify STEPS(CANDIDATES(\( n \))), then the best \( n \) candidates are shown. If you specify STEPS(CANDIDATES(ALL)), then all candidates are shown.
- a selection summary table that shows by step the effect that is added to or removed from the model in addition to the values of the SELECT, STOP, and CHOOSE criteria for the resulting model.
- a stop reason table that describes why the selection process stopped.
• a selection reason table that describes why the selected model was chosen.
• a selected effects table that lists the effects that are in the selected model.

The DETAILS=SUMMARY option produces only the selection summary, stop reason, selection reason, and selected effects tables.

**HIERARCHY=NONE | SINGLE | SINGLECLASS**

specifies whether and how the model hierarchy requirement is applied. You can specify that only classification effects, or both classification and continuous effects, be subject to the hierarchy requirement. The HIERARCHY= option is ignored unless you also specify one of the following options: METHOD=FORWARD, METHOD=BACKWARD, or METHOD=STEPWISE.

Model hierarchy refers to the requirement that, for any term to be in the model, all model effects that are contained in the term must be present in the model. For example, in order for the interaction A*B to enter the model, the main effects A and B must be in the model. Likewise, neither effect A nor effect B can leave the model while the interaction A*B is in the model.

You can specify the following values:

**NONE** specifies that model hierarchy not be maintained. Any single effect can enter or leave the model at any given step of the selection process.

**SINGLE** specifies that only one effect enter or leave the model at one time, subject to the model hierarchy requirement. For example, suppose that the model contains the main effects A and B and the interaction A*B. In the first step of the selection process, either A or B can enter the model. In the second step, the other main effect can enter the model. The interaction effect can enter the model only when both main effects have already entered. Also, before A or B can be removed from the model, the A*B interaction must first be removed. All effects (CLASS and interval) are subject to the hierarchy requirement.

**SINGLECLASS** is the same as HIERARCHY=SINGLE except that only CLASS effects are subject to the hierarchy requirement.

The default value is HIERARCHY=NONE.

**SCREEN < (global-screen-options) > <= screen-options>**

requests that a subset of the effects specified in the MODEL statement be chosen as candidate effects for model selection. You use the global-screen-options and screen-options to specify how such a subset is chosen and to control the detail level of the associated output. The SCREEN option is fully documented in the section “SELECTION Statement” on page 646 in Chapter 14, “The HPREG Procedure,” which is the only high-performance statistical procedure that supports the SCREEN option.

**SELECTION=NONE | BACKWARD | FORWARD | FORWARDSWAP | STEPWISE | LAR | LASSO**

is an alias for the METHOD= option.

**STOPHORIZON=n** specifies the number of consecutive steps at which the STOP= criterion must worsen in order for a local extremum to be detected. The default value is STOPHORIZON=3. The stop horizon value is ignored if you also specify STOP=NONE or STOP=SL. For example, suppose that STOP=AIC and the sequence of AIC values at steps 1 to 6 of a selection are 10, 7, 4, 6, 5, 2. If STOPHORIZON=2,
then the AIC criterion is deemed to have a local minimum at step 3 because the AIC value at the next
two steps are greater than the value 4 that occurs at step 3. However, if STOPHORIZON=3, then the
value at step 3 is not deemed to be a local minimum because the AIC value at step 6 is lower than the
AIC value at step 3.

**VAR Statement**

```plaintext
VAR variable-list ;
```

Some high-performance statistical procedures (in particular procedures that do not support a MODEL
statement) use a VAR statement to identify numerical variables for the analysis.

**WEIGHT Statement**

```plaintext
WEIGHT variable ;
```

The `variable` in the WEIGHT statement is used as a weight to perform a weighted analysis of the data.
Observations with nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is
not included, all observations that are used in the analysis are assigned a weight of 1.

**Levelization of Classification Variables**

A classification variable enters the statistical analysis or model not through its values but through its levels.
The process of associating values of a variable with levels is termed *levelization*.

During the process of levelization, observations that share the same value are assigned to the same level.
The manner in which values are grouped can be affected by the inclusion of formats. The sort order of the
levels can be determined by specifying the ORDER= option in the procedure statement. In high-performance
statistical procedures, you can also control the sorting order separately for each variable in the CLASS
statement.

Consider the data on nine observations in Table 3.2. The variable `A` is integer-valued, and the variable `X`
is a continuous variable that has a missing value for the fourth observation. The fourth and fifth columns of
Table 3.2 apply two different formats to the variable `X`.

**Table 3.2**  Example Data for Levelization

<table>
<thead>
<tr>
<th>Obs</th>
<th>A</th>
<th>x</th>
<th>FORMAT</th>
<th>FORMAT</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>x 3.0</td>
<td>x 3.1</td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>1.09</td>
<td>1</td>
<td>1.1</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1.13</td>
<td>1</td>
<td>1.1</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>1.27</td>
<td>1</td>
<td>1.3</td>
</tr>
<tr>
<td>4</td>
<td>3</td>
<td>.</td>
<td>.</td>
<td>.</td>
</tr>
<tr>
<td>5</td>
<td>3</td>
<td>2.26</td>
<td>2</td>
<td>2.3</td>
</tr>
</tbody>
</table>
Table 3.2

<table>
<thead>
<tr>
<th>Obs</th>
<th>A</th>
<th>x</th>
<th>FORMAT x 3.0</th>
<th>FORMAT x 3.1</th>
</tr>
</thead>
<tbody>
<tr>
<td>6</td>
<td>3</td>
<td>2.48</td>
<td>2</td>
<td>2.5</td>
</tr>
<tr>
<td>7</td>
<td>4</td>
<td>3.34</td>
<td>3</td>
<td>3.3</td>
</tr>
<tr>
<td>8</td>
<td>4</td>
<td>3.34</td>
<td>3</td>
<td>3.3</td>
</tr>
<tr>
<td>9</td>
<td>4</td>
<td>3.14</td>
<td>3</td>
<td>3.1</td>
</tr>
</tbody>
</table>

By default, levelization of the variables groups the observations by the formatted value of the variable, except for numerical variables for which no explicit format is provided. Numerical variables for which no explicit format is provided are sorted by their internal value. The levelization of the four columns in Table 3.2 leads to the level assignment in Table 3.3.

Table 3.3

<table>
<thead>
<tr>
<th>Obs</th>
<th>Value</th>
<th>Level</th>
<th>X Value</th>
<th>Level</th>
<th>FORMAT x 3.0 Value</th>
<th>Level</th>
<th>FORMAT x 3.1 Value</th>
<th>Level</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2</td>
<td>1</td>
<td>1.09</td>
<td>1</td>
<td>1.1</td>
<td>1</td>
<td>1.1</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1</td>
<td>1.13</td>
<td>2</td>
<td>1.1</td>
<td>1</td>
<td>1.1</td>
<td>1</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>1</td>
<td>1.27</td>
<td>3</td>
<td>1.3</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>3</td>
<td>2</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
</tr>
<tr>
<td>5</td>
<td>3</td>
<td>2</td>
<td>2.26</td>
<td>4</td>
<td>2.3</td>
<td>3</td>
<td></td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>3</td>
<td>2</td>
<td>2.48</td>
<td>5</td>
<td>2.5</td>
<td>4</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7</td>
<td>4</td>
<td>3</td>
<td>3.34</td>
<td>7</td>
<td>3.3</td>
<td>6</td>
<td></td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>4</td>
<td>3</td>
<td>3.34</td>
<td>7</td>
<td>3.3</td>
<td>6</td>
<td></td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>4</td>
<td>3</td>
<td>3.14</td>
<td>6</td>
<td>3.1</td>
<td>5</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

The sort order for the levels of CLASS variables can be specified in the ORDER= option in the CLASS statement.

When ORDER=FORMATTED (which is the default) is in effect for numeric variables for which you have supplied no explicit format, the levels are ordered by their internal values. To order numeric class levels that have no explicit format by their BEST12. formatted values, you can specify the BEST12. format explicitly for the CLASS variables.

Table 3.4 shows how values of the ORDER= option are interpreted.

Table 3.4

<table>
<thead>
<tr>
<th>Value of ORDER=</th>
<th>Levels Sorted By</th>
</tr>
</thead>
<tbody>
<tr>
<td>DATA</td>
<td>Order of appearance in the input data set</td>
</tr>
<tr>
<td>FORMATTED</td>
<td>External formatted value, except for numeric variables that have no explicit format, which are sorted by their unformatted (internal) value</td>
</tr>
</tbody>
</table>
Table 3.4 continued

<table>
<thead>
<tr>
<th>Value of ORDER=</th>
<th>Levels Sorted By</th>
</tr>
</thead>
<tbody>
<tr>
<td>FREQ</td>
<td>Descending frequency count (levels that have the most observations come first in the order)</td>
</tr>
<tr>
<td>INTERNAL</td>
<td>Unformatted value</td>
</tr>
<tr>
<td>FREQDATA</td>
<td>Order of descending frequency count, and within counts by order of appearance in the input data set when counts are tied</td>
</tr>
<tr>
<td>FREQFORMATTED</td>
<td>Order of descending frequency count, and within counts by formatted value when counts are tied</td>
</tr>
<tr>
<td>FREQINTERNAL</td>
<td>Order of descending frequency count, and within counts by unformatted (internal) value when counts are tied</td>
</tr>
</tbody>
</table>

For FORMATTED, FREQFORMATTED, FREQINTERNAL, and INTERNAL values, the sort order is machine-dependent. For more information about sort order, see the chapter about the SORT procedure in the SAS Visual Data Management and Utility Procedures Guide and the discussion of BY-group processing in SAS Language Reference: Concepts.

When the MISSING option is specified in the CLASS statement, the missing values (‘.’ for a numeric variable and blanks for a character variable) are included in the levelization and are assigned a level. Table 3.5 displays the results of levelizing the values in Table 3.2 when the MISSING option is in effect.

<table>
<thead>
<tr>
<th>Obs</th>
<th>A Value</th>
<th>X Value</th>
<th>FORMAT x 3.0</th>
<th>FORMAT x 3.1</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2</td>
<td>1.09</td>
<td>1.1</td>
<td>2</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1.13</td>
<td>1.1</td>
<td>2</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>1.27</td>
<td>1.3</td>
<td>3</td>
</tr>
<tr>
<td>4</td>
<td>3</td>
<td>2.26</td>
<td>2.3</td>
<td>4</td>
</tr>
<tr>
<td>5</td>
<td>3</td>
<td>2.48</td>
<td>2.5</td>
<td>5</td>
</tr>
<tr>
<td>6</td>
<td>4</td>
<td>3.34</td>
<td>3.3</td>
<td>7</td>
</tr>
<tr>
<td>7</td>
<td>4</td>
<td>3.34</td>
<td>3.3</td>
<td>7</td>
</tr>
<tr>
<td>8</td>
<td>4</td>
<td>3.14</td>
<td>3.1</td>
<td>6</td>
</tr>
<tr>
<td>9</td>
<td>4</td>
<td>3.14</td>
<td>3.1</td>
<td>6</td>
</tr>
</tbody>
</table>

When the MISSING option is not specified, it is important to understand the implications of missing values for your statistical analysis. When a high-performance statistical procedure levelizes the CLASS variables, an observation for which any CLASS variable has a missing value is excluded from the analysis. This is true regardless of whether the variable is used to form the statistical model. For example, consider the case in which some observations contain missing values for variable A but the records for these observations are otherwise complete with respect to all other variables in the statistical models. The analysis results from the following statements do not include any observations for which variable A contains missing values, even
though \( A \) is not specified in the MODEL statement:

```
    class A B;
    model y = B * B*x;
```

High-performance statistical procedures print a “Number of Observations” table that shows the number of observations that are read from the data set and the number of observations that are used in the analysis. Pay careful attention to this table—especially when your data set contains missing values—to ensure that no observations are unintentionally excluded from the analysis.

---

**Specification and Parameterization of Model Effects**

High-performance statistical procedures that have a MODEL statement support the formation of effects. An **effect** is an element in a linear model structure that is formed from one or more variables. At some point the statistical representations of these models involve linear structures such as

\[
X\beta
\]

or

\[
X\beta + Z\gamma
\]

The model matrices \( X \) and \( Z \) are formed according to effect construction rules.

Procedures that also have a CLASS statement support the rich set of effects that is discussed in this section. In order to correctly interpret the results from a statistical analysis, you need to understand how construction (**parameterization**) rules apply to regression-type models, whether these are linear models in the HPREG procedure or generalized linear models in the HPLOGISTIC and HPGENSELECT procedures.

Effects are specified by a special notation that uses variable names and operators. There are two types of variables: classification (or CLASS) variables and continuous variables. **Classification variables** can be either numeric or character and are specified in a CLASS statement. For more information, see the section “Levelization of Classification Variables” on page 46. An independent variable that is not declared in the CLASS statement is assumed to be **continuous**. For example, the heights and weights of subjects are continuous variables.

Two primary operators (crossing and nesting) are used for combining the variables, and several additional operators are used to simplify effect specification. Operators are discussed in the section “Effect Operators” on page 50.

High-performance statistical procedures that have a CLASS statement support a general linear model (GLM) parameterization and a reference parameterization for the classification variables. The GLM parameterization is the default for all high-performance statistical procedures. For more information, see the sections “GLM Parameterization of Classification Variables and Effects” on page 52 and “Reference Parameterization” on page 56.
### Effect Operators

Table 3.6 summarizes the operators that are available for selecting and constructing effects. These operators are discussed in the following sections.

#### Table 3.6 Available Effect Operators

<table>
<thead>
<tr>
<th>Operator</th>
<th>Example</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interaction</td>
<td>A*B</td>
<td>Crosses the levels of the effects</td>
</tr>
<tr>
<td>Nesting</td>
<td>A(B)</td>
<td>Nests A levels within B levels</td>
</tr>
<tr>
<td>Bar operator</td>
<td>A</td>
<td>B</td>
</tr>
<tr>
<td>At sign operator</td>
<td>A</td>
<td>B</td>
</tr>
<tr>
<td>Dash operator</td>
<td>A1-A10</td>
<td>Specifies sequentially numbered variables</td>
</tr>
<tr>
<td>Colon operator</td>
<td>A:</td>
<td>Specifies variables with common prefix</td>
</tr>
<tr>
<td>Double dash operator</td>
<td>A- -C</td>
<td>Specifies sequential variables in data set order</td>
</tr>
</tbody>
</table>

#### Bar and At Sign Operators

You can shorten the specification of a large factorial model by using the bar operator. For example, two ways of writing the model for a full three-way factorial model follow:

```plaintext
model Y = A B C A*B A*C B*C A*B*C;
model Y = A|B|C;
```

When the bar (|) is used, the right and left sides become effects, and the cross of them becomes an effect. Multiple bars are permitted. The expressions are expanded from left to right, using rules 2–4 given in Searle (1971, p. 390).

- Multiple bars are evaluated from left to right. For example, A | B | C is evaluated as follows:

  \[ A | B | C \rightarrow \{ A | B \} | C \]

  \[ \rightarrow \{ A \ B \ A*B \} | C \]

  \[ \rightarrow A \ B \ A*B \ C \ A*C \ B*C \ A*B*C \]

- Crossed and nested groups of variables are combined. For example, A(B) | C(D) generates A*C(B D), among other terms.

- Duplicate variables are removed. For example, A(C) | B(C) generates A*B(C C), among other terms, and the extra C is removed.

- Effects are discarded if a variable occurs on both the crossed and nested parts of an effect. For example, A(B) | B(D E) generates A*B(B D E), but this effect is eliminated immediately.

You can also specify the maximum number of variables involved in any effect that results from bar evaluation by specifying that maximum number, preceded by an at sign (@), at the end of the bar effect. For example, the following specification selects only those effects that contain two or fewer variables:
model Y = A|B|C@2;

The preceding example is equivalent to specifying the following MODEL statement:

    model Y = A B C A*B A*C B*C;

More examples of using the bar and at operators follow:

    A | C(B)               is equivalent to    A  C(B)  A*C(B)
    A(B) | C(B)              is equivalent to    A(B)  C(B)  A*C(B)
    A(B) | B(D E)             is equivalent to    A(B)  B(D E)
    A | B(A) | C               is equivalent to    A  B(A)  C  A*C  B*C(A)
    A | B(A) | C@2              is equivalent to    A  B(A)  C  A*C
    A | B | C | D@2              is equivalent to    A  B  A*B  C  A*C  B*C  D  A*D  B*D  C*D
    A*B(C*D)             is equivalent to    A*B(C D)

Colon, Dash, and Double Dash Operators

You can simplify the specification of a large model when some of your variables have a common prefix by using the colon (:) operator and the dash (-) operator. The dash operator enables you to list variables that are numbered sequentially, and the colon operator selects all variables with a given prefix. For example, if your data set contains the variables X1 through X9, the following MODEL statements are equivalent:

    model Y = X1 X2 X3 X4 X5 X6 X7 X8 X9;
    model Y = X1-X9;
    model Y = X:;

If your data set contains only the three covariates X1, X2, and X9, then the colon operator selects all three variables:

    model Y = X:;

However, the following specification returns an error because X3 through X8 are not in the data set:

    model Y = X1-X9;

The double dash (--) operator enables you to select variables that are stored sequentially in the SAS data set, whether or not they have a common prefix. You can use the CONTENTS procedure (see SAS Visual Data Management and Utility Procedures Guide) to determine your variable ordering. For example, if you replace the dash in the preceding MODEL statement with a double dash, as follows, then all three variables are selected:
model \ Y = X1--X9;  

If your data set contains the variables A, B, and C, then you can use the double dash operator to select these variables by specifying the following:

model \ Y = A--C;

---

**GLM Parameterization of Classification Variables and Effects**

Table 3.7 shows the types of effects that are available in high-performance statistical procedures; they are discussed in more detail in the following sections. Let A, B, and C represent classification variables, and let X and Z represent continuous variables.

<table>
<thead>
<tr>
<th>Effect</th>
<th>Example</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>Default</td>
<td>Intercept (unless NOINT)</td>
</tr>
<tr>
<td>Regression</td>
<td>X Z</td>
<td>Continuous variables</td>
</tr>
<tr>
<td>Polynomial</td>
<td>X*Z</td>
<td>Interaction of continuous variables</td>
</tr>
<tr>
<td>Main</td>
<td>A B</td>
<td>CLASS variables</td>
</tr>
<tr>
<td>Interaction</td>
<td>A*B</td>
<td>Crossing of CLASS variables</td>
</tr>
<tr>
<td>Nested</td>
<td>A(B)</td>
<td>Main effect A nested within CLASS effect B</td>
</tr>
<tr>
<td>Continuous-by-class</td>
<td>X*A</td>
<td>Crossing of continuous and CLASS variables</td>
</tr>
<tr>
<td>Continuous-nesting-class</td>
<td>X(A)</td>
<td>Continuous variable X1 nested within CLASS variable A</td>
</tr>
<tr>
<td>General</td>
<td>X<em>Z</em>A(B)</td>
<td>Combinations of different types of effects</td>
</tr>
</tbody>
</table>

Table 3.8 shows some examples of MODEL statements that use various types of effects.

<table>
<thead>
<tr>
<th>Specification</th>
<th>Type of Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>model \ Y=X;</td>
<td>Simple regression</td>
</tr>
<tr>
<td>model \ Y=X Z;</td>
<td>Multiple regression</td>
</tr>
<tr>
<td>model \ Y=X X*X;</td>
<td>Polynomial regression</td>
</tr>
<tr>
<td>model \ Y=A;</td>
<td>One-way analysis of variance (ANOVA)</td>
</tr>
<tr>
<td>model \ Y=A B C;</td>
<td>Main-effects ANOVA</td>
</tr>
<tr>
<td>model \ Y=A B A*B;</td>
<td>Factorial ANOVA with interaction</td>
</tr>
<tr>
<td>model \ y=A B(A) C(B A);</td>
<td>Nested ANOVA</td>
</tr>
<tr>
<td>model \ Y=A X;</td>
<td>Analysis of covariance (ANCOVA)</td>
</tr>
<tr>
<td>model \ Y=A X(A);</td>
<td>Separate-slopes regression</td>
</tr>
<tr>
<td>model \ Y=A X X*A;</td>
<td>Homogeneity-of-slopes regression</td>
</tr>
</tbody>
</table>
Intercept

By default, high-performance statistical linear models automatically include a column of 1s in $X$. This column corresponds to an intercept parameter. In many procedures, you can use the NOINT option in the MODEL statement to suppress this intercept. For example, the NOINT option is useful when the MODEL statement contains a classification effect and you want the parameter estimates to be in terms of the mean response for each level of that effect.

Regression Effects

Numeric variables or polynomial terms that involve them can be included in the model as regression effects (covariates). The actual values of such terms are included as columns of the relevant model matrices. You can use the bar operator along with a regression effect to generate polynomial effects. For example, $X | X | X$ expands to $X X^* X X^* X X$, which is a cubic model.

Main Effects

If a classification variable has $m$ levels, the GLM parameterization generates $m$ columns for its main effect in the model matrix. Each column is an indicator variable for a given level. The order of the columns is the sort order of the values of their levels and can be controlled by the ORDER= option in the CLASS statement.

Table 3.9 is an example where $\beta_0$ denotes the intercept and $A$ and $B$ are classification variables that have two and three levels, respectively.

```
<table>
<thead>
<tr>
<th>Data</th>
<th>I</th>
<th>A1</th>
<th>A2</th>
<th>B1</th>
<th>B2</th>
<th>B3</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>3</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>3</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>
```

There are usually more columns for these effects than there are degrees of freedom to estimate them. In other words, the GLM parameterization of main effects is *singular*.

Interaction Effects

Often a model includes interaction (crossed) effects to account for how the effect of a variable changes along with the values of other variables. With an interaction, the terms are first reordered to correspond to the order of the variables in the CLASS statement. Thus, $B^* A$ becomes $A^* B$ if $A$ precedes $B$ in the CLASS statement. Then, the GLM parameterization generates columns for all combinations of levels that occur in the data. The order of the columns is such that the rightmost variables in the interaction change faster than the leftmost variables (Table 3.10).

In the HPLMIXED procedure, which supports both fixed- and random-effects models, empty columns (that is, columns that would contain all 0s) are not generated for fixed effects, but they are generated for random effects.
Chapter 3: Shared Statistical Concepts

Table 3.10  Example of Interaction Effects

<table>
<thead>
<tr>
<th>Data</th>
<th>I</th>
<th>A</th>
<th>B</th>
<th>A*B</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>β₀</td>
<td>A₁</td>
<td>A₂</td>
</tr>
<tr>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>3</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>3</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>

In the preceding matrix, main-effects columns are not linearly independent of crossed-effects columns. In fact, the column space for the crossed effects contains the space of the main effect.

When your model contains many interaction effects, you might be able to code them more parsimoniously by using the bar operator (|). The bar operator generates all possible interaction effects. For example, A | B | C expands to A B A*B C A*C B*C A*B*C. To eliminate higher-order interaction effects, use the at sign (@) in conjunction with the bar operator. For example, A | B | C | D@2 expands to A B A*B C A*C B*C D A*D B*D C*D.

Nested Effects

Nested effects are generated in the same manner as crossed effects. Hence, the design columns that are generated by the following two statements are the same (but the ordering of the columns is different):

```
model Y=A B(A);
model Y=A A*B;
```

The nesting operator in high-performance statistical procedures is more of a notational convenience than an operation that is distinct from crossing. Nested effects are typically characterized by the property that the nested variables do not appear as main effects. The order of the variables within nesting parentheses is made to correspond to the order of these variables in the CLASS statement. The order of the columns is such that variables outside the parentheses index faster than those inside the parentheses, and the rightmost nested variables index faster than the leftmost variables (Table 3.11).

Table 3.11  Example of Nested Effects

<table>
<thead>
<tr>
<th>Data</th>
<th>I</th>
<th>A</th>
<th>B</th>
<th>B(A)</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>B</td>
<td>β₀</td>
<td>A₁</td>
<td>A₂</td>
</tr>
<tr>
<td>1</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>1</td>
<td>3</td>
<td>1</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>3</td>
<td>1</td>
<td>0</td>
<td>1</td>
</tr>
</tbody>
</table>
Continuous-Nesting-Class Effects

When a continuous variable nests or crosses with a classification variable, the design columns are constructed by multiplying the continuous values into the design columns for the classification effect (Table 3.12).

Table 3.12 Example of Continuous-Nesting-Class Effects

<table>
<thead>
<tr>
<th>Data</th>
<th>I</th>
<th>A</th>
<th>X(A)</th>
<th>X(A1)</th>
<th>X(A2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>X</td>
<td>A</td>
<td>β₀</td>
<td>A1</td>
<td>A2</td>
<td></td>
</tr>
<tr>
<td>21</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>21</td>
</tr>
<tr>
<td>24</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>24</td>
</tr>
<tr>
<td>22</td>
<td>1</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>22</td>
</tr>
<tr>
<td>28</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>19</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>23</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
</tbody>
</table>

This model estimates a separate intercept and a separate slope for \( X \) within each level of \( A \).

Continuous-by-Class Effects

Continuous-by-class effects generate the same design columns as continuous-nesting-class effects. Table 3.13 shows the construction of the \( X*A \) effect. The two columns for this effect are the same as the columns for the \( X(A) \) effect in Table 3.12.

Table 3.13 Example of Continuous-by-Class Effects

<table>
<thead>
<tr>
<th>Data</th>
<th>I</th>
<th>X</th>
<th>A</th>
<th>X* A</th>
<th>X* A1</th>
<th>X* A2</th>
</tr>
</thead>
<tbody>
<tr>
<td>X</td>
<td>A</td>
<td>β₀</td>
<td>X</td>
<td>A1</td>
<td>A2</td>
<td></td>
</tr>
<tr>
<td>21</td>
<td>1</td>
<td>1</td>
<td>21</td>
<td>1</td>
<td>0</td>
<td>21</td>
</tr>
<tr>
<td>24</td>
<td>1</td>
<td>1</td>
<td>24</td>
<td>1</td>
<td>0</td>
<td>24</td>
</tr>
<tr>
<td>22</td>
<td>1</td>
<td>1</td>
<td>22</td>
<td>1</td>
<td>0</td>
<td>22</td>
</tr>
<tr>
<td>28</td>
<td>2</td>
<td>1</td>
<td>28</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>19</td>
<td>2</td>
<td>1</td>
<td>19</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>23</td>
<td>2</td>
<td>1</td>
<td>23</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
</tbody>
</table>

You can use continuous-by-class effects together with pure continuous effects to test for homogeneity of slopes.

General Effects

An example that combines all the effects is \( X1*X2*A*B*C(D E) \). The continuous list comes first, followed by the crossed list, followed by the nested list in parentheses. You should be aware of the sequencing of parameters when you use statements that depend on the ordering of parameters. Such statements include CONTRAST and ESTIMATE statements, which are used in a number of procedures to estimate and test functions of the parameters.

Effects might be renamed by the procedure to correspond to ordering rules. For example, \( B*A(E D) \) might be renamed \( A*B(D E) \) to satisfy the following:
Classification variables that occur outside parentheses (crossed effects) are sorted in the order in which they appear in the CLASS statement.

Variables within parentheses (nested effects) are sorted in the order in which they appear in the CLASS statement.

The sequencing of the parameters that are generated by an effect is determined by the variables whose levels are indexed faster:

- Variables in the crossed list index faster than variables in the nested list.
- Within a crossed or nested list, variables to the right index faster than variables to the left.

For example, suppose a model includes four effects—A, B, C, and D—each having two levels, 1 and 2. If the CLASS statement is

```plaintext
class A B C D;
```

then the order of the parameters for the effect B*A(C D), which is renamed A*B(C D), is

- $A_1B_1C_1D_1 \rightarrow A_1B_2C_1D_1 \rightarrow A_2B_1C_1D_1 \rightarrow A_2B_2C_1D_1 \rightarrow$
- $A_1B_1C_1D_2 \rightarrow A_1B_2C_1D_2 \rightarrow A_2B_1C_1D_2 \rightarrow A_2B_2C_1D_2 \rightarrow$
- $A_1B_1C_2D_1 \rightarrow A_1B_2C_2D_1 \rightarrow A_2B_1C_2D_1 \rightarrow A_2B_2C_2D_1 \rightarrow$
- $A_1B_1C_2D_2 \rightarrow A_1B_2C_2D_2 \rightarrow A_2B_1C_2D_2 \rightarrow A_2B_2C_2D_2$

Note that first the crossed effects B and A are sorted in the order in which they appear in the CLASS statement so that A precedes B in the parameter list. Then, for each combination of the nested effects in turn, combinations of A and B appear. The B effect changes fastest because it is rightmost in the cross list. Then A changes next fastest, and D changes next fastest. The C effect changes most slowly because it is leftmost in the nested list.

**Reference Parameterization**

Classification variables can be represented in the reference parameterization in high-performance statistical procedures. Only one parameterization applies to the variables in the CLASS statement.

To understand the reference representation, consider the classification variable A that has four values, 1, 2, 5, and 7. The reference parameterization generates three columns (one less than the number of variable levels). The columns indicate group membership of the nonreference levels. For the reference level, the three dummy variables have a value of 0. If the reference level is 7 (REF='7'), the design columns for variable A are as shown in Table 3.14.
Table 3.14 Reference Coding

<table>
<thead>
<tr>
<th>Design Matrix</th>
<th>A1</th>
<th>A2</th>
<th>A5</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>1</td>
<td>0</td>
</tr>
<tr>
<td>5</td>
<td>0</td>
<td>0</td>
<td>1</td>
</tr>
<tr>
<td>7</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

Parameter estimates of CLASS main effects that use the reference coding scheme estimate the difference in the effect of each nonreference level compared to the effect of the reference level.

Model Selection

Methods

The model selection methods implemented in high-performance statistical procedures are specified in the METHOD= option in the SELECTION statement. The following methods are available, although specific procedures might support only a subset of these methods. Furthermore, the examples in this section refer to fit criteria that might not be supported by a specific procedure.

Full Model Fitted

When METHOD=NONE, the complete model that is specified in the MODEL statement is used to fit the model, and no effect selection is done.

Forward Selection

METHOD=FORWARD specifies the forward selection technique, which begins with just the intercept and then sequentially adds the effect that most improves the fit. The process terminates when no significant improvement can be obtained by adding any effect.

In the traditional implementation of forward selection, the statistic that is used to determine whether to add an effect is the significance level of a hypothesis test that reflects an effect’s contribution to the model if it is included. At each step, the effect that is most significant is added. The process stops when the significance level for adding any effect is greater than some specified entry significance level.

An alternative approach to address the critical problem of when to stop the selection process is to assess the quality of the models that are produced by the forward selection method and choose the model from this sequence that “best” balances goodness of fit against model complexity. You can use several criteria for this purpose. These criteria fall into two groups—information criteria and criteria that are based on out-of-sample prediction performance.

You use the CHOOSE= option to specify the criterion for selecting one model from the sequence of models produced. If you do not specify a CHOOSE= criterion, then the model at the final step is the selected model.
For example, if you specify the following statement, then forward selection terminates at the step where no effect can be added at the 0.2 significance level:

```
selection method=forward(select=SL choose=AIC SL=0.2);
```

However, the selected model is the first one that has the minimum value of Akaike’s information criterion. In some cases, this minimum value might occur at a step much earlier than the final step. In other cases, the AIC might start increasing only if more steps are performed—that is, a larger value is used for the significance level for entry. If you want to minimize AIC, then too many steps are performed in the former case and too few in the latter case. To address this issue, high-performance statistical procedures enable you to specify a stopping criterion by using the \texttt{STOP=} option. When you specify a stopping criterion, forward selection continues until a local extremum of the stopping criterion in the sequence of models generated is reached. To be deemed a local extremum, a criterion value at a given step must be better than its value at the next $n$ steps, where $n$ is known as the “stop horizon.” By default, the stop horizon is three steps, but you can change this by specifying the \texttt{STOPTHORIZON=} option.

For example, if you specify the following statement, then forward selection terminates at the step where the effect to be added at the next step would produce a model that has an AIC statistic larger than the AIC statistic of the current model:

```
selection method=forward(select=SL stop=AIC) stophorizon=1;
```

In most cases, provided that the entry significance level is large enough that the local extremum of the named criterion occurs before the final step, specifying either of the following statements selects the same model, but more steps are done in the first case:

```
selection method=forward(select=SL choose=CRITERION);
```

```
selection method=forward(select=SL stop=CRITERION);
```

In some cases, there might be a better local extremum that cannot be reached if you specify the \texttt{STOP=} option but can be found if you use the \texttt{CHOOSE=} option. Also, you can use the \texttt{CHOOSE=} option in preference to the \texttt{STOP=} option if you want to examine how the named criterion behaves as you move beyond the step where the first local minimum of this criterion occurs.

You can specify both the \texttt{CHOOSE=} and \texttt{STOP=} options. You can also use these options together with options that specify size-based limits on the selected model. You might want to consider models that are generated by forward selection and have at most some fixed number of effects, but select from within this set based on a criterion that you specify. For example, specifying the following statements requests that forward selection continue until there are 20 effects in the final model and chooses among the sequence of models the one that has the largest value of the adjusted R-square statistic:

```
selection method=forward(stop=none maxeffects=20 choose=ADJRSQ);
```

You can also combine these options to select a model where one of two conditions is met. For example, the following statement chooses whatever occurs first between a local minimum of the sum of squares on validation data and a local minimum of the corrected Akaike’s information criterion (AICC):

```
selection method=forward(stop=none maxeffects=20 choose=ADJRSQ);
```
Methods

It is important to keep in mind that forward selection bases the decision about what effect to add at any step by considering models that differ by one effect from the current model. This search paradigm cannot guarantee reaching a “best” subset model. Furthermore, the add decision is greedy in the sense that the effect that is deemed most significant is the effect that is added. However, if your goal is to find a model that is best in terms of some selection criterion other than the significance level of the entering effect, then even this one step choice might not be optimal. For example, the effect that you would add to get a model that has the smallest value of the Mallows’ $C_p$ statistic at the next step is not necessarily the same effect that is most significant based on a hypothesis test. High-performance statistical procedures enable you to specify the criterion to optimize at each step by using the SELECT= option. For example, the following statement requests that at each step the effect that is added be the one that produces a model that has the smallest value of the Mallows’ $C_p$ statistic:

```
selection method=forward(stop=AICC choose=VALIDATE);
```

In the case where all effects are variables (that is, effects with one degree of freedom and no hierarchy), using ADJRSQ, AIC, AICC, BIC, CP, RSQUARE, or SBC as the selection criterion for forward selection produces the same sequence of additions. However, if the degrees of freedom contributed by different effects are not constant or if an out-of-sample prediction-based criterion is used, then different sequences of additions might be obtained.

You can use the SELECT= option together with the CHOOSE= and STOP= options. If you specify only the SELECT= criterion, then this criterion is also used as the stopping criterion. In the previous example where only the selection criterion is specified, not only do effects enter based on the Mallows’ $C_p$ statistic, but the selection terminates when the $C_p$ statistic has a local minimum.

You can find discussion and references to studies about criteria for variable selection in Burnham and Anderson (2002), along with some cautions and recommendations.

**Examples of Forward Selection Specifications**

The following statement adds effects that at each step produce the lowest value of the SBC statistic and stops at the step where adding any effect would increase the SBC statistic:

```
selection method=forward stop=horizon=1;
```

The following statement adds effects based on significance level and stops when all candidate effects for entry at a step have a significance level greater than the default entry significance level of 0.05:

```
selection=forward(select=SL);
```

The following statement adds effects based on significance level and stops at a step where adding any effect increases the error sum of squares computed on the validation data:

```
selection=forward(select=SL stop=validation) stop=horizon=1;
```

The following statement adds effects that at each step produce the lowest value of the AIC statistic and stops at the first step whose AIC value is smaller than the AIC value at the next three steps:
selection=forward(select=AIC);
The following statement adds effects that at each step produce the largest value of the adjusted R-square statistic and stops at the step where the significance level that corresponds to the addition of this effect is greater than 0.2:

selection=forward(select=ADJRSQ stop=SL SLE=0.2);

**Backward Elimination**

METHOD=BACKWARD specifies the backward elimination technique. This technique starts from the full model, which includes all independent effects. Then effects are deleted one by one until a stopping condition is satisfied. At each step, the effect that shows the smallest contribution to the model is deleted.

In the traditional implementation of backward selection, the statistic that is used to determine whether to drop an effect is significance level. At any step, the least significant predictor is dropped and the process continues until all effects that remain in the model are significant at a specified stay significance level (SLS).

Just as with forward selection, you can use the SELECT= option to change the criterion that is used to assess effect contributions. You can also specify a stopping criterion in the STOP= option and use a CHOOSE= option to provide a criterion for selecting among the sequence of models produced. For more information, see the discussion in the section “Forward Selection” on page 57.

**Examples of Backward Selection Specifications**

The following statement removes effects that at each step produce the largest value of the Schwarz Bayesian information criterion (SBC) statistic and stops at the step where removing any effect increases the SBC statistic:

```
selection method=backward stophorizon=1;
```

The following statement bases removal of effects on significance level and stops when all candidate effects for removal at a step are significant at the default stay significance level of 0.05:

```
selection method=backward(select=SL);
```

The following statement bases removal of effects on significance level and stops when all effects in the model are significant at the 0.1 level. Finally, from the sequence of models generated, the chosen model is the one that produces the smallest average square error when scored on the validation data:

```
selection method=backward(select=SL choose=validate SLS=0.1);
```

The following statement applies in logistic regression models the fast backward technique of Lawless and Singhal (1978), a first-order approximation that has greater numerical efficiency than full backward selection:

```
selection method=backward(fast);
```
The fast technique fits an initial full logistic model and a reduced model after the candidate effects have been dropped. On the other hand, full backward selection fits a logistic regression model each time an effect is removed from the model.

**Stepwise Selection**

METHOD=STEPWISE specifies the stepwise method, which is a modification of the forward selection technique that differs in that effects already in the model do not necessarily stay there.

In the traditional implementation of stepwise selection method, the same entry and removal significance levels for the forward selection and backward elimination methods are used to assess contributions of effects as they are added to or removed from a model. If, at a step of the stepwise method, any effect in the model is not significant at the SLSTAY= level, then the least significant of these effects is removed from the model and the algorithm proceeds to the next step. This ensures that no effect can be added to a model while some effect currently in the model is not deemed significant. Only after all necessary deletions have been accomplished can another effect be added to the model. In this case the effect whose addition is the most significant is added to the model and the algorithm proceeds to the next step. The stepwise process ends when none of the effects outside the model is significant at the SLENTRY= level and every effect in the model is significant at the SLSTAY= level. In some cases, neither of these two conditions for stopping is met and the sequence of models cycles. In this case, the stepwise method terminates at the end of the cycle.

Just as you can in forward selection and backward elimination, you can use the SELECT= option to change the criterion that is used to assess effect contributions. You can also use the STOP= option to specify a stopping criterion and use a CHOOSE= option to provide a criterion for selecting among the sequence of models produced. For more information, see the section “Forward Selection” on page 57.

For selection criteria other than significance level, high-performance statistical procedures optionally support a further modification in the stepwise method. In the standard stepwise method, no effect can enter the model if removing any effect currently in the model would yield an improved value of the selection criterion. In the modification, you can use the COMPETITIVE option to specify that addition and deletion of effects should be treated competitively. The selection criterion is evaluated for all models that are produced by deleting an effect from the current model or by adding an effect to this model. The action that most improves the selection criterion is the action taken.

**Examples of Stepwise Selection Specifications**

The following statement requests stepwise selection based on the SBC criterion:

```
   selection method=stepwise;
```

First, if removing any effect yields a model that has a lower SBC statistic than the current model, then the effect that produces the smallest SBC statistic is removed. If removing any effect increases the SBC statistic, then provided that adding some effect lowers the SBC statistic, the effect that produces the model that has the lowest SBC is added.

The following statement requests the traditional stepwise method:

```
   selection=stepwise(select=SL)
```
First, if the removal of any effect in the model is not significant at the default stay level of 0.05, then the least significant effect is removed and the algorithm proceeds to the next step. Otherwise, the effect whose addition is the most significant is added, provided that it is significant at the default entry level of 0.05.

The following statement requests the traditional stepwise method, where effects enter and leave based on significance levels, but with the following extra check: if any effect to be added or removed yields a model whose SBC statistic is greater than the SBC statistic of the current model, then the stepwise method terminates at the current model.

```
selection method=stepwise(select=SL stop=SBC) stophorizon=1;
```

In this case, the entry and stay significance levels still play a role because they determine whether an effect is deleted from or added to the model. This extra check might result in the selection terminating before a local minimum of the SBC criterion is found.

The following statement selects effects to enter or drop as in the previous example except that the significance level for entry is now 0.1 and the significance level to stay is 0.08. From the sequence of models produced, the selected model is chosen to yield the minimum AIC statistic:

```
selection method=stepwise(select=SL SLE=0.1 SLS=0.08 choose=AIC);
```

The following statement requests stepwise selection that is based on the AICC criterion and treats additions and deletions competitively:

```
selection method=stepwise(select=AICC competitive);
```

Each step evaluates the AICC statistics that correspond to the removal of any effect in the current model or the addition of any effect to the current model and chooses the addition or removal that produced the minimum value, provided that this minimum is lower than the AICC statistic of the current model.

The following statement requests stepwise selection that is based on the SBC criterion, treats additions and deletions competitively, and stops based on the average square error over the validation data:

```
selection=stepwise(select=SBC competitive stop=VALIDATE);
```

At any step, SBC statistics that correspond to the removal of any effect from the current model or the addition of any effect to the current model are evaluated. The addition or removal that produces the minimum SBC value is made. The average square error on the validation data for the model with this addition or removal is evaluated. The selection stops when the average square error so produced increases for three consecutive steps.

**Forward-Swap Selection**

METHOD=FORWARDSWAP specifies the forward-swap selection method, which is an extension of the forward selection method. The forward-swap selection method incorporates steps that improve a model by replacing an effect in the model with an effect that is not in the model. When the model selection criterion is R square, this method is the same as the maximum R-square improvement (MAXR) method that is implemented in the REG procedure in SAS/STAT software. You cannot use the effect significance level as the selection criterion for the forward-swap method.
The forward-swap selection method begins by finding the one-effect model that produces the best value of the selection criterion. Then another effect (the one that yields the greatest improvement in the selection criterion) is added. After the two-effect model is obtained, each of the effects in the model is compared to each effect that is not in the model. For each comparison, the forward-swap method determines whether removing one effect and replacing it with the other effect improves the selection criterion. After comparing all possible swaps, the forward-swap method makes the swap that produces the greatest improvement in the selection criterion. Comparisons begin again, and the process continues until the forward-swap method finds that no other swap could improve the selection criterion. Thus, the two-variable model that is produced is considered the “best” two-variable model that the technique can find. Another variable is then added to the model, and the comparing-and-swapping process is repeated to find the “best” three-variable model, and so on.

The difference between the stepwise selection method and the forward-swap selection method is that all swaps are evaluated before any addition is made in the forward-swap method. In the stepwise selection method, the “worst” effect might be removed without considering what adding the “best” remaining effects might accomplish. Because the forward-swap method needs to examine all possible pairwise effect swaps at each step of the selection process, the forward-swap method is much more computationally expensive than the stepwise selection method; it might not be appropriate for models that contain a large number of effects.

Least Angle Regression

METHOD=LAR specifies least angle regression (LAR), which is supported in the HPREG procedure. LAR was introduced by Efron et al. (2004). Not only does this algorithm provide a selection method in its own right, but with one additional modification, it can be used to efficiently produce LASSO solutions. Just like the forward selection method, the LAR algorithm produces a sequence of regression models in which one parameter is added at each step, terminating at the full least squares solution when all parameters have entered the model.

The algorithm starts by centering the covariates and response and scaling the covariates so that they all have the same corrected sum of squares. Initially all coefficients are zero, as is the predicted response. The predictor that is most correlated with the current residual is determined, and a step is taken in the direction of this predictor. The length of this step determines the coefficient of this predictor and is chosen so that some other predictor and the current predicted response have the same correlation with the current residual. At this point, the predicted response moves in the direction that is equiangular between these two predictors. Moving in this direction ensures that these two predictors continue to have a common correlation with the current residual. The predicted response moves in this direction until a third predictor has the same correlation with the current residual as the two predictors already in the model. A new direction is determined that is equiangular among these three predictors, and the predicted response moves in this direction until a fourth predictor, which has the same correlation with the current residual, joins the set. This process continues until all predictors are in the model.

As in other selection methods, the issue of when to stop the selection process is crucial. You can use the CHOOSE= option to specify a criterion for choosing among the models at each step. You can also use the STOP= option to specify a stopping criterion. These formulas use the approximation that at step $k$ of the LAR algorithm, the model has $k$ degrees of freedom. See Efron et al. (2004) for a detailed discussion of this so-called simple approximation.

A modification of LAR selection that is suggested in Efron et al. (2004) uses the LAR algorithm to select the set of covariates in the model at any step, but it uses ordinary least squares regression with just these covariates
to obtain the regression coefficients. You can request this hybrid method by specifying the LSCOEFFS suboption of METHOD=LAR.

**Lasso Selection**

`Method=LASSO` specifies the least absolute shrinkage and selection operator (LASSO) method, which is supported in the HPREG procedure. LASSO arises from a constrained form of ordinary least squares regression where the sum of the absolute values of the regression coefficients is constrained to be smaller than a specified parameter. More precisely let \( X = (x_1, x_2, \ldots, x_m) \) denote the matrix of covariates and let \( y \) denote the response, where the \( x_i \)'s have been centered and scaled to have unit standard deviation and mean zero and \( y \) has mean zero. Then for a given parameter \( t \), the LASSO regression coefficients \( \hat{\beta} = (\hat{\beta}_1, \hat{\beta}_2, \ldots, \hat{\beta}_m) \) are the solution to the following constrained optimization problem:

\[
\text{minimize } ||y - X\beta||^2 \text{ subject to } \sum_{j=1}^{m} |\beta_j| \leq t
\]

Provided that the LASSO parameter \( t \) is small enough, some of the regression coefficients are exactly 0. Hence, you can view the LASSO as selecting a subset of the regression coefficients for each LASSO parameter. By increasing the LASSO parameter in discrete steps, you obtain a sequence of regression coefficients in which the nonzero coefficients at each step correspond to selected parameters.

Early implementations (Tibshirani 1996) of LASSO selection used quadratic programming techniques to solve the constrained least squares problem for each LASSO parameter of interest. Later Osborne, Presnell, and Turlach (2000) developed a “homotopy method” that generates the LASSO solutions for all values of \( t \). Efron et al. (2004) derived a variant of their algorithm for least angle regression that can be used to obtain a sequence of LASSO solutions from which all other LASSO solutions can be obtained by linear interpolation. This algorithm for `METHOD=LASSO` is used in PROC HPREG. It can be viewed as a stepwise procedure with a single addition to or deletion from the set of nonzero regression coefficients at any step.

As in the other selection methods that are supported by high-performance statistical procedures, you can use the `CHOOSE=` option to specify a criterion to choose among the models at each step of the LASSO algorithm. You can also use the `STOP=` option to specify a stopping criterion. For more information, see the discussion in the section “Forward Selection” on page 57. The model degrees of freedom that PROC GLMSELECT uses at any step of the LASSO are simply the number of nonzero regression coefficients in the model at that step. Efron et al. (2004) cite empirical evidence for doing this but do not give any mathematical justification for this choice.

A modification of LASSO selection suggested in Efron et al. (2004) uses the LASSO algorithm to select the set of covariates in the model at any step, but it uses ordinary least squares regression and just these covariates to obtain the regression coefficients. You can request this hybrid method by specifying the LSCOEFFS suboption of `SELECTION=LASSO`.

**Adaptive Lasso Selection**

Adaptive lasso selection is a modification of lasso selection; in adaptive lasso selection, weights are applied to each of the parameters in forming the lasso constraint (Zou 2006). More precisely, suppose that the response \( y \) has mean 0 and the regressors \( x \) are scaled to have mean 0 and common standard deviation. Furthermore, suppose that you can find a suitable estimator \( \hat{\beta} \) of the parameters in the true model and you define a weight
vector by \( w = 1/|\hat{\beta}|^{\gamma} \), where \( \gamma \geq 0 \). Then the adaptive lasso regression coefficients \( \beta = (\beta_1, \beta_2, \ldots, \beta_m) \) are the solution to the following constrained optimization problem:

\[
\text{minimize} \| y - X\beta \|_2^2 \quad \text{subject to} \quad \sum_{j=1}^{m} |w_j \beta_j| \leq t
\]

PROC HPREG uses the solution to the unconstrained least squares problem as the estimator \( \hat{\beta} \). This is appropriate unless collinearity is a concern. If the regressors are collinear or nearly collinear, then Zou (2006) suggests using a ridge regression estimate to form the adaptive weights.

References


# Chapter 4
## The GAMPL Procedure

## Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: GAMPL Procedure</td>
<td>68</td>
</tr>
<tr>
<td>PROC GAMPL Features</td>
<td>68</td>
</tr>
<tr>
<td>PROC GAMPL Contrasted with PROC GAM</td>
<td>69</td>
</tr>
<tr>
<td>Getting Started: GAMPL Procedure</td>
<td>70</td>
</tr>
<tr>
<td>Syntax: GAMPL Procedure</td>
<td>77</td>
</tr>
<tr>
<td>PROC GAMPL Statement</td>
<td>77</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>83</td>
</tr>
<tr>
<td>FREQ Statement</td>
<td>84</td>
</tr>
<tr>
<td>ID Statement</td>
<td>84</td>
</tr>
<tr>
<td>MODEL Statement</td>
<td>84</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
<td>93</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
<td>95</td>
</tr>
<tr>
<td>WEIGHT Statement</td>
<td>95</td>
</tr>
<tr>
<td>Details: GAMPL Procedure</td>
<td>95</td>
</tr>
<tr>
<td>Missing Values</td>
<td>95</td>
</tr>
<tr>
<td>Thin-Plate Regression Splines</td>
<td>95</td>
</tr>
<tr>
<td>Generalized Additive Models</td>
<td>98</td>
</tr>
<tr>
<td>Model Evaluation Criteria</td>
<td>100</td>
</tr>
<tr>
<td>Fitting Algorithms</td>
<td>101</td>
</tr>
<tr>
<td>Degrees of Freedom</td>
<td>102</td>
</tr>
<tr>
<td>Model Inference</td>
<td>103</td>
</tr>
<tr>
<td>Dispersion Parameter</td>
<td>103</td>
</tr>
<tr>
<td>Tests for Smoothing Components</td>
<td>104</td>
</tr>
<tr>
<td>Computational Method: Multithreading</td>
<td>105</td>
</tr>
<tr>
<td>Choosing an Optimization Technique</td>
<td>106</td>
</tr>
<tr>
<td>First- or Second-Order Techniques</td>
<td>106</td>
</tr>
<tr>
<td>Technique Descriptions</td>
<td>107</td>
</tr>
<tr>
<td>Displayed Output</td>
<td>109</td>
</tr>
<tr>
<td>ODS Table Names</td>
<td>112</td>
</tr>
<tr>
<td>ODS Graphics</td>
<td>113</td>
</tr>
<tr>
<td>Examples: GAMPL Procedure</td>
<td>114</td>
</tr>
<tr>
<td>Example 4.1: Scatter Plot Smoothing</td>
<td>114</td>
</tr>
<tr>
<td>Example 4.2: Nonparametric Logistic Regression</td>
<td>119</td>
</tr>
<tr>
<td>Example 4.3: Nonparametric Negative Binomial Model for Mackerel Egg Density</td>
<td>125</td>
</tr>
<tr>
<td>Example 4.4: Nonparametric Tweedie Regression</td>
<td>132</td>
</tr>
<tr>
<td>References</td>
<td>138</td>
</tr>
</tbody>
</table>
Overview: GAMPL Procedure

The GAMPL procedure is a high-performance procedure that fits generalized additive models that are based on low-rank regression splines (Wood 2006). This procedure provides powerful tools for nonparametric regression and smoothing.

Generalized additive models are extensions of generalized linear models. They relax the linearity assumption in generalized linear models by allowing spline terms in order to characterize nonlinear dependency structures. Each spline term is constructed by the thin-plate regression spline technique (Wood 2003). A roughness penalty is applied to each spline term by a smoothing parameter that controls the balance between goodness of fit and the roughness of the spline curve. PROC GAMPL fits models for standard distributions in the exponential family, such as normal, Poisson, and gamma distributions.

PROC GAMPL runs in either single-machine mode or distributed mode.

NOTE: Distributed mode requires SAS High-Performance Statistics.

PROC GAMPL Features

PROC GAMPL offers the following basic features:

- estimates the regression parameters of a generalized additive model that has fixed smoothing parameters by using penalized likelihood estimation
- estimates the smoothing parameters of a generalized additive model by using either the performance iteration method or the outer iteration method
- estimates the regression parameters of a generalized linear model by using maximum likelihood techniques
- tests the total contribution of each spline term based on the Wald statistic
- provides model-building syntax in the CLASS statement and effect-based parametric effects in the MODEL statement, which are used in other SAS/STAT analytic procedures (in particular, the GLM, LOGISTIC, GLIMMIX, and MIXED procedures)
- provides response-variable options
- enables you to construct a spline term by using multiple variables
- provides control options for constructing a spline term, such as fixed degrees of freedom, initial smoothing parameter, fixed smoothing parameter, smoothing parameter search range, user-supplied knot values, and so on
- provides multiple link functions for any distribution
- provides a WEIGHT statement for weighted analysis
- provides a FREQ statement for grouped analysis
• provides an OUTPUT statement to produce a data set that has predicted values and other observation-wise statistics

• produces graphs via ODS Graphics

Because the GAMPL procedure is a high-performance analytical procedure, it also does the following:

• enables you to run in distributed mode on a cluster of machines that distribute the data and the computations

• enables you to run in single-machine mode on the server where SAS is installed

• exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

PROC GAMPL Contrasted with PROC GAM

Both the GAMPL procedure and the GAM procedure in SAS/STAT software fit generalized additive models. However, the GAMPL procedure uses different approaches for constructing spline basis expansions, fitting generalized additive models, and testing smoothing components. The GAMPL procedure focuses on automatic smoothing parameter selection by using global model-evaluation criteria to find optimal models. The GAM procedure focuses on constructing models by fitting partial residuals against each smoothing term. In general, you should not expect similar results from the two procedures. The following subsections summarize the differences. For more information about the GAM procedure, see Chapter 43, “The GAM Procedure” (SAS/STAT User’s Guide).

Constructing Spline Basis Expansions

The GAMPL procedure uses thin-plate regression splines to construct basis expansions for each spline term, and each term allows multiple variables. The GAM procedure uses univariate or bivariate smoothing splines to construct basis expansions, and each term allows only one or two variables. The thin-plate regression splines that PROC GAMPL uses are low-rank approximations to multivariate smoothing splines. The GAM procedure also allows loess smoothers.

Fitting Generalized Additive Models

The GAMPL procedure fits a generalized additive model that has fixed smoothing parameters by using a global design matrix and a roughness penalty matrix. The GAM procedure uses partial residuals to fit against single smoothing terms. For models that have unknown smoothing parameters, the GAMPL procedure estimates smoothing parameters simultaneously by optimizing global criteria such as generalized cross validation (GCV) and the unbiased risk estimator (UBRE). The GAM procedure estimates each smoothing parameter by optimizing the local criterion GCV one spline term at a time.
Distribution Families and Link Functions

The GAMPL procedure supports all the distribution families and all the link functions that the GAM procedure supports. In addition, PROC GAMPL fits models in the negative binomial and Tweedie families. PROC GAM supports any link function for each distribution, whereas PROC GAM supports only the canonical link for each distribution.

Testing Smoothing Components

The GAMPL procedure tests the total contribution for a spline term, including both linear and nonlinear trends. The GAM procedure tests the existence of nonlinearity for a spline term beyond the linear trend.

Model Inference

A global Bayesian posterior covariance matrix is available for models that are fitted by the GAMPL procedure. The confidence limits for prediction of each observation are available, in addition to componentwise confidence limits. For generalized additive models that are fitted by the GAM procedure, only the componentwise confidence limits are available, and they are based on the partial residuals for each smoothing term. The degrees of freedom for generalized additive models that are fitted by the GAMPL procedure is defined as the trace of the degrees-of-freedom matrix. The degrees of freedom for generalized additive models that are fitted by the GAM procedure is approximated by summing the trace of the smoothing matrix for each smoothing term.

Getting Started: GAMPL Procedure

This example concerns the proportions and demographic and geographic characteristics of votes that were cast in 3,107 counties in the United States in the 1980 presidential election. You can use the data set sashelp.Vote1980 directly from the SASHELP library or download it from the StatLib Datasets Archive (Vlachos 1998). For more information about the data set, see Pace and Barry (1997).

The data set contains 3,107 observations and seven variables. The dependent variable LogVoteRate is the logarithm transformation of the proportion of the county population who voted for any candidate. The six explanatory variables are the number of people in the county 18 years of age or older (Pop), the number of people in the county who have a 12th-grade or higher education (Edu), the number of owned housing units (Houses), the aggregate income (Income), and the scaled longitude and latitude of geographic centroids (Longitude and Latitude).

The following statements produce the plot of LogVoteRate with respect to the geographic locations Longitude and Latitude:

```sas
%let off0 = offsetmin=0 offsetmax=0 linearopts=(thresholdmin=0 thresholdmax=0);
proc template;
  define statgraph surface;
    dynamic _title _z;
    begingraph / designwidth=defaultDesignHeight;
      entrytitle _title;
      layout overlay / xaxisopts=(&off0) yaxisopts=(&off0);
        contourplotparm z=_z y=Latitude x=Longitude / gridded=FALSE;
    endgraph;
  enddefine;
  load statgraph surface;
run;
```
Figure 4.1 shows the map of the logarithm transformation of the proportion of the county population who voted for any candidate in the 1980 US presidential election.

**Figure 4.1** US County Vote Proportion in the 1980 Election

The objective is to explore the nonlinear dependency structure between the dependent variable and demographic variables (Pop, Edu, Houses, and Income), in addition to the spatial variations on geographic variables (Longitude and Latitude). The following statements use thin-plate regression splines to fit a generalized additive model:
ods graphics on;
proc gampl data=sashelp.Vote1980 plots seed=12345;
   model LogVoteRate = spline(Pop) spline(Edu) spline(Houses)
                        spline(Income) spline(Longitude Latitude);
   id Longitude Latitude;
   output out=VotePred;
run;

With ODS Graphics enabled by the first statement, the PLOTS option in the PROC GAMPL statement requests a smoothing component panel of fitted spline terms. The SEED option specifies the random seed so that you can reproduce the analysis.

The default output from this analysis is presented in Figure 4.2 through Figure 4.10.

The “Performance Information” table in Figure 4.2 shows that PROC GAMPL executed in single-machine mode (that is, on the server where SAS is installed). When high-performance procedures run in single-machine mode, they use concurrently scheduled threads. In this case, four threads were used.

![Figure 4.2 Performance Information](image)

<table>
<thead>
<tr>
<th>The GAMPL Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Performance Information</strong></td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Figure 4.3 displays the “Model Information” table. The response variable LogVoteRate is modeled by using a normal distribution whose mean is modeled by an identity link function. The GAMPL procedure uses the performance iteration method and the GCV criterion as the fitting criterion. PROC GAMPL searches for the optimum smoothing parameters by using the Newton-Raphson algorithm to optimize the fitting criterion. The random number seed is set to 12,345. Random number generation is used for sampling from observations to form spline knots and truncated eigendecomposition. Changing the random number seed might yield slightly different model fits.

![Figure 4.3 Model Information](image)

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Data Source</strong></td>
</tr>
<tr>
<td><strong>Response Variable</strong></td>
</tr>
<tr>
<td><strong>Distribution</strong></td>
</tr>
<tr>
<td><strong>Link Function</strong></td>
</tr>
<tr>
<td><strong>Fitting Method</strong></td>
</tr>
<tr>
<td><strong>Fitting Criterion</strong></td>
</tr>
<tr>
<td><strong>Optimization Technique for Smoothing</strong></td>
</tr>
<tr>
<td><strong>Random Number Seed</strong></td>
</tr>
</tbody>
</table>

Figure 4.4 displays the “Number of Observations” table. All 3,107 observations in the data set are used in the analysis. For data sets that have missing or invalid values, the number of used observations might be less than the number of observations read.

![Figure 4.4 Number of Observations](image)
Figure 4.4  Number of Observations

<table>
<thead>
<tr>
<th>Number of Observations Read</th>
<th>3107</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Used</td>
<td>3107</td>
</tr>
</tbody>
</table>

Figure 4.5 displays the convergence status of the performance iteration method.

Figure 4.5  Convergence Status

The performance iteration converged after 3 steps.

Figure 4.6 shows the “Fit Statistics” table. The penalized log likelihood and the roughness penalty are displayed. You can use effective degrees of freedom to compare generalized additive models with generalized linear models that do not have spline transformations. Information criteria such as Akaike’s information criterion (AIC), Akaike’s bias-corrected information criterion (AICC), and Schwarz Bayesian information criterion (BIC) can also be used for comparisons. These criteria penalize the –2 log likelihood for effective degrees of freedom. The GCV criterion is used to compare against other generalized additive models or models that are penalized.

Figure 4.6  Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
</tr>
<tr>
<td>Roughness Penalty</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
<tr>
<td>GCV (smaller is better)</td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in Figure 4.7 shows the regression parameter and dispersion parameter estimates. In this model, the intercept is the only regression parameter because (1) all variables are characterized by spline terms and no parametric effects are present and (2) the intercept absorbs the constant effect that is extracted from each spline term to make fitted splines identifiable. The dispersion parameter is estimated by maximizing the likelihood, given other model parameters.

Figure 4.7  Regression Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
</tr>
</thead>
<tbody>
<tr>
<td>Parameter</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>Dispersion</td>
</tr>
</tbody>
</table>
Chapter 4: The GAMPL Procedure

The “Estimates for Smoothing Components” table is shown in Figure 4.8. For each spline term, the effective degrees of freedom, the estimated smoothing parameter, and the corresponding roughness penalty are displayed. The table also displays additional information about spline terms, such as the number of parameters, penalty matrix rank, and number of spline knots.

**Figure 4.8** Estimates for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Smoothing Parameter</th>
<th>Roughness Penalty</th>
<th>Number of Parameters</th>
<th>Rank of Penalty Matrix</th>
<th>Number of Knots</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Pop)</td>
<td>7.80559</td>
<td>0.0398</td>
<td>0.0114</td>
<td>9</td>
<td>10</td>
<td>2000</td>
</tr>
<tr>
<td>Spline(Edu)</td>
<td>7.12453</td>
<td>0.2729</td>
<td>0.0303</td>
<td>9</td>
<td>10</td>
<td>2000</td>
</tr>
<tr>
<td>Spline(Houses)</td>
<td>7.20940</td>
<td>0.1771</td>
<td>0.0370</td>
<td>9</td>
<td>10</td>
<td>2000</td>
</tr>
<tr>
<td>Spline(Income)</td>
<td>5.92854</td>
<td>0.7498</td>
<td>0.0488</td>
<td>9</td>
<td>10</td>
<td>2000</td>
</tr>
<tr>
<td>Spline(Longitude Latitude)</td>
<td>18.64138</td>
<td>0.000359</td>
<td>0.1304</td>
<td>19</td>
<td>20</td>
<td>2000</td>
</tr>
</tbody>
</table>

Figure 4.9 displays the hypothesis testing results for each smoothing component. The null hypothesis for each spline term is whether the total dependency on each variable is 0. The effective degrees of freedom for both fit and test is displayed.

**Figure 4.9** Tests for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Effective DF for Test</th>
<th>F Value</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Pop)</td>
<td>7.80559</td>
<td>8</td>
<td>1443.64</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Edu)</td>
<td>7.12453</td>
<td>8</td>
<td>153.94</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Houses)</td>
<td>7.20940</td>
<td>8</td>
<td>1213.94</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Income)</td>
<td>5.92854</td>
<td>7</td>
<td>43.17</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Longitude Latitude)</td>
<td>18.64138</td>
<td>19</td>
<td>1619.15</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

Figure 4.10 displays the “Smoothing Component Panel” for all the spline terms used in the model. It displays predicted spline curves and 95% Bayesian posterior confidence bands for each univariate spline term.
The preceding program contains an ID statement and an OUTPUT statement. The ID statement transfers the specified variables (Longitude and Latitude) from the input data set, sashelp.Vote1980, to the output data set, VotePred. The OUTPUT statement requests the prediction for each observation by default and saves the results in the data set VotePred. The following run of the SGRENDER procedure produces the fitted surface of the log vote proportion in the 1980 presidential election:

```sas
proc sgrender data=VotePred template=surface;
   dynamic _title='Predicted US County Vote Proportion in the 1980 Election'
       _z='Pred';
run;
```

Figure 4.11 shows the map of predictions of the logarithm transformation of the proportion of county population who voted for any candidates in the 1980 US presidential election from the fitted generalized additive model.
Compared to the map of the logarithm transformations of the proportion of votes cast shown in Figure 4.1, the map of the predictions of the logarithm transformations of the proportion of votes cast has a smoother surface.
Syntax: GAMPL Procedure

The following statements are available in the GAMPL procedure:

```plaintext
PROC GAMPL <options> ;
   CLASS variable <(options)> . . . <variable <(options)>>> </global-options> ;
   MODEL response <(response-options)> = <PARAM(effects)>
   <spline-effects> </model-options> ;
   MODEL events / trials = <PARAM(effects)> <spline-effects> </model-options> ;
   OUTPUT <OUT=SAS-data-set> <keyword <name>> . . . <keyword <name>> </options> ;
   PERFORMANCE performance-options ;
   FREQ variable ;
   ID variables ;
   WEIGHT variable ;
```

The PROC GAMPL statement and at least one MODEL statement are required. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statements. The following sections describe the PROC GAMPL statement and then describe the other statements in alphabetical order.

PROC GAMPL Statement

```plaintext
PROC GAMPL <options> ;
```

The PROC GAMPL statement invokes the procedure. Table 4.1 summarizes the available options in the PROC GAMPL statement by function. The options are then described fully in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Specifies a global significance level</td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td>SEED=</td>
<td>Sets the seed for pseudorandom number generation</td>
</tr>
<tr>
<td><strong>Display Options</strong></td>
<td></td>
</tr>
<tr>
<td>ITDETAILS</td>
<td>Displays the “Iteration History” table</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of classification variable levels</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>PLOTS=</td>
<td>Controls plots that are produced through ODS Graphics</td>
</tr>
<tr>
<td><strong>Optimization Subject Options</strong></td>
<td></td>
</tr>
<tr>
<td>PLIKEOPTIONS</td>
<td>Sets optimization parameters for likelihood estimation</td>
</tr>
<tr>
<td>SMOOTHOPTIONS</td>
<td>Sets optimization parameters for smoothing parameter estimation</td>
</tr>
</tbody>
</table>

Table 4.1 PROC GAMPL Statement Options
Table 4.1  continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Tolerance Options</strong></td>
<td></td>
</tr>
<tr>
<td>SINGCHOL=</td>
<td>Tunes the singularity criterion for Cholesky decompositions</td>
</tr>
<tr>
<td>SINGSWEEP=</td>
<td>Tunes the singularity criterion for the sweep operator</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Tunes the general singularity criterion</td>
</tr>
<tr>
<td><strong>User-Defined Format Options</strong></td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies the file reference for a format stream</td>
</tr>
</tbody>
</table>

You can specify the following **options** in the PROC GAMPL statement.

**ALPHA=number**

specifies a global significance level for the hypothesis testing of smoothing components and the construction of Bayesian confidence bands of predictions. The confidence level is $1 - \text{number}$. The value of \text{number} must be between 0 and 1; the default is 0.05. You can override this global significance level for Bayesian confidence bands of predictions by specifying the **ALPHA=** option in the **OUTPUT** statement.

**DATA=SAS-data-set**

names the input SAS data set for PROC GAMPL to use. The default is the most recently created data set.

If the procedure executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case, PROC GAMPL reads the data alongside the distributed database. For information about the various execution modes, see the section “Processing Modes” on page 6. For information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.

**FMTLIBXML=file-ref**

specifies the file reference for the XML stream that contains user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are in other SAS products. For information about how to generate an XML stream for your formats, see the section “Working with Formats” on page 29.

**ITDETAILS**

adds to the “Iteration History” table the current values of the parameter estimates and their gradients. If the optimization algorithm is used to determine at least one smoothing parameter, the table lists values for smoothing parameters. If all smoothing parameters are fixed or a parametric generalized linear model is specified, the table lists values for regression parameters. These quantities are reported only for parameters that participate in the optimization.

**NAMELEN=number**

specifies the length to which long effect names are shortened. The value of \text{number} must be an integer greater than or equal to 20. By default, NAMELEN=20.
NOCLPRINT< =number >
suppresses the display of the “Class Level Information” table if you do not specify number. If you specify number, the values of the classification variables are displayed for only those variables whose number of levels is less than number. Specifying a number helps reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

NOPRINT
suppresses the generation of ODS output.

PLIKEOPTIONS(optimization-parameters)
sets optimization parameters for either maximum or penalized likelihood estimation. For more information about how to specify optimization-parameters, see the section “Optimization Parameters” on page 80.

PLOTS < (global-plot-option) > < = plot-requests < (option) >>
controls the plots that are produced through ODS Graphics. When ODS Graphics is enabled, PROC GAMPL produces by default a panel of plots of partial prediction curves or surfaces of smoothing components.

ODS Graphics must be enabled before plots can be requested. For example:

```
ods graphics on;

proc gampl plots;
  model y=spline(x1) spline(x2);
run;
ods graphics off;
```

You can specify the following global-plot-option, which applies to the smoothing component plots that the GAMPL procedure generates:

- **UNPACK | UNPACKPANEL**
suppresses paneling. By default, multiple smoothing component plots can appear in some output panels. Specify UNPACK to get each plot individually.

You can specify the following plot-requests:

- **ALL**
  requests that all default plots be produced.

- **COMPONENTS < (component-option) >**
  plots a panel of smoothing components of the fitted model. You can specify the following component-option:

- **COMMONAXES**
  requests that the smoothing component plots use a common vertical axis except for bivariate contour plots. This option enables you to visually judge the relative effect size.
NONE
suppresses all plots.

SEED=number
specifies an integer that is used to start the pseudorandom number generator for subset sampling from observations to form knots if necessary and for truncated eigendecomposition. If you do not specify this option, or if number ≤ 0, the seed is generated from the time of day, which is read from the computer’s clock.

SINGCHOL=number
tunes the singularity criterion in Cholesky decompositions. The default is 1E4 times the machine epsilon; this product is approximately 1E–12 on most computers.

SINGSWEEP=number
tunes the singularity criterion in sweep operations that determine collinearity between spline basis expansions. The default is 1E–8.

SINGULAR=number
tunes the general singularity criterion that is applied in sweep and inversion operations. The default is 1E4 times the machine epsilon; this product is approximately 1E–12 on most computers.

SMOOTHOPTIONS(optimization-parameters)
specifies optimization parameters for smoothing parameter estimation. For more information about how to specify optimization-parameters, see the section “Optimization Parameters” on page 80.

Optimization Parameters
You can specify optimization-parameters for both the PLIKEOPTIONS and SMOOTHOPTIONS options. Depending on the modeling context, some optimization parameters might have no effect. For parametric generalized linear models or generalized additive models that have fixed smoothing parameters, any optimization parameters that you specify in the SMOOTHOPTIONS option are ignored. For the performance iteration method, only the ABSFCONV=, FCONV=, and MAXITER= options are effective for PLIKEOPTIONS. The optimization algorithm is considered to have converged when any one of the convergence criteria that are specified in optimization-parameters is satisfied. Table 4.2 lists the available optimization parameters for both the PLIKEOPTIONS and SMOOTHOPTIONS options.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ABSCONV=</td>
<td>Tunes the absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCNV=</td>
<td>Tunes the absolute function difference convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Tunes the relative function difference convergence criterion</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Chooses the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit of CPU time (in seconds) for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
</tbody>
</table>
You can specify the following optimization-parameters:

**ABSCONV=r**

ABSTOL=r

specifies an absolute function convergence criterion. For minimization, termination requires $f(\psi^{(k)}) \leq r$, where $\psi$ is the vector of parameters in the optimization and $f(\cdot)$ is the objective function. The default value of $r$ is the negative square root of the largest double-precision value, which serves only as a protection against overflow.

**ABSFCONV=r < n >**

ABSFTOl=r < n >

specifies an absolute function difference convergence criterion. For all techniques except NMSIMP, termination requires a small change of the function value in successive iterations,

$$
|f(\psi^{(k-1)}) - f(\psi^{(k)})| \leq r
$$

where $\psi$ denotes the vector of parameters that participate in the optimization and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex that has the lowest function value and $\psi^{(k-1)}$ is defined as the vertex that has the highest function value in the simplex. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process terminates. By default, ABSFCONV=0.

**ABSGCONV=r < n >**

ABSGTOL=r < n >

specifies an absolute gradient convergence criterion. Termination requires the maximum absolute gradient element to be small,

$$
\max_j |g_j(\psi^{(k)})| \leq r
$$

where $\psi$ denotes the vector of parameters that participate in the optimization and $g_j(\cdot)$ is the gradient of the objective function with respect to the $j$th parameter. This criterion is not used by the NMSIMP technique. The default value is $r = 1E-8$. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process terminates.

**FCONV=r < n >**

FTOL=r < n >

specifies a relative function difference convergence criterion. For all techniques except NMSIMP, termination requires a small relative change of the function value in successive iterations,

$$
\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r
$$

where $\psi$ denotes the vector of parameters that participate in the optimization and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex that has the lowest function value and $\psi^{(k-1)}$ is defined as the vertex that has the highest function value in the simplex.

The default value is $r = 2 \times \epsilon$, where $\epsilon$ is the machine precision. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process terminates.
Chapter 4: The GAMPL Procedure

GCONV=r < n>
GTOL=r < n>

specifies a relative gradient convergence criterion. For all techniques except CONGRA and NMSIMP, termination requires that the normalized predicted function reduction be small,

$$\frac{|g(\psi^{(k)})/[H^{(k)}]^{-1}g(\psi^{(k)})|}{|f(\psi^{(k)})|} \leq r$$

where $\psi$ denotes the vector of parameters that participate in the optimization, $f(\cdot)$ is the objective function, and $g(\cdot)$ is the gradient. For the CONGRA technique (where a reliable Hessian estimate, $H$, is not available), the following criterion is used:

$$\frac{\|g(\psi^{(k)})\|_2^2 \|s(\psi^{(k)})\|_2}{\|g(\psi^{(k)}) - g(\psi^{(k-1)})\|_2 |f(\psi^{(k)})|} \leq r$$

This criterion is not used by the NMSIMP technique. The default value is $r = 1E-8$. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process terminates.

MAXFUNC=n
MAXFU=n

specifies the maximum number of function calls in the optimization process. The default values are as follows, depending on the optimization technique that you specify in the TECHNIQUE= option:

- TRUREG, NRRIDG, NEWRAP: $n = 125$
- QUANEW, DBLDOG: $n = 500$
- CONGRA: $n = 1,000$
- NMSIMP: $n = 3,000$

The optimization can terminate only after completing a full iteration. Therefore, the number of function calls that are actually performed can exceed $n$.

MAXITER=n
MAXIT=n

specifies the maximum number of iterations in the optimization process. The default values are as follows, depending on the optimization technique that you specify in the TECHNIQUE option:

- TRUREG, NRRIDG, NEWRAP: $n = 50$
- QUANEW, DBLDOG: $n = 200$
- CONGRA: $n = 400$
- NMSIMP: $n = 1,000$

These default values also apply when $n$ is specified as a missing value.
MAXTIME=r
specifies an upper limit of r seconds of CPU time for the optimization process. The default value is the largest floating-point double representation of your computer. The time that you specify in this option is checked only once at the end of each iteration. Therefore, the actual running time can be longer than r.

MINITER=n
MINIT=n
specifies the minimum number of iterations. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms might behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations. By default, MINITER=0.

TECHNIQUE=keyword
TECH=keyword
specifies the optimization technique for obtaining smoothing parameter estimates and regression parameter estimates. You can choose from the following techniques:

- CONGRA performs a conjugate-gradient optimization.
- DBLDOG performs a version of double-dogleg optimization.
- NEWRAP performs a Newton-Raphson optimization with line search.
- NMSIMP performs a Nelder-Mead simplex optimization.
- NONE performs no optimization.
- NRRIDG performs a Newton-Raphson optimization with ridging.
- QUANEW performs a dual quasi-Newton optimization.
- TRUREG performs a trust-region optimization

By default, TECHNIQUE=NEWRAP for the performance iteration (METHOD=PERFORMANCE), and TECHNIQUE=QUANEW for the outer iteration (METHOD=OUTER).

For more information, see the section “Choosing an Optimization Technique” on page 106.

CLASS Statement

CLASS variable < (options) > . . . < variable < (options) >> < / global-options > ;

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement. You can list the response variable for binary models in the CLASS statement, but this is not necessary.

The CLASS statement is documented in the section “CLASS Statement” on page 36.
Chapter 4: The GAMPL Procedure

FREQ Statement

FREQ variable ;

The variable in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence of each observation. PROC GAMPL treats each observation as if it appeared \( f \) times, where the frequency value \( f \) is the value of the FREQ variable for the observation. If \( f \) is not an integer, then \( f \) is truncated to an integer. If \( f \) is less than 1 or missing, the observation is not used in the analysis. When you do not specify the FREQ statement, each observation is assigned a frequency of 1.

ID Statement

ID variables ;

The ID statement lists one or more variables from the input data set that are to be transferred to the output data set that you specify in the OUTPUT statement.

For more information, see the section “ID Statement” on page 40.

MODEL Statement

MODEL response < (response-options) > = < PARAM(effects) > < spline-effects > < / model-options > ;

MODEL events / trials = < PARAM(effects) > < spline-effects > < / model-options > ;

The MODEL statement specifies the response (dependent or target) variable and the predictor (independent or explanatory) effects of the model. You can specify the response in the form of a single variable or in the form of a ratio of two variables, which are denoted \( \text{events/trials} \). The first form applies to all distribution families; the second form applies only to summarized binomial response data. When you have binomial data, the events variable contains the number of positive responses (or events) and the trials variable contains the number of trials. The values of both events and (trials – events) must be nonnegative, and the value of trials must be positive. If you specify a single response variable that is in a CLASS statement, then the response is assumed to be binary.

You can specify parametric effects that are constructed from variables in the input data set and include the effects in the parentheses of a PARAM( ) option, which can appear multiple times. For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

You can specify spline-effects by including independent variables inside the parentheses of the SPLINE( ) option. Only continuous variables (not classification variables) can be specified in spline-effects. Each spline-effect can have at least one variable and optionally some spline-options. You can specify any number of spline-effects. The following table shows some examples.
Spline Effect Specification | Meaning
--- | ---
\textbf{Spline}(x) | Constructs the univariate spline with \( x \) and uses the observed data points as knots. The maximum degrees of freedom is 10. PROC GAMPL uses an optimization algorithm to determine the optimal smoothing parameter.
\textbf{Spline}(x1/knots=list(1 to 10)) | Constructs the univariate spline by using \( x1 \) and a supplied list of knots from 1 to 10. PROC GAMPL uses an optimization algorithm to determine the optimal smoothing parameter.
\textbf{Spline}(x2 x3/smooth=0.3) | Constructs the bivariate spline by using \( x2 \) and \( x3 \) and a fixed smoothing parameter 0.3.
\textbf{Spline}(x4 x5 x6/maxdf=40) | Constructs the trivariate spline by using \( x4 \), \( x5 \), and \( x6 \) and a maximum of 40 degrees of freedom. PROC GAMPL uses an optimization algorithm to determine the optimal smoothing parameter.

Both parametric effects and spline effects are optional. If none are specified, a model that contains only an intercept is fitted. If only parametric effects are present, PROC GAMPL fits a parametric generalized linear model by using the terms inside the parentheses of all \texttt{PARAM( )} terms. If only spline effects are present, PROC GAMPL fits a nonparametric additive model. If both types of effects are present, PROC GAMPL fits a semiparametric model by using the parametric effects as the linear part of the model.

There are three sets of options in the \texttt{MODEL} statement. The \texttt{response-options} determine how the GAMPL procedure models probabilities for binary data. The \texttt{spline-options} controls how each spline term forms basis expansions. The \texttt{model-options} control other aspects of model formation and inference. Table 4.3 summarizes these options.

\textbf{Table 4.3} \hspace{1cm} \textbf{MODEL Statement Options}

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Response Variable Options for Binary Models</strong></td>
<td></td>
</tr>
<tr>
<td>DESCENDING</td>
<td>Reverses the response categories</td>
</tr>
<tr>
<td>EVENT=</td>
<td>Specifies the event category</td>
</tr>
<tr>
<td>ORDER=</td>
<td>Specifies the sort order</td>
</tr>
<tr>
<td>REF=</td>
<td>Specifies the reference category</td>
</tr>
<tr>
<td><strong>Smoothing Options for Spline Effects</strong></td>
<td>Requests detailed spline information</td>
</tr>
<tr>
<td>DF=</td>
<td>Specifies the fixed degrees of freedom</td>
</tr>
<tr>
<td>INITSMOOTH=</td>
<td>Specifies the starting value for the smoothing parameter</td>
</tr>
<tr>
<td>KNOTS=</td>
<td>Specifies the knots to be used for constructing the spline</td>
</tr>
<tr>
<td>M=</td>
<td>Specifies polynomial orders for constructing the spline</td>
</tr>
<tr>
<td>MAXDF=</td>
<td>Specifies the maximum degrees of freedom</td>
</tr>
<tr>
<td>MAXKNOTS=</td>
<td>Specifies the maximum number of knots to be used for constructing the spline</td>
</tr>
<tr>
<td>MAXSMOOTH=</td>
<td>Specifies the upper bound for the smoothing parameter</td>
</tr>
</tbody>
</table>
Chapter 4: The GAMPL Procedure

Table 4.3   continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>MINSMOOTH=</td>
<td>Specifies the lower bound for the smoothing parameter</td>
</tr>
<tr>
<td>SMOOTH=</td>
<td>Specifies a fixed smoothing parameter</td>
</tr>
</tbody>
</table>

**Model Options**
- **ALLOBS** Requests all nonmissing values of spline variables for constructing spline basis functions regardless of other model variables
- **CRITERION=** Specifies the model evaluation criterion
- **DISPERSION | PHI=** Specifies the fixed dispersion parameter
- **DISTRIBUTION | DIST=** Specifies the response distribution
- **FDHESSIAN** Requests a finite-difference Hessian for smoothing parameter selection
- **INITIALPHI=** Specifies the starting value of the dispersion parameter
- **LINK=** Specifies the link function
- **NORMALIZE** Requests normalized spline basis functions for model fitting
- **MAXPHI=** Specifies the upper bound for searching the dispersion parameter
- **METHOD=** Specifies the algorithm for selecting smoothing parameters
- **MINPHI=** Specifies the lower bound for searching the dispersion parameter
- **OFFSET=** Specifies the offset variable
- **RIDGE=** Specifies the ridge parameter
- **SCALE=** Specifies the method for estimating the dispersion parameter

**Response Variable Options**

Response variable options determine how the GAMPL procedure models probabilities for binary data.

You can specify the following *response-options* by enclosing them in parentheses after the *response* variable.

**DESCENDING**
- **DESC** reverses the order of the response categories. If you specify both the **DESCENDING** and **ORDER=** options, PROC GAMPL orders the response categories according to the **ORDER=** option and then reverses that order.

**EVENT=’category’ | FIRST | LAST**
- Specifies the event category for the binary response model. PROC GAMPL models the probability of the event category. The **EVENT=** option has no effect when there are more than two response categories.

You can specify any of the following:

- **’category’** specifies that observations whose value matches *category* (formatted, if a format is applied) in quotation marks represent events in the data. For example, the following statements specify that observations that have a formatted value of ‘1’ represent events in the data. The probability that is modeled by the GAMPL procedure is thus the probability that the variable def takes on the (formatted) value ‘1’.
proc gampl data=MyData;
   class A B C;
   model def(event = '1') = param(A B C) spline(x1 x2 x3);
run;

**FIRST**

designates the first ordered category as the event.

**LAST**

designates the last ordered category as the event.

By default, EVENT=FIRST.

**ORDER=DATA | FORMATTED | INTERNAL**

specifies the sort order for the levels of the response variable. When ORDER=FORMATTED (the default) for numeric variables for which you have supplied no explicit format (that is, for which there is no corresponding FORMAT statement in the current PROC GAMPL run or in the DATA step that created the data set), the levels are ordered by their internal (numeric) value. Table 4.4 shows the interpretation of the ORDER= option.

<table>
<thead>
<tr>
<th>ORDER=</th>
<th>Levels Sorted By</th>
</tr>
</thead>
<tbody>
<tr>
<td>DATA</td>
<td>Order of appearance in the input data set</td>
</tr>
<tr>
<td>FORMATTED</td>
<td>External formatted value, except for numeric variables that have no explicit format, which are sorted by their unformatted (internal) value</td>
</tr>
<tr>
<td>FREQ</td>
<td>Descending frequency count (levels that have the most observations come first in the order)</td>
</tr>
<tr>
<td>FREQDATA</td>
<td>Order of descending frequency count; within counts by order of appearance in the input data set when counts are tied</td>
</tr>
<tr>
<td>FREQFORMATTED</td>
<td>Order of descending frequency count; within counts by formatted value when counts are tied</td>
</tr>
<tr>
<td>FREQINTERNAL</td>
<td>Order of descending frequency count; within counts by unformatted value when counts are tied</td>
</tr>
<tr>
<td>INTERNAL</td>
<td>Unformatted value</td>
</tr>
</tbody>
</table>

By default, ORDER=FORMATTED. For the FORMATTED and INTERNAL orders, the sort order is machine-dependent.

For more information about sort order, see the chapter about the SORT procedure in *Base SAS Procedures Guide* and the discussion of BY-group processing in *SAS Language Reference: Concepts*. 
REF='category’ | FIRST | LAST
specifies the reference category for the binary response model. Specifying one response category as the reference is the same as specifying the other response category as the event category. You can specify any of the following:

‘category’
specifies that observations whose value matches category (formatted, if a format is applied) are designated as the reference.

FIRST
designates the first ordered category as the reference

LAST
designates the last ordered category as the reference.

By default, REF=LAST.

Spline Options

DETAILS
requests a detailed spline specification information table.

DF=number
specifies a fixed degrees of freedom. When you specify this option, no smoothing parameter selection is performed on the spline term. If number is not an integer, then number is truncated to an integer.

INITSMOOTH=number
specifies the starting value for a smoothing parameter. The number must be nonnegative.

KNOTS=method
specifies the method for supplying user-defined knot values instead of using data values for constructing basis expansions. You can use the following methods for supplying the knots:

LIST(list-of-values)
specifies a list of values as knots for the spline construction. For a multivariate spline term, the listed values are taken as multiple row vectors, where each vector has values that are ordered by specified variables. If the last row vector of knots contains fewer values than the number of variables, then the last row vector is ignored. For example, the following specification of a spline term produces two actual knot vectors (\(k_1\) and \(k_2\)) and the value 5 is ignored.

spline(x1 x2/knots=list(1 2 3 4 5))

| knot Values for a Bivariate Spline with a Supplied List |
|-----------------|-----------------|
| \(k_1\) | \(k_2\) |
| 1 | 2 |
| 3 | 4 |
**EQUAL(n)**

specifies the number of equally spaced interior knots for every variable in a spline term. Two boundary knots are automatically added to the knot list for each variable such that the total number of knots is \((n + 2)^d\), where \(d\) is the number of variables in the spline term. For a multivariate spline term, knot values for each variable are determined independently from the corresponding boundary values. For example, if the boundary points for \(x_1\) are 1 and 5 and the boundary points for \(x_2\) are 2 and 6, then the following specification of a spline term produces nine actual knots \((k_1 \ldots k_9)\), which consist of two boundary knots and one interior knot for each variable.

\[
\text{spline}(x_1 \ x_2/knots=\text{equal}(1))
\]

<table>
<thead>
<tr>
<th>(x_1)</th>
<th>(x_2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>(k_1)</td>
<td>1</td>
</tr>
<tr>
<td>(k_2)</td>
<td>1 4</td>
</tr>
<tr>
<td>(k_3)</td>
<td>1 6</td>
</tr>
<tr>
<td>(k_4)</td>
<td>3 2</td>
</tr>
<tr>
<td>(k_5)</td>
<td>3 4</td>
</tr>
<tr>
<td>(k_6)</td>
<td>3 6</td>
</tr>
<tr>
<td>(k_7)</td>
<td>5 2</td>
</tr>
<tr>
<td>(k_8)</td>
<td>5 4</td>
</tr>
<tr>
<td>(k_9)</td>
<td>5 6</td>
</tr>
</tbody>
</table>

**M=number**

specifies the order of the derivative in the penalty term. The \(\text{number}\) must be a positive integer. The default is \(\max(2, \text{int}(d/2) + 1)\), where \(d\) is the number of variables in the spline term.

**MAXDF=number**

specifies the maximum \(\text{number}\) of degrees of freedom. When a thin-plate regression spline is formed, the specified \(\text{number}\) is used for constructing a low-rank penalty matrix to approximate the penalty matrix via the truncated eigendecomposition. The \(\text{number}\) must be greater than \((m+d-1)/d\), where \(m\) is the derivative order that is specified in the M= option. The default is \(10 \times d\). For more information, see the section “Thin-Plate Regression Splines” on page 95.

**MAXKNOTS=number**

specifies the maximum \(\text{number}\) of knots if data points are used to form knots. If KNOTS=LIST(list-of-values) is not specified, PROC GAMPL forms knots from unique data points. If the number of unique data points is greater than \(\text{number}\), a subset of size \(\text{number}\) is formed by random sampling from all unique data points. The \(\text{number}\) cannot exceed the largest integer that can be stored on the given machine. By default, MAXKNOTS=2000.

**MAXSMOOTH=number**

specifies the upper bound for the smoothing parameter. The default is the largest double-precision value.
MINSMOOTH=number
specifies the lower bound for the smoothing parameter. By default, MINSMOOTH=0.

SMOOTH=number
specifies a fixed smoothing parameter. When you specify this option, no smoothing parameter selection is performed on the spline term.

Model Options

ALLOBS
requests that all nonmissing values of the variables be specified in a spline term for constructing the spline basis functions, regardless of whether other model variables are missing.

CRITERION=criterion
specifies the model evaluation criterion for selecting smoothing parameters for spline-effects. You can specify the following values:

GACV<(FACTOR=number | GAMMA=number)>
uses the generalized approximate cross validation (GACV) criterion to evaluate models.

GCV<(FACTOR=number | GAMMA=number)>
uses the generalized cross validation (GCV) criterion to evaluate models.

UBRE<(FACTOR=number | GAMMA=number)>
uses the unbiased risk estimator (UBRE) criterion to evaluate models.

The default criterion depends on the value of the DISTRIBUTION= option. For distributions that involve dispersion parameters, GCV is the default. For distributions without dispersion parameters, UBRE is the default. For all three criteria, you can optionally use the FACTOR= option to specify an extra tuning parameter in order to penalize more for model roughness. The value of number must be greater than or equal to 1. For more information about the model evaluation criteria, see “Model Evaluation Criteria” on page 100.

DISPERSION=number
PHI=number
specifies a fixed dispersion parameter for distributions that have a dispersion parameter. The dispersion parameter that is used in all computations is fixed at number; it is not estimated.

DISTRIBUTION=keyword
specifies the response distribution for the model. The keywords and their associated distributions are shown in Table 4.7.
Table 4.7  Built-In Distribution Functions

<table>
<thead>
<tr>
<th>DISTRIBUTION=</th>
<th>Distribution Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>BINARY</td>
<td>Binary</td>
</tr>
<tr>
<td>BINOMIAL</td>
<td>Binary or binomial</td>
</tr>
<tr>
<td>GAMMA</td>
<td>Gamma</td>
</tr>
<tr>
<td>INVERSEGAUSSIAN</td>
<td>IG</td>
</tr>
<tr>
<td>NEGATIVEBINOMIAL</td>
<td>NB</td>
</tr>
<tr>
<td>NORMAL</td>
<td>GAUSSIAN</td>
</tr>
<tr>
<td>POISSON</td>
<td>Poisson</td>
</tr>
<tr>
<td>TWEEDIE&lt; (Tweedie-options)&gt;</td>
<td>Tweedie</td>
</tr>
</tbody>
</table>

When DISTRIBUTION=TWEEDIE, you can specify the following **Tweedie-options**:

**INITIALP=**

specifies a starting value for iterative estimation of the Tweedie power parameter.

**P=**

requests a fixed Tweedie power parameter.

If you do not specify a link function in the **LINK=** option, a default link function is used. The default link function for each distribution is shown in Table 4.8. You can use any link function shown in Table 4.9 by specifying the **LINK=** option. Other commonly used link functions for each distribution are shown in Table 4.8.

Table 4.8  Default and Commonly Used Link Functions

<table>
<thead>
<tr>
<th>DISTRIBUTION=</th>
<th>Default Link Function</th>
<th>Other Commonly Used Link Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>BINARY</td>
<td>Logit</td>
<td>Probit, complementary log-log, log-log</td>
</tr>
<tr>
<td>BINOMIAL</td>
<td>Logit</td>
<td>Probit, complementary log-log, log-log</td>
</tr>
<tr>
<td>GAMMA</td>
<td>Reciprocal</td>
<td>Log</td>
</tr>
<tr>
<td>INVERSEGAUSSIAN</td>
<td>IG</td>
<td>Reciprocal square</td>
</tr>
<tr>
<td>NEGATIVEBINOMIAL</td>
<td>NB</td>
<td>Log</td>
</tr>
<tr>
<td>NORMAL</td>
<td>GAUSSIAN</td>
<td>Identity</td>
</tr>
<tr>
<td>POISSON</td>
<td>Log</td>
<td>Log</td>
</tr>
<tr>
<td>TWEEDIE</td>
<td>Log</td>
<td>Log</td>
</tr>
</tbody>
</table>

**FDHESSIAN**

requests that the second-order derivatives (Hessian) be computed using finite-difference approximations based on evaluation of the first-order derivatives (gradient). This option might be useful if the analytical Hessian takes a long time to compute.
INITIALPHI=number
specifies a starting value for iterative maximum likelihood estimation of the dispersion parameter for distributions that have a dispersion parameter.

LINK=keyword
specifies the link function for the model. The keywords and the associated link functions are shown in Table 4.9. Default and commonly used link functions for the available distributions are shown in Table 4.8.

<table>
<thead>
<tr>
<th>LINK=</th>
<th>Function</th>
<th>( \eta = )</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>Complementary log-log</td>
<td>( \log(-\log(1 - \mu)) )</td>
</tr>
<tr>
<td>IDENTITY</td>
<td>Identity</td>
<td>( \mu )</td>
</tr>
<tr>
<td>INV</td>
<td>Reciprocal</td>
<td>( 1/\mu )</td>
</tr>
<tr>
<td>INV2</td>
<td>Reciprocal square</td>
<td>( 1/\mu^2 )</td>
</tr>
<tr>
<td>LOG</td>
<td>Logarithm</td>
<td>( \log(\mu) )</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>( \log(\mu/(1 - \mu)) )</td>
</tr>
<tr>
<td>LOGLOG</td>
<td>Log-log</td>
<td>( -\log(-\log(\mu)) )</td>
</tr>
<tr>
<td>PROBIT</td>
<td>Probit</td>
<td>( \Phi^{-1}(\mu) )</td>
</tr>
</tbody>
</table>

\( \Phi^{-1}() \) denotes the quantile function of the standard normal distribution.

MAXPHI=number
specifies an upper bound for maximum likelihood estimation of the dispersion parameter for distributions that have a dispersion parameter.

METHOD=OUTER | PERFORMANCE
specifies the algorithm for selecting smoothing parameters for spline-effects. You can specify the following values:

OUTER specifies the outer iteration method for selecting smoothing parameters. For more information about the method, see the section “Outer Iteration” on page 101.

PERFORMANCE specifies the performance iteration method for selecting smoothing parameters. For more information about the method, see the section “Performance Iteration” on page 102.

By default, METHOD=PERFORMANCE.

MINPHI=number
specifies a lower bound for maximum likelihood estimation of the dispersion parameter for distributions that have a dispersion parameter.

NORMALIZE requests normalized spline basis functions for model fitting. After the regression spline basis functions are computed, each column is standardized to have a unit standard error. The corresponding penalty matrix is also scaled accordingly. This option might be helpful when you have badly scaled data.
OFFSET=variable
specifies a variable to be used as an offset to the linear predictor. An offset plays the role of an effect whose coefficient is known to be 1. The offset variable cannot appear in the CLASS statement or elsewhere in the MODEL statement. Observations that have missing values for the offset variable are excluded from the analysis.

RIDGE=number
allows a ridge parameter such that a diagonal matrix $H : H_{ii} = number$ is added to the optimization problem with respect to regression parameters:

$$\min (y - X\beta)'(y - X\beta) + \beta'S\beta + \beta'HH\beta$$

with respect to $\beta$

By default, RIDGE=0. Specifying a small ridge parameter might be helpful if the model matrix $X'X + S$ is close to singular.

SCALE=DEViance | MLE | PEARson
specifies the method for estimating the scale and dispersion parameters. You can specify the following values:

DEVIANCE
estimates the dispersion parameter by using the deviance statistic.

MLE
computes the dispersion parameter by maximizing the likelihood or penalized likelihood.

PEARson
estimates the dispersion parameter by using Pearson’s statistic.

By default, SCALE=MLE.

OUTPUT Statement

OUTPUT < OUT=SAS-data-set >
< keyword <=name>> . . . <keyword <=name>> < / options > ;

The OUTPUT statement creates a data set that contains observationwise statistics that are computed after the model is fitted. The variables in the input data set are not included in the output data set in order to avoid data duplication for large data sets; however, variables that are specified in the ID statement are included.

If the input data set is distributed (so that accessing data in a particular order cannot be guaranteed), the GAMPL procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

The computation of the output statistics is based on the final parameter estimates. If the model fit does not converge, missing values are produced for the quantities that depend on the estimates.

You can specify the following syntax elements in the OUTPUT statement before the slash (/).
OUT=SAS-data-set
DATA=SAS-data-set

specifies the name of the output data set. If you omit this option, PROC GAMPL uses the DATAn
convention to name the output data set.

keyword <=name>

specifies a statistic to include in the output data set and optionally assigns a name to the variable. If
you do not provide a name, the GAMPL procedure assigns a default name based on the keyword.

You can specify the following keywords for adding statistics to the OUTPUT data set:

LINP | XBETA
requests the linear predictor \( \eta = \mathbf{x}^T \mathbf{\beta} \). For observations in which only the response variable is
missing, values of the linear predictor are computed even though these observations do not affect
the model fit. The default name is Xbeta.

LOWER
requests a lower Bayesian confidence band value for the predicted value. The default name is Lower.

PEARSON | PEARS | RESCHI
requests the Pearson residual, \( \frac{y - \mu}{\sqrt{V(\mu)}} \), where \( \mu \) is the estimate of the predicted response
mean and \( V(\mu) \) is the response distribution variance function. The default name is Pearson.

PREDICTED | PRED | P
requests predicted values for the response variable. For observations in which only the response
variable is missing, the predicted values are computed even though these observations do not
affect the model fit. The default name is Pred.

RESIDUAL | RESID | R
requests the raw residual, \( y - \mu \), where \( \mu \) is the estimate of the predicted mean. The default
name is Residual.

STD
requests a standard error for the linear predictor. The default name is Std.

UPPER
requests an upper Bayesian confidence band value for the predicted value. The default name is Upper.

You can specify the following options in the OUTPUT statement after the slash (/):

ALPHA=number
specifies the significance level for the construction of Bayesian confidence bands in the OUTPUT data
set. The confidence level is \( 1 - \text{number} \).

COMPONENT
requests componentwise statistics for all spline terms if LINP, LOWER, STD, or UPPER is specified
as a keyword.
PERFORMANCE Statement

```plaintext
PERFORMANCE < performance-options> ;
```

You can use the PERFORMANCE statement to control whether the procedure executes in single-machine or distributed mode. The default is single-machine mode.

You can also use this statement to define performance parameters for multithreaded and distributed computing, and you can request details about performance results.

The PERFORMANCE statement is documented in the section “PERFORMANCE Statement” on page 31.

WEIGHT Statement

```plaintext
WEIGHT variable;
```

The `variable` in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations that have nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is not included, then all observations that are used in the analysis are assigned a weight of 1.

Details: GAMPL Procedure

Missing Values

Any observation that has missing values for the response, frequency, weight, offset, or explanatory variables is excluded from the analysis; however, missing values are valid for response and explanatory variables if you specify the MISSING option in the CLASS statement. Observations that have a nonpositive weight or a frequency less than 1 are also excluded. For Poisson, negative binomial and Tweedie distributions, observations that have a negative response value are excluded. For gamma and inverse Gaussian distributions, observations that have a nonpositive response value are excluded.

The estimated linear predictor and the fitted means are not computed for any observation that has missing offset or explanatory variable values. However, if only the response value is missing, the linear predictor and the fitted means can be computed and output to a data set by using the OUTPUT statement.

Thin-Plate Regression Splines

The GAMPL procedure uses thin-plate regression splines (Wood 2003) to construct spline basis expansions. The thin-plate regression splines are based on thin-plate smoothing splines (Duchon 1976, 1977). Compared to thin-plate smoothing splines, thin-plate regression splines produce fewer basis expansions and thus make direct fitting of generalized additive models possible.
Thin-Plate Smoothing Splines

Consider the problem of estimating a smoothing function $f$ of $x$ with $d$ covariates from $n$ observations. The model assumes

$$y_i = f(x_i) + \epsilon_i, \ for \ i = 1, \ldots, n$$

Then the thin-plate smoothing splines estimate the smoothing function $f$ by minimizing the penalized least squares function:

$$\sum_{i=1}^{n} (y_i - f(x_i))^2 + \lambda J_{m,d}(f)$$

The penalty term $\lambda J_{m,d}(f)$ includes the function that measures roughness on the $f$ estimate:

$$J_{m,d}(f) = \int \cdots \int \sum_{\alpha_1 + \cdots + \alpha_d = m} \frac{m!}{\alpha_1! \cdots \alpha_d!} \left( \frac{\partial^m f}{\partial x_1^{\alpha_1} \cdots \partial x_d^{\alpha_d}} \right)^2 \, dx_1 \cdots dx_d$$

The parameter $m$ (which corresponds to the M= option for a spline effect) specifies how the penalty is applied to the function roughness. Function derivatives whose order is less than $m$ are not penalized. The relation $2m > d$ must be satisfied.

The penalty term also includes the smoothing parameter $\lambda \in [0, \infty)$, which controls the trade-off between the model’s fidelity to the data and the function smoothness of $f$. When $\lambda = 0$, the function estimate corresponds to an interpolation. When $\lambda \to \infty$, the function estimate becomes the least squares fit. By using the defined penalized least squares criterion and a fixed $\lambda$ value, you can explicitly express the estimate of the smooth function $f$ in the following form:

$$f_{\lambda}(x) = \sum_{j=1}^{M} \theta_j \phi_j(x) + \sum_{i}^{n} \delta_i \eta_{m,d}(\|x - x_i\|)$$

In the expression of $f_{\lambda}(x)$, $\delta_i$ and $\theta_j$ are coefficients to be estimated. The functions $\phi_j(x)$ correspond to unpenalized polynomials of $x$ with degrees up to $m - 1$. The total number of these polynomials is $M = \binom{m + d - 1}{d}$. The function $\eta_{m,d}$ models the extra nonlinearity besides the polynomials and is a function of the Euclidean distance $r$ between any $x$ value and an observed $x_i$ value:

$$\eta_{m,d}(r) = \begin{cases} \Gamma(d/2-m) \Gamma(2m-d) \left( \frac{r^2}{2m^2} \right) \log(r) & \text{if } d \text{ is even} \\ \frac{(-1)^{m+1} \pi^{d/2} (m-1)! (m-d)!}{2^{2m-d} \pi^d (m-1)!} r^{2m-d} & \text{if } d \text{ is odd} \end{cases}$$

Define the penalty matrix $E$ such that each entry $E_{ij} = \eta_{m,d}(\|x_i - x_j\|)$, let $y$ be the vector of the response, let $T$ be the matrix where each row is formed by $\phi_j(x)$, and let $\theta$ and $\delta$ be vectors of coefficients $\theta_j$ and $\delta_i$. Then you can obtain the function estimate $f_{\lambda}$ from the following minimization problem:

$$\min \|y - T\theta - E\delta\|^2 + \lambda \delta' E \delta \quad \text{subject to} \quad T' \delta = 0$$

For more information about thin-plate smoothing splines, see Chapter 119, “The TPSPLINE Procedure” (SAS/STAT User’s Guide).
Low-Rank Approximation

Given the representation of the thin-plate smoothing spline, the estimate of \( f \) involves as many parameters as the number of unique data points. Solving \( (\theta, \delta) \) with an optimum \( \lambda \) becomes difficult for large problems.

Because the matrix \( E \) is symmetric and nonnegative definite, the eigendecomposition can be taken as \( E = U D U' \), where \( D \) is the diagonal matrix of eigenvalues \( d_i \) of \( E \), and \( U \) is the matrix of eigenvectors that corresponds to \( d_i \). The truncated eigendecomposition forms \( \tilde{E}_k \), which is an approximation to \( E \) such that

\[
\tilde{E}_k = U_k D_k U_k'
\]

where \( D_k \) is a diagonal matrix that contains the \( k \) most extreme eigenvalues in descending order of absolute values: \( |\tilde{d}_1| > \cdots > |\tilde{d}_k| \). \( U_k \) is the matrix that is formed by columns of eigenvectors that correspond to the eigenvalues in \( D_k \).

The approximation \( \tilde{E}_k \) not only reduces the dimension from \( n \times n \) of \( E \) to \( n \times k \) but also is optimal in two senses. First, \( \tilde{E}_k \) minimizes the spectral norm \( \| E - F_k \|_2 \) between \( E \) and all rank \( k \) matrices \( F_k \). Second, \( \tilde{E}_k \) also minimizes the worst possible change that is introduced by the eigenspace truncation as defined by

\[
\max_{\delta \neq 0} \frac{\delta'(E - G_k)\delta}{\| \delta \|^2}
\]

where \( G_k \) is formed by any \( k \) eigenvalues and corresponding eigenvectors. For more information, see Wood (2003).

Now given \( E \approx \tilde{E}_k \) and \( \tilde{E}_k = U_k D_k U_k' \), and letting \( \delta_k = U_k' \delta \), the minimization problem becomes

\[
\min \| y - T \theta - U_k D_k \delta_k \|^2 + \lambda \delta_k' D_k \delta_k \quad \text{subject to} \quad T' U_k \delta_k = 0
\]

You can turn the constrained optimization problem into an unconstrained one by using any orthogonal column basis \( Z \). One way to form \( Z \) is via the QR decomposition of \( U_k' T \):

\[
U_k' T = [Q_1 Q_2] \begin{bmatrix} R \\ 0 \end{bmatrix}
\]

Let \( Z = Q_2 \). Then it is verified that

\[
T' U_k Z = R' Q_1' Q_2 = 0
\]

So for \( \delta_k \) such that \( T' U_k \delta_k = 0 \), it is true that \( \delta_k = Z \tilde{\delta} \). Now the problem becomes the unconstrained optimization,

\[
\min \| y - T \theta - U_k D_k Z \tilde{\delta} \|^2 + \lambda \tilde{\delta}' Z' D_k Z \tilde{\delta}
\]

Let

\[
\beta = \begin{bmatrix} \theta \\ \tilde{\delta} \end{bmatrix}, \quad X = [T : U_k D_k Z], \quad \text{and} \quad S = \begin{bmatrix} 0 & 0 \\ 0 & Z'D_k Z \end{bmatrix}
\]

The optimization is simplified as

\[
\min \| y - X \beta \|^2 + \lambda \beta'S \beta \quad \text{with respect to} \quad \beta
\]
Generalized Additive Models

Generalized Linear Models

All probability distributions that the GAMPL procedure fits are members of an exponential family of distributions. For the specification of an exponential family, see the section “Generalized Linear Models Theory” in Chapter 46, “The GENMOD Procedure” (SAS/STAT User’s Guide).

Table 4.10 lists and defines some common notation that is used in the context of generalized linear models and generalized additive models.

<table>
<thead>
<tr>
<th>Notation</th>
<th>Meaning</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\ell$</td>
<td>Log-likelihood</td>
</tr>
<tr>
<td>$\ell_p$</td>
<td>Penalized log-likelihood</td>
</tr>
<tr>
<td>$D$</td>
<td>Deviance</td>
</tr>
<tr>
<td>$D_p$</td>
<td>Penalized deviance</td>
</tr>
<tr>
<td>$g$</td>
<td>Link function</td>
</tr>
<tr>
<td>$g^{-1}$</td>
<td>Inverse link function</td>
</tr>
<tr>
<td>$\mu$</td>
<td>Response mean $\mu = g^{-1}(\eta)$</td>
</tr>
<tr>
<td>$\eta$</td>
<td>Linear predictor $\eta = X\beta$</td>
</tr>
<tr>
<td>$\phi$</td>
<td>Dispersion parameter</td>
</tr>
<tr>
<td>$z$</td>
<td>Column of adjusted response variable</td>
</tr>
<tr>
<td>$v$</td>
<td>Column of response variance</td>
</tr>
<tr>
<td>$\omega_i$</td>
<td>Prior weight for each observation</td>
</tr>
<tr>
<td>$w_i$</td>
<td>Adjusted weight for each observation</td>
</tr>
<tr>
<td>$W$</td>
<td>Diagonal matrix of adjusted weights</td>
</tr>
</tbody>
</table>

The GAMPL procedure supports the following distributions: binary, binomial, gamma, inverse Gaussian, negative binomial, normal (Gaussian), Poisson and Tweedie.


Generalized Additive Models

Generalized additive models are extensions of generalized linear models (Nelder and Wedderburn 1972). For each observation that has a response $Y_i$ and a row vector of the model matrix $x_i$, both generalized additive models and generalized linear models assume the model additivity

$$g(\mu_i) = f_1(x_{i1}) + \cdots + f_p(x_{ip})$$

where $\mu_i = E(Y_i)$ and $Y_i$ is independently distributed in some exponential family. Generalized linear models further assume model linearity by $f_j(x_{ij}) = x_{ij}\beta_j$ for $j = 1, \ldots, p$. Generalized additive models relax the linearity assumption by allowing some smoothing functions $f_j$ to characterize the dependency.
The GAMPL procedure constructs the smoothing functions by using thin-plate regression splines. For more information about generalized additive models and other type of smoothing functions, see Chapter 43, “The GAM Procedure” (SAS/STAT User’s Guide).

Consider a generalized additive model that has some linear terms $X_L$ with coefficients $\beta_L$ and $p$ smoothing functions $f_j$. Each smoothing function can be constructed by thin-plate regression splines with a smoothing parameter $\lambda_j$. Using the notations described in the section “Low-Rank Approximation” on page 97, you can characterize each smoothing function by

$$
\beta_j = \begin{bmatrix} \theta_j \\ \delta_j \end{bmatrix}, \quad X_j = [T_j : U_{kj} D_{kj} Z_j], \quad \text{and} \quad S_j = \begin{bmatrix} 0 & 0 \\ 0 \cdot & Z_j D_{kj} Z_j \end{bmatrix}
$$

Notice that each smoothing function representation contains a zero-degree polynomial that corresponds to a constant. Having multiple constant terms makes the smoothing functions unidentifiable. The solution is to include a global constant term (that is, the intercept) in the model and enforce the centering constraint to each smoothing function. You can write the constraint as

$$1' X_j \beta_j = 0$$

By using a similar approach as the linear constraint for thin-plate regression splines, you obtain the orthogonal column basis $V_j$ via the QR decomposition of $X_j' 1$ such that $1' X_j V_j = 0$. Each smoothing function can be reparameterized as $X_j = X_j V_j$.

Let $X = [X_L : \tilde{X}_1 : \cdots : \tilde{X}_p]$ and $\beta' = [\beta'_L : \beta'_1 : \cdots : \beta'_p]$. Then the generalized additive model can be represented as $g(\mu) = X \beta$. The roughness penalty matrix is represented as a block diagonal matrix:

$$
S_\lambda = \begin{bmatrix}
0 & 0 & \cdots & 0 \\
0 & \lambda_1 S_1 & \cdots & 0 \\
& \vdots & \ddots & \vdots \\
0 & 0 & \cdots & \lambda_p S_p
\end{bmatrix}
$$

Then the roughness penalty is measured in the quadratic form $\beta' S_\lambda \beta$.

### Penalized Likelihood Estimation

Given a fixed vector of smoothing parameters, $\lambda = [\lambda_i : \cdots : \lambda_p]'$, you can fit the generalized additive models by the penalized likelihood estimation. In contrast to the maximum likelihood estimation, penalized likelihood estimation obtains an estimate for $\beta$ by maximizing the penalized log likelihood,

$$\ell_p(\beta) = \ell(\beta) - \frac{1}{2} \beta' S_\lambda \beta$$

Any optimization technique that you can use for maximum likelihood estimation can also be used for penalized likelihood estimation. If first-order derivatives are required for the optimization technique, you can compute the gradient as

$$\frac{\partial \ell_p}{\partial \beta} = \frac{\partial \ell}{\partial \beta} - S_\lambda \beta$$
If second-order derivatives are required for the optimization technique, you can compute the Hessian as

$$\frac{\partial^2 \ell_p}{\partial \beta \partial \beta^T} = \frac{\partial^2 \ell}{\partial \beta \partial \beta^T} - S_\lambda$$

In the gradient and Hessian forms, $\partial \ell / \partial \beta$ and $\partial^2 \ell / \partial \beta \partial \beta^T$ are the corresponding gradient and Hessian, respectively, for the log-likelihood for generalized linear models. For more information about optimization techniques, see the section “Choosing an Optimization Technique” on page 106.

---

### Model Evaluation Criteria

Given a fixed set of smoothing parameters $\lambda$ in which each $\lambda_i$ controls the smoothness of each spline term, you can fit a generalized additive model by the penalized likelihood estimation. There are infinitely many sets of smoothing parameters. In order to search optimum models, some model evaluation criteria need to be defined to quantify the model goodness-of-fit. The GAMPL procedure uses the following model evaluation criteria:

- generalized cross validation (GCV), $V_g$ (Craven and Wahba 1979)
- unbiased risk estimator (UBRE), $V_u$ (Craven and Wahba 1979)
- generalized approximate cross validation (GACV), $V_a$ (Xiang and Wahba 1996)

Consider the optimization problem

$$\min (y - X\beta)'(y - X\beta) + \beta'S_\lambda \beta \quad \text{with respect to} \quad \beta$$

The parameter estimate for $\beta$ can be represented as

$$\hat{\beta} = (X'X + S_\lambda)^{-1}X'y$$

And the smoothing matrix (also called the influence matrix or hat matrix) is thus represented as

$$H_\lambda = X(X'X + S_\lambda)^{-1}X'$$

With the defined smoothing matrix, you can form the model evaluation criteria as follows:

$$V_g(\lambda) = \frac{n \|y - H_\lambda y \|^2}{(\text{tr}(I - y'H_\lambda))^2}$$

$$V_u(\lambda) = \frac{1}{n} \|y - H_\lambda y \|^2 - \frac{2}{n} \sigma^2 \text{tr}(I - y'H_\lambda) + \sigma^2$$

$$V_a(\lambda) = \frac{1}{n} \|y - H_\lambda y \|^2 \left(1 + 2\gamma \frac{\text{tr}(H_\lambda)}{\text{tr}(I - H_\lambda)}\right)$$

In the equations, $\gamma \geq 1$ (which corresponds to the GAMMA= suboption of the CRITERION= option) is the tuning parameter that is sometimes used to enforce smoother models.

The GAMPL procedure uses fitting algorithms that involve minimizing the model evaluation criterion with respect to unknown smoothing parameters $\lambda$. 
Fitting Algorithms

For models that assume a normally distributed response variable, you can minimize the model evaluation criteria directly by searching for optimal smoothing parameters. For models that have nonnormal distributions, you cannot use the model evaluation criteria directly because the involved statistics keep changing between iterations. The GAMPL procedure enables you to use either of two fitting approaches to search for optimum models: the outer iteration method and the performance iteration method. The outer iteration method modifies the model evaluation criteria so that a global objective function can be minimized in order to find the best smoothing parameters. The performance iteration method minimizes a series of objective functions in an iterative fashion and then obtains the optimum smoothing parameters at convergence. For large data sets, the performance iteration method usually converges faster than the outer iteration method.

Outer Iteration

The outer iteration method is outlined in Wood (2006). The method uses modified model evaluation criteria, which are defined as follows:

\[
V^o_{\mu} (\lambda) = \frac{n D_{\lambda}(\mu)}{(n - y \text{tr}(H_{\lambda}))^2} \\
V^o_{\nu} (\lambda) = \frac{D_{\lambda}(\mu)}{n} - 2 \sigma^2 \text{tr}(I - y H_{\lambda}) + \sigma^2 \\
V^o_{\alpha} (\lambda) = \frac{D_{\lambda}(\mu)}{n} + \frac{2 y \text{tr}(H_{\lambda}) P_{\lambda}}{n \text{tr}(I - H_{\lambda})}
\]

By replacing \(\|y - H_{\lambda} y\|^2\) with model deviance \(D_{\lambda}(\mu)\), the modified model evaluation criteria relate to the smoothing parameter \(\lambda\) in a direct way such that the analytic gradient and Hessian are available in explicit forms. The Pearson’s statistic \(P_{\lambda}\) is used in the GACV criterion \(V^o_{\alpha}(\lambda)\) (Wood 2008). The algorithm for the outer iteration is thus as follows:

1. Initialize smoothing parameters by taking one step of performance iteration based on adjusted response and adjusted weight except for spline terms with initial values that are specified in the INITSMOOTH= option.

2. Search for the best smoothing parameters by minimizing the modified model evaluation criteria. The optimization process stops when any of the convergence criteria that are specified in the SMOOTHOPTIONS option is met. At each optimization step:

   a) Initialize by setting initial regression parameters \(\beta = \{g(\hat{y}), 0, \ldots, 0\}'\). Set the initial dispersion parameter if necessary.

   b) Search for the best regression parameters \(\beta\) by minimizing the penalized deviance \(D_p\) (or maximizing the penalized likelihood \(\ell_p\) for negative binomial distribution). The optimization process stops when any of the convergence criteria that are specified in the PLIKEOPTIONS option is met.

   c) At convergence, evaluate derivatives of the model evaluation criteria with respect to \(\lambda\) by using \(\partial D_p/\partial \beta\), \(\partial^2 D_p/(\partial \beta \partial \beta')\), \(\partial \beta/\partial \lambda_j\), and \(\partial^2 \beta/(\partial \lambda_j \partial \lambda_k)\).
Step 2b usually converges quickly because it is essentially penalized likelihood estimation given that 
\[ D_p = 2\phi(\ell_{\text{max}} - \ell) + \beta S_\lambda \beta' \]. Step 2c contains involved computation by using the chain rule of derivatives. For more information about computing derivatives of \( V^g \) and \( V^u \), see Wood (2008, 2011).

**Performance Iteration**

The performance iteration method is proposed by Gu and Wahba (1991). Wood (2004) modifies and stabilizes the algorithm for fitting generalized additive models. The algorithm for the performance iteration method is as follows:

1. Initialize smoothing parameters \( \lambda = \{1, \ldots, 1\} \), except for spline terms whose initial values are specified in the \texttt{INITSMOOTH=} option. Set the initial regression parameters \( \beta = \{g(\bar{y}), 0, \ldots, 0\}' \). Set the initial dispersion parameter if necessary.

2. Repeat the following steps until any of these three conditions is met: (1) the absolute function change in penalized likelihood is sufficiently small; (2) the absolute relative function change in penalized likelihood is sufficiently small; (3) the number of iterations exceeds the maximum iteration limit.

   a) Form the adjusted response and adjusted weight from \( \mu = g^{-1}(\eta) \). For each observation, 
      \[ z_i = \eta_i + (y_i - \mu_i) / \mu_i', \quad w_i = \omega_i \mu_i^2 / v_i \]
   
   b) Search for the best smoothing parameters for the current iteration based on valid adjusted response values and adjusted weight values.

   c) Use the smoothing parameters to construct the linear predictor and the predicted means.

   d) Obtain an estimate for the dispersion parameter if necessary.

In step 2b, you can use different optimization techniques to search for the best smoothing parameters. The Newton-Raphson optimization is efficient in finding the optimum \( \lambda \) where the first- and second-order derivatives are available. For more information about computing derivatives of \( V^g \) and \( V^u \) with respect to \( \lambda \), see Wood (2004).

**Degrees of Freedom**

Let \( W \) be the adjusted weight matrix at convergence, and let \( S_\lambda \) be the roughness penalty matrix with selected smoothing parameters. The degrees of freedom matrix is defined as in Wood (2006):

\[
F = (X'WX + S_\lambda)^{-1}X'WX
\]

Given the adjusted response \( z \), the parameter estimate is shown to be \( \hat{\beta} = (X'WX)^{-1}X'Wz \) for the model without penalization, and the parameter estimate is \( \hat{\beta} = (X'WX + S_\lambda)^{-1}X'Wz = F\tilde{\beta} \) with penalization. \( F \) is thus the matrix that projects or maps the unpenalized parameter estimates to the penalized ones.

The model degrees of freedom is given as

\[
df = \text{tr}(F)
\]
And the degrees of freedom for error is given as
\[ df_r = n - 2df + \text{tr}(FF) \]

For the \( j \)th spline term, the degrees of freedom for the component is defined to be the trace of the submatrix of \( F \) that corresponds to parameter estimates \( \beta_j \):
\[ df_j = \text{tr}(F_j) \]

The degrees of freedom for the smoothing component test of the \( j \)th term is defined similarly as
\[ df'_j = 2df_j - \text{tr}((FF)_j) \]

---

**Model Inference**

Wahba (1983) proposes a Bayesian covariance matrix for parameter estimates \( \beta \) by interpreting a smoothing spline as a posterior mean. Nychka (1988) shows that the derived Bayesian posterior confidence limits work well from frequentist viewpoints. The Bayesian posterior covariance matrix for the parameters is
\[ V_\beta = (X'WX + S_\lambda)^{-1}\sigma^2 \]

The posterior distribution for \( \beta \) is thus
\[ \beta | y \sim N(\hat{\beta}, V_\beta) \]

For a particular point whose design row is vector \( x \), the prediction is \( x\hat{\beta} \) and the standard error is \( \sqrt{xV_\beta x'} \). The Bayesian posterior confidence limits are thus
\[ \left( x\hat{\beta} \pm z_{\alpha/2} \sqrt{xV_\beta x'} \right) \]
where \( z_{\alpha/2} \) is the \( 1 - \alpha/2 \) quantile of the standard normal distribution.

For the \( j \)th spline term, the prediction for the component is formed by \( x_j\hat{\beta} \), where \( x_j \) is a row vector of zeros except for columns that correspond to basis expansions of the \( j \)th spline term. And the standard error for the component is \( \sqrt{x_jV_\beta x_j'} \).

---

**Dispersion Parameter**

Some distribution families (Gaussian, gamma, inverse Gaussian, negative binomial, and Tweedie) have a dispersion parameter that you can specify in the `DISPERSION=` option in the `MODEL` statement or you can estimate from the data. The following three suboptions for the `SCALE=` option in the `MODEL` statement correspond to three ways to estimate the dispersion parameter:

**DEViance**

estimates the dispersion parameter by the deviance, given the regression parameter estimates:
\[ \hat{\phi} = \frac{\sum_i D_i(y_i, \mu_i)}{n - df} \]
MLE estimates the dispersion parameter by maximizing the penalized likelihood, given the regression parameter estimates:
\[
\hat{\phi} = \arg\max_{\phi} \ell_p(\hat{\beta}, \phi)
\]
The MLE option is the only option that you can use to estimate the dispersion parameter for the negative binomial and Tweedie distributions.

PEARSON estimates the dispersion parameter by Pearson’s statistic, given the regression parameter estimates:
\[
\hat{\phi} = \frac{\sum_i \omega_i (y_i - \mu_i)^2 / v_i}{n - \text{df}}
\]
If the dispersion parameter is estimated, it contributes one additional degree of freedom to the fitted model.

Tests for Smoothing Components

The GAMPL procedure performs a smoothing component test on the null hypotheses \( f_j = 0 \) for the \( j \)th component. In contrast to the analysis of deviance that is used in PROC GAM (which tests existence of nonlinearity for each smoothing component), the smoothing component test used in PROC GAMPL tests for the existence of a contribution for each smoothing component.

The hypothesis test is based on the Wald statistic. Define \( X_j \) as the matrix of all zeros except for columns that correspond to basis expansions of the \( j \)th spline term. Then the column vector of predictions is \( \hat{f}_j = X_j \hat{\beta} \), and the covariance matrix for the predictions is \( V_j = X_j V_\beta X_j' \). The Wald statistic for testing is
\[
T_r = \hat{f}_j' V_{jr}^{-1} \hat{f}_j = \hat{\beta}' X_j' (X_j V_\beta X_j')^{-1} X_j \hat{\beta}
\]
where \( V_{jr}^{-1} \) is the rank-\( r \) pseudo-inverse of \( V_j \). If \( R_j \) is the Cholesky root for \( X_j' X_j \) such that \( R_j' R = X_j' X_j \), then the test statistic can be written as
\[
T_r = \hat{\beta}' R_j' (R_j V_\beta R_j')^{-1} R_j \hat{\beta}
\]
Wood (2012) proposes using the \( \text{df}_j^r \) degrees of freedom for test (which is defined in the section “Degrees of Freedom” on page 102) as the rank \( r \). Because spline terms in fitted models often have noninteger degrees of freedom, the GAMPL procedure uses a rounded value of \( \text{df}_j^r \) as the rank:

\[
r = \begin{cases} 
\lfloor \text{df}_j^r \rfloor & \text{if } \text{df}_j-\lfloor \text{df}_j^r \rfloor \leq 0.05 \text{ or } \text{df}_j^r < 1 \\
\lfloor \text{df}_j^r \rfloor & \text{otherwise}
\end{cases}
\]

Let \( K \) be a symmetric and nonnegative definite matrix, and let its eigenvalues be sorted as \( d_1 > d_2 > \cdots \); then the rank-\( r \) pseudo-inverse of \( K \) is formed by
\[
K^{r-1} = U_k \begin{bmatrix} d_1^{-1} & & \\
& \ddots & \\
& & d_r^{-1} \end{bmatrix} U_k'
\]
where \( U_k \) are formed by columns of eigenvectors that correspond to the \( r \) eigenvalues.
Under the null hypothesis, the Wald statistic $T_r$ approximately follows the chi-square distribution $T_r \sim \chi^2_{r}$. For an observed test statistic $t_r$, the $p$-value for rejecting the null hypothesis is computed as $P(\chi^2_{r} > t_r)$ if the dispersion parameter is constant, or $P(F_{r,df_r} > t_r)$ with $df_r$ error degrees of freedom if the dispersion parameter is estimated.

Be cautious when you interpret the results of the smoothing component test because $p$-values are computed by approximation and the test does not take the smoothing parameter selection process into account.

---

**Computational Method: Multithreading**

Threading is the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). Each task is associated with a thread. Multithreading is the concurrent execution of threads. When multithreading is possible, you can realize substantial performance gains compared to the performance you get from sequential (single-threaded) execution.

The number of threads that the GAMPL procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the number of CPUs in the CPUCOUNT= SAS system option. For example, if you specify the following statement, the GAMPL procedure determines threading as if it were executing on a system that had four CPUs, regardless of the actual CPU count:

  ```
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to control the number of threads. This specification overrides the CPUCOUNT= system option. Specify NTHREADS=1 to force single-threaded execution.

The GAMPL procedure allocates one thread per CPU by default.

The tasks that are multithreaded by the GAMPL procedure are primarily defined by dividing the data that are processed on a single machine among the threads—that is, the GAMPL procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and PROC GAMPL is running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
- effect levelization
- formation of the initial crossproducts matrix
- truncated eigendecomposition
- formation of spline basis expansions
- objective function calculation
- gradient calculation
- Hessian calculation
- scoring of observations
- computing predictions for smoothing component plots

In addition, operations on matrices such as sweeps can be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

---

**Choosing an Optimization Technique**

**First- or Second-Order Techniques**

The factors that affect how you choose an optimization technique for a particular problem are complex. Although the default technique works well for most problems, you might occasionally benefit from trying several different techniques.

For many optimization problems, computing the gradient takes more computer time than computing the function value. Computing the Hessian sometimes takes much more computer time and memory than computing the gradient, especially when there are many decision variables. Unfortunately, optimization techniques that do not use some kind of Hessian approximation usually require many more iterations than techniques that use a Hessian matrix; as a result, the total run time of these techniques is often longer. Techniques that do not use the Hessian also tend to be less reliable. For example, they can terminate more easily at stationary points than at global optima.

Table 4.11 shows which derivatives are required for each optimization technique.

<table>
<thead>
<tr>
<th>Technique</th>
<th>First-Order</th>
<th>Second-Order</th>
</tr>
</thead>
<tbody>
<tr>
<td>TRUREG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NEWRAP</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NRRIDG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>QUANEW</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>DBLDOG</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>CONGRA</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>NMSIMP</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

The second-order derivative techniques (TRUREG, NEWRAP, and NRRIDG) are best for small problems for which the Hessian matrix is not expensive to compute. Sometimes the NRRIDG technique can be faster than the TRUREG technique, but TRUREG can be more stable. The NRRIDG technique requires only one matrix with \( p(p + 1)/2 \) double words, where \( p \) denotes the number of parameters in the optimization. TRUREG and NEWRAP require two such matrices.

The QUANEW and DBLDOG first-order derivative techniques are best for medium-sized problems for which the objective function and the gradient can be evaluated much faster than the Hessian. In general, the QUANEW and DBLDOG techniques require more iterations than TRUREG, NRRIDG, and NEWRAP, but
Choosing an Optimization Technique  

107

each iteration can be much faster. The QUANEW and DBLDOG techniques require only the gradient to
update an approximate Hessian, and they require slightly less memory than TRUREG or NEWRAP.

The CONGRA first-order derivative technique is best for large problems for which the objective function
and the gradient can be computed much faster than the Hessian and for which too much memory is required
to store the (approximate) Hessian. In general, the CONGRA technique requires more iterations than
QUANEW or DBLDOG, but each iteration can be much faster. Because CONGRA requires only a factor of
\( p \) double-word memory, many large applications can be solved only by CONGRA.

The no-derivative technique NMSIMP is best for small problems for which derivatives are not continuous or
are very difficult to compute.

Each optimization technique uses one or more convergence criteria that determine when it has converged. A
technique is considered to have converged when any one of the convergence criteria is satisfied. For example,
under the default settings, the QUANEW technique converges if the value of the ABSGCONV= option is
less than 1E–5, the value of the FCONV= option is less than \( 2 \epsilon \), or the value of the GCONV= option is
less than 1E–8.

By default, the GAMPL procedure applies the NEWRAP technique to optimization for selecting smoothing
parameters by using the performance iteration method. For the outer iteration method, the GAMPL procedure
applies the QUANEW technique for selecting smoothing parameters.

Technique Descriptions

The following subsections provide details about each optimization technique and follow the same order as
Table 4.11.

**Trust Region Optimization (TRUREG)**

The trust region technique (TRUREG) uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus,
it requires that the objective function \( f(\psi) \) have continuous first- and second-order derivatives inside the
feasible region.

The trust region technique iteratively optimizes a quadratic approximation to the nonlinear objective function
within a hyperelliptic trust region that has radius \( \Delta \) and constrains the step size that corresponds to the quality
of the quadratic approximation. The trust region technique that PROC GAMPL uses is based on Dennis, Gay,

The trust region technique performs well for small- to medium-sized problems, and it does not need many
function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally
expensive, either the QUANEW technique or the CONGRA technique might be more efficient.

**Newton-Raphson Optimization with Line Search (NEWRAP)**

The Newton-Raphson optimization with line search (NEWRAP) technique uses the gradient \( g(\psi^{(k)}) \) and the
Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function have continuous first- and second-order
derivatives inside the feasible region.

If second-order derivatives are computed efficiently and precisely, the NEWRAP technique can perform well
for medium-sized to large problems, and it does not need many function, gradient, and Hessian calls.

This technique uses a pure Newton step when the Hessian is positive-definite and when the Newton step
reduces the value of the objective function successfully. Otherwise, a combination of ridging and line search
is performed to compute successful steps. If the Hessian is not positive-definite, a multiple of the identity matrix is added to the Hessian matrix to make it positive-definite (Eskow and Schnabel 1991).

In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search technique uses quadratic interpolation and cubic extrapolation.

**Newton-Raphson Ridge Optimization (NRRIDG)**

The Newton-Raphson ridge optimization (NRRIDG) technique uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

This technique uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. If at least one of these two conditions is not satisfied, a multiple of the identity matrix is added to the Hessian matrix.

Because the NRRIDG technique uses an orthogonal decomposition of the approximate Hessian, each iteration of NRRIDG can be slower than an iteration of the NEWRAP technique, which works with a Cholesky decomposition. However, NRRIDG usually requires fewer iterations than NEWRAP.

The NRRIDG technique performs well for small- to medium-sized problems, and it does not require many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, either the QUANEW technique or the CONGRA technique might be more efficient.

**Dual Quasi-Newton Optimization (QUANEW)**

The dual quasi-Newton (QUANEW) technique uses the gradient $g(\psi^{(k)})$, and it does not need to compute second-order derivatives, because they are approximated. It works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. However, the QUANEW technique requires more iterations in general than the TRUREG, NEWRAP, and NRRIDG techniques, which compute second-order derivatives. The QUANEW technique provides an appropriate balance between the speed and stability that are required for most generalized linear model applications.

The QUANEW technique that PROC GAMPL uses is the dual quasi-Newton technique, which updates the Cholesky factor of an approximate Hessian.

In each iteration, a line search is performed along the search direction to find an approximate optimum. The line-search technique uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions (Fletcher 1987). One of the Goldstein conditions can be violated if the feasible region defines an upper limit of the step size. Violating the left-side Goldstein condition can affect the positive-definiteness of the quasi-Newton update. In that case, either the update is skipped or the iterations are restarted by using an identity matrix, resulting in the steepest descent or ascent search direction.

**Double-Dogleg Optimization (DBLDOG)**

The double-dogleg optimization (DBLDOG) technique combines the ideas of the quasi-Newton and trust region techniques. In each iteration, the double-dogleg technique computes the step $s^{(k)}$ as the linear combination of the steepest descent or ascent search direction $s_1^{(k)}$ and a quasi-Newton search direction $s_2^{(k)}$:

$$s^{(k)} = \alpha_1 s_1^{(k)} + \alpha_2 s_2^{(k)}$$

The step must remain within a prespecified trust region radius (Fletcher 1987, p. 107). Thus, the DBLDOG subroutine uses the dual quasi-Newton update but does not perform a line search.
The double-dogleg optimization technique works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. The implementation is based on Dennis and Mei (1979) and Gay (1983), but it is extended for dealing with boundary and linear constraints. The DBLDOG technique generally requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which require second-order derivatives; however, each of the DBLDOG iterations is computationally cheap. Furthermore, the DBLDOG technique requires only gradient calls for updating of the Cholesky factor of an approximate Hessian.

**Conjugate Gradient Optimization (CONGRA)**

Second-order derivatives are not required by the CONGRA technique and are not even approximated. The CONGRA technique can be expensive in function and gradient calls, but it requires only $O(p)$ memory for unconstrained optimization. In general, the technique must perform many iterations to obtain a precise solution, but each of the CONGRA iterations is computationally cheap.

The CONGRA technique should be used for optimization problems that have large $p$. For the unconstrained or boundary-constrained case, the CONGRA technique requires only $O(p)$ bytes of working memory, whereas all other optimization techniques require order $O(p^2)$ bytes of working memory. During $p$ successive iterations that are uninterrupted by restarts or changes in the working set, the CONGRA technique computes a cycle of $p$ conjugate search directions. In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search technique uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions. One of the Goldstein conditions can be violated if the feasible region defines an upper limit for the step size.

**Nelder-Mead Simplex Optimization (NMSIMP)**

The Nelder-Mead simplex technique does not use any derivatives and does not assume that the objective function has continuous derivatives. The objective function itself needs to be continuous. This technique is quite expensive in the number of function calls, and it might be unable to generate precise results for $p \gg 40$.

The original Nelder-Mead simplex technique is implemented and extended to boundary constraints. This technique does not compute the objective for infeasible points, but it changes the shape of the simplex and adapts to the nonlinearities of the objective function. This change contributes to an increased speed of convergence and uses a special termination criterion.

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**Displayed Output**

The following sections describe the output that the GAMPL procedure produces by default. The output is organized into various tables, which are discussed in the order of their appearance.

**Performance Information**

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

If you specify the DETAILS option in the PERFORMANCE statement, PROC GAMPL also produces a “Timing” table, which displays elapsed times (absolute and relative) for the main tasks of the procedure.
Data Access Information

The “Data Access Information” table is produced by default. For the input and output data sets, it displays the libref and data set name, the engine that was used to access the data, the role (input or output) of the data set, and the path that the data followed to reach the computation.

Model Information

The “Model Information” table displays basic information about the model, such as the response variable, frequency variable, link function, and model category that the GAMPL procedure determines based on your input and options. The “Model Information” table also displays the distribution of the data that PROC GAMPL assumes. For information about the supported response distributions, see the section “DISTRIBUTION=keyword” on page 90.

Number of Observations

The “Number of Observations” table displays the number of observations that are read from the input data set and the number of observations that are used in the analysis. If a FREQ statement is present, the sum of the frequencies read and used is displayed. If the events/trials syntax is used, the number of events and trials is also displayed.

Response Profile

The “Response Profile” table displays the ordered values from which the GAMPL procedure determines the probability that is modeled as an event in binary models. For each response category level, the frequency that is used in the analysis is reported. You can affect the ordering of the response values by specifying response-options in the MODEL statement. For binary models, the note that follows the “Response Profile” table indicates which outcome is modeled as the event in binary models and which value serves as the reference category.

The “Response Profile” table is not produced for binomial (events/trials) data. You can find information about the number of events and trials in the “Number of Observations” table.

Class Level Information

The “Class Level Information” table lists the levels of every variable that is specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels by specifying the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially by specifying the NOCLPRINT= option in the PROC GAMPL statement.

If the classification variables use reference parameterization, the “Class Level Information” table also displays the reference value for each variable.

Specifications for Spline(spline-variables)

The “Specifications for Spline(spline-variables)” table displays basic information (such as number of variables, specified degrees of freedom, search range for the smoothing parameter, and so on) about how to construct a spline term that the GAMPL procedure uses to construct basis expansions and search for the smoothing parameter. PROC GAMPL generates the “Specifications for Spline(spline-variables)” table only when you specify the DETAILS option for a spline term.
Optimization Iteration History

For each iteration of the optimization, the “Iteration History” table displays the number of function evaluations (including gradient and Hessian evaluations), the value of the objective function, the change in the objective function from the previous iteration, and the absolute value of the largest (projected) gradient element. The objective function that PROC GAMPL uses in the optimization is normalized by default to enable comparisons across data sets that have different sampling intensity.

If you specify the ITDETAILS option in the PROC GAMPL statement, information about the parameter estimates and gradients in the course of the optimization is added to the “Iteration History” table.

For a parametric generalized linear model or for a generalized additive model that has fixed smoothing parameters, the “Iteration History” table displays information about regression parameter estimates and gradients. For a generalized additive model that has unknown smoothing parameters, the “Iteration History” table displays information about smoothing parameter estimates and gradients. If the performance iteration method is used, a column of performance iteration steps is added to the table.

Convergence Status

The convergence status table is a small ODS table that follows the “Iteration History” table in the default output. In the listing, this table appears as a message that indicates whether the optimization succeeded and which convergence criterion was met. If the optimization fails, the message indicates the reason for the failure. If you save the convergence status table to an output data set, a numeric Status variable is added that enables you to programmatically assess convergence. The values of the Status variable encode the following:

0 Convergence was achieved, or an optimization was not performed because TECHNIQUE=NONE was specified.
1 The objective function could not be improved.
2 Convergence was not achieved because of a user interrupt or because a limit (such as the maximum number of iterations or the maximum number of function evaluations) was reached. To modify these limits, see the MAXITER=, MAXFUNC=, and MAXTIME= options in the PROC GAMPL statement.
3 Optimization failed to converge because function or derivative evaluations failed at the starting values or during the iterations or because a feasible point that satisfies the parameter constraints could not be found in the parameter space.

Fit Statistics

The “Fit Statistics” table displays a variety of likelihood-based measures of fit in addition to the model roughness measurement. All information criteria are presented in “smaller is better” form.

The calculation of the information criteria uses the following formulas, where df denotes the model degrees of freedom, f denotes the number of frequencies used, and \( \ell \) is the log likelihood that is evaluated at the converged estimates:

\[
\begin{align*}
AIC & = -2\ell + 2df \\
AICC & = \begin{cases} 
-2\ell + 2df f/(f - df - 1) & \text{when } f > df + 2 \\
-2\ell + 2df(df + 2) & \text{otherwise}
\end{cases} \\
BIC & = -2\ell + df \log(f)
\end{align*}
\]

If no FREQ statement is specified, then \( f \) equals \( n \), the number of observations that are used.
Parameter Estimates

The “Parameter Estimates” table displays the regression parameter estimates, their estimated (asymptotic) standard errors, chi-square statistics, and $p$-values for the hypothesis that the parameter is 0.

Estimates for Smoothing Components

The “Estimates for Smoothing Components” table displays a summary of the fitted spline terms, including effective degrees of freedom, smoothing parameters, roughness penalty values, number of parameters, rank of penalty matrix, and number of knots.

Tests for Smoothing Components

The “Tests for Smoothing Components” table displays effective degrees of freedom, effective degrees of freedom for test, $F/\chi^2$ statistics, and $p$-values for rejecting the hypothesis that the smoothing component has zero contribution.

ODS Table Names

Each table that the GAMPL procedure creates has a name that is associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 4.12.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Statement</th>
<th>Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Status of optimization at conclusion of optimization</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output PROC GAMPL</td>
<td>ITDETAILS</td>
</tr>
<tr>
<td>LikelihoodHist</td>
<td>Iteration history for maximum likelihood estimation or penalized likelihood estimation</td>
<td>Default output PROC GAMPL</td>
<td>ITDETAILS</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used, and number of events and trials, if applicable</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates that are associated with effects in MODEL statements</td>
<td>Default output</td>
<td></td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>Default output</td>
<td></td>
</tr>
</tbody>
</table>
By referring to the names of such tables, you can use the ODS OUTPUT statement to place one or more of these tables in output data sets.

## ODS Graphics


Before you create graphs, ODS Graphics must be enabled (for example, with the ODS GRAPHICS ON statement). For more information about enabling and disabling ODS Graphics, see the section “Enabling and Disabling ODS Graphics” in that chapter.

The overall appearance of graphs is controlled by ODS styles. Styles and other aspects of using ODS Graphics are discussed in the section “A Primer on ODS Statistical Graphics” in that chapter.

When ODS Graphics is enabled, the GAMPL procedure by default produces plots of the partial predictions for each spline term in the model. Use the PLOTS option in the PROC GAMPL statement to control aspects of these plots.

PROC GAMPL assigns a name to each graph that it creates by using ODS. You can use these names to refer to the graphs when using ODS. The names are listed in Table 4.13.

## Table 4.13  Graphs Produced by PROC GAMPL

<table>
<thead>
<tr>
<th>ODS Graph Name</th>
<th>Plot Description</th>
<th>PLOTS= Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>SmoothingComponentPanel</td>
<td>Panel of multiple prediction curves</td>
<td>Default COMPONENTS</td>
</tr>
<tr>
<td>SmoothingComponentPlot</td>
<td>Unpacked prediction curves</td>
<td>PLOTS=COMPONENTS(UNPACK)</td>
</tr>
</tbody>
</table>
By default, prediction plots for each spline component are displayed in panels that contain at most six plots. If you specify more than six smoothing components, multiple panels are used. Use the PLOTS(UNPACK) option in the PROC GAMPL statement to display these plots individually.

---

**Examples: GAMPL Procedure**

**Example 4.1: Scatter Plot Smoothing**

This example shows how you can use PROC GAMPL to perform scatter plot smoothing.

The example uses the LIDAR data set (Ruppert, Wand, and Carroll 2003). This data set is used in many books and journals to illustrate different smoothing techniques. Scientists use a technique known as LIDAR (light detection and ranging), which uses laser reflections to detect chemical compounds in the atmosphere. The following DATA step creates the data set Lidar:

```sas
title 'Scatter Plot Smoothing';
data Lidar;
  input Range LogRatio @@;
datalines;
390  -0.05035573  391  -0.06009706  393  -0.04190091  394  -0.0509847   
396  -0.05991345  397  -0.02842392  399  -0.05958421  400  -0.03988881  
402  -0.02939582  403  -0.03949445  405  -0.04764749  406  -0.06038     
408  -0.03123034  409  -0.03816584  411  -0.07562269  412  -0.05001751  
414  -0.0457295  415  -0.07766966  417  -0.02460641  418  -0.07133184  
... more lines ...
702  -0.4716702  703  -0.7801088  705  -0.6668431  706  -0.5783479     
708  -0.7874522  709  -0.6156956  711  -0.8967602  712  -0.7077379     
714  -0.672567  715  -0.6218413  717  -0.8657611  718  -0.557754      
720  -0.8026684;
```

In this data set, Range records the distance that light travels before it is reflected back to the source. LogRatio is the logarithm of the ratio of light that is received from two laser sources. The objective is to use scatter plot smoothing to discover the nonlinear pattern in the data set. SAS provides different methods (for example local regression) for scatter plot smoothing. You can perform scatter plot smoothing by using the SGPLOT procedure, as shown in the following statements:

```sas
proc sgplot data=Lidar;
  scatter x=Range y=LogRatio;
  loess x=Range y=LogRatio / nomarkers;
  pbspline x=Range y=LogRatio / nomarkers;
run;
```

Output 4.1.1 shows the scatter plot of Range and LogRatio and the smoothing curves that are fitted by local regression and penalized B-splines smoothing techniques.
Both scatter plot smoothing techniques show a significant nonlinear structure between Range and LogRatio that cannot be easily modeled by ordinary polynomials. You can also use the GAMPL procedure to perform scatter plot smoothing on this data set, as in the following statements:

```plaintext
proc gampl data=Lidar seed=12345;
   model LogRatio = spline(Range/details);
   output out=LidarOut pred=p;
run;
```

The “Specifications for Spline(Range)” table in Output 4.1.2 displays the specifications for constructing the spline term for Range. The maximum degrees of freedom is 10, which sets the upper limit of effective degrees of freedom for the spline term to be 9 after one degree of freedom is absorbed in the intercept. The order of the derivative in the penalty is 2 after one degree of freedom is absorbed in the intercept. The order of the derivative in the penalty is 2, which means the unpenalized portion of the spline term involves polynomials with degrees up to 2.
Chapter 4: The GAMPL Procedure

Output 4.1.2 Spline Specification

Scatter Plot Smoothing

The GAMPL Procedure

<table>
<thead>
<tr>
<th>Specifications for Spline(Range)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Variables</td>
</tr>
<tr>
<td>Rank of Penalty Approximation</td>
</tr>
<tr>
<td>Order of Derivative in the Penalty</td>
</tr>
<tr>
<td>Maximum Number of Knots</td>
</tr>
</tbody>
</table>

The “Fit Statistics” table in Output 4.1.3 shows the summary statistics for the fitted model.

Output 4.1.3 Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
</tr>
<tr>
<td>Roughness Penalty</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
<tr>
<td>GCV (smaller is better)</td>
</tr>
</tbody>
</table>

The “Estimates for Smoothing Components” table in Output 4.1.4 shows that the effective degrees of freedom for the spline term of Range is approximately 8 after the GCV criterion is optimized with respect to the smoothing parameter. The roughness penalty is small, suggesting that there is an important contribution from the penalized part of thin-plate regression splines beyond nonpenalized polynomials.

Output 4.1.4 Estimates for Smoothing Components

<table>
<thead>
<tr>
<th>Estimates for Smoothing Components</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component</td>
</tr>
<tr>
<td>Spline(Range)</td>
</tr>
</tbody>
</table>

Because the optimal model is obtained by searching in a functional space that is constrained by the maximum degrees of freedom for a spline term, you might wonder whether PROC GAMPL produces a much different model if you increase the value. The following statements fit another model in which the maximum degrees of freedom is increased to 20:

```sql
proc gampl data=Lidar seed=12345;
   model LogRatio = spline(Range/maxdf=20);
   output out=LidarOut2 pred=p2;
run;
```
Output 4.1.5 displays fit summary statistics for the second model. The model fit statistics from the second model are very close to the ones from the first model, indicating that the second model is not much different from the first model.

**Output 4.1.5  Fit Statistics**

**Scatter Plot Smoothing**

**The GAMPL Procedure**

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
<td>250.95136</td>
</tr>
<tr>
<td>Roughness Penalty</td>
<td>0.06254</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
<td>10.04384</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
<td>209.03211</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>-481.87757</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>-480.82094</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>-447.74696</td>
</tr>
<tr>
<td>GCV (smaller is better)</td>
<td>0.00657</td>
</tr>
</tbody>
</table>

Output 4.1.6 shows that the effective degrees of freedom for the spline term of Range is slightly larger than 8, which is understandable because increasing the maximum degrees of freedom expands the functional space for model searching. Functions in the expanded space can provide a better fit to the data, but they are also penalized more because the roughness penalty value for the second model is much larger than the one for the first model. This suggests that functions in the expanded space do not help much, given the nonlinear relationship between Range and LogRatio.

**Output 4.1.6  Estimates for Smoothing Components**

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Smoothing Parameter</th>
<th>Roughness Penalty</th>
<th>Number of Parameters</th>
<th>Rank of Penalty Matrix</th>
<th>Number of Knots</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Range)</td>
<td>8.04384</td>
<td>23134.6</td>
<td>0.0625</td>
<td>19</td>
<td>20</td>
<td>221</td>
</tr>
</tbody>
</table>

The two fitted models are all based on thin-plate regression splines, in which polynomials that have degrees higher than 2 are penalized. You might wonder whether allowing higher-order polynomials yields a much different model. The following statements fit a third spline model by penalizing polynomials that have degrees higher than 3:

```plaintext
proc gampl data=Lidar seed=12345;
   model LogRatio = spline(Range/m=3);
   output out=LidarOut3 pred=p3;
run;
```

The fit summary statistics shown in Output 4.1.7 are close to the ones from the previous two models, albeit slightly smaller.
Chapter 4: The GAMPL Procedure

Output 4.1.7  Fit Statistics

Scatter Plot Smoothing

The GAMPL Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
<td>249.79779</td>
</tr>
<tr>
<td>Roughness Penalty</td>
<td>9.440383E-9</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
<td>10.00000</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
<td>211.00000</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>-479.59559</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>-478.54797</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>-445.61397</td>
</tr>
<tr>
<td>GCV (smaller is better)</td>
<td>0.00664</td>
</tr>
</tbody>
</table>

As shown in Output 4.1.8, the effective degrees of freedom for the spline term where polynomials with degrees less than 4 are allowed without penalization is 8. The roughness penalty is quite small compared to the previous two fits. This also suggests that there are important contributions from the penalized part of the thin-plate regression splines even after the nonpenalized polynomials are raised to order 3.

Output 4.1.8  Estimates for Smoothing Components

<table>
<thead>
<tr>
<th>Estimates for Smoothing Components</th>
<th>Component</th>
<th>Effective DF</th>
<th>Smoothing Parameter</th>
<th>Roughness Penalty</th>
<th>Number of Parameters</th>
<th>Rank of Penalty Matrix</th>
<th>Number of Knots</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Range)</td>
<td>8.00000</td>
<td>1.0000</td>
<td>9.44E-9</td>
<td>9</td>
<td>10</td>
<td>221</td>
<td></td>
</tr>
</tbody>
</table>

The following statements use the DATA step to merge the predictions from the three scatter plot smoothing fits by PROC GAMPL and use the SGPLOT procedure to visualize them:

data LidarPred;
    merge Lidar LidarOut LidarOut2 LidarOut3;
run;

proc sgplot data=LidarPred;
    scatter x=Range y=LogRatio / markerattrs=GraphData1(size=7);
    series x=Range y=p / lineattrs =GraphData2(thickness=2)
                        legendlabel="Spline 1";
    series x=Range y=p2 / lineattrs =GraphData3(thickness=2)
                        legendlabel="Spline 2";
    series x=Range y=p3 / lineattrs =GraphData4(thickness=2)
                        legendlabel="Spline 3";
run;

Output 4.1.9 displays the scatter plot smoothing fits by PROC GAMPL under three different spline specifications.
Example 4.2: Nonparametric Logistic Regression

This example shows how you can use PROC GAMPL to build a nonparametric logistic regression model for a data set that contains a binary response and then use that model to classify observations.

The example uses the Pima Indians Diabetes data set, which can be obtained from the UCI Machine Learning Repository (Lichman 2013). It is extracted from a larger database that was originally owned by the National Institute of Diabetes and Digestive and Kidney Diseases. Data are for female patients who are at least 21 years old, are of Akimel O’otham (Pima Indian) heritage, and live near Phoenix, Arizona. The objective of this study is to investigate the relationship between a diabetes diagnosis and variables that represent physiological measurements and medical attributes. Some missing or invalid observations are removed from the analysis. The reduced data set contains 532 records. The following DATA step creates the data set DiabetesStudy:

```
title 'Diabetes Study';
data DiabetesStudy;
    input NPreg Glucose Pressure Triceps BMI Pedigree Age Diabetes Test@@;
datalines;
    6 148 72 35 33.6 0.627 50 1 1 1 85 66 29 26.6 0.351 31 0 1
    1 89 66 23 28.1 0.167 21 0 0 3 78 50 32 31 0.248 26 1 0
```
The data set contains nine variables, including the binary response variable Diabetes. Table 4.14 describes the variables.

Table 4.14 Variables in the DiabetesStudy Data Set

<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NPreg</td>
<td>Number of pregnancies</td>
</tr>
<tr>
<td>Glucose</td>
<td>Two-hour plasma glucose concentration in an oral glucose tolerance test</td>
</tr>
<tr>
<td>Pressure</td>
<td>Diastolic blood pressure (mm Hg)</td>
</tr>
<tr>
<td>Triceps</td>
<td>Triceps skin fold thickness (mm)</td>
</tr>
<tr>
<td>BMI</td>
<td>Body mass index (weight in kg/(height in m)^2)</td>
</tr>
<tr>
<td>Pedigree</td>
<td>Diabetes pedigree function</td>
</tr>
<tr>
<td>Age</td>
<td>Age (years)</td>
</tr>
<tr>
<td>Diabetes</td>
<td>0 if test negative for diabetes, 1 if test positive</td>
</tr>
<tr>
<td>Test</td>
<td>0 for training role, 1 for test</td>
</tr>
</tbody>
</table>

The Test variable splits the data set into training and test subsets. The training observations (whose Test value is 0) hold approximately 59.4% of the data. To build a model that is based on the training data and evaluate its performance by predicting the test data, you use the following statements to create a new variable, Result, whose value is the same as that of the Diabetes variable for a training observation and is missing for a test observation:

```sas
data DiabetesStudy;
  set DiabetesStudy;
  Result = Diabetes;
  if Test=1 then Result=.;
run;
```

As a starting point of your analysis, you can build a parametric logistic regression model on the training data and predict the test data. The following statements use PROC HPLOGISTIC to perform the analysis:

```sas
proc hplogistic data=DiabetesStudy;
  model Diabetes(event='1') = NPreg Glucose Pressure Triceps BMI Pedigree Age;
  partition role=Test(test='1' train='0');
run;
```

Output 4.2.1 shows the summary statistics from the parametric logistic regression model.
Example 4.2: Nonparametric Logistic Regression

Output 4.2.1 Fit Statistics

Diabetes Study

The HPLOGISTIC Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Description</td>
</tr>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
</tbody>
</table>

Output 4.2.2 shows fit statistics for both training and test subsets of the data, including the misclassification error for the test data.

Output 4.2.2 Partition Fit Statistics

<table>
<thead>
<tr>
<th>Partition Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Statistic</td>
</tr>
<tr>
<td>Area under the ROC</td>
</tr>
<tr>
<td>Average Square Error</td>
</tr>
<tr>
<td>Hosmer-Lemeshow Test</td>
</tr>
<tr>
<td>Misclassification Error</td>
</tr>
<tr>
<td>R-Square</td>
</tr>
<tr>
<td>Max-rescaled R-Square</td>
</tr>
<tr>
<td>McFadden's R-Square</td>
</tr>
<tr>
<td>Mean Difference</td>
</tr>
<tr>
<td>Somers' D</td>
</tr>
<tr>
<td>True Negative Fraction</td>
</tr>
<tr>
<td>True Positive Fraction</td>
</tr>
</tbody>
</table>

The parametric logistic regression model is restricted in the sense that all variables affect the response in strictly linear fashion. If you are uncertain that a variable is an important factor and its contribution is linear in predicting the response, you might want to choose a nonparametric logistic regression model to fit the data. You can use PROC GAMPL to form a nonparametric model by including the spline transformation of each explanatory variable, as shown in the following statements:

```plaintext
proc gampl data=DiabetesStudy seed=12345;
  model Result(event='1') = spline(NPreg) spline(Glucose)
         spline(Pressure) spline(Triceps)
         spline(BMI) spline(Pedigree)
         spline(Age) / dist=binary;
run;
```

Because the response variable Result is binary, the DIST=BINARY option in the MODEL statement specifies a binary distribution for the response variable. By default, PROC GAMPL models the probability of the first ordered response category, which is a negative diabetes testing result in this case. The EVENT= option specifically requests that PROC GAMPL model the probability of positive diabetes testing results. The “Response Profile” table in Output 4.2.3 shows the frequencies of the response in both categories.
Output 4.2.3 Response Profile

Diabetes Study

The GAMPL Procedure

<table>
<thead>
<tr>
<th>Response Profile</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ordered Value</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
</tbody>
</table>

You are modeling the probability that Result='1'.

Output 4.2.4 lists the summary statistics from the nonparametric logistic regression model, which include spline transformations of all variables.

Output 4.2.4 Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
</tr>
<tr>
<td>Roughness Penalty</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
<tr>
<td>UBER (smaller is better)</td>
</tr>
</tbody>
</table>

The “Tests for Smoothing Components” table in Output 4.2.5 shows approximate tests results. Although some spline terms are significant, others are not. The null testing hypothesis is whether the total contribution from a variable is 0. So you can form a reduced model by removing those nonsignificant spline terms from the model. In this case, spline transformations for NPreg, Pressure, BMI, and Triceps are dropped from the model because their p-values are larger than the 0.1 nominal level.

Output 4.2.5 Tests for Smoothing Components

<table>
<thead>
<tr>
<th>Tests for Smoothing Components</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component</td>
</tr>
<tr>
<td>Spline(NPreg)</td>
</tr>
<tr>
<td>Spline(Glucose)</td>
</tr>
<tr>
<td>Spline(Pressure)</td>
</tr>
<tr>
<td>Spline(Triceps)</td>
</tr>
<tr>
<td>Spline(BMI)</td>
</tr>
<tr>
<td>Spline(Pedigree)</td>
</tr>
<tr>
<td>Spline(Age)</td>
</tr>
</tbody>
</table>
The following statements use PROC GAMPL to fit a reduced nonparametric logistic regression model. The OUTPUT statement requests predicted probabilities for both training and test data sets. The ID statement requests that the Diabetes and Test variables also be included in the output data set so that you can use them to identify test observations and compute misclassification errors.

```r
ods graphics on;
proc gampl data=DiabetesStudy plots seed=12345;
   model Result(event='1') = spline(Glucose)
                spline(Pedigree) spline(Age) / dist=binary;
   output out=DiabetesStudyOut;
   id Diabetes Test;
run;
```

Output 4.2.6 shows the summary statistics from the reduced nonparametric logistic regression model. The values of the information criteria are better than of the parametric logistic regression model.

### Output 4.2.6 Fit Statistics

#### Diabetes Study

<table>
<thead>
<tr>
<th>The GAMPL Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Fit Statistics</strong></td>
</tr>
<tr>
<td>Penalized Log Likelihood</td>
</tr>
<tr>
<td>Roughness Penalty</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
<tr>
<td>UBRE (smaller is better)</td>
</tr>
</tbody>
</table>

In the “Estimates for Smoothing Components” table in Output 4.2.7, PROC GAMPL reports that the effective degrees of freedom value for spline transformations of Glucose is quite close to 1. This suggests strictly linear form for Glucose. For Pedigree, the degrees of freedom value demonstrates a moderate amount of nonlinearity. For Age, the degrees of freedom value is much larger than 1. The measure suggests a nonlinear pattern in the dependency of the response on Age.

### Output 4.2.7 Estimates for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Smoothing Parameter</th>
<th>Roughness Penalty</th>
<th>Number of Parameters</th>
<th>Rank of Penalty Matrix</th>
<th>Number of Knots</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Glucose)</td>
<td>1.00000</td>
<td>9.032E10</td>
<td>2.711E-7</td>
<td>9</td>
<td>10</td>
<td>110</td>
</tr>
<tr>
<td>Spline(Pedigree)</td>
<td>1.51071</td>
<td>0.4383</td>
<td>0.5086</td>
<td>9</td>
<td>10</td>
<td>283</td>
</tr>
<tr>
<td>Spline(Age)</td>
<td>4.54171</td>
<td>69.8810</td>
<td>2.3475</td>
<td>9</td>
<td>10</td>
<td>42</td>
</tr>
</tbody>
</table>

The “Tests for Smoothing Components” table in Output 4.2.8 shows that all spline transformations are significant in predicting diabetes testing results.
Output 4.2.8  Tests for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Effective DF for Test</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Glucose)</td>
<td>1.00000</td>
<td>1</td>
<td>53.0363</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Pedigree)</td>
<td>1.51071</td>
<td>2</td>
<td>9.9354</td>
<td>0.0070</td>
</tr>
<tr>
<td>Spline(Age)</td>
<td>4.54171</td>
<td>6</td>
<td>23.0661</td>
<td>0.0008</td>
</tr>
</tbody>
</table>

The smoothing component panel (which is produced by the PLOTS option and is shown in Output 4.2.9) visualizes the spline transformations for the four variables in addition to 95% Bayesian curvewise confidence bands. For Glucose, the spline transformation is almost a straight line. For Pedigree, the spline transformation shows a slightly nonlinear trend. For Age, the dependency is obviously nonlinear.

Output 4.2.9  Smoothing Components Panel
The following statements compute the misclassification error on the test data set from the reduced nonparametric logistic regression model that PROC GAMPL produces:

``` SAS 
data test;
set DiabetesStudyOut(where=(Test=1));
if ((Pred>0.5 & Diabetes=1) | (Pred<0.5 & Diabetes=0))
  then Error=0;
else Error=1;
run;

proc freq data=test;
tables Diabetes*Error/nocol norow;
run;
```

Output 4.2.10 shows the misclassification errors for observations in the test set and observations of each response category. The error is smaller than the error from the parametric logistic regression model.

### Output 4.2.10  Crosstabulation Table for Test Set Prediction

#### The FREQ Procedure

<table>
<thead>
<tr>
<th>Frequency</th>
<th>Table of Diabetes by Error</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Error</td>
</tr>
<tr>
<td></td>
<td>Diabetes 0  1  Total</td>
</tr>
<tr>
<td>0</td>
<td>130  17  147</td>
</tr>
<tr>
<td></td>
<td>64.36  8.42  72.77</td>
</tr>
<tr>
<td>1</td>
<td>35  20  55</td>
</tr>
<tr>
<td></td>
<td>17.33  9.90  27.23</td>
</tr>
<tr>
<td>Total</td>
<td>165  37  202</td>
</tr>
<tr>
<td></td>
<td>81.68  18.32  100.00</td>
</tr>
</tbody>
</table>

---

**Example 4.3: Nonparametric Negative Binomial Model for Mackerel Egg Density**

This example demonstrates how you can use PROC GAMPL to fit a nonparametric negative binomial model for a count data set that has overdispersions.

The example concerns a study of mackerel egg density. The data are a subset of the 1992 mackerel egg survey that was conducted over the Porcupine Bank west of Ireland. The survey took place in the peak spawning area. Scientists took samples by hauling a net up from deep sea to the sea surface. Then they counted the number of spawned mackerel eggs and used other geographic information to estimate the sizes and distributions of spawning stocks. The data set is used as an example in Bowman and Azzalini (1997).

The following DATA step creates the data set Mackerel. This data set contains 634 observations and five variables. The response variable Egg_Count is the number of mackerel eggs that are collected from each sampling net. Longitude and Latitude are the location values in degrees east and north, respectively, of each sample station. Net_Area is the area of the sampling net in square meters. Depth records the sea bed depth in meters at the sampling location, and Distance is the distance in geographic degrees from the sample location to the continental shelf edge.
title 'Mackerel Egg Density Study';

data Mackerel;
  input Egg_Count Longitude Latitude Net_Area Depth Distance;
datalines;
  0 -4.65 44.57 0.242 4342 0.8395141177
  0 -4.48 44.57 0.242 4334 0.8591926336
  0 -4.3 44.57 0.242 4286 0.8930152895
  1 -2.87 44.02 0.242 1438 0.3956408691
  4 -2.07 44.02 0.242 166 0.0400088237
  3 -2.13 44.02 0.242 460 0.0974234463
  0 -2.27 44.02 0.242 810 0.2362566569
  ... more lines ...
  22 -4.22 46.25 0.19 205 0.1181120828
  21 -4.28 46.25 0.19 237 0.122990854
  0 -4.73 46.25 0.19 2500 0.3346500536
  5 -4.25 47.23 0.19 114 0.718192582
  3 -3.72 47.25 0.19 100 0.9944669778
  0 -3.25 47.25 0.19 64 1.2639918431
;

The response values are counts, so the Poisson distribution might be a reasonable model. The statistic of interest is the mackerel egg density, which can be formed as

\[
\text{Density} = \frac{\text{Egg_Count}}{\text{Net\_Area}}
\]

This is equivalent to a Poisson regression that uses the response variable Egg_Count, an offset variable log(Net_Area), and other covariates.

The following statements produce the plot of the mackerel egg density with respect to the sampling station location:

```sas
data Temp;
  set Mackerel;
  Density = Egg_Count/Net_Area;
run;

%let off0 = offsetmin=0 offsetmax=0
  linearopts=(thresholdmin=0 thresholdmax=0);
%let off0 = xaxisopts=(&off0) yaxisopts=(&off0);
proc template;
  define statgraph surface;
    dynamic _title _z;
    begingraph / designwidth=defaultDesignHeight;
      entrytitle _title;
      layout overlay / &off0;
        contourplotparm z=_z y=Latitude x=Longitude / gridded=FALSE;
      endlayout;
    endgraph;
  end;
run;

proc sgrender data=Temp template=surface;
  dynamic _title='Mackerel Egg Density' _z='Density';
run;
```
Output 4.3.1 displays the mackerel egg density in the sampling area. The black hole in the upper right corner is caused by missing values in that area.

In this example, the dependent variable is the mackerel egg count, the independent variables are the geographical information about each of the sampling stations, and the offset variable is the logarithm of the sampling area. The following statements use PROC GAMPL to fit the nonparametric Poisson regression model. In the program, two univariate spline terms for Depth and Distance model the nonlinear dependency of egg density on them. One bivariate spline term for both Longitude and Latitude models the nonlinear spatial effect. To allow more flexibility of the bivariate spline term, its maximum degrees of freedom is increased to 40.
data Mackerel;
  set Mackerel;
  Log_Net_Area = log(Net_Area);
run;

proc gampl data=Mackerel plots seed=321;
  model Egg_Count = spline(Depth) spline(Distance)
                   spline(Longitude Latitude/maxdf=40)
         / offset=Log_Net_Area dist=poisson;
  output out=MackerelOut1 pred=Pred1 pearson=Pea1;
run;

Output 4.3.2 displays the summary statistics from the Poisson model.

Output 4.3.2  Fit Statistics

Mackerel Egg Density Study

The GAMPL Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood</td>
</tr>
<tr>
<td>Roughness Penalty</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
</tr>
<tr>
<td>UBRE (smaller is better)</td>
</tr>
</tbody>
</table>

The “Tests for Smoothing Components” table in Output 4.3.3 shows that all spline terms are significant.

Output 4.3.3  Tests for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Effective DF for Test</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Depth)</td>
<td>8.00000</td>
<td>8</td>
<td>243.0428</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Distance)</td>
<td>7.95797</td>
<td>9</td>
<td>171.1773</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Longitude Latitude)</td>
<td>37.22586</td>
<td>39</td>
<td>4466.2865</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

The smoothing component panel in Output 4.3.4 contains a contour for the spatial effect by Longitude and Latitude and two fitted univariate splines for Depth and Latitude, all demonstrating significantly nonlinear structures.
Overdispersion sometimes occurs for count data. One way to measure whether the data are overdispersed is to determine whether Pearson’s chi-square divided by the error degrees of freedom is much larger than 1. You can compute that statistic by taking the sum of squares of the Pearson residuals in the MackerelOut1 data set and then dividing that sum by the error degrees of freedom that is reported in Output 4.3.2. The computed value is approximately 8, which is much larger than 1, indicating the existence of overdispersion in this data set.

There are many ways to solve the overdispersion problem. One approach is to fit a negative binomial distribution in which the variance of the mean contains a dispersion parameter. The following statements use PROC GAMPL to fit the nonparametric negative binomial regression model:

```plaintext
proc gampl data=Mackerel plots seed=321;
   model Egg_Count = spline(Depth) spline(Distance)
                   spline(Longitude Latitude/maxdf=40)
                   / offset=Log_Net_Area dist=negbin;
   output out=MackerelOut2 pred=Pred2 pearson=Pea2;
run;
```
Output 4.3.5 displays the summary statistics from the negative binomial model. The model’s effective degrees of freedom is less than that of the Poisson model, even though the dispersion parameter costs one extra degree of freedom to fit. The values of the information criteria are also much less, indicating a better fit.

**Output 4.3.5  Fit Statistics**

**Mackerel Egg Density Study**

The GAMPL Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized Log Likelihood: -1559.27838</td>
</tr>
<tr>
<td>Roughness Penalty: 17.31664</td>
</tr>
<tr>
<td>Effective Degrees of Freedom: 43.04281</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error: 586.85164</td>
</tr>
<tr>
<td>AIC (smaller is better): 3187.32573</td>
</tr>
<tr>
<td>AICC (smaller is better): 3193.75239</td>
</tr>
<tr>
<td>BIC (smaller is better): 3378.95442</td>
</tr>
<tr>
<td>UBRE (smaller is better): 0.55834</td>
</tr>
</tbody>
</table>

The “Tests for Smoothing Components” table in Output 4.3.6 shows that all spline terms are significant.

**Output 4.3.6  Tests for Smoothing Components**

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Effective DF for Test</th>
<th>F Value</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(Depth)</td>
<td>8.00000</td>
<td>8</td>
<td>41.21</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(Distance)</td>
<td>1.00010</td>
<td>1</td>
<td>8.33</td>
<td>0.0040</td>
</tr>
<tr>
<td>Spline(Longitude Latitude)</td>
<td>32.04271</td>
<td>37</td>
<td>1024.38</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

The smoothing component panel in Output 4.3.7 contains a fitted surface and curves for the three spline terms. Compared to the Poisson model, the fitted surface and curves are smoother. It is possible that the nonlinear dependency structure becomes smoother after its partial variations are accounted for by the dispersion parameter.
Pearson’s chi-square divided by the error degrees of freedom for the negative binomial model is approximately 1.5, which is close to 1. This suggests that the negative binomial model explains the overdispersion in the data.

The following DATA step and statements visualize the contours of mackerel egg density for both Poisson and negative binomial models:

```sas
data SurfaceFit;
  set Mackerel(keep=Longitude Latitude Net_Area Egg_Count);
  set MackerelOut1(keep=Pred1);
  set MackerelOut2(keep=Pred2);
  Pred1 = Pred1 / Net_Area;
  Pred2 = Pred2 / Net_Area;
run;

%let eopt = location=outside valign=top textattrs=graphlabeltext;
proc template;
  define statgraph surfaces;
    begingraph / designheight=360px;
      layout lattice / columns=2;
      layout overlay / &eopt;
```

Example 4.4: Nonparametric Tweedie Regression

This example illustrates how you can use the GAMPL procedure to fit a nonparametric regression model with spline effects for a response variable that has a Tweedie distribution.

You can view this model as a generalized linear model because the Tweedie distribution belongs to the exponential family. The Tweedie distribution is particularly useful for modeling response variables that are
Example 4.4: Nonparametric Tweedie Regression

The GENMOD procedure fits Tweedie regression models that incorporate linear effects for the covariates as illustrated in “Example 46.12: Tweedie Regression” (Chapter 46, SAS/STAT User’s Guide). However, as demonstrated in this example, the assumption of linearity can be too restrictive, and you might want to use the GAMPL procedure to explore the nonlinear dependency structures in the data.

The following DATA step simulates a response variable $Y$ by using a Tweedie distribution and four continuous predictors. Each continuous predictor is sampled independently from the uniform distribution $U(0, 1)$. The linear predictor $\eta$ for the true model is formed by applying additive nonlinear transformations to $x_1$, $x_2$, and $x_3$:

$$\eta = \frac{2 \sin(\pi x_1) + 0.8 \exp(2x_2) + 0.2x_3^{11}(10(1-x_3))^6 + 10(10x_3)^3(1-x_3)^{10}}{20}$$

The predictor $x_4$ is a nuisance parameter that does not enter the model. The parameters for the Tweedie distribution are $\phi = 0.4$ and $p = 1.5$, and the link function is $\log \mu = \eta$, where the expected value is $E(Y) = \mu$ and the variance is $\text{Var}(Y) = \phi \mu^p$. The power parameter $p$ controls the variance of the distribution. When $p$ is between 1 and 2, as in this example, a Tweedie random variable can be generated from a compound Poisson distribution (Smyth 1996).

```
title 'Nonparametric Tweedie Model';
%let phi=0.4;
%let power=1.5;

data one;
  do i=1 to 1000;
    /* Sample the predictors */
    x1=ranuni(1);
    x2=ranuni(1);
    x3=ranuni(1);
    x4=ranuni(1);

    /* Apply nonlinear transformations to predictors */
    f1=2*sin(3.14159265*x1);
    f2=exp(2*x2)*0.8;
    f3=0.2*x3**11*(10*(1-x3))**6+10*(10*x3)**3*(1-x3)**10;
    xb=f1+f2+f3;
    xb=xb/20;
    mu=exp(xb);

    /* Compute parameters of compound Poisson distribution */
    lambda=mu**((2-&power)/(&phi*(2-&power)));
    alpha=(2-&power)/(&power-1);
    gamma=&phi*(&power-1)*mu**((&power-1));

    /* Simulate the response */
    rpoi=ranpoi(1,lambda);
  end;
```

continuous for positive values and take the value 0 with a positive probability. For example, in the insurance industry the Tweedie distribution is often assumed for claims, which are positive for customers who have filed claims and are 0 for other customers. You can use the Tweedie distribution to model such response variables without special transformations. For more information about this distribution, see the section “Tweedie Distribution For Generalized Linear Models” (Chapter 46, SAS/STAT User’s Guide).
if rpoi=0 then y=0;
else do;
    y=0;
    do j=1 to rpoi;
        y=y+rangam(1,alpha);
    end;
    y=y*gamma;
end;
output;
end;
run;

You can use PROC GENMOD to fit a parametric model for $Y$ by using the following statements:

```sas
proc genmod data=one;
    model y=x1 x2 x3 x4/dist=tweedie;
run;
```

Equivalently, you can also use PROC GAMPL to fit a parametric linear model by using the PARAM option in the MODEL statement, as shown in the following statements.

```sas
proc gampl data=one seed=1234;
    model y=param(x1 x2 x3 x4)/dist=tweedie;
run;
```

The “Fit Statistics” table in Output 4.4.1 shows the summary statistics for the fitted parametric Tweedie model.

**Output 4.4.1  Fit Statistics**

<table>
<thead>
<tr>
<th>Nonparametric Tweedie Model</th>
<th>The GAMPL Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Fit Statistics</strong></td>
<td></td>
</tr>
<tr>
<td>Penalized Log Likelihood</td>
<td>-1178.69507</td>
</tr>
<tr>
<td>Roughness Penalty</td>
<td>0</td>
</tr>
<tr>
<td>Effective Degrees of Freedom</td>
<td>7.00000</td>
</tr>
<tr>
<td>Effective Degrees of Freedom for Error</td>
<td>993.00000</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>2371.39014</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>2371.50305</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>2405.74443</td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in Output 4.4.2 shows the estimates for regression parameters in addition to dispersion and power parameters ($\phi$ and $p$).
If you are uncertain about the relationship between the linked mean for the fitted Tweedie model and the covariates, you can add spline terms to the model to explore possible nonlinear dependence. The following statements fit a nonparametric Tweedie model and produce a plot of fitted smoothing components.

```plaintext
proc gampl data=one seed=1234 plots;
model y=spline(x1) spline(x2) spline(x3) spline(x4)/dist=tweedie;
run;
```

The “Fit Statistics” table in Output 4.4.3 shows the summary statistics for the fitted nonparametric Tweedie model. Compared to the parametric model, the nonparametric model has more effective degrees of freedom, but smaller AIC and AICC values. The penalized likelihood value is larger for the nonparametric model. These statistics indicate that the nonparametric model provides a better fit.

### Output 4.4.2 Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>0.441872</td>
<td>0.067335</td>
<td>43.0637</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>x1</td>
<td>1</td>
<td>-0.043723</td>
<td>0.064966</td>
<td>0.4530</td>
<td>0.5009</td>
</tr>
<tr>
<td>x2</td>
<td>1</td>
<td>0.202190</td>
<td>0.064216</td>
<td>9.9135</td>
<td>0.0016</td>
</tr>
<tr>
<td>x3</td>
<td>1</td>
<td>-0.253928</td>
<td>0.066626</td>
<td>14.5257</td>
<td>0.0001</td>
</tr>
<tr>
<td>x4</td>
<td>1</td>
<td>-0.061118</td>
<td>0.066040</td>
<td>0.8565</td>
<td>0.3547</td>
</tr>
<tr>
<td>Dispersion</td>
<td>1</td>
<td>0.416005</td>
<td>0.016987</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>1</td>
<td>1.524591</td>
<td>0.048676</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

The “Regression Parameter Estimates” table in Output 4.4.4 lists the estimate for the intercept, in addition to the estimates for the dispersion and power parameters for the Tweedie model. Both variance parameters are close to the true values.
Chapter 4: The GAMPL Procedure

Output 4.4.4 Regression Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>0.356825</td>
<td>0.018329</td>
<td>379.0079</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Dispersion</td>
<td>1</td>
<td>0.400459</td>
<td>0.518084</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>1</td>
<td>1.501771</td>
<td>1.514449</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

The “Estimates for Smoothing Components” table in Output 4.4.5 shows the fitted information for the spline terms in the model. The degrees of freedom value and the roughness penalty value suggest some moderate nonlinear relationship between the linked mean and the three covariates $x_1$, $x_2$, and $x_3$. The spline term for the nuisance parameter $x_4$ has a linear form.

Output 4.4.5 Estimates for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Smoothing Parameter</th>
<th>Roughness Penalty</th>
<th>Number of Parameters</th>
<th>Rank of Penalty Matrix</th>
<th>Number of Knots</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(x1)</td>
<td>2.10969</td>
<td>0.9560</td>
<td>0.5659</td>
<td>9</td>
<td>10</td>
<td>1000</td>
</tr>
<tr>
<td>Spline(x2)</td>
<td>2.38340</td>
<td>0.5604</td>
<td>0.3814</td>
<td>9</td>
<td>10</td>
<td>1000</td>
</tr>
<tr>
<td>Spline(x3)</td>
<td>5.62608</td>
<td>0.0145</td>
<td>1.6750</td>
<td>9</td>
<td>10</td>
<td>1000</td>
</tr>
<tr>
<td>Spline(x4)</td>
<td>1.00002</td>
<td>133078</td>
<td>3.662E-6</td>
<td>9</td>
<td>10</td>
<td>1000</td>
</tr>
</tbody>
</table>

The “Tests for Smoothing Components” table in Output 4.4.6 shows the approximate Wald test for the four spline terms. The spline term for the nuisance predictor $x_4$ is not significant.

Output 4.4.6 Tests for Smoothing Components

<table>
<thead>
<tr>
<th>Component</th>
<th>Effective DF</th>
<th>Effective DF for Test</th>
<th>F Value</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spline(x1)</td>
<td>2.10969</td>
<td>3</td>
<td>4.76</td>
<td>0.0027</td>
</tr>
<tr>
<td>Spline(x2)</td>
<td>2.38340</td>
<td>3</td>
<td>13.64</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(x3)</td>
<td>5.62608</td>
<td>7</td>
<td>49.02</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Spline(x4)</td>
<td>1.00002</td>
<td>1</td>
<td>0.88</td>
<td>0.3484</td>
</tr>
</tbody>
</table>

Output 4.4.7 displays the “Smoothing Component Panel” for all the spline terms used in the model. For $x_1$, $x_2$, and $x_3$, the fitted curves are reasonably smooth and close to the true functions. For $x_4$, the spline plot shows a strict a linear fit, with 95% Bayesian confidence bands covering the horizontal line at 0. This reinforces the conclusion that $x_4$ does not contribute to the model and can be removed from further analysis.
Output 4.4.7  Smoothing Component Panel

Smoothing Components for y
With 95% Confidence Bands

DF = 2.11

DF = 2.383

DF = 5.626

DF = 1
References


References


Chapter 5
The HPCANDISC Procedure

Overview: HPCANDISC Procedure

The HPCANDISC procedure is a high-performance procedure that performs canonical discriminant analysis. It is a high-performance version of the CANDISC procedure in SAS/STAT software. PROC HPCANDISC runs in either single-machine mode or distributed mode.
**NOTE:** Distributed mode requires SAS High-Performance Statistics.

Canonical discriminant analysis is a dimension-reduction technique related to principal component analysis and canonical correlation. The methodology that is used in deriving the canonical coefficients parallels that of a one-way multivariate analysis of variance (MANOVA). MANOVA tests for equality of the mean vector across class levels. Canonical discriminant analysis finds linear combinations of the quantitative variables that provide maximal separation between classes or groups. Given a classification variable and several quantitative variables, the HPCANDISC procedure derives canonical variables, which are linear combinations of the quantitative variables that summarize between-class variation in much the same way that principal components summarize total variation.

The HPCANDISC procedure performs a canonical discriminant analysis, computes squared Mahalanobis distances between class means, and performs both univariate and one-way multivariate analyses of variance. Two output data sets can be produced: one that contains the canonical coefficients and another that contains, among other things, scored canonical variables. You can rotate the canonical coefficients output data set by using the FACTOR procedure. It is customary to standardize the canonical coefficients so that the canonical variables have means that are equal to 0 and pooled within-class variances that are equal to 1. PROC HPCANDISC displays both standardized and unstandardized canonical coefficients. Correlations between the canonical variables and the original variables in addition to the class means for the canonical variables are also displayed; these correlations, sometimes known as loadings, are called canonical structures.

When you have two or more groups of observations that have measurements on several quantitative variables, canonical discriminant analysis derives a linear combination of the variables that has the highest possible multiple correlation with the groups. This maximal multiple correlation is called the first canonical correlation. The coefficients of the linear combination are the canonical coefficients or canonical weights. The variable that is defined by the linear combination is the first canonical variable or canonical component. The second canonical correlation is obtained by finding the linear combination uncorrelated with the first canonical variable that has the highest possible multiple correlation with the groups. The process of extracting canonical variables can be repeated until the number of canonical variables equals the number of original variables or the number of classes minus one, whichever is smaller.

The first canonical correlation is at least as large as the multiple correlation between the groups and any of the original variables. If the original variables have high within-group correlations, the first canonical correlation can be large even if all the multiple correlations are small. In other words, the first canonical variable can show substantial differences between the classes, even if none of the original variables do. Canonical variables are sometimes called discriminant functions, but this usage is ambiguous because the DISCRIM procedure produces very different functions for classification that are also called discriminant functions.

For each canonical correlation, PROC HPCANDISC tests the hypothesis that it and all smaller canonical correlations are zero in the population. An $F$ approximation (Rao 1973; Kshirsagar 1972) is used that gives better small-sample results than the usual chi-square approximation. The variables should have an approximate multivariate normal distribution within each class, with a common covariance matrix in order for the probability levels to be valid.

Canonical discriminant analysis is equivalent to canonical correlation analysis between the quantitative variables and a set of dummy variables coded from the class variable. Performing canonical discriminant analysis is also equivalent to performing the following steps:

1. Transform the variables so that the pooled within-class covariance matrix is an identity matrix.
2. Compute class means on the transformed variables.

3. Perform a principal component analysis on the means, weighting each mean by the number of observations in the class. The eigenvalues are equal to the ratio of between-class variation to within-class variation in the direction of each principal component.

4. Back-transform the principal components into the space of the original variables to obtain the canonical variables.

An interesting property of the canonical variables is that they are uncorrelated whether the correlation is calculated from the total sample or from the pooled within-class correlations. However, the canonical coefficients are not orthogonal, so the canonical variables do not represent perpendicular directions through the space of the original variables.

---

**PROC HPCANDISC Features**

The main features of the HPCANDISC procedure are as follows:

- performs a canonical discriminant analysis, computes squared Mahalanobis distances between class means, and performs both univariate and multivariate one-way analyses of variance
- can perform analysis on a massively parallel SAS high-performance appliance
- reads input data in parallel and writes output data in parallel when the data source is the appliance database
- is highly multithreaded during calculations of the within-class sum-of-squares-and-crossproducts (SSCP) matrix and the canonical variable scores
- supports a **FREQ** statement for grouped analysis
- supports a **WEIGHT** statement for weighted analysis
- displays both standardized and unstandardized canonical coefficients
- displays correlations between the canonical variables and the original variables
- displays class means for the canonical variables
- produces two output data sets: one that contains the canonical coefficients and another that contains scored canonical variables

---

**PROC HPCANDISC Compared with PROC CANDISC**

The HPCANDISC procedure and the CANDISC procedure in SAS/STAT have the following similarities and differences:
All the statements that are available in PROC CANDISC are supported in the HPCANDISC procedure.

As input, PROC CANDISC can accept ordinary SAS data set and other types of special SAS data sets. In the HPCANDISC procedure, only the ordinary SAS data set (raw data) can be used as input.

The HPCANDISC procedure supports an ID statement that is not available in PROC CANDISC.

The HPCANDISC procedure is specifically designed to operate in the high-performance distributed environment. By default, PROC HPCANDISC performs computations on multiple threads. The CANDISC procedure executes on a single thread.

Getting Started: HPCANDISC Procedure

The data in this example are measurements of 159 fish caught in Finland’s Lake Laengelmaevesi; this data set is available from the Puranen. For each of the seven species (bream, roach, whitefish, parkki, perch, pike, and smelt), the weight, length, height, and width of each fish are tallied. Three different length measurements are recorded: from the nose of the fish to the beginning of its tail, from the nose to the notch of its tail, and from the nose to the end of its tail. The height and width are recorded as percentages of the third length variable. The fish data set is available from the Sashelp library.

The following step uses PROC HPCANDISC to find the three canonical variables that best separate the species of fish in the Sashelp.Fish data and create the output data set outcan. When the NCAN=3 option is specified, only the first three canonical variables are displayed. The ID statement adds the variable Species from the input data set to the output data set. The ODS EXCLUDE statement excludes the canonical structure tables and most of the canonical coefficient tables in order to obtain a more compact set of results. The TEMPLATE and SGRENDER procedures create a plot of the first two canonical variables. The following statements produce Figure 5.1 through Figure 5.6:

```sas
title 'Fish Measurement Data';

proc hpcandisc data=sashelp.fish ncan=3 out=outcan;
  ods exclude tstruc bstruc pstruc tcoef pcoef;
  id Species;
  class Species;
  var Weight Length1 Length2 Length3 Height Width;
run;

proc template;
  define statgraph scatter;
  begingraph;
    entrytitle 'Fish Measurement Data';
    layout overlayequated / equatetype=fit
      xaxisopts=(label='Canonical Variable 1')
      yaxisopts=(label='Canonical Variable 2');
    scatterplot x=Can1 y=Can2 / group=species name='fish';
    layout gridded / autoalign=(topright);
      discretelegend 'fish' / border=false opaque=false;
    endlayout;
  endlayout;
endproc;
```
PROC HPCANDISC begins by displaying performance information, data access information, and summary information about the variables in the analysis, as shown in Figure 5.1.

The “Performance Information” table shows the procedure executes in single-machine mode; that is, the data reside and the computation is conducted on the machine where the SAS session executes. This run of the HPCANDISC procedure took place on a multicore machine that had four CPUs; one computational thread was spawned per CPU.

The “Data Access Information” table shows that the input data set and the output data set are both accessed with the V9 (base) engine on the client machine where the MVA SAS session executes.

The summary information includes the number of observations, the number of quantitative variables in the analysis (specified using the VAR statement), and the number of class levels in the classification variable (specified using the CLASS statement). The value and frequency of each class level are also displayed.

**Figure 5.1** Fish Data: Performance, Data Access, and Summary Information

### Fish Measurement Data

#### The HPCANDISC Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>SASHELP.FISH</td>
</tr>
<tr>
<td>WORK.OUTCAN</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Total Sample Size</th>
<th>158</th>
<th>DF Total</th>
<th>157</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variables</td>
<td>6</td>
<td>DF Within Classes</td>
<td>151</td>
</tr>
<tr>
<td>Class Levels</td>
<td>7</td>
<td>DF Between Classes</td>
<td>6</td>
</tr>
</tbody>
</table>

| Number of Observations Read | 159 |
| Number of Observations Used  | 158 |

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Species</td>
</tr>
<tr>
<td>-----------</td>
</tr>
<tr>
<td>Bream</td>
</tr>
<tr>
<td>Parkki</td>
</tr>
<tr>
<td>Perch</td>
</tr>
<tr>
<td>Pike</td>
</tr>
<tr>
<td>Roach</td>
</tr>
<tr>
<td>Smelt</td>
</tr>
<tr>
<td>Whitefish</td>
</tr>
</tbody>
</table>
Figure 5.2 displays the “Multivariate Statistics and F Approximations” table. PROC HPCANDISC performs a one-way multivariate analysis of variance (one-way MANOVA) and provides four multivariate tests of the hypothesis that the class mean vectors are equal. These tests indicate that not all the mean vectors are equal ($p < 0.0001$).

**Figure 5.2** Fish Data: MANOVA and Multivariate Tests

**Fish Measurement Data**

**The HPCANDISC Procedure**

<table>
<thead>
<tr>
<th>Multivariate Statistics and F Approximations</th>
</tr>
</thead>
<tbody>
<tr>
<td>$S=6$ $M=0.5$ $N=72$</td>
</tr>
<tr>
<td>Statistic</td>
</tr>
<tr>
<td>-------------------------</td>
</tr>
<tr>
<td>Wilks' Lambda</td>
</tr>
<tr>
<td>Pillai's Trace</td>
</tr>
<tr>
<td>Hotelling-Lawley Trace</td>
</tr>
<tr>
<td>Roy's Greatest Root</td>
</tr>
</tbody>
</table>

NOTE: $F$ Statistic for Roy’s Greatest Root is an upper bound.

Figure 5.3 displays the “Canonical Correlations” table. The first canonical correlation is the greatest possible multiple correlation with the classes that you can achieve by using a linear combination of the quantitative variables. The first canonical correlation, displayed in the table, is 0.987463. The figure shows a likelihood ratio test of the hypothesis that the current canonical correlation and all smaller ones are zero. The first line is equivalent to Wilks’ lambda multivariate test.

**Figure 5.3** Fish Data: Canonical Correlations

**Fish Measurement Data**

**The HPCANDISC Procedure**

<table>
<thead>
<tr>
<th>Canonical Correlation</th>
<th>Adjusted Canonical Correlation</th>
<th>Approximate Standard Error</th>
<th>Squared Canonical Correlation</th>
<th>Eigenvalue</th>
<th>Difference</th>
<th>Proportion</th>
<th>Cumulative</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.987463</td>
<td>0.986671</td>
<td>0.001969</td>
<td>0.975084</td>
<td>39.1350</td>
<td>29.3859</td>
<td>0.7518</td>
</tr>
<tr>
<td>2</td>
<td>0.952349</td>
<td>0.950095</td>
<td>0.007425</td>
<td>0.906969</td>
<td>9.7491</td>
<td>7.3766</td>
<td>0.1873</td>
</tr>
<tr>
<td>3</td>
<td>0.838637</td>
<td>0.832518</td>
<td>0.023678</td>
<td>0.703313</td>
<td>2.3706</td>
<td>1.7016</td>
<td>0.0455</td>
</tr>
<tr>
<td>4</td>
<td>0.633094</td>
<td>0.623649</td>
<td>0.047821</td>
<td>0.400809</td>
<td>0.6689</td>
<td>0.5346</td>
<td>0.0128</td>
</tr>
<tr>
<td>5</td>
<td>0.344157</td>
<td>0.334170</td>
<td>0.070356</td>
<td>0.118444</td>
<td>0.1344</td>
<td>0.1343</td>
<td>0.0026</td>
</tr>
<tr>
<td>6</td>
<td>0.005701</td>
<td>.</td>
<td>0.079806</td>
<td>0.000033</td>
<td>0.0000</td>
<td>0.0000</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

Test of $H_0$: The canonical correlations in the current row and all that follow are zero

<table>
<thead>
<tr>
<th>Likelihood Ratio</th>
<th>Approximate $F$ Value</th>
<th>Num DF</th>
<th>Den DF</th>
<th>Pr &gt; $F$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.00036325</td>
<td>90.71</td>
<td>36</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>2</td>
<td>0.01457896</td>
<td>46.46</td>
<td>25</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>3</td>
<td>0.15671134</td>
<td>23.61</td>
<td>16</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>4</td>
<td>0.52820347</td>
<td>12.09</td>
<td>9</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>5</td>
<td>0.88152702</td>
<td>4.88</td>
<td>4</td>
<td>0.0008</td>
</tr>
<tr>
<td>6</td>
<td>0.99996749</td>
<td>0.00</td>
<td>1</td>
<td>0.9442</td>
</tr>
</tbody>
</table>
Figure 5.4 displays the “Raw Canonical Coefficients” table. The first canonical variable, Can1, shows that the linear combination of the centered variables Can1 = –0.0006 × Weight – 0.33 × Length1 2.49 × Length2 + 2.60 × Length3 + 1.12 × Height – 1.45 × Width separates the species most effectively.

**Figure 5.4** Fish Data: Raw Canonical Coefficients

**The HPCANDISC Procedure**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Can1</th>
<th>Can2</th>
<th>Can3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Weight</td>
<td>-0.00064851</td>
<td>-0.00523</td>
<td>-0.00560</td>
</tr>
<tr>
<td>Length1</td>
<td>-0.32944</td>
<td>-0.62660</td>
<td>-2.93432</td>
</tr>
<tr>
<td>Length2</td>
<td>-2.48613</td>
<td>-0.69025</td>
<td>4.04504</td>
</tr>
<tr>
<td>Length3</td>
<td>2.59565</td>
<td>1.80318</td>
<td>-1.13926</td>
</tr>
<tr>
<td>Height</td>
<td>1.12198</td>
<td>-0.71475</td>
<td>0.28320</td>
</tr>
<tr>
<td>Width</td>
<td>-1.44639</td>
<td>-0.90703</td>
<td>0.74149</td>
</tr>
</tbody>
</table>

Figure 5.5 displays the “Class Means on Canonical Variables” table. PROC HPCANDISC computes the means of the canonical variables for each class. The first canonical variable is the linear combination of the variables Weight, Length1, Length2, Length3, Height, and Width that provides the greatest difference (in terms of a univariate $F$ test) between the class means. The second canonical variable provides the greatest difference between class means while being uncorrelated with the first canonical variable.

**Figure 5.5** Fish Data: Class Means for Canonical Variables

<table>
<thead>
<tr>
<th>Class Means on Canonical Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td>Species</td>
</tr>
<tr>
<td>----------</td>
</tr>
<tr>
<td>Bream</td>
</tr>
<tr>
<td>Parkki</td>
</tr>
<tr>
<td>Perch</td>
</tr>
<tr>
<td>Pike</td>
</tr>
<tr>
<td>Roach</td>
</tr>
<tr>
<td>Smelt</td>
</tr>
<tr>
<td>Whitefish</td>
</tr>
</tbody>
</table>

Figure 5.6 displays a plot of the first two canonical variables, which shows that Can1 discriminates among three groups: (1) bream; (2) whitefish, roach, and parkki; and (3) smelt, pike, and perch. Can2 best discriminates between pike and the other species.
**Figure 5.6** Fish Data: Plot of First Two Canonical Variables

Syntax: HPCANDISC Procedure

The following statements are available in the HPCANDISC procedure:

```
PROC HPCANDISC <options> ;
   BY variables ;
   CLASS variable ;
   FREQ variable ;
   ID variables ;
   PERFORMANCE performance-options ;
   VAR variables ;
   WEIGHT variable ;
```

The **PROC HPCANDISC** statement and a single **CLASS** statement are required. All other statements are optional.
PROC HPCANDISC Statement

PROC HPCANDISC <options> ;

The PROC HPCANDISC statement invokes the HPCANDISC procedure. Optionally, it also identifies input and output data sets, specifies the analyses performed, and controls displayed output. Table 5.1 summarizes the options available in the PROC HPCANDISC statement.

Table 5.1  PROC HPCANDISC Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Specify Data Sets</td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>OUT=</td>
<td>Specifies the output data set that contains canonical scores</td>
</tr>
<tr>
<td>OUTSTAT=</td>
<td>Specifies the output statistics data set</td>
</tr>
<tr>
<td>Specify Details of Analysis</td>
<td></td>
</tr>
<tr>
<td>NCAN=</td>
<td>Specifies the number of canonical variables</td>
</tr>
<tr>
<td>PREFIX=</td>
<td>Specifies a prefix for naming the canonical variables</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Specifies the singularity criterion</td>
</tr>
<tr>
<td>Control Displayed Output</td>
<td></td>
</tr>
<tr>
<td>ALL</td>
<td>Displays all output</td>
</tr>
<tr>
<td>ANOVA</td>
<td>Displays univariate statistics</td>
</tr>
<tr>
<td>BCORR</td>
<td>Displays between correlations</td>
</tr>
<tr>
<td>BCOV</td>
<td>Displays between covariances</td>
</tr>
<tr>
<td>BSSCP</td>
<td>Displays between SSSCPs</td>
</tr>
<tr>
<td>DISTANCE</td>
<td>Displays squared Mahalanobis distances</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses all displayed output</td>
</tr>
<tr>
<td>PCORR</td>
<td>Displays pooled correlations</td>
</tr>
<tr>
<td>PCOV</td>
<td>Displays pooled covariances</td>
</tr>
<tr>
<td>PSSCP</td>
<td>Displays pooled SSSCPs</td>
</tr>
<tr>
<td>SHORT</td>
<td>Suppresses some displayed output</td>
</tr>
<tr>
<td>SIMPLE</td>
<td>Displays simple descriptive statistics</td>
</tr>
<tr>
<td>STDMEAN</td>
<td>Displays standardized class means</td>
</tr>
<tr>
<td>TCORR</td>
<td>Displays total correlations</td>
</tr>
<tr>
<td>TCOV</td>
<td>Displays total covariances</td>
</tr>
<tr>
<td>TSSCP</td>
<td>Displays total SSSCPs</td>
</tr>
<tr>
<td>WCORR</td>
<td>Displays within correlations</td>
</tr>
<tr>
<td>WCOV</td>
<td>Displays within covariances</td>
</tr>
<tr>
<td>WSSCP</td>
<td>Displays within SSSCPs</td>
</tr>
</tbody>
</table>

The following list provides details about these options.
ALL
activates all the display options.

ANOVA
displays univariate statistics for testing the hypothesis that the class means are equal in the population for each variable.

BCORR
displays between-class correlations.

BCOV
displays between-class covariances. The between-class covariance matrix equals the between-class SSCP matrix divided by \( n(c - 1)/c \), where \( n \) is the number of observations and \( c \) is the number of classes. The between-class covariances should be interpreted in comparison with the total-sample and within-class covariances, not as formal estimates of population parameters.

BSSCP
displays the between-class SSCP matrix.

DATA=SAS-data-set
specifies the data set to be analyzed. The data set can only be an ordinary SAS data set (raw data). If you omit the DATA= option, PROC HPCANDISC uses the most recently created SAS data set.

If PROC HPCANDISC executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case the procedure reads the data alongside the distributed database. For more information, see the section “Processing Modes” on page 6 about the various execution modes and the section “Alongside-the-Database Execution” on page 14 about the alongside-the-database model.

DISTANCE
MAHALANOBIS
displays squared Mahalanobis distances between the group means, the \( F \) statistics, and the corresponding probabilities of greater squared Mahalanobis distances between the group means.

NCAN=n
specifies the number of canonical variables to be computed. The value of \( n \) must be less than or equal to the number of variables. If you specify NCAN=0, PROC HPCANDISC displays the canonical correlations but not the canonical coefficients, structures, or means. A negative value suppresses the canonical analysis entirely. Let \( v \) be the number of variables in the VAR statement, and let \( c \) be the number of classes. If you omit the NCAN= option, only \( \min(v, c - 1) \) canonical variables are generated; if you also specify an OUT= output data set, \( v \) canonical variables are generated, and the last \( v - (c - 1) \) canonical variables have missing values.

NOPRINT
suppresses the normal display of results. This option temporarily disables the Output Delivery System (ODS). For more information about ODS, see Chapter 20, “Using the Output Delivery System” (SAS/STAT User’s Guide).
OUT=SAS-data-set
creates an output SAS data set to contain observationwise canonical variable scores. The variables in
the input data set are not included in the output data set to avoid data duplication for large data sets; however, variables that are specified in the ID statement are included.

If the input data are in distributed form, in which access of data in a particular order cannot be
 guaranteed, the HPCANDISC procedure copies the distribution or partition key to the output data set
so that its contents can be joined with the input data.

If you want to create a SAS data set in a permanent library, you must specify a two-level name. For
more information about permanent libraries and SAS data sets, see SAS Language Reference: Concepts.
For more information about OUT= data sets, see the section “Output Data Sets” on page 156.

OUTSTAT=SAS-data-set
creates a TYPE=CORR output SAS data set to contain various statistics, including class means,
standard deviations, correlations, canonical correlations, canonical structures, canonical coefficients,
and means of canonical variables for each class level.

If you want to create a SAS data set in a permanent library, you must specify a two-level name. For
more information about permanent libraries and SAS data sets, see SAS Language Reference: Concepts.

PCorr
displays pooled within-class correlations (partial correlations based on the pooled within-class covari-
ances).

PCov
displays pooled within-class covariances.

PREFIX=name
specifies a prefix for naming the canonical variables. By default, the names are Can1, Can2, Can3, and
so on. If you specify PREFIX=Abc, the components are named Abc1, Abc2, and so on. The number of
characters in the prefix plus the number of digits required to designate the canonical variables should
not exceed 32. The prefix is truncated if the combined length exceeds 32.

PSSCP
displays the pooled within-class corrected SSCP matrix.

SHORT
suppresses the display of canonical structures, canonical coefficients, and class means on canonical
variables; only tables of canonical correlations and multivariate test statistics are displayed.

SIMPLE
displays simple descriptive statistics for the total sample and within each class.

SINGULAR=p
specifies the criterion for determining the singularity of the total-sample correlation matrix and the
pooled within-class covariance matrix, where 0 < p < 1. The default is SINGULAR=1E–8.

Let S be the total-sample correlation matrix. If the R square for predicting a quantitative variable in the
VAR statement from the variables that precede it exceeds 1 – p, then S is considered singular. If S is
singular, the probability levels for the multivariate test statistics and canonical correlations are adjusted
for the number of variables whose R square exceeds 1 – p.
If $S$ is considered singular and the inverse of $S$ (squared Mahalanobis distances) is required, a quasi inverse is used instead. For more information, see the section “Quasi-inverse” (Chapter 37, *SAS/STAT User’s Guide*).

### STDMEAN
- Displays total-sample and pooled within-class standardized class means.

### TCORR
- Displays total-sample correlations.

### TCOV
- Displays total-sample covariances.

### TSSCP
- Displays the total-sample corrected SSCP matrix.

### WCORR
- Displays within-class correlations for each class level.

### WCOV
- Displays within-class covariances for each class level.

### WSSCP
- Displays the within-class corrected SSCP matrix for each class level.

---

### BY Statement

**BY variables ;**

You can specify a BY statement with PROC HPCANDISC to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.

- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPCANDISC procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.

- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*. 
**CLASS Statement**

```r
CLASS variable ;
```

The values of the CLASS variable define the groups for analysis. Class levels are determined by the formatted values of the CLASS variable. The CLASS variable can be numeric or character. A CLASS statement is required.

**FREQ Statement**

```r
FREQ variable ;
```

The variable in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence of each observation. SAS high-performance analytics procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where \( f \) is the value of the FREQ variable for the observation. If the frequency value is not an integer, it is truncated to an integer. If the frequency value is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

The total number of observations is considered to be equal to the sum of the FREQ variable when the procedure determines degrees of freedom for significance probabilities.

**ID Statement**

```r
ID variables ;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets created by SAS high-performance analytics procedures, provided that the output data set produces one (or more) records per input observation.

For information about the common ID statement in SAS high-performance analytics procedures, see the section “ID Statement” on page 40.

**PERFORMANCE Statement**

```r
PERFORMANCE < performance-options> ;
```

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the HPCANDISC procedure.

You can also use the PERFORMANCE statement to control whether the HPCANDISC procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.
VAR Statement

```
VAR variables ;
```

You specify the quantitative variables to include in the analysis by using a VAR statement. If you do not use a VAR statement, the analysis includes all numeric variables that are not listed in other statements.

WEIGHT Statement

```
WEIGHT variable ;
```

The variable in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations that have nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is not included, all observations that are used in the analysis are assigned a weight of 1.

The WEIGHT statement does not alter the degrees of freedom.

Details: HPCANDISC Procedure

Missing Values

If an observation has a missing value for any of the quantitative variables, it is omitted from the analysis. If an observation has a missing CLASS value but is otherwise complete, PROC HPCANDISC does not use it in computing the canonical correlations and coefficients; however, canonical variable scores are computed for that observation for the OUT= data set.

Computational Method

General Formulas

Canonical discriminant analysis is equivalent to canonical correlation analysis between the quantitative variables and a set of dummy variables coded from the class variable. In the following notation, the dummy variables are denoted by $y$ and the quantitative variables are denoted by $x$. The total sample covariance matrix for the $x$ and $y$ variables is

$$
S = \begin{bmatrix}
S_{xx} & S_{xy} \\
S_{yx} & S_{yy}
\end{bmatrix}
$$

When $c$ is the number of groups, $n_t$ is the number of observations in group $t$, and $S_t$ is the sample covariance matrix for the $x$ variables in group $t$, the within-class pooled covariance matrix for the $x$ variables is

$$
S_p = \frac{1}{\sum n_t - c \sum (n_t - 1)} \sum S_t
$$
The canonical correlations, $\rho_i$, are the square roots of the eigenvalues, $\lambda_i$, of the following matrix. The corresponding eigenvectors are $v_i$.

$$ S_p^{-1/2} S_{xy} S_{yy}^{-1} S_{yx} S_p^{-1/2} $$

Let $V$ be the matrix that contains the eigenvectors $v_i$ that correspond to nonzero eigenvalues as columns. The raw canonical coefficients are calculated as follows:

$$ R = S_p^{-1/2} V $$

The pooled within-class standardized canonical coefficients are

$$ P = \text{diag}(S_p)^{1/2} R $$

The total sample standardized canonical coefficients are

$$ T = \text{diag}(S_{xx})^{1/2} R $$

Let $X_c$ be the matrix that contains the centered $x$ variables as columns. The canonical scores can be calculated by any of the following:

$$ X_c R $$

$$ X_c \text{diag}(S_p)^{-1/2} P $$

$$ X_c \text{diag}(S_{xx})^{-1/2} T $$

For the multivariate tests based on $E^{-1}H$,

$$ E = (n - 1)(S_{yy} - S_{yx}S_{xx}^{-1}S_{xy}) $$

$$ H = (n - 1)S_{yx}S_{xx}^{-1}S_{xy} $$

where $n$ is the total number of observations.

**Multithreading**

Threading is the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading is the concurrent execution of threads. When multithreading is possible, you can realize substantial performance gains compared to the performance that you get from sequential (single-threaded) execution.

The number of threads that the HPCANDISC procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count by using the CPUCOUNT= SAS system option. For example, if you specify the following statement, PROC HPCANDISC schedules threads as if it were executing on a system that had four CPUs, regardless of the actual CPU count:
options cpucount=4;

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPCANDISC procedure allocates one thread per CPU.

The tasks that are multithreaded by the HPCANDISC procedure are primarily defined by dividing the data processed on a single machine among the threads; that is, PROC HPCANDISC implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running on four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
- formation of the crossproducts matrix
- canonical variable scoring of observations

---

**Output Data Sets**

**OUT= Data Set**

Many SAS procedures add the variables from the input data set when an observationwise output data set is created. The assumption of high-performance analytics procedures is that the input data sets can be large and can contain many variables. For performance reasons, the OUT= data set contains the following:

- new variables that are explicitly created for the OUT= data set
- variables that are listed in the ID statement
- distribution keys or hash keys that are transferred from the input data set

Having these variables and keys in the OUT= data set enables you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For more information about output data sets that are produced when PROC HPCANDISC is run in distributed mode, see the section “Output Data Sets” on page 29.

The new variables that are created for the OUT= data set contain the canonical variable scores. You determine the number of new variables by using the NCAN= option. The names of the new variables are formed as they are for the PREFIX= option. The new variables have means equal to 0 and pooled within-class variances equal to 1.
OUTSTAT= Data Set

The OUTSTAT= data set is similar to the TYPE=CORR data set that the CORR procedure produces but contains many results in addition to those produced by PROC CORR.

The OUTSTAT= data set is TYPE=CORR, and it contains the following variables:

- the BY variables, if any
- the CLASS variable
- [_TYPE_]_, a character variable of length 8 that identifies the type of statistic
- [_NAME_]_, a character variable of length 32 that identifies the row of the matrix or the name of the canonical variable
- the quantitative variables (those in the VAR statement, or if there is no VAR statement, all numeric variables not listed in any other statement)

The observations, as identified by the variable _TYPE_, have the following _TYPE_ values:

<table>
<thead>
<tr>
<th><em>TYPE</em></th>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>number of observations for the total sample (CLASS variable missing) and within each class (CLASS variable present)</td>
</tr>
<tr>
<td>SUMWGT</td>
<td>sum of weights for the total sample (CLASS variable missing) and within each class (CLASS variable present) if a WEIGHT statement is specified</td>
</tr>
<tr>
<td>MEAN</td>
<td>means for the total sample (CLASS variable missing) and within each class (CLASS variable present)</td>
</tr>
<tr>
<td>STDMEAN</td>
<td>total-standardized class means</td>
</tr>
<tr>
<td>PSTDMEAN</td>
<td>pooled within-class standardized class means</td>
</tr>
<tr>
<td>STD</td>
<td>standard deviations for the total sample (CLASS variable missing) and within each class (CLASS variable present)</td>
</tr>
<tr>
<td>PSTD</td>
<td>pooled within-class standard deviations</td>
</tr>
<tr>
<td>BSTD</td>
<td>between-class standard deviations</td>
</tr>
<tr>
<td>RSQUARED</td>
<td>univariate R squares</td>
</tr>
</tbody>
</table>

The following kinds of observations are identified by the combination of the variables _TYPE_ and _NAME_. When the _TYPE_ variable has one of the following values, the _NAME_ variable identifies the row of the matrix:

<table>
<thead>
<tr>
<th><em>TYPE</em></th>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>CSSCP</td>
<td>corrected SSCP matrix for the total sample (CLASS variable missing) and within each class (CLASS variable present)</td>
</tr>
</tbody>
</table>
PSSCP  pooled within-class corrected SSCP matrix
BSSCP  between-class SSCP matrix
COV    covariance matrix for the total sample (CLASS variable missing) and within each class (CLASS variable present)
PCOV   pooled within-class covariance matrix
BCOV   between-class covariance matrix
CORR   correlation matrix for the total sample (CLASS variable missing) and within each class (CLASS variable present)
PCORR  pooled within-class correlation matrix
BCORR  between-class correlation matrix

When the _TYPE_ variable has one of the following values, the _NAME_ variable identifies the canonical variable:

<table>
<thead>
<tr>
<th><em>TYPE</em></th>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>CANCORR</td>
<td>canonical correlations</td>
</tr>
<tr>
<td>STRUCTUR</td>
<td>canonical structure</td>
</tr>
<tr>
<td>BSTRUCT</td>
<td>between canonical structure</td>
</tr>
<tr>
<td>PSTRUCT</td>
<td>pooled within-class canonical structure</td>
</tr>
<tr>
<td>SCORE</td>
<td>total-sample standardized canonical coefficients</td>
</tr>
<tr>
<td>PSCORE</td>
<td>pooled within-class standardized canonical coefficients</td>
</tr>
<tr>
<td>RAWSCORE</td>
<td>raw canonical coefficients</td>
</tr>
<tr>
<td>CANMEAN</td>
<td>means of the canonical variables for each class</td>
</tr>
</tbody>
</table>

You can use this data set in PROC SCORE to get scores on the canonical variables for new data by using one of the following forms:

* The CLASS variable C is numeric;
  ```
  proc score data=NewData score=Coef(where=(c = . )) out=Scores;
  run;
  ```

* The CLASS variable C is character;
  ```
  proc score data=NewData score=Coef(where=(c = ' ')) out=Scores;
  run;
  ```

The WHERE clause excludes the within-class means and standard deviations. PROC SCORE standardizes the new data by subtracting the original variable means that are stored in the _TYPE_='MEAN' observations and dividing by the original variable standard deviations from the _TYPE_='STD' observations. Then PROC SCORE multiplies the standardized variables by the coefficients from the _TYPE_='SCORE' observations to get the canonical scores.
By default, the HPCANDISC procedure begins by displaying the output along with the following:

- The “Performance Information” table, which is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

- The “Data Access Information” table, which is produced by default. For the input and output data sets, it displays the libref and data set name, the engine used to access the data, the role (input or output) of the data set, and the path that data followed to reach the computation.

- Summary information about the variables in the analysis that displays the total sample size, the number of quantitative variables, the number of class levels, and the number of degrees of freedom.

- The “Number of Observations” table, which displays the number of observations read from the input data set and the number of observations used in the analysis. If you specify a FREQ statement, the table also displays the sum of frequencies read and used.

- The “Class Level Information” table, which displays, for each level of the classification variable, the frequency sum, weight sum, and proportion of the total sample.

The optional output from PROC HPCANDISC includes the following:

- Within-class SSCP matrices for each group.
- Pooled within-class SSCP matrix.
- Between-class SSCP matrix.
- Total-sample SSCP matrix.
- Within-class covariance matrices for each group.
- Pooled within-class covariance matrix.
- Between-class covariance matrix, equal to the between-class SSCP matrix divided by \( n(c - 1)/c \), where \( n \) is the number of observations and \( c \) is the number of classes.
- Total-sample covariance matrix.
- Within-class correlation coefficients and \( Pr > |r| \) to test the hypothesis that the within-class population correlation coefficients are zero.
- Pooled within-class correlation coefficients and \( Pr > |r| \) to test the hypothesis that the partial population correlation coefficients are zero.
- Between-class correlation coefficients and \( Pr > |r| \) to test the hypothesis that the between-class population correlation coefficients are zero.
• Total-sample correlation coefficients and \( P \chi > |r| \) to test the hypothesis that the total population correlation coefficients are zero

• Simple statistics, including \( N \) (the number of observations), sum, mean, variance, and standard deviation for the total sample and within each class

• Total-sample standardized class means, obtained by subtracting the grand mean from each class mean and dividing by the total sample standard deviation

• Pooled within-class standardized class means, obtained by subtracting the grand mean from each class mean and dividing by the pooled within-class standard deviation

• Pairwise squared distances between groups

• Univariate test statistics, including total-sample standard deviations, pooled within-class standard deviations, between-class standard deviations, \( R^2 \), and \( P \chi > F \) (univariate \( F \) values and probability levels for one-way analyses of variance)

• The “Timing” table, which displays the elapsed time for each main task of the procedure, if you specify the DETAILS option in the PERFORMANCE statement

By default, PROC HPCANDISC displays these statistics:

• Multivariate statistics and \( F \) approximations, including Wilks’ lambda, Pillai’s trace, Hotelling-Lawley trace, and Roy’s greatest root with \( F \) approximations, numerator and denominator degrees of freedom (Num DF and Den DF), and probability values (\( P \chi > F \)). Each of these four multivariate statistics tests the hypothesis that the class means are equal in the population. For more information, see the section “Multivariate Tests” (Chapter 4, SAS/STAT User’s Guide).

• Canonical correlations

• Adjusted canonical correlations (Lawley 1959). These are asymptotically less biased than the raw correlations and can be negative. The adjusted canonical correlations might not be computable and are displayed as missing values if two canonical correlations are nearly equal or if some are close to zero. A missing value is also displayed if an adjusted canonical correlation is larger than a previous adjusted canonical correlation.

• Approximate standard error of the canonical correlations

• Squared canonical correlations

• Eigenvalues of \( E^{-1}H \). Each eigenvalue is equal to \( \rho^2/(1 - \rho^2) \), where \( \rho^2 \) is the corresponding squared canonical correlation and can be interpreted as the ratio of between-class variation to pooled within-class variation for the corresponding canonical variable. The table includes eigenvalues, differences between successive eigenvalues, the proportion of the sum of the eigenvalues, and the cumulative proportion.

• Likelihood ratio for the hypothesis that the current canonical correlation and all smaller ones are zero in the population. The likelihood ratio for the hypothesis that all canonical correlations equal zero is Wilks’ lambda.
• Approximate $F$ statistic based on Rao's approximation to the distribution of the likelihood ratio (Rao 1973, p. 556; Kshirsagar 1972, p. 326)

• Numerator degrees of freedom (Num DF), denominator degrees of freedom (Den DF), and $\text{Pr} > F$, the probability level associated with the $F$ statistic

You can suppress the following statistics by specifying the \texttt{SHORT} option:

• Total canonical structure, giving total-sample correlations between the canonical variables and the original variables

• Between canonical structure, giving between-class correlations between the canonical variables and the original variables

• Pooled within canonical structure, giving pooled within-class correlations between the canonical variables and the original variables

• Total-sample standardized canonical coefficients, standardized to give canonical variables that have zero mean and unit pooled within-class variance when applied to the total-sample standardized variables

• Pooled within-class standardized canonical coefficients, standardized to give canonical variables that have zero mean and unit pooled within-class variance when applied to the pooled within-class standardized variables

• Raw canonical coefficients, standardized to give canonical variables that have zero mean and unit pooled within-class variance when applied to the centered variables

• Class means on the canonical variables

**ODS Table Names**

PROC HPCANDISC assigns a name to each table that it creates. You can use these names to reference the ODS table when using the Output Delivery System (ODS) to select tables and create output data sets. These names are listed in Table 5.2. For more information about ODS, see Chapter 20, “Using the Output Delivery System” (SAS/STAT User’s Guide).

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANOVA</td>
<td>Univariate statistics</td>
<td>ANOVA</td>
</tr>
<tr>
<td>AveRSquare</td>
<td>Average $R$ square</td>
<td>ANOVA</td>
</tr>
<tr>
<td>BCorr</td>
<td>Between-class correlations</td>
<td>BCorr</td>
</tr>
<tr>
<td>BCov</td>
<td>Between-class covariances</td>
<td>BCov</td>
</tr>
<tr>
<td>BSSCP</td>
<td>Between-class SSCP matrix</td>
<td>BSSCP</td>
</tr>
<tr>
<td>BStruc</td>
<td>Between canonical structure</td>
<td>Default</td>
</tr>
<tr>
<td>CanCorr</td>
<td>Canonical correlations</td>
<td>Default</td>
</tr>
<tr>
<td>CanonicalMeans</td>
<td>Class means on canonical variables</td>
<td>Default</td>
</tr>
</tbody>
</table>
Table 5.2 continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ClassLevels</td>
<td>Class level information</td>
<td>Default</td>
</tr>
<tr>
<td>Counts</td>
<td>Number of observations, variables, class levels, df</td>
<td>Default</td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default</td>
</tr>
<tr>
<td>Dist</td>
<td>Squared distances</td>
<td>DISTANCE</td>
</tr>
<tr>
<td>DistFValues</td>
<td>$F$ statistics based on squared distances</td>
<td>DISTANCE</td>
</tr>
<tr>
<td>DistProb</td>
<td>Probabilities for $F$ statistics from squared distances</td>
<td>DISTANCE</td>
</tr>
<tr>
<td>MultStat</td>
<td>MANOVA</td>
<td>Default</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations</td>
<td>Default</td>
</tr>
<tr>
<td>PCoeff</td>
<td>Pooled standard canonical coefficients</td>
<td>Default</td>
</tr>
<tr>
<td>PCorr</td>
<td>Pooled within-class correlations</td>
<td>PCORR</td>
</tr>
<tr>
<td>PCov</td>
<td>Pooled within-class covariances</td>
<td>PCOV</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>Default</td>
</tr>
<tr>
<td>PSSCP</td>
<td>Pooled within-class SSCP matrix</td>
<td>PSSCP</td>
</tr>
<tr>
<td>PStdMeans</td>
<td>Pooled standardized class means</td>
<td>STDMEAN</td>
</tr>
<tr>
<td>PStruc</td>
<td>Pooled within canonical structure</td>
<td>Default</td>
</tr>
<tr>
<td>RCoef</td>
<td>Raw canonical coefficients</td>
<td>Default</td>
</tr>
<tr>
<td>SimpleStatistics</td>
<td>Simple statistics</td>
<td>SIMPLE</td>
</tr>
<tr>
<td>TCoef</td>
<td>Total-sample standard canonical coefficients</td>
<td>Default</td>
</tr>
<tr>
<td>TCorr</td>
<td>Total-sample correlations</td>
<td>TCORR</td>
</tr>
<tr>
<td>TCov</td>
<td>Total-sample covariances</td>
<td>TCOV</td>
</tr>
<tr>
<td>Timing</td>
<td>Absolute and relative times for tasks performed by the procedure</td>
<td>PERFORMANCE DETAILS</td>
</tr>
<tr>
<td>TSSCP</td>
<td>Total-sample SSCP matrix</td>
<td>TSSCP</td>
</tr>
<tr>
<td>TStdMeans</td>
<td>Total standardized class means</td>
<td>STDMEAN</td>
</tr>
<tr>
<td>TStruc</td>
<td>Total canonical structure</td>
<td>Default</td>
</tr>
<tr>
<td>WCorr</td>
<td>Within-class correlations</td>
<td>WCORR</td>
</tr>
<tr>
<td>WCov</td>
<td>Within-class covariances</td>
<td>WCOV</td>
</tr>
<tr>
<td>WSSCP</td>
<td>Within-class SSCP matrices</td>
<td>WSSCP</td>
</tr>
</tbody>
</table>

Examples: HPCANDISC Procedure

Example 5.1: Analyzing Iris Data with PROC HPCANDISC

The iris data that were published by Fisher (1936) have been widely used for examples in discriminant analysis and cluster analysis. The sepal length, sepal width, petal length, and petal width are measured in millimeters in 50 iris specimens from each of three species: *Iris setosa*, *I. versicolor*, and *I. virginica*. The iris data set is available from the Sashelp library.
Example 5.1: Analyzing Iris Data with PROC HPCANDISC

This example is a canonical discriminant analysis that creates an output data set that contains scores on the canonical variables and plots the canonical variables. The ID statement is specified to add the variable Species from the input data set to the output data set.

The following statements produce Output 5.1.1 through Output 5.1.6:

```
title 'Fisher (1936) Iris Data';

proc hpcandisc data=sashelp.iris out=outcan distance anova;
    id Species;
    class Species;
    var SepalLength SepalWidth PetalLength PetalWidth;
run;
```

Output 5.1.1 displays performance information, data access information, and summary information about the observations and the classes in the data set.

**Output 5.1.1** Iris Data: Performance, Data Access, and Summary Information

**Fisher (1936) Iris Data**

**The HPCANDISC Procedure**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>SASHELP.IRIS</td>
</tr>
<tr>
<td>WORK.OUTCAN</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Total Sample Size</th>
<th>150</th>
<th>DF Total</th>
<th>149</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variables</td>
<td>4</td>
<td>DF Within Classes</td>
<td>147</td>
</tr>
<tr>
<td>Class Levels</td>
<td>3</td>
<td>DF Between Classes</td>
<td>2</td>
</tr>
</tbody>
</table>

| Number of Observations Read | 150 |
| Number of Observations Used | 150 |

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Species</td>
</tr>
<tr>
<td>Setosa</td>
</tr>
<tr>
<td>Versicolor</td>
</tr>
<tr>
<td>Virginica</td>
</tr>
</tbody>
</table>

Output 5.1.2 shows results from the DISTANCE option in the PROC HPCANDISC statement, which display squared Mahalanobis distances between class means.
Output 5.1.2  Iris Data: Squared Mahalanobis Distances and Distance Statistics

Fisher (1936) Iris Data

The HPCANDISC Procedure

Squared Distance to Species
From Species  Setosa  Versicolor  Virginica
Setosa      0      89.86419   179.38471
Versicolor  89.86419    0      17.20107
Virginica  179.38471   17.20107   0

F Statistics,  Num DF=4,
Den DF=144 for Squared Distance to Species
From Species  Setosa  Versicolor  Virginica
Setosa      0  550.18889  1098.27375
Versicolor  550.18889    0  105.31265
Virginica  1098.27375  105.31265    0

Prob > Mahalanobis Distance for
Squared Distance to Species
From Species  Setosa  Versicolor  Virginica
Setosa      1.0000   <.0001    <.0001
Versicolor  <.0001   1.0000    <.0001
Virginica  <.0001   <.0001    1.0000

Output 5.1.3 displays univariate and multivariate statistics. The ANOVA option uses univariate statistics to test the hypothesis that the class means are equal. The resulting R-square values range from 0.4008 for SepalWidth to 0.9414 for PetalLength, and each variable is significant at the 0.0001 level. The multivariate test for differences between the class levels (which is displayed by default) is also significant at the 0.0001 level; you would expect this from the highly significant univariate test results.
### Output 5.1.3 Iris Data: Univariate and Multivariate Statistics

#### Fisher (1936) Iris Data

The HPCANDISC Procedure

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Total Standard Deviation</th>
<th>Pooled Standard Deviation</th>
<th>Between Standard Deviation</th>
<th>R-Square</th>
<th>R-Square / (1-Rsq)</th>
<th>F Value</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>SepalLength</td>
<td>Sepal Length (mm)</td>
<td>8.28066</td>
<td>5.14789</td>
<td>7.95061</td>
<td>0.6187</td>
<td>1.6226</td>
<td>119.26</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>SepalWidth</td>
<td>Sepal Width (mm)</td>
<td>4.35866</td>
<td>3.39688</td>
<td>3.36822</td>
<td>0.4008</td>
<td>0.6688</td>
<td>49.16</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>PetalLength</td>
<td>Petal Length (mm)</td>
<td>17.65298</td>
<td>4.30334</td>
<td>20.90700</td>
<td>0.9414</td>
<td>16.0566</td>
<td>1180.16</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>PetalWidth</td>
<td>Petal Width (mm)</td>
<td>7.62238</td>
<td>2.04650</td>
<td>8.96735</td>
<td>0.9289</td>
<td>13.0613</td>
<td>960.01</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

#### Average R-Square

- Unweighted: 0.7224358
- Weighted by Variance: 0.8689444

#### Multivariate Statistics and F Approximations

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Value</th>
<th>F Value</th>
<th>Num DF</th>
<th>Den DF</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Wilks' Lambda</td>
<td>0.023439</td>
<td>199.15</td>
<td>8</td>
<td>288</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Pillai's Trace</td>
<td>1.191899</td>
<td>53.47</td>
<td>8</td>
<td>290</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Hotelling-Lawley Trace</td>
<td>32.477320</td>
<td>582.20</td>
<td>8</td>
<td>203.4</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Roy's Greatest Root</td>
<td>32.191929</td>
<td>1166.96</td>
<td>4</td>
<td>145</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

**NOTE:** F Statistic for Roy's Greatest Root is an upper bound.

**NOTE:** F Statistic for Wilks' Lambda is exact.
Output 5.1.4 displays canonical correlations and eigenvalues. The R square between Can1 and the class variable, 0.969872, is much larger than the corresponding R square for Can2, 0.222027.

**Output 5.1.4** Iris Data: Canonical Correlations and Eigenvalues

**Fisher (1936) Iris Data**

The HPCANDISC Procedure

<table>
<thead>
<tr>
<th>Canonical Correlation</th>
<th>Adjusted Canonical Correlation</th>
<th>Approximate Standard Error</th>
<th>Squared Canonical Correlation</th>
<th>Eigenvalue</th>
<th>Difference</th>
<th>Proportion</th>
<th>Cumulative</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.984821</td>
<td>0.984508</td>
<td>0.002468</td>
<td>0.969872</td>
<td>32.1919</td>
<td>31.9065</td>
<td>0.9912</td>
</tr>
<tr>
<td>2</td>
<td>0.471197</td>
<td>0.461445</td>
<td>0.063734</td>
<td>0.222027</td>
<td>0.2854</td>
<td>0.0088</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

Test of H0: The canonical correlations in the current row and all that follow are zero

<table>
<thead>
<tr>
<th>Likelihood Ratio</th>
<th>Approximate F Value</th>
<th>Num DF</th>
<th>Den DF</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.02343863</td>
<td>199.15</td>
<td>8</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>2</td>
<td>0.77797337</td>
<td>13.79</td>
<td>3</td>
<td>&lt;.0001</td>
</tr>
</tbody>
</table>

Output 5.1.5 displays correlations between canonical and original variables.

**Output 5.1.5** Iris Data: Correlations between Canonical and Original Variables

**Fisher (1936) Iris Data**

The HPCANDISC Procedure

**Total Canonical Structure**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Can1</th>
<th>Can2</th>
</tr>
</thead>
<tbody>
<tr>
<td>SepalLength</td>
<td>Sepal Length (mm)</td>
<td>0.79189</td>
<td>0.21759</td>
</tr>
<tr>
<td>SepalWidth</td>
<td>Sepal Width (mm)</td>
<td>-0.53076</td>
<td>0.75799</td>
</tr>
<tr>
<td>PetalLength</td>
<td>Petal Length (mm)</td>
<td>0.98495</td>
<td>0.04604</td>
</tr>
<tr>
<td>PetalWidth</td>
<td>Petal Width (mm)</td>
<td>0.97281</td>
<td>0.22290</td>
</tr>
</tbody>
</table>

**Between Canonical Structure**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Can1</th>
<th>Can2</th>
</tr>
</thead>
<tbody>
<tr>
<td>SepalLength</td>
<td>Sepal Length (mm)</td>
<td>0.99147</td>
<td>0.13035</td>
</tr>
<tr>
<td>SepalWidth</td>
<td>Sepal Width (mm)</td>
<td>-0.82566</td>
<td>0.56417</td>
</tr>
<tr>
<td>PetalLength</td>
<td>Petal Length (mm)</td>
<td>0.99975</td>
<td>0.02236</td>
</tr>
<tr>
<td>PetalWidth</td>
<td>Petal Width (mm)</td>
<td>0.99404</td>
<td>0.10898</td>
</tr>
</tbody>
</table>

**Pooled Within Canonical Structure**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Can1</th>
<th>Can2</th>
</tr>
</thead>
<tbody>
<tr>
<td>SepalLength</td>
<td>Sepal Length (mm)</td>
<td>0.22260</td>
<td>0.31081</td>
</tr>
<tr>
<td>SepalWidth</td>
<td>Sepal Width (mm)</td>
<td>-0.11901</td>
<td>0.86368</td>
</tr>
<tr>
<td>PetalLength</td>
<td>Petal Length (mm)</td>
<td>0.70607</td>
<td>0.16770</td>
</tr>
<tr>
<td>PetalWidth</td>
<td>Petal Width (mm)</td>
<td>0.63318</td>
<td>0.73724</td>
</tr>
</tbody>
</table>
Output 5.1.6 displays canonical coefficients. The raw canonical coefficients for the first canonical variable, Can1, show that the class levels differ most widely on the linear combination of the centered variables: 

\[-0.0829378 \times \text{SepalLength} - 0.153447 \times \text{SepalWidth} + 0.220121 \times \text{PetalLength} + 0.281046 \times \text{PetalWidth}.\]

**Output 5.1.6** Iris Data: Canonical Coefficients

**Fisher (1936) Iris Data**

**The HPCANDISC Procedure**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Can1</th>
<th>Can2</th>
</tr>
</thead>
<tbody>
<tr>
<td>SepalLength</td>
<td>Sepal Length (mm)</td>
<td>-0.68677</td>
<td>0.01996</td>
</tr>
<tr>
<td>SepalWidth</td>
<td>Sepal Width (mm)</td>
<td>-0.66883</td>
<td>0.94344</td>
</tr>
<tr>
<td>PetalLength</td>
<td>Petal Length (mm)</td>
<td>3.88580</td>
<td>-1.64512</td>
</tr>
<tr>
<td>PetalWidth</td>
<td>Petal Width (mm)</td>
<td>2.14224</td>
<td>2.16414</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Pooled Within-Class Standardized Canonical Coefficients</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variable</td>
</tr>
<tr>
<td>--------------</td>
</tr>
<tr>
<td>SepalLength</td>
</tr>
<tr>
<td>SepalWidth</td>
</tr>
<tr>
<td>PetalLength</td>
</tr>
<tr>
<td>PetalWidth</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Raw Canonical Coefficients</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variable</td>
</tr>
<tr>
<td>--------------</td>
</tr>
<tr>
<td>SepalLength</td>
</tr>
<tr>
<td>SepalWidth</td>
</tr>
<tr>
<td>PetalLength</td>
</tr>
<tr>
<td>PetalWidth</td>
</tr>
</tbody>
</table>

Output 5.1.7 displays class means on canonical variables.

**Output 5.1.7** Iris Data: Canonical Means

<table>
<thead>
<tr>
<th>Class Means on Canonical Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td>Species</td>
</tr>
<tr>
<td>-----------</td>
</tr>
<tr>
<td>Setosa</td>
</tr>
<tr>
<td>Versicolor</td>
</tr>
<tr>
<td>Virginica</td>
</tr>
</tbody>
</table>

The TEMPLATE and SGRENDER procedures are used to create a plot of the first two canonical variables. The following statements produce Output 5.1.8:

```plaintext
proc template;
define statgraph scatter;
begingraph;
  entrytitle 'Fisher (1936) Iris Data';
  layout overlayequated / equatetype=fit
```
The plot of canonical variables in Output 5.1.8 shows that of the two canonical variables, Can1 has more discriminatory power.

**Example 5.2: Performing Canonical Discriminant Analysis in Single-Machine and Distributed Modes**

PROC HPCANDISC shows its real power when the computation is conducted using multiple threads or in a distributed environment.
Example 5.2: Performing Canonical Discriminant Analysis in Single-Machine and Distributed Modes

This example shows how you can run PROC HPCANDISC in single-machine and distributed modes. For more information about the execution modes of SAS high-performance analytics procedures, see the section “Processing Modes” on page 6. The focus of this example is to show how you can switch the modes of execution in PROC HPCANDISC. The following DATA step generates the data:

```plaintext
data ex2Data;
   drop i j n n1 n2 n3 n4;
   n  = 5000000;
   n1 = n*0.1;
   n2 = n*0.25;
   n3 = n*0.45;
   n4 = n*0.7;
array x{100};
   do i=1 to n;
      do j=1 to dim(x);
         x{j} = ranuni(1);
      end;
      if i <= n1 then z='small';
      else if i <= n2 then z='medium';
      else if i <= n3 then z='big';
      else if i <= n4 then z='verybig';
      else z='huge';
   output;
   end;
run;
```

The following statements use PROC HPCANDISC to perform a canonical discriminant analysis and to output various statistics to the stats data set (OUTSTAT= stats).

```plaintext
proc hpcandisc data=ex2Data outstat=stats;
  var x:;
  class z;
  performance details;
run;
```

Output 5.2.1 shows the “Performance Information” table. This table shows that the HPCANDISC procedure executes in single-machine mode on four threads, because the client machine has four CPUs. You can force a certain number of threads on any machine to be involved in the computations by specifying the NTHREADS= option in the PERFORMANCE statement.

**Output 5.2.1 Performance Information in Single-Machine Mode**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>
Output 5.2.2 shows timing information for the PROC HPCANDISC run. This table is produced when you specify the DETAILS option in the PERFORMANCE statement. You can see that, in this case, the majority of time is spent reading, levelizing, and processing the data.

**Output 5.2.2** Timing in Single-Machine Mode

<table>
<thead>
<tr>
<th>Task</th>
<th>Seconds</th>
<th>Percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>Reading, Levelizing, and Processing Data</td>
<td>73.15</td>
<td>99.26%</td>
</tr>
<tr>
<td>Computing SSCP and Covariance Matrices</td>
<td>0.00</td>
<td>0.00%</td>
</tr>
<tr>
<td>Performing Canonical Analysis</td>
<td>0.48</td>
<td>0.65%</td>
</tr>
<tr>
<td>Producing Output Statistics Data Set</td>
<td>0.07</td>
<td>0.09%</td>
</tr>
</tbody>
</table>

To switch to running PROC HPCANDISC in distributed mode, specify valid values for the NODES=, INSTALL=, and HOST= options in the PERFORMANCE statement. An alternative to specifying the INSTALL= and HOST= options in the PERFORMANCE statement is to use the OPTIONS SET commands to set appropriate values for the GRIDHOST and GRIDINSTALLLOC environment variables. For information about setting these options or environment variables, see the section “Processing Modes” on page 6.

The following statements provide an example. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```sas
proc hpcandisc data=ex2Data outstat=stats;
  var x:;
  class z;
  performance details nodes = 4
    host="&GRIDHOST" install="&GRIDINSTALLLOC";
run;
```

The execution mode in the “Performance Information” table shown in Output 5.2.3 indicates that the calculations were performed in a distributed environment that uses four nodes, each of which uses 32 threads.

**Output 5.2.3** Performance Information in Distributed Mode

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>&lt;&lt; your grid host &gt;&gt;</td>
</tr>
<tr>
<td>Install Location</td>
</tr>
<tr>
<td>&lt;&lt; your grid install location &gt;&gt;</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Distributed</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

Another indication of distributed execution is the following message issued by all high-performance analytics procedures in the SAS log:

**NOTE:** The HPCANDISC procedure is executing in the distributed computing environment with 4 worker nodes.

Output 5.2.4 shows timing information for this distributed run of the HPCANDISC procedure. In contrast to the single-machine mode (where reading, levelizing, and processing the data dominated the time spent), the majority of time in the distributed mode run is spent distributing the data.
**Output 5.2.4**  Timing in Distributed Mode

<table>
<thead>
<tr>
<th>Task</th>
<th>Procedure Task Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Obtaining Settings</td>
<td>0.00 0.00%</td>
</tr>
<tr>
<td>Distributing Data</td>
<td>61.53 94.60%</td>
</tr>
<tr>
<td>Reading, Levelizing, and Processing Data</td>
<td>3.12 4.79%</td>
</tr>
<tr>
<td>Computing SSCP and Covariance Matrices</td>
<td>0.00 0.00%</td>
</tr>
<tr>
<td>Performing Canonical Analysis</td>
<td>0.00 0.01%</td>
</tr>
<tr>
<td>Producing Output Statistics Data Set</td>
<td>0.15 0.23%</td>
</tr>
<tr>
<td>Waiting on Client</td>
<td>0.24 0.37%</td>
</tr>
</tbody>
</table>

**References**


# Chapter 6
## The HPFMM Procedure

## Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: HPFMM Procedure</td>
<td>174</td>
</tr>
<tr>
<td>Basic Features</td>
<td>175</td>
</tr>
<tr>
<td>PROC HPFMM Contrast with PROC FMM</td>
<td>176</td>
</tr>
<tr>
<td>Assumptions</td>
<td>177</td>
</tr>
<tr>
<td>Notation for the Finite Mixture Model</td>
<td>177</td>
</tr>
<tr>
<td>Homogeneous Mixtures</td>
<td>177</td>
</tr>
<tr>
<td>Special Mixtures</td>
<td>178</td>
</tr>
<tr>
<td>Getting Started: HPFMM Procedure</td>
<td>178</td>
</tr>
<tr>
<td>Mixture Modeling for Binomial Overdispersion: “Student,” Pearson, Beer, and Yeast</td>
<td>178</td>
</tr>
<tr>
<td>Modeling Zero-Inflation: Is It Better to Fish Poorly or Not to Have Fished at All?</td>
<td>184</td>
</tr>
<tr>
<td>Looking for Multiple Modes: Are Galaxies Clustered?</td>
<td>192</td>
</tr>
<tr>
<td>Comparison with Roeder’s Method</td>
<td>199</td>
</tr>
<tr>
<td>Syntax: HPFMM Procedure</td>
<td>202</td>
</tr>
<tr>
<td>PROC HPFMM Statement</td>
<td>202</td>
</tr>
<tr>
<td>BAYES Statement</td>
<td>214</td>
</tr>
<tr>
<td>BY Statement</td>
<td>224</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>224</td>
</tr>
<tr>
<td>FREQ Statement</td>
<td>225</td>
</tr>
<tr>
<td>ID Statement</td>
<td>225</td>
</tr>
<tr>
<td>MODEL Statement</td>
<td>225</td>
</tr>
<tr>
<td>Response Variable Options</td>
<td>227</td>
</tr>
<tr>
<td>Model Options</td>
<td>228</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
<td>233</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
<td>236</td>
</tr>
<tr>
<td>PROBMODEL Statement</td>
<td>236</td>
</tr>
<tr>
<td>RESTRICT Statement</td>
<td>238</td>
</tr>
<tr>
<td>WEIGHT Statement</td>
<td>240</td>
</tr>
<tr>
<td>Details: HPFMM Procedure</td>
<td>240</td>
</tr>
<tr>
<td>A Gentle Introduction to Finite Mixture Models</td>
<td>240</td>
</tr>
<tr>
<td>The Form of the Finite Mixture Model</td>
<td>240</td>
</tr>
<tr>
<td>Mixture Models Contrast with Mixing and Mixed Models: Untangling the Terminology Web</td>
<td>241</td>
</tr>
<tr>
<td>Overdispersion</td>
<td>243</td>
</tr>
<tr>
<td>Log-Likelihood Functions for Response Distributions</td>
<td>243</td>
</tr>
<tr>
<td>Bayesian Analysis</td>
<td>250</td>
</tr>
<tr>
<td>Conjugate Sampling</td>
<td>250</td>
</tr>
</tbody>
</table>
Overview: HPFMM Procedure

The HPFMM procedure is a high-performance counterpart of the FMM procedure that fits statistical models to data for which the distribution of the response is a finite mixture of univariate distributions—that is, each response comes from one of several random univariate distributions that have unknown probabilities. You can use PROC HPFMM to model the component distributions in addition to the mixing probabilities. For more precise definitions and a discussion of similar but distinct modeling methodologies, see the section “A Gentle Introduction to Finite Mixture Models” on page 240.

The HPFMM procedure is designed to fit finite mixtures of regression models or finite mixtures of generalized linear models in which the covariates and regression structure can be the same across components or can be different. You can fit finite mixture models by maximum likelihood or Bayesian methods. Note that classical statistical models are a special case of the finite mixture models in which the distribution of the data has only a single component.

PROC HPFMM runs in either single-machine mode or distributed mode.

NOTE: Distributed mode requires SAS High-Performance Statistics.
Basic Features

The HPFMM procedure estimates the parameters in univariate finite mixture models and produces various statistics to evaluate parameters and model fit. The following list summarizes some basic features of the HPFMM procedure:

- maximum likelihood estimation for all models
- Markov chain Monte Carlo estimation for many models, including zero-inflated Poisson models
- many built-in link and distribution functions for modeling, including the beta, shifted $t$, Weibull, beta-binomial, and generalized Poisson distributions, in addition to many standard members of the exponential family of distributions
- specialized built-in mixture models such as the binomial cluster model (Morel and Nagaraj 1993; Morel and Neerchal 1997; Neerchal and Morel 1998)
- acceptance of multiple MODEL statements to build mixture models in which the model effects, distributions, or link functions vary across mixture components
- model-building syntax using CLASS and effect-based MODEL statements familiar from many other SAS/STAT procedures (for example, the GLM, GLIMMIX, and MIXED procedures)
- evaluation of sequences of mixture models when you specify ranges for the number of components
- simple syntax to impose linear equality and inequality constraints among parameters
- ability to model regression and classification effects in the mixing probabilities through the PROBMODEL statement
- ability to incorporate full or partially known component membership into the analysis through the PARTIAL= option in the PROC HPFMM statement
- OUTPUT statement that produces a SAS data set with important statistics for interpreting mixture models, such as component log likelihoods and prior and posterior probabilities
- ability to add zero-inflation to any model
- output data set with posterior parameter values for the Markov chain
- multithreading and distributed computing for high-performance optimization and Monte Carlo sampling

The HPFMM procedure uses ODS Graphics to create graphs as part of its output. For general information about ODS Graphics, see Chapter 21, “Statistical Graphics Using ODS” (SAS/STAT User’s Guide). For specific information about the statistical graphics available with the HPFMM procedure, see the PLOTS options in the PROC HPFMM statement.

Because the HPFMM procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
• enables you to run in single-machine mode on the server where SAS is installed
• exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

---

**PROC HPFMM Contrasted with PROC FMM**

For general contrasts between SAS high-performance analytical procedures and other SAS procedures, see the section “Common Features of SAS High-Performance Statistical Procedures” on page 36.

The HPFMM procedure is somewhat distinct from other high-performance analytical procedures in being very nearly a twin of its counterpart, PROC FMM. You can fit the same kinds of models and get the same kinds of tabular, graphical, and data set results from PROC HPFMM as from PROC FMM. The main difference is that PROC HPFMM was developed primarily to work in a distributed environment, and PROC FMM primarily for a single (potentially multithreaded) host.

PROC HPFMM and PROC FMM have several differences because of their respective underlying technology:

• The ORDER option that specifies the sort order for the levels of CLASS variables is not available in the PROC statement of the HPFMM procedure. Instead the HPFMM procedure makes this option available in the CLASS statement.

• The CLASS statement in the HPFMM procedure provides many more options than the CLASS statement in the FMM procedure.

• The PERFORMANCE statement in the HPFMM procedure includes a superset of the options that are available in the PERFORMANCE statement in the FMM procedure.

• The NOVAR option in the OUTPUT statement in the FMM procedure is not available in the OUTPUT statement of the HPFMM procedure.

The OUTPUT statement in PROC HPFMM produces observationwise statistics. However, as is customary for SAS high-performance analytical procedures, PROC HPFMM’s OUTPUT statement does not by default include the input and BY variables in the output data set. This is to avoid data duplication for large data sets. In order to include any input or BY variables in the output data set, you must list these variables in the ID statement. Furthermore, PROC HPFMM’s OUTPUT statement includes the predicted values of the response variable if you do not specify any output statistics.

In contrast, when you request that the posterior sample be saved to a SAS data by specifying the OUTPOST= option in the BAYES statement, PROC HPFMM includes the BY variables in the data set.
**Assumptions**

The HPFMM procedure makes the following assumptions in fitting statistical models:

- The number of components \( k \) in the finite mixture is known a priori and is not a parameter to be estimated.
- The parameters of the components are distinct a priori.
- The observations are uncorrelated.

**Notation for the Finite Mixture Model**

The general expression for the finite mixture model fitted with the HPFMM procedure is as follows:

\[
f(y) = \sum_{j=1}^{k} \pi_j(z, \alpha_j)p_j(y; x_j' \beta_j, \phi_j)
\]

The number of components in the mixture is denoted as \( k \). The mixture probabilities \( \pi_j \) can depend on regressor variables \( z \) and parameters \( \alpha_j \). By default, the HPFMM procedure models these probabilities using a logit transform if \( k = 2 \) and as a generalized logit model if \( k > 2 \). The component distributions \( p_j \) can also depend on regressor variables in \( x_j \), regression parameters \( \beta_j \), and possibly scale parameters \( \phi_j \).

Notice that the component distributions \( p_j \) are indexed by \( j \) since the distributions might belong to different families. For example, in a two-component model, you might model one component as a normal (Gaussian) variable and the second component as a variable with a \( t \) distribution with low degrees of freedom to manage overdispersion.

The mixture probabilities \( \pi_j \) satisfy \( \pi_j \geq 0 \), for all \( j \), and

\[
\sum_{j=1}^{k} \pi_j(z, \alpha_j) = 1
\]

**Homogeneous Mixtures**

If the component distributions are of the same distributional form, the mixture is called homogeneous. In most applications of homogeneous mixtures, the mixing probabilities do not depend on regression parameters. The general model then simplifies to

\[
f(y) = \sum_{j=1}^{k} \pi_j p(y; x_j' \beta_j, \phi_j)
\]
Since the component distributions depend on regression parameters $\beta_j$, this model is known as a homogeneous regression mixture. A homogeneous regression mixture assumes that the regression effects are the same across the components, although the HPFMM procedure does not impose such a restriction. If the component distributions do not contain regression effects, the model

$$f(y) = \sum_{j=1}^{k} \pi_j p(y; \mu_j, \phi_j)$$

is the homogeneous mixture model. A classical case is the estimation of a continuous density as a $k$-component mixture of normal distributions.

**Special Mixtures**

The HPFMM procedure enables you to fit several special mixture models. The Morel-Neerchal binomial cluster model (Morel and Nagaraj 1993; Morel and Neerchal 1997; Neerchal and Morel 1998) is a mixture of binomial distributions in which the success probabilities depend on the mixing probabilities.

Zero-inflated count models are obtained as two-component mixtures where one component is a classical count model—such as the Poisson or negative binomial model—and the other component is a distribution that is concentrated at zero. If the nondegenerate part of this special mixture is a zero-truncated model, the resulting two-component mixture is known as a hurdle model (Cameron and Trivedi 1998).

**Getting Started: HPFMM Procedure**

**Mixture Modeling for Binomial Overdispersion: “Student,” Pearson, Beer, and Yeast**

The following example demonstrates how you can model a complicated, two-component binomial mixture distribution, either with maximum likelihood or with Bayesian methods, with a few simple PROC HPFMM statements.

William Sealy Gosset, a chemist at the Arthur Guinness Son and Company brewery in Dublin, joined the statistical laboratory of Karl Pearson in 1906–1907 to study statistics. At first Gosset—who published all but one paper under the pseudonym “Student” because his employer forbade publications by employees after a co-worker had disclosed trade secrets—worked on the Poisson limit to the binomial distribution, using haemacytometer yeast cell counts. Gosset’s interest in studying small-sample (and limit) problems was motivated by the small sample sizes he typically saw in his work at the brewery.

Subsequently, Gosset’s yeast count data have been examined and revisited by many authors. In 1915, Karl Pearson undertook his own examination and realized that the variability in “Student’s” data exceeded that consistent with a Poisson distribution. Pearson (1915) bemoans the fact that if this were so, “it is certainly most unfortunate that such material should have been selected to illustrate Poisson’s limit to the binomial.”

Using a count of Gosset’s yeast cell counts on the 400 squares of a haemacytometer (Table 6.1), Pearson argues that a mixture process would explain the heterogeneity (beyond the Poisson).
Pearson fits various models to these data, chief among them a mixture of two binomial series
\[ v_1(p_1 + q_1)^\theta + v_2(p_2 + q_2)^\theta \]
where \( \theta \) is real-valued and thus the binomial series expands to
\[ (p + q)^\theta = \sum_{k=0}^{\infty} \frac{\Gamma(\theta + 1)}{\Gamma(k + 1)\Gamma(\theta - k + 1)} p^k q^{\theta - k} \]

Pearson’s fitted model has \( \theta = 4.89997 \), \( v_1 = 356.986 \), \( v_2 = 43.014 \) (corresponding to a mixing proportion of \( 356.986/(43.014 + 356.986) = 0.892 \)), and estimated success probabilities in the binomial components of 0.1017 and 0.4514, respectively. The success probabilities indicate that although the data have about a 90% chance of coming from a distribution with small success probability of about 0.1, there is a 10% chance of coming from a distribution with a much larger success probability of about 0.45.

If \( \theta \) is an integer, the binomial series is the cumulative mass function of a binomial random variable. The value of \( \theta \) suggests that a suitable model for these data could also be constructed as a two-component mixture of binomial random variables as follows:
\[ f(y) = \pi \text{ binomial}(5, \mu_1) + (1 - \pi) \text{ binomial}(5, \mu_2) \]

The binomial sample size \( n=5 \) is suggested by Pearson’s estimate of \( \theta = 4.89997 \) and the fact that the largest cell count in Table 6.1 is 5.

The following DATA step creates a SAS data set from the data in Table 6.1.

```
data yeast;
  input count f;
  n = 5;
datalines;
0 213
1 128
2 37
3 18
4 3
5 1
;
```

The two-component binomial model is fit with the HPFMM procedure with the following statements:

```
proc hpfmm data=yeast;
  model count/n = / k=2;
  freq f;
run;
```
Because the events/trials syntax is used in the **MODEL** statement, **PROC HPFMM** defaults to the binomial distribution. The **K=2** option specifies that the number of components is fixed and known to be two. The **FREQ** statement indicates that the data are grouped; for example, the first observation represents 213 squares on the haemacytometer where no yeast cells were found.

The “Model Information” and “Number of Observations” tables in **Figure 6.1** convey that the fitted model is a two-component homogeneous binomial mixture with a logit link function. The mixture is *homogeneous* because there are no model effects in the **MODEL** statement and because both component distributions belong to the same distributional family. By default, **PROC HPFMM** estimates the model parameters by maximum likelihood.

Although only six observations are read from the data set, the data represent 400 observations (squares on the haemacytometer). Since a constant binomial sample size of 5 is assumed, the data represent 273 successes (finding a yeast cell) out of 2,000 Bernoulli trials.

**Figure 6.1** Model Information for Yeast Cell Model

<table>
<thead>
<tr>
<th>The HPFMM Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Model Information</strong></td>
</tr>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable (Events)</td>
</tr>
<tr>
<td>Response Variable (Trials)</td>
</tr>
<tr>
<td>Frequency Variable</td>
</tr>
<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
<tr>
<td><strong>Number of Observations Read</strong></td>
</tr>
<tr>
<td><strong>Number of Observations Used</strong></td>
</tr>
<tr>
<td><strong>Sum of Frequencies Read</strong></td>
</tr>
<tr>
<td><strong>Sum of Frequencies Used</strong></td>
</tr>
<tr>
<td><strong>Number of Events</strong></td>
</tr>
<tr>
<td><strong>Number of Trials</strong></td>
</tr>
</tbody>
</table>

The estimated intercepts (on the logit scale) for the two binomial means are −2.2316 and −0.2974, respectively. These values correspond to binomial success probabilities of 0.09695 and 0.4262, respectively (**Figure 6.2**). The two components mix with probabilities 0.8799 and 1 − 0.8799 = 0.1201. These values are generally close to the values found by Pearson (1915) using infinite binomial series instead of binomial mass functions.

**Figure 6.2** Maximum Likelihood Estimates

<table>
<thead>
<tr>
<th>Parameter Estimates for Binomial Model</th>
<th>Inverse Linked Estimate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component</td>
<td>Parameter Estimate</td>
</tr>
<tr>
<td>1</td>
<td>Intercept</td>
</tr>
<tr>
<td>2</td>
<td>Intercept</td>
</tr>
</tbody>
</table>
To obtain fitted values and other observationwise statistics under the stipulated two-component model, you can add the OUTPUT statement to the previous PROC HPFMM run. The following statements request componentwise predicted values and the posterior probabilities:

```plaintext
proc hpfmm data=yeast;
  model count/n = / k=2;
  freq f;
  id f n;
  output out=hpfmmout pred(components) posterior;
run;

data hpfmmout;
  set hpfmmout;
  PredCount_1 = post_1 * f;
  PredCount_2 = post_2 * f;
run;
proc print data=hpfmmout;
run;
```

The DATA step following the PROC HPFMM step computes the predicted cell counts in each component (Figure 6.3). Note that the predicted means in the components, 0.48476 and 2.13099, are close to the values determined by Pearson (0.4983 and 2.2118), as are the predicted cell counts.

### Figure 6.3 Predicted Cell Counts

<table>
<thead>
<tr>
<th>Obs</th>
<th>f</th>
<th>n</th>
<th>Pred_1</th>
<th>Pred_2</th>
<th>Post_1</th>
<th>Post_2</th>
<th>PredCount_1</th>
<th>PredCount_2</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>213</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.98606</td>
<td>0.01394</td>
<td>210.030</td>
<td>2.9698</td>
</tr>
<tr>
<td>2</td>
<td>128</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.91089</td>
<td>0.08911</td>
<td>116.594</td>
<td>11.4058</td>
</tr>
<tr>
<td>3</td>
<td>37</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.59638</td>
<td>0.40362</td>
<td>22.066</td>
<td>14.9341</td>
</tr>
<tr>
<td>4</td>
<td>18</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.17598</td>
<td>0.82402</td>
<td>3.168</td>
<td>14.8323</td>
</tr>
<tr>
<td>5</td>
<td>3</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.02994</td>
<td>0.97006</td>
<td>0.090</td>
<td>2.9102</td>
</tr>
<tr>
<td>6</td>
<td>1</td>
<td>5</td>
<td>0.096951</td>
<td>0.42620</td>
<td>0.00444</td>
<td>0.99556</td>
<td>0.004</td>
<td>0.9956</td>
</tr>
</tbody>
</table>

Gosset, who was interested in small-sample statistical problems, investigated the use of prior knowledge in mathematical-statistical analysis—for example, deriving the sampling distribution of the correlation coefficient after having assumed a uniform prior distribution for the coefficient in the population (Aldrich 1997). Pearson also was not opposed to using prior information, especially uniform priors that reflect “equal distribution of ignorance.” Fisher, on the other hand, would not have any of it: the best estimator in his opinion is obtained by a criterion that is absolutely independent of prior assumptions about probabilities of particular values. He objected to the insinuation that his derivations in the work on the correlation were deduced from Bayes theorem (Fisher 1921).
Chapter 6: The HPFMM Procedure

The preceding analysis of the yeast cell count data uses maximum likelihood methods that are free of prior assumptions. The following analysis takes instead a Bayesian approach, assuming a beta prior distribution for the binomial success probabilities and a uniform prior distribution for the mixing probabilities. The changes from the previous run of PROC HPFMM are the addition of the ODS GRAPHICS, PERFORMANCE, and BAYES statements and the SEED=12345 option.

```plaintext
ods graphics on;
proc hpfmm data=yeast seed=12345;
  model count/n = / k=2;
  freq f;
  performance nthreads=2;
  bayes;
run;
ods graphics off;
```

When ODS Graphics is enabled, PROC HPFMM produces diagnostic trace plots for the posterior samples. Bayesian analyses are sensitive to the random number seed and thread count; the SEED= and NTHREADS= options in the PERFORMANCE statement ensure consistent results for the purposes of this example. The SEED=12345 option in the PROC HPFMM statement determines the random number seed for the random number generator that the analysis used. The NTHREADS=2 option in the PERFORMANCE statement sets the number of threads to be used by the procedure to two. The BAYES statement requests a Bayesian analysis.

The “Bayes Information” table in Figure 6.4 provides basic information about the Markov chain Monte Carlo sampler. Because the model is a homogeneous mixture, the HPFMM procedure applies an efficient conjugate sampling algorithm with a posterior sample size of 10,000 samples after a burn-in size of 2,000 samples. The “Prior Distributions” table displays the prior distribution for each parameter along with its mean and variance and the initial value in the chain. Notice that in this situation all three prior distributions reduce to a uniform distribution on (0, 1).

**Figure 6.4** Basic Information about MCMC Sampler

<table>
<thead>
<tr>
<th>Bayes Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Sampling Algorithm</td>
<td>Conjugate</td>
</tr>
<tr>
<td>Data Augmentation</td>
<td>Latent Variable</td>
</tr>
<tr>
<td>Initial Values of Chain</td>
<td>Data Based</td>
</tr>
<tr>
<td>Burn-In Size</td>
<td>2000</td>
</tr>
<tr>
<td>MC Sample Size</td>
<td>10000</td>
</tr>
<tr>
<td>MC Thinning</td>
<td>1</td>
</tr>
<tr>
<td>Parameters in Sampling</td>
<td>3</td>
</tr>
<tr>
<td>Mean Function Parameters</td>
<td>2</td>
</tr>
<tr>
<td>Scale Parameters</td>
<td>0</td>
</tr>
<tr>
<td>Mixing Prob Parameters</td>
<td>1</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Component Parameter</th>
<th>Distribution</th>
<th>Mean</th>
<th>Variance</th>
<th>Initial Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Success Probability</td>
<td>Beta(1, 1)</td>
<td>0.5000</td>
<td>0.08333</td>
<td>0.1365</td>
</tr>
<tr>
<td>2 Success Probability</td>
<td>Beta(1, 1)</td>
<td>0.5000</td>
<td>0.08333</td>
<td>0.1365</td>
</tr>
<tr>
<td>1 Probability</td>
<td>Dirichlet(1, 1)</td>
<td>0.5000</td>
<td>0.08333</td>
<td>0.6180</td>
</tr>
</tbody>
</table>
The HPFMM procedure produces a log note for this model, indicating that the sampled quantities are not the linear predictors on the logit scale, but are the actual population parameters (on the data scale):

**NOTE:** Bayesian results for this model (no regressor variables, non-identity link) are displayed on the data scale, not the linked scale. You can obtain results on the linked (=linear) scale by requesting a Metropolis-Hastings sampling algorithm.

The trace panel for the success probability in the first binomial component is shown in Figure 6.5. Note that the first component in this Bayesian analysis corresponds to the second component in the MLE analysis. The graphics in this panel can be used to diagnose the convergence of the Markov chain. If the chain has not converged, inferences cannot be made based on quantities derived from the chain. You generally look for the following:

- a smooth unimodal distribution of the posterior estimates in the density plot displayed on the lower right
- good mixing of the posterior samples in the trace plot at the top of the panel (good mixing is indicated when the trace traverses the support of the distribution and appears to have reached a stationary distribution)

*Figure 6.5* Trace Panel for Success Probability in First Component
The autocorrelation plot in Figure 6.5 shows fairly high and sustained autocorrelation among the posterior estimates. While this is generally not a problem, you can affect the degree of autocorrelation among the posterior estimates by running a longer chain and thinning the posterior estimates; see the NMC= and THIN= options in the BAYES statement.

Both the trace plot and the density plot in Figure 6.5 are indications of successful convergence.

Figure 6.6 reports selected results that summarize the 10,000 posterior samples. The arithmetic means of the success probabilities in the two components are 0.0917 and 0.3974, respectively. The posterior mean of the mixing probability is 0.8312. These values are similar to the maximum likelihood parameter estimates in Figure 6.2 (after swapping components).

<table>
<thead>
<tr>
<th>Component</th>
<th>Parameter</th>
<th>N</th>
<th>Mean</th>
<th>Standard Deviation</th>
<th>Percentiles</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Success Probability 1</td>
<td>10000</td>
<td>0.0917</td>
<td>0.0168</td>
<td>0.0830 0.0938 0.1027</td>
</tr>
<tr>
<td></td>
<td>Success Probability 2</td>
<td>10000</td>
<td>0.3974</td>
<td>0.0871</td>
<td>0.3379 0.3957 0.4556</td>
</tr>
<tr>
<td></td>
<td>Probability</td>
<td>10000</td>
<td>0.8312</td>
<td>0.1045</td>
<td>0.7986 0.8578 0.8984</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Component</th>
<th>Parameter</th>
<th>Alpha</th>
<th>Equal-Tail Interval</th>
<th>HPD Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Success Probability 1</td>
<td>0.050</td>
<td>0.0530 0.1187</td>
<td>0.0585 0.1212</td>
</tr>
<tr>
<td></td>
<td>Success Probability 2</td>
<td>0.050</td>
<td>0.2272 0.5722</td>
<td>0.2343 0.5780</td>
</tr>
<tr>
<td></td>
<td>Probability</td>
<td>0.050</td>
<td>0.5464 0.9454</td>
<td>0.6325 0.9642</td>
</tr>
</tbody>
</table>

Note that the standard errors in Figure 6.2 are not comparable to those in Figure 6.6, since the standard errors for the MLEs are expressed on the logit scale and the Bayes estimates are expressed on the data scale. You can add the METROPOLIS option in the BAYES statement to sample the quantities on the logit scale.

The “Posterior Intervals” table in Figure 6.6 displays 95% credible intervals (equal-tail intervals and intervals of highest posterior density). It can be concluded that the component with the higher success probability contributes less than 40% to the process.

Modeling Zero-Inflation: Is It Better to Fish Poorly or Not to Have Fished at All?

The following example shows how you can use PROC HPFMM to model data with more zero values than expected.

Many count data show an excess of zeros relative to the frequency of zeros expected under a reference model. An excess of zeros leads to overdispersion since the process is more variable than a standard count data model. Different mechanisms can lead to excess zeros. For example, suppose that the data are generated from two processes with different distribution functions—one process generates the zero counts, and the other process generates nonzero counts. In the vernacular of Cameron and Trivedi (1998), such a model is called a hurdle model. With a certain probability—the probability of a nonzero count—a hurdle is crossed, and events are being generated. Hurdle models are useful, for example, to model the number of doctor visits
per year. Once the decision to see a doctor has been made—the hurdle has been overcome—a certain number of visits follow.

Hurdle models are closely related to zero-inflated models. Both can be expressed as two-component mixtures in which one component has a degenerate distribution at zero and the other component is a count model. In a hurdle model, the count model follows a zero-truncated distribution. In a zero-inflated model, the count model has a nonzero probability of generating zeros. Formally, a zero-inflated model can be written as

$$
\text{Pr}(Y = y) = \pi p_1 + (1 - \pi) p_2(y, \mu)
$$

$$
p_1 = \begin{cases} 
1 & y = 0 \\
0 & \text{otherwise} 
\end{cases}
$$

where $p_2(y, \mu)$ is a standard count model with mean $\mu$ and support $y \in \{0, 1, 2, \ldots\}$.

The following data illustrates the use of a zero-inflated model. In a survey of park attendees, randomly selected individuals were asked about the number of fish they caught in the last six months. Along with that count, the gender and age of each sampled individual was recorded. The following DATA step displays the data for the analysis:

```plaintext
data catch;
  input gender $ age count @@;
datalines;
  F  54 18 M  37  0 F  48 12 M  27  0
  M  55  0 M  32  0 F  49 12 F  45 11
  M  39  0 F  34  1 F  50  0 M  52  4
  M  33  0 M  32  0 F  23  1 F  17  0
  F  44  5 M  44  0 F  26  0 F  30  0
  F  38  0 F  38  0 F  52 18 M  23  1
  F  23  0 M  32  0 F  33  3 M  26  0
  F  46  8 M  45  5 M  51 10 F  48  5
  F  31  2 F  25  1 M  22  0 M  41  0
  M  19  0 M  23  0 M  31  1 M  17  0
  F  21  0 F  44  7 M  28  0 M  47  3
  M  23  0 F  29  3 F  24  0 M  34  1
  F  19  0 F  35  2 M  39  0 M  43  6
;```

At first glance, the prevalence of zeros in the DATA set is apparent. Many park attendees did not catch any fish. These zero counts are made up of two populations: attendees who do not fish and attendees who fish poorly. A zero-inflation mechanism thus appears reasonable for this application since a zero count can be produced by two separate distributions.

The following statements fit a standard Poisson regression model to these data. A common intercept is assumed for men and women, and the regression slope varies with gender.

```plaintext
proc hpmf data=catch;
  class gender;
  model count = gender*age / dist=Poisson;
run;
```

Figure 6.7 displays information about the model and data set. The “Model Information” table conveys that the model is a single-component Poisson model (a Poisson GLM) and that parameters are estimated by maximum likelihood. There are two levels in the CLASS variable gender, with females preceding males.
Figure 6.7 Model Information and Class Levels in Poisson Regression

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
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<tbody>
<tr>
<td>Data Set</td>
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<td>Response Variable</td>
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<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>gender</td>
</tr>
</tbody>
</table>

Number of Observations Read 52
Number of Observations Used 52

The “Fit Statistics” and “Parameter Estimates” tables from the maximum likelihood estimation of the Poisson GLM are shown in Figure 6.8. If the model is not overdispersed, the Pearson statistic should roughly equal the number of observations in the data set minus the number of parameters. With \( n=52 \), there is evidence of overdispersion in these data.

Figure 6.8 Fit Results in Poisson Regression

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Poisson Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Effect</td>
</tr>
<tr>
<td>-------------------</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>age*gender F</td>
</tr>
<tr>
<td>age*gender M</td>
</tr>
</tbody>
</table>

Suppose that the cause of overdispersion is zero-inflation of the count data. The following statements fit a zero-inflated Poisson model.

```{}
proc hpfmm data=catch;
  class gender;
  model count = gender*age / dist=Poisson ;
  model + / dist=Constant;
run;
```
There are two MODEL statements, one for each component of the mixture. Because the distributions are different for the components, you cannot specify the mixture model with a single MODEL statement. The first MODEL statement identifies the response variable for the model (count) and defines a Poisson model with intercept and gender-specific slopes. The second MODEL statement uses the continuation operator (“+”) and adds a model with a degenerate distribution by using DIST=CONSTANT. Because the mass of the constant is placed by default at zero, the second MODEL statement adds a zero-inflation component to the model. It is sufficient to specify the response variable in one of the MODEL statements; you use the “=” sign in that statement to separate the response variable from the model effects.

Figure 6.9 displays the “Model Information” and “Optimization Information” tables for this run of the HPFMM procedure. The model is now identified as a zero-inflated Poisson (ZIP) model with two components, and the parameters continue to be estimated by maximum likelihood. The “Optimization Information” table shows that there are four parameters in the optimization (compared to three parameters in the Poisson GLM model). The four parameters correspond to three parameters in the mean function (intercept and two gender-specific slopes) and the mixing probability.

Figure 6.9 Model and Optimization Information in the ZIP Model

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
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<tr>
<td>Type of Model</td>
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<tr>
<td>Components</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Optimization Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Optimization Technique</td>
</tr>
<tr>
<td>Parameters in Optimization</td>
</tr>
<tr>
<td>Mean Function Parameters</td>
</tr>
<tr>
<td>Scale Parameters</td>
</tr>
<tr>
<td>Mixing Prob Parameters</td>
</tr>
</tbody>
</table>

Results from fitting the ZIP model by maximum likelihood are shown in Figure 6.10. The –2 log likelihood and the information criteria suggest a much-improved fit over the single-component Poisson model (compare Figure 6.10 to Figure 6.8). The Pearson statistic is reduced by factor 2 compared to the Poisson model and suggests a better fit than the standard Poisson model.

Figure 6.10 Maximum Likelihood Results for the ZIP model

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
<tr>
<td>Effective Parameters</td>
</tr>
<tr>
<td>Effective Components</td>
</tr>
</tbody>
</table>
The number of effective parameters and components shown in Figure 6.8 equals the values from Figure 6.9. This is not always the case because components can collapse (for example, when the mixing probability approaches zero or when two components have identical parameter estimates). In this example, both components and all four parameters are identifiable. The Poisson regression and the zero process mix, with a probability of approximately 0.6972 attributed to the Poisson component.

The HPFMM procedure enables you to fit some mixture models by Bayesian techniques. The following statements add the `BAYES` statement to the previous PROC HPFMM statements:

```plaintext
proc hpfmm data=catch seed=12345;
class gender;
model count = gender*age / dist=Poisson;
model + / dist=constant;
performance nthreads=2;
bayes;
run;
```

The “Model Information” table indicates that the model parameters are estimated by Markov chain Monte Carlo techniques, and it displays the random number seed (Figure 6.11). This is useful if you did not specify a seed to identify the seed value that reproduces the current analysis. The “Bayes Information” table provides basic information about the Monte Carlo sampling scheme. The sampling method uses a data augmentation scheme to impute component membership and then the Gamerman (1997) algorithm to sample the component-specific parameters. The 2,000 burn-in samples are followed by 10,000 Monte Carlo samples without thinning.

```
Figure 6.10 continued

| Component | Effect  | gender | Estimate | Standard Error | z Value | Pr > |z| |
|-----------|---------|--------|----------|----------------|---------|------|---|
| 1         | Intercept |        | -3.5215  | 0.6448         | -5.46   | <.0001 |
| 1         | age*gender F |      | 0.1216  | 0.01344        | 9.04    | <.0001 |
| 1         | age*gender M |      | 0.1056  | 0.01394        | 7.58    | <.0001 |

<table>
<thead>
<tr>
<th>Component</th>
<th>Mixing Probability</th>
<th>Linked Scale</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Logit(Prob)</td>
<td>Standard</td>
</tr>
<tr>
<td>1</td>
<td>0.6972</td>
<td>0.8342</td>
</tr>
<tr>
<td></td>
<td>0.4768</td>
<td>1.75</td>
</tr>
<tr>
<td>2</td>
<td>0.3028</td>
<td>-0.8342</td>
</tr>
<tr>
<td></td>
<td>1.0802</td>
<td></td>
</tr>
</tbody>
</table>
```

Figure 6.11 Model, Bayes, and Prior Information in the ZIP Model

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
<tr>
<td>Random Number Seed</td>
</tr>
</tbody>
</table>
The “Prior Distributions” table identifies the prior distributions, their parameters for the sampled quantities, and their initial values. The prior distribution of parameters associated with model effects is a normal distribution with mean 0 and variance 1,000. The prior distribution for the mixing probability is a Dirichlet(1,1), which is identical to a uniform distribution (Figure 6.11). Since the second mixture component is a degeneracy at zero with no associated parameters, it does not appear in the “Prior Distributions” table in Figure 6.11.
Figure 6.12 displays descriptive statistics about the 10,000 posterior samples. Recall from Figure 6.10 that the maximum likelihood estimates were –3.5215, 0.1216, 0.1056, and 0.6972, respectively. With this choice of prior, the means of the posterior samples are generally close to the MLEs in this example. The “Posterior Intervals” table displays 95% intervals of equal-tail probability and 95% intervals of highest posterior density (HPD) intervals.

Figure 6.12 Posterior Summaries and Intervals in the ZIP Model

<table>
<thead>
<tr>
<th>Component Effect</th>
<th>gender</th>
<th>N</th>
<th>Mean</th>
<th>Standard Deviation</th>
<th>25</th>
<th>50</th>
<th>75</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Intercept</td>
<td></td>
<td>10000</td>
<td>-3.5456</td>
<td>0.6463</td>
<td>-3.9822</td>
<td>-3.5286</td>
<td>-3.1082</td>
</tr>
<tr>
<td>1 age*gender F</td>
<td></td>
<td>10000</td>
<td>0.1219</td>
<td>0.0135</td>
<td>0.1129</td>
<td>0.1216</td>
<td>0.1310</td>
</tr>
<tr>
<td>1 age*gender M</td>
<td></td>
<td>10000</td>
<td>0.1057</td>
<td>0.0140</td>
<td>0.0962</td>
<td>0.1053</td>
<td>0.1148</td>
</tr>
<tr>
<td>1 Probability</td>
<td></td>
<td>10000</td>
<td>0.6923</td>
<td>0.0950</td>
<td>0.6280</td>
<td>0.6960</td>
<td>0.7589</td>
</tr>
</tbody>
</table>

You can generate trace plots for the posterior parameter estimates by enabling ODS Graphics:

```plaintext
ods graphics on;
ods select TADPanel;
proc hpfmm data=catch seed=12345;
  class gender;
  model count = gender*age / dist=Poisson;
  model + / dist=constant;
  performance nthreads=2;
  bayes;
run;
ods graphics off;
```
A separate trace panel is produced for each sampled parameter, and the panels for the gender-specific slopes are shown in Figure 6.13. There is good mixing in the chains: the modest autocorrelation that diminishes after about 10 successive samples. By default, the HPFMM procedure transfers the credible intervals for each parameter from the “Posterior Intervals” table to the trace plot and the density plot in the trace panel.

Figure 6.13 Trace Panels for Gender-Specific Slopes
Looking for Multiple Modes: Are Galaxies Clustered?

Mixture modeling is essentially a generalized form of one-dimensional cluster analysis. The following example shows how you can use PROC HPFMM to explore the number and nature of Gaussian clusters in univariate data.

Roeder (1990) presents data from the Corona Borealis sky survey with the velocities of 82 galaxies in a narrow slice of the sky. Cosmological theory suggests that the observed velocity of each galaxy is proportional to its distance from the observer. Thus, the presence of multiple modes in the density of these velocities could indicate a clustering of the galaxies at different distances.

The following DATA step recreates the data set in Roeder (1990). The computed variable \( v \) represents the measured velocity in thousands of kilometers per second.
title "HPFMM Analysis of Galaxies Data";

data galaxies;
  input velocity @@;
  v = velocity / 1000;
  datalines;
  9172 9350 9483 9558 9775 10227 10406 16084 16170 18419
  18552 18600 18927 19052 19330 19343 19349 19440 19473
  19529 19541 19547 19663 19846 19856 19863 19914 19918 19973
  19989 20175 20179 20196 20221 20415 20629 20795
  20821 20846 20875 20986 21137 21492 21701 21814 21921 21960
  22185 22209 22242 22314 22374 22495 22746 22747 22888
  22914 23206 23241 23263 23484 23538 23542 23666 23706 23711
  24129 24285 24289 24366 24717 24990 25633 26960 26995 32065
  32789 34279
; 

Analysis of potentially multimodal data is a natural application of finite mixture models. In this case, the modeling is complicated by the question of the variance for each of the components. Using identical variances for each component could obscure underlying structure, but the additional flexibility granted by component-specific variances might introduce spurious features.

You can use PROC HPFMM to prepare analyses for equal and unequal variances and use one of the available fit statistics to compare the resulting models. You can use the model selection facility to explore models with varying numbers of mixture components—say, from three to seven as investigated in Roeder (1990). The following statements select the best unequal-variance model using Akaike’s information criterion (AIC), which has a built-in penalty for model complexity:

    title2 "Three to Seven Components, Unequal Variances";
    ods graphics on;
    proc hpfmm data=galaxies criterion=AIC;
      model v = / kmin=3 kmax=7;
    ods exclude IterHistory OptInfo ComponentInfo;
    run;

The KMIN= and KMAX= options indicate the smallest and largest number of components to consider. The ODS GRAPHICS and ODS SELECT statements request a density plot. The output for unequal variances is shown in Figure 6.14 and Figure 6.15.
Figure 6.14 Model Selection for Galaxy Data Assuming Unequal Variances

**HPFMM Analysis of Galaxies Data**

**Three to Seven Components, Unequal Variances**

### The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
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<tr>
<td>Type of Model</td>
</tr>
<tr>
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<tr>
<td>Min Components</td>
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<tr>
<td>Max Components</td>
</tr>
<tr>
<td>Link Function</td>
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<tr>
<td>Estimation Method</td>
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</tbody>
</table>

### Component Evaluation for Mixture Models

<table>
<thead>
<tr>
<th>Components</th>
<th>Parameters</th>
<th>Max Gradient</th>
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</thead>
<tbody>
<tr>
<td>ID</td>
<td>Total</td>
<td>Eff. Total</td>
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<tr>
<td>1</td>
<td>3</td>
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</tr>
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<td>2</td>
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<td>6</td>
</tr>
<tr>
<td>5</td>
<td>7</td>
<td>7</td>
</tr>
</tbody>
</table>

The model with 3 components (ID=1) was selected as 'best' based on the AIC statistic.

### Fit Statistics

-2 Log Likelihood 407.0  
AIC (Smaller is Better) 423.0  
AICC (Smaller is Better) 424.9  
BIC (Smaller is Better) 442.2  
Pearson Statistic 82.0001  
Effective Parameters 8  
Effective Components 3

### Parameter Estimates for Normal Model

| Component | Parameter | Estimate | Standard Error | z Value | Pr > |z| |
|-----------|-----------|----------|----------------|---------|-------|---|
| 1         | Intercept | 9.7101   | 0.1597         | 60.80   | <.0001|
| 2         | Intercept | 33.0444  | 0.5322         | 62.09   | <.0001|
| 3         | Intercept | 21.4039  | 0.2597         | 82.41   | <.0001|
| 1         | Variance  | 0.1785   | 0.09542        |         |       |   |
| 2         | Variance  | 0.8496   | 0.6937         |         |       |   |
| 3         | Variance  | 4.8567   | 0.8098         |         |       |   |
Parameter Estimates for Mixing Probabilities

| Component | Mixing Probability | $\logit(\text{Prob})$ | Standard Error | $z$ Value | $Pr > |z|$ |
|-----------|--------------------|------------------------|----------------|-----------|---------|
| 1         | 0.0854             | -2.3308                | 0.3959         | -5.89     | <0.0001 |
| 2         | 0.0366             | -3.1781                | 0.5893         | -5.39     | <0.0001 |
| 3         | 0.8781             | 0                      |                |           |         |

Figure 6.15 Density Plot for Best (Three-Component) Model Assuming Unequal Variances
Figure 6.16  Criterion Panel Plot for Model Selection Assuming Unequal Variances

This example uses the AIC for model selection. Figure 6.16 shows the AIC and other model fit criteria for each of the fitted models.

To require that the separate components have identical variances, add the EQUATE=SCALE option in the MODEL statement:

```plaintext
title2 "Three to Seven Components, Equal Variances";
proc hpfmm data=galaxies criterion=AIC gconv=0;
   model v = / kmin=3 kmax=7 equate=scale;
run;
```

The GCONV= convergence criterion is turned off in this PROC HPFMM run to avoid the early stoppage of the iterations when the relative gradient changes little between iterations. Turning the criterion off usually ensures that convergence is achieved with a small absolute gradient of the objective function.

The output for equal variances is shown in Figure 6.17 and Figure 6.18.
Looking for Multiple Modes: Are Galaxies Clustered?

Figure 6.17 Model Selection for Galaxy Data Assuming Equal Variances

HPFMM Analysis of Galaxies Data
Three to Seven Components, Equal Variances

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
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<td>Type of Model</td>
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<tr>
<td>Distribution</td>
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<td>Min Components</td>
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<tr>
<td>Max Components</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Estimation Method</td>
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</tbody>
</table>

Component Evaluation for Mixture Models

<table>
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<th>Parameters</th>
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<tr>
<td>Model ID</td>
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<td>1</td>
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<td>2</td>
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<td>4</td>
<td>6</td>
</tr>
<tr>
<td>5</td>
<td>7</td>
</tr>
</tbody>
</table>

The model with 4 components (ID=2) was selected as 'best' based on the AIC statistic.

Fit Statistics

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>416.5</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
<td>432.5</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
<td>434.5</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
<td>451.7</td>
</tr>
<tr>
<td>Pearson Statistic</td>
<td>82.0000</td>
</tr>
<tr>
<td>Effective Parameters</td>
<td>8</td>
</tr>
<tr>
<td>Effective Components</td>
<td>4</td>
</tr>
</tbody>
</table>

Parameter Estimates for Normal Model

| Component Parameter | Estimate | Standard Error | z Value | Pr > |z| |
|---------------------|----------|----------------|---------|---|---|
| 1 Intercept         | 23.5058  | 0.3460         | 67.93   | <.0001 |
| 2 Intercept         | 33.0440  | 0.7610         | 43.42   | <.0001 |
| 3 Intercept         | 20.0086  | 0.3029         | 66.06   | <.0001 |
| 4 Intercept         | 9.7103   | 0.4981         | 19.50   | <.0001 |
| 1 Variance          | 1.7354   | 0.3905         |        |     |
| 2 Variance          | 1.7354   | 0.3905         |        |     |
| 3 Variance          | 1.7354   | 0.3905         |        |     |
| 4 Variance          | 1.7354   | 0.3905         |        |     |
Figure 6.17 continued

| Component | Mixing Probability | GLogit(Prob) | Standard Error | z Value | Pr > |z| |
|-----------|--------------------|-------------|----------------|---------|------|---|
| 1         | 0.3503             | 1.4118      | 0.4497         | 3.14    | 0.0017 |
| 2         | 0.0366             | -0.8473     | 0.6901         | -1.23   | 0.2195 |
| 3         | 0.5277             | 1.8216      | 0.4205         | 4.33    | <0.0001 |
| 4         | 0.0854             | 0           |                |         |       |

Figure 6.18 Density Plot for Best (Six-Component) Model Assuming Equal Variances

Not surprisingly, the two variance specifications produce different optimal models. The unequal variance specification favors a three-component model while the equal variance specification favors a four-component model. Comparison of the AIC fit statistics, 423.0 and 432.5, indicates that the three-component, unequal variance model provides the best overall fit.
Comparison with Roeder’s Method

It is important to note that Roeder’s original analysis proceeds in a different manner than the finite mixture modeling presented here. The technique presented by Roeder first develops a “best” range of scale parameters based on a specific criterion. Roeder then uses fixed scale parameters taken from this range to develop optimal equal-scale Gaussian mixture models.

You can reproduce Roeder’s point estimate for the density by specifying a five-component Gaussian mixture. In addition, use the EQUATE=SCALE option in the MODEL statement and a RESTRICT statement fixing the first component’s scale parameter at 0.9025 (Roeder’s $h = 0.95$, scale $= h^2$). The combination of these options produces a mixture of five Gaussian components, each with variance 0.9025. The following statements conduct this analysis:

```plaintext
   title2 "Five Components, Equal Variances = 0.9025";
   proc hpfmm data=galaxies;
      model v = / K=5 equate=scale;
      restrict int 0 (scale 1) = 0.9025;
   run;
   ods graphics off;
```

The output is shown in Figure 6.19 and Figure 6.20.

**Figure 6.19** Reproduction of Roeder’s Five-Component Analysis of Galaxy Data

**HPFMM Analysis of Galaxies Data**

**Five Components, Equal Variances = 0.9025**

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
<tr>
<td>Effective Parameters</td>
</tr>
<tr>
<td>Effective Components</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Linear Constraints at Solution</th>
</tr>
</thead>
<tbody>
<tr>
<td>k = 1</td>
</tr>
<tr>
<td>Constraint Active</td>
</tr>
<tr>
<td>Variance = 0.90</td>
</tr>
</tbody>
</table>
### Figure 6.19 continued

<table>
<thead>
<tr>
<th>Component</th>
<th>Parameter</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Intercept</td>
<td>26.3266</td>
<td>0.7778</td>
<td>33.85</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Intercept</td>
<td>33.0443</td>
<td>0.5485</td>
<td>60.25</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Intercept</td>
<td>9.7101</td>
<td>0.3591</td>
<td>27.04</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>Intercept</td>
<td>23.0295</td>
<td>0.2294</td>
<td>100.38</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>Intercept</td>
<td>19.7187</td>
<td>0.1784</td>
<td>110.55</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>Variance</td>
<td>0.9025</td>
<td></td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Variance</td>
<td>0.9025</td>
<td></td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Variance</td>
<td>0.9025</td>
<td></td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>Variance</td>
<td>0.9025</td>
<td></td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>Variance</td>
<td>0.9025</td>
<td></td>
<td>0</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Parameter Estimates for Mixing Probabilities

<table>
<thead>
<tr>
<th>Component</th>
<th>Mixing Probability</th>
<th>GLogit(Prob)</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.0397</td>
<td>-2.4739</td>
<td>0.7084</td>
<td>-3.49</td>
<td>0.0005</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>0.0366</td>
<td>-2.5544</td>
<td>0.6016</td>
<td>-4.25</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>0.0854</td>
<td>-1.7071</td>
<td>0.4141</td>
<td>-4.12</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>0.3678</td>
<td>-0.2466</td>
<td>0.2699</td>
<td>-0.91</td>
<td>0.3609</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>0.4706</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Looking for Multiple Modes: Are Galaxies Clustered?

Figure 6.20  Density Plot for Roeder’s Analysis
Syntax: HPFMM Procedure

The following statements are available in the HPFMM procedure:

```
PROC HPFMM < options > ;
   BAYES bayes-options ;
   BY variables ;
   CLASS variables ;
   FREQ variable ;
   ID variables ;
   MODEL response< (response-options) > = < effects > < / model-options > ;
   MODEL events/trials = < effects > < / model-options > ;
   MODEL + < effects > < / model-options > ;
   OUTPUT < OUT=SAS-data-set >
      < keyword< (keyword-options) > = <name> > . . .
      < keyword< (keyword-options) > = <name> > < / options > ;
   PERFORMANCE performance-options ;
   PROBMODEL < effects > < / probmodel-options > ;
   RESTRICT < 'label'> constraint-specification < , . . . , constraint-specification >
      < operator < value > > < / option > ;
   WEIGHT variable ;
```

The PROC HPFMM statement and at least one MODEL statement is required. The CLASS, RESTRICT and MODEL statements can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statements. The RESTRICT statements must appear after the MODEL statements.

PROC HPFMM Statement

```
PROC HPFMM < options > ;
```

The PROC HPFMM statement invokes the HPFMM procedure. Table 6.2 summarizes the options available in the PROC HPFMM statement. These and other options in the PROC HPFMM statement are then described fully in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>EXCLUSION=</td>
<td>Specifies how the procedure responds to support violations in the data</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Specifies the length of effect names</td>
</tr>
<tr>
<td>SEED=</td>
<td>Specifies the random number seed for analyses that require random number draws</td>
</tr>
</tbody>
</table>
### Table 6.2 continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Displayed Output</strong></td>
<td></td>
</tr>
<tr>
<td>COMPONENTINFO</td>
<td>Displays information about the mixture components</td>
</tr>
<tr>
<td>CORR</td>
<td>Displays the asymptotic correlation matrix of the maximum likelihood parameter estimates or the empirical correlation matrix of the Bayesian posterior estimates</td>
</tr>
<tr>
<td>COV</td>
<td>Displays the asymptotic covariance matrix of the maximum likelihood parameter estimates or the empirical covariance matrix of the Bayesian posterior estimates</td>
</tr>
<tr>
<td>COVI</td>
<td>Displays the inverse of the covariance matrix of the parameter estimates</td>
</tr>
<tr>
<td>FITDETAILS</td>
<td>Displays fit information for all examined models</td>
</tr>
<tr>
<td>ITDETAILS</td>
<td>Adds estimates and gradients to the “Iteration History” table</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Suppresses the “Class Level Information” table completely or partially</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses the “Iteration History Information” table</td>
</tr>
<tr>
<td>PRINT</td>
<td>Suppresses tabular and graphical output</td>
</tr>
<tr>
<td>PARMSTYLE=</td>
<td>Specifies how parameters are displayed in ODS tables</td>
</tr>
<tr>
<td>PLOTS</td>
<td>Produces ODS statistical graphics</td>
</tr>
<tr>
<td><strong>Computational Options</strong></td>
<td></td>
</tr>
<tr>
<td>CRITERION=</td>
<td>Specifies the criterion used in model selection</td>
</tr>
<tr>
<td>NOCENTER</td>
<td>Prevents centering and scaling of the regressor variables</td>
</tr>
<tr>
<td>PARTIAL=</td>
<td>Specifies a variable that defines a partial classification</td>
</tr>
<tr>
<td><strong>Options Related to Optimization</strong></td>
<td></td>
</tr>
<tr>
<td>ABSCONV=</td>
<td>Tunes an absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCONV=</td>
<td>Tunes an absolute function difference convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Specifies a relative function convergence criterion that is based on a relative change of the function value</td>
</tr>
<tr>
<td>FCONV2=</td>
<td>Specifies a relative function convergence criterion that is based on a predicted reduction of the objective function</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Specifies the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit of CPU time in seconds for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
</tbody>
</table>
Table 6.2  continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Singularity Tolerances</strong></td>
<td></td>
</tr>
<tr>
<td>INVALIDLOGL=</td>
<td>Tunes the value assigned to an invalid component log likelihood</td>
</tr>
<tr>
<td>SINGCHOL=</td>
<td>Tunes singularity for Cholesky decompositions</td>
</tr>
<tr>
<td>SINGRES=</td>
<td>Tunes singularity for the residual variance</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Tunes general singularity criterion</td>
</tr>
</tbody>
</table>

You can specify the following *options* in the PROC HPFMM statement.

**ABSCONV=**

**ABSTOL=**

specifies an absolute function convergence criterion. For minimization, the termination criterion is 

\[ f(\psi^{(k)}) \leq r, \] 

where \( \psi \) is the vector of parameters in the optimization and \( f(\cdot) \) is the objective function. The default value of \( r \) is the negative square root of the largest double-precision value, which serves only as a protection against overflows.

**ABSFCONV=**

**ABSFTOL=**

specifies an absolute function difference convergence criterion. For all techniques except NMSIMP, the termination criterion is a small change of the function value in successive iterations:

\[ |f(\psi^{(k)}) - f(\psi^{(k-1)})| \leq r \]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, and \( f(\cdot) \) is the objective function. The same formula is used for the NMSIMP technique, but \( \psi^{(k)} \) is defined as the vertex with the lowest function value, and \( \psi^{(k-1)} \) is defined as the vertex with the highest function value in the simplex. The default value is \( r=0 \).

**ABSGCONV=**

**ABSGTOL=**

specifies an absolute gradient convergence criterion. The termination criterion is a small maximum absolute gradient element:

\[ \max_j |g_j(\psi^{(k)})| \leq r \]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, and \( g_j(\cdot) \) is the gradient of the objective function with respect to the \( j \)th parameter. This criterion is not used by the NMSIMP technique. The default value is \( r=1E^{-5} \).

**COMPONENTINFO**

**COMPINFO**

**CINFO**

produces a table with additional details about the fitted model components.
PROC HPFMM Statement ♦ 205

COV
produces the covariance matrix of the parameter estimates. For maximum likelihood estimation, this matrix is based on the inverse (projected) Hessian matrix. For Bayesian estimation, it is the empirical covariance matrix of the posterior estimates. The covariance matrix is shown for all parameters, even if they did not participate in the optimization or sampling.

COVI
produces the inverse of the covariance matrix of the parameter estimates. For maximum likelihood estimation, the covariance matrix is based on the inverse (projected) Hessian matrix. For Bayesian estimation, it is the empirical covariance matrix of the posterior estimates. This matrix is then inverted by sweeping, and rows and columns that correspond to linear dependencies or singularities are zeroed.

CORR
produces the correlation matrix of the parameter estimates. For maximum likelihood estimation this matrix is based on the inverse (projected) Hessian matrix. For Bayesian estimation, it is based on the empirical covariance matrix of the posterior estimates.

CRITERION=keyword
CRIT=keyword
specifies the criterion by which the HPFMM procedure ranks models when multiple models are evaluated during maximum likelihood estimation. You can choose from the following keywords to rank models:

AIC based on Akaike’s information criterion
AICC based on the bias-corrected AIC criterion
BIC based on the Bayesian information criterion
GRADIENT based on the largest element of the gradient (in absolute value)
LOGL | LL based on the mixture log likelihood
PEARSON based on the Pearson statistic

The default is CRITERION=BIC.

DATA=SAS-data-set
names the SAS data set to be used by PROC HPFMM. The default is the most recently created data set.

EXCLUSION=NONE | ANY | ALL
EXCLUDE=NONE | ANY | ALL
specifies how the HPFMM procedure handles support violations of observations. For example, in a mixture of two Poisson variables, negative response values are not possible. However, in a mixture of a Poisson and a normal variable, negative values are possible, and their likelihood contribution to the Poisson component is zero. An observation that violates the support of one component distribution of the model might be a valid response with respect to one or more other component distributions. This requires some nuanced handling of support violations in mixture models.

The default exclusion technique, EXCLUSION=ALL, removes an observation from the analysis only if it violates the support of all component distributions. The other extreme, EXCLUSION=NONE, permits an observation into the analysis regardless of support violations. EXCLUSION=ANY removes observations from the analysis if the response violates the support of any component distributions. In the single-component case, EXCLUSION=ALL and EXCLUSION=ANY are identical.
FCONV=r
FTOL=r

specifies a relative function convergence criterion that is based on the relative change of the function value. For all techniques except NMSIMP, PROC HPFMM terminates when there is a small relative change of the function value in successive iterations:

\[
\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r
\]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, and \( f(\cdot) \) is the objective function. The same formula is used for the NMSIMP technique, but \( \psi^{(k)} \) is defined as the vertex with the lowest function value, and \( \psi^{(k-1)} \) is defined as the vertex with the highest function value in the simplex.

The default is \( r = 10^{-FDIGITS} \), where FDIGITS is by default \(-\log_{10}(\epsilon)\), and \( \epsilon \) is the machine precision.

FCONV2=r
FTOL2=r

specifies a relative function convergence criterion that is based on the predicted reduction of the objective function. For all techniques except NMSIMP, the termination criterion is a small predicted reduction

\[
df^{(k)} \approx f(\theta^{(k)}) - f(\theta^{(k)} + s^{(k)})
\]

of the objective function. The predicted reduction

\[
df^{(k)} = -g^{(k)} r^{(k)} - \frac{1}{2} s^{(k)} \cdot H^{(k)} s^{(k)}
\]

\[
= -\frac{1}{2} s^{(k)} \cdot g^{(k)}
\]

\[
\leq r
\]

is computed by approximating the objective function \( f \) by the first two terms of the Taylor series and substituting the Newton step:

\[
s^{(k)} = -[H^{(k)}]^{-1} g^{(k)}
\]

For the NMSIMP technique, the termination criterion is a small standard deviation of the function values of the \( n + 1 \) simplex vertices \( \theta^{(k)}_l, l = 0, \ldots, n \),

\[
\sqrt{\frac{1}{n+1} \sum_l [f(\theta^{(k)}_l) - \overline{f}(\theta^{(k)})]^2} \leq r
\]

where \( \overline{f}(\theta^{(k)}) = \frac{1}{n+1} \sum_l f(\theta^{(k)}_l) \). If there are \( n_{act} \) boundary constraints active at \( \theta^{(k)} \), the mean and standard deviation are computed only for the \( n + 1 - n_{act} \) unconstrained vertices.

The default value is \( r = 1E-6 \) for the NMSIMP technique and \( r = 0 \) otherwise.
FITDETAILS requests that the “Optimization Information,” “Iteration History,” and “Fit Statistics” tables be produced for all optimizations when models with different number of components are evaluated. For example, the following statements fit a binomial regression model with up to three components and produces fit and optimization information for all three:

```plaintext
proc hpfmm fitdetails;
   model y/n = x / kmax=3;
run;
```

Without the FITDETAILS option, only the “Fit Statistics” table for the selected model is displayed.

In Bayesian estimation, the FITDETAILS option displays the following tables for each model that the procedure fits: “Bayes Information,” “Iteration History,” “Prior Information,” “Fit Statistics,” “Posterior Summaries,” “Posterior Intervals,” and any requested diagnostics tables. The “Iteration History” table appears only if the BAYES statement includes the INITIAL=MLE option.

Without the FITDETAILS option, these tables are listed only for the selected model.

**GCONV=**

**GTOL=**

specifies a relative gradient convergence criterion. For all techniques except CONGRA and NMSIMP, the termination criterion is a small normalized predicted function reduction:

\[
\frac{g(\psi^{(k)})' [H^{(k)}]^{-1} g(\psi^{(k)})}{|f(\psi^{(k)})|} \leq r
\]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, \( f(\cdot) \) is the objective function, and \( g(\cdot) \) is the gradient. For the CONGRA technique (where a reliable Hessian estimate \( H \) is not available), the following criterion is used:

\[
\frac{\| g(\psi^{(k)}) \|_2^2}{\| g(\psi^{(k)}) - g(\psi^{(k-1)}) \|_2^2} \leq r
\]

This criterion is not used by the NMSIMP technique. The default value is \( r=1E^{-8} \).

**HESSIAN**

displays the Hessian matrix of the model. This option is not available for Bayesian estimation.

**INVALIDLOGL=**

specifies the value assumed by the HPFMM procedure if a log likelihood cannot be computed (for example, because the value of the response variable falls outside of the response distribution’s support). The default value is \(-1E20\).

**ITDETAILS**

adds parameter estimates and gradients to the “Iteration History” table. If the HPFMM procedure centers or scales the model variables (or both), the parameter estimates and gradients reported during the iteration refer to that scale. You can suppress centering and scaling with the NOCENTER option.
**MAXFUNC=**\( n \)
**MAXFU=**\( n \)
specifies the maximum number of function calls in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, and NEWRAP: 125
- QUANEW and DBLDOG: 500
- CONGRA: 1000
- NMSIMP: 3000

The optimization can terminate only after completing a full iteration. Therefore, the number of function calls that are actually performed can exceed the number that is specified by the MAXFUNC= option. You can choose the optimization technique with the TECHNIQUE= option.

**MAXITER=**\( n \)
**MAXIT=**\( n \)
specifies the maximum number of iterations in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, and NEWRAP: 50
- QUANEW and DBLDOG: 200
- CONGRA: 400
- NMSIMP: 1000

These default values also apply when \( n \) is specified as a missing value. You can choose the optimization technique with the TECHNIQUE= option.

**MAXTIME=**\( r \)
specifies an upper limit of \( r \) seconds of CPU time for the optimization process. The time is checked only at the end of each iteration. Therefore, the actual run time might be longer than the specified time. By default, CPU time is not limited.

**MINITER=**\( n \)
**MINIT=**\( n \)
specifies the minimum number of iterations. The default value is 0. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms can behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations.

**NAMELEN=**\( \text{number} \)
specifies the length to which long effect names are shortened. The default and minimum value is 20.

**NOCENTER**
requests that regressor variables not be centered or scaled. By default the HPFMM procedure centers and scales columns of the \( X \) matrix if the models contain intercepts. If NOINT options in MODEL statements are in effect, the columns of \( X \) are scaled but not centered. Centering and scaling can help with the stability of estimation and sampling algorithms. The HPFMM procedure does not produce a table of the centered and scaled coefficients and provides no user control over the type of centering and scaling that is applied. The NOCENTER option turns any centering and scaling off and processes the raw values of the continuous variables.
suppresses the display of the “Class Level Information” table if you do not specify \textit{number}. If you specify \textit{number}, the values of the classification variables are displayed for only those variables whose number of levels is less than \textit{number}. Specifying a \textit{number} helps to reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

\textbf{NOITPRINT}

suppresses the display of the “Iteration History Information” table.

\textbf{NOPRINT}

suppresses the normal display of tabular and graphical results. The NOPRINT option is useful when you want to create only one or more output data sets with the procedure. This option temporarily disables the Output Delivery System (ODS); see Chapter 20, “Using the Output Delivery System” (SAS/STAT User’s Guide), for more information.

\textbf{PARMSTYLE=EFFEKT | LABEL}

specifies the display style for parameters and effects. The HPFMM procedure can display parameters in two styles:

- The EFFEKT style (which is used by the MIXED and GLIMMIX procedure, for example) identifies a parameter with an “Effect” column and adds separate columns for the \texttt{CLASS} variables in the model.
- The LABEL style creates one column, named Parameter, that combines the relevant information about a parameter into a single column. If your model contains multiple \texttt{CLASS} variables, the LABEL style might use space more economically.

The EFFEKT style is the default for models that contain effects; otherwise the LABEL style is used (for example, in homogeneous mixtures). You can change the display style with the PARMSTYLE= option. Regardless of the display style, ODS output data sets that contain information about parameter estimates contain columns for both styles.

\textbf{PARTIAL=variable}

\textbf{MEMBERSHIP=variable}

specifies a variable in the input data set that identifies component membership. You can specify missing values for observations whose component membership is undetermined; this is known as a partial classification (McLachlan and Peel 2000, p. 75). For observations with known membership, the likelihood contribution is no longer a mixture. If observation \textit{i} is known to be a member of component \textit{m}, then its log likelihood contribution is

$$\log \left\{ \pi_m(z, \alpha_m) \ p_m(y; x'_m \beta_m, \phi_m) \right\}$$

Otherwise, if membership is undetermined, it is

$$\log \left\{ \sum_{j=1}^{k} \pi_j(z, \alpha_j) \ p_j(y; x'_j \beta_j, \phi_j) \right\}$$

The variable specified in the PARTIAL= option can be numeric or character. In case of a character variable, the variable must appear in the \texttt{CLASS} statement. If the PARTIAL= variable appears in the
CLASS statement, the membership assignment is made based on the levelized values of the variable, as shown in the “Class Level Information” table. Invalid values of the PARTIAL= variable are ignored.

In a model in which label switching is a problem, the switching can sometimes be avoided by assigning just a few observations to categories. For example, in a three-component model, switches might be prevented by assigning the observation with the smallest response value to the first component and the observation with the largest response value to the last component.

**PLOTS < (global-plot-options) > < plot-request < (options) >>**
**PLOTS < (global-plot-options) > <(plot-request < (options) > < ... plot-request < (options) >>) >**

controls the plots produced through ODS Graphics.

ODS Graphics must be enabled before plots can be requested. For example:

```plaintext
ods graphics on;
proc hpfmm data=yeast seed=12345;
   model count/n = / k=2;
      freq f;
      performance nthreads=2;
      bayes;
      run;
ods graphics off;
```

**Global Plot Options**

The global-plot-options apply to all relevant plots generated by the HPFMM procedure. The global-plot-options supported by the HPFMM procedure are as follows:

UNPACKPANEL
UNPACK
  displays each graph separately. (By default, some graphs can appear together in a single panel.)
ONLY
  produces only the specified plots. This option is useful if you do not want the procedure to generate all default graphics, but only the ones specified.
Specific Plot Options

The following listing describes the specific plots and their options.

**ALL**
requests that all plots appropriate for the analysis be produced.

**NONE**
requests that no ODS graphics be produced.

**DENSITY** \(<\, (density\text{-}options)\, >\)
requests a plot of the data histogram and mixture density function. This graphic is a default graphic in models without effects in the `MODEL` statements and is available only in these models. Furthermore, all distributions involved in the mixture must be continuous. You can specify the following `density\text{-}options` to modify the plot:

- **CUMULATIVE**
- **CDF**
  displays the histogram and densities in cumulative form.

- **NBINS**\(=n\)
- **BINS**\(=n\)
  specifies the number of bins in the histogram; \(n\) is greater than or equal to 0. By default, the HPFMM procedure computes a suitable bin width and number of bins, based on the range of the response and the number of usable observations. The option has no effect for binary data.

**NOCOMPONENTS**
**NOCOMP**
suppresses the component densities from the plot. If the component densities are displayed, they are scaled so that their sum equals the mixture density at any point on the graph. In single-component models, this option has no effect.

**NODENSITY**
**NODENS**
suppresses the computation of the mixture density (and the component densities if the `COMPONENTS` suboption is specified). If you specify the `NOHISTOGRAM` and the `NODENSITY` option, no graphic is produced.

**NOLABEL**
suppresses the component identification with labels. By default, the HPFMM procedure labels component densities in the legend of the plot. If you do not specify a model label with the `LABEL=` option in the `MODEL` statement, an identifying label is constructed from the parameter estimates that are associated with the component. In this case the parameter values are not necessarily the mean and variance of the distribution; the values used to identify the densities on the plot are chosen to simplify linking between graphical and tabular results.
NOHISTOGRAM
NOHIST
suppresses the computation of the histogram of the raw values. If you specify the NOHISTOGRAM and the NODENSITY option, no graphic is produced.

NPOINTS=n
N=n
specifies the number of values used to compute the density functions; n is greater than or equal to 0. The default is N=200.

WIDTH=value
BINWIDTH=value
specifies the bin width for the histogram. The value is specified in units of the response variable and must be positive. The option has no effect for binary data.

TRACE < (tadpanel-options) >
requests a trace panel with posterior diagnostics for a Bayesian analysis. If a BAYES statement is present, the trace panel plots are generated by default, one for each sampled parameter. You can specify the following tadpanel-options to modify the graphic:

BOX
BOXPLOT
replaces the autocorrelation plot with a box plot of the posterior sample.

SMOOTH=NONE | MEAN | SPLINE
adds a reference estimate to the trace plot. By default, SMOOTH=NONE. SMOOTH=MEAN uses the arithmetic mean of the trace as the reference. SMOOTH=SPLINE adds a penalized B-spline.

REFERENCE= reference-style
adds vertical reference lines to the density plot, trace plot, and box plot. The available options for the reference-style are:

NONE
suppresses the reference lines

EQT
requests equal-tail intervals

HPD
requests intervals of highest posterior density. The level for the credible or HPD intervals is chosen based on the “Posterior Interval Statistics” table.

PERCENTILES (or PERC) for percentiles. Up to three percentiles can be displayed, as based on the “Posterior Summary Statistics” table.

The default is REFERENCE=EQT.

UNPACK
unpacks the panel graphic and displays its elements as separate plots.
CRITERIONPANEL < (critpanel-options)>
requests a plot for comparing the model fit criteria for different numbers of components. This plot is available only if you also specify the KMAX option in at least one MODEL statement. The plot includes different criteria, depending on whether you are using maximum likelihood or Bayesian estimation. You can specify the following critpanel-option to modify the plot:

**UNPACK**
unpacks the panel plot and displays its elements as separate plots, one for each fit criterion.

**SEED=n**
determines the random number seed for analyses that depend on a random number stream. If you do not specify a seed or if you specify a value less than or equal to zero, the seed is generated from reading the time of day from the computer clock. The largest possible value for the seed is $2^{31} - 1$. The seed value is reported in the “Model Information” table.

You can use the SYSRANDOM and SYSRANEND macro variables after a PROC HPFMM run to query the initial and final seed values. However, using the final seed value as the starting seed for a subsequent analysis does not continue the random number stream where the previous analysis left off. The SYSRANEND macro variable provides a mechanism to pass on seed values to ensure that the sequence of random numbers is the same every time you run an entire program.

Analyses that use the same (nonzero) seed are not completely reproducible if they are executed with a different number of threads since the random number streams in separate threads are independent. You can control the number of threads used by the HPFMM procedure with system options or through the PERFORMANCE statement in the HPFMM procedure.

**SINGCHOL=number**
tunes the singularity criterion in Cholesky decompositions. The default is $1E4$ times the machine epsilon; this product is approximately $1E–12$ on most computers.

**SINGRES=number**
sets the tolerance for which the residual variance or scale parameter is considered to be zero. The default is $1E4$ times the machine epsilon; this product is approximately $1E–12$ on most computers.

**SINGULAR=number**
tunes the general singularity criterion applied by the HPFMM procedure in sweeps and inversions. The default is $1E4$ times the machine epsilon; this product is approximately $1E–12$ on most computers.

**TECHNIQUE=keyword**
**TECH=keyword**
specifies the optimization technique to obtain maximum likelihood estimates. You can choose from the following techniques by specifying the appropriate keyword:

**CONGRA** performs a conjugate-gradient optimization.

**DBLDOG** performs a version of double-dogleg optimization.

**NEWRAP** performs a Newton-Raphson optimization combining a line-search algorithm with ridging.

**NMSIMP** performs a Nelder-Mead simplex optimization.

**NONE** performs no optimization.
NRRIDG performs a Newton-Raphson optimization with ridging.
QUANEW performs a dual quasi-Newton optimization.
TRUREG performs a trust-region optimization.

The default is TECH=QUANEW.

For more details about these optimization methods, see the section “Choosing an Optimization Algorithm” on page 255.

ZEROPROB=number tunes the threshold (a value between 0 and 1) below which the HPFMM procedure considers a component mixing probability to be zero. This affects the calculation of the number of effective components. The default is the square root of the machine epsilon; this is approximately 1E–8 on most computers.

BAYES Statement

BAYES bayes-options ;

The BAYES statement requests that the parameters of the model be estimated by Markov chain Monte Carlo sampling techniques. The HPFMM procedure can estimate by maximum likelihood the parameters of all models supported by the procedure. Bayes estimation, on the other hand, is available for only a subset of these models.

In Bayesian analysis, it is essential to examine the convergence of the Markov chains before you proceed with posterior inference. With ODS Graphics turned on, the HPFMM procedure produces graphs at the end of the procedure output; these graphs enable you to visually examine the convergence of the chain. Inferences cannot be made if the Markov chain has not converged.

The output produced for a Bayesian analysis is markedly different from that for a frequentist (maximum likelihood) analysis for the following reasons:

- Parameter estimates do not have the same interpretation in the two analyses. Parameters are fixed unknown constants in the frequentist context and random variables in a Bayesian analysis.
- The results of a Bayesian analysis are summarized through chain diagnostics and posterior summary statistics and intervals.
- The HPFMM procedure samples the mixing probabilities in Bayesian models directly, rather than mapping them onto a logistic (or other) scale.

The HPFMM procedure applies highly specialized sampling algorithms in Bayesian models. For single-component models without effects, a conjugate sampling algorithm is used where possible. For models in the exponential family that contain effects, the sampling algorithm is based on Gamerman (1997). For the normal and $t$ distributions, a conjugate sampler is the default sampling algorithm for models with and without effects. In multi-component models, the sampling algorithm is based on latent variable sampling through data augmentation (Frühwirth-Schnatter 2006) and the Gamerman or conjugate sampler. Because of this specialization, the options for controlling the prior distributions of the parameters are limited.
Table 6.3 summarizes the *bayes-options* available in the BAYES statement. The full assortment of options is then described in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Options Related to Sampling</strong></td>
<td></td>
</tr>
<tr>
<td>INITIAL=</td>
<td>Specifies how to construct initial values</td>
</tr>
<tr>
<td>NBI=</td>
<td>Specifies the number of burn-in samples</td>
</tr>
<tr>
<td>NMC=</td>
<td>Specifies the number of samples after burn-in</td>
</tr>
<tr>
<td>METROPOLIS</td>
<td>Forces a Metropolis-Hastings sampling algorithm even if conjugate sampling is possible</td>
</tr>
<tr>
<td>OUTPOST=</td>
<td>Generates a data set that contains the posterior estimates</td>
</tr>
<tr>
<td>THIN=</td>
<td>Controls the thinning of the Markov chain</td>
</tr>
<tr>
<td><strong>Specification of Prior Information</strong></td>
<td></td>
</tr>
<tr>
<td>MIXPRIORPARMS</td>
<td>Specifies the prior parameters for the Dirichlet distribution of the mixing probabilities</td>
</tr>
<tr>
<td>BETAPRIORPARMS=</td>
<td>Specifies the parameters of the normal prior distribution for individual parameters in the ( \beta ) vector</td>
</tr>
<tr>
<td>MUPRIORPARMS=</td>
<td>Specifies the parameters of the prior distribution for the means in homogeneous mixtures without effects</td>
</tr>
<tr>
<td>PHIPRIORPARMS=</td>
<td>Specifies the parameters of the inverse gamma prior distribution for the scale parameters in homogeneous mixtures</td>
</tr>
<tr>
<td>PRIOROPTIONS</td>
<td>Specifies additional options used in the determination of the prior distribution</td>
</tr>
<tr>
<td><strong>Posterior Summary Statistics and Convergence Diagnostics</strong></td>
<td></td>
</tr>
<tr>
<td>DIAGNOSTICS=</td>
<td>Displays convergence diagnostics for the Markov chain</td>
</tr>
<tr>
<td>STATISTICS</td>
<td>Displays posterior summary information for the Markov chain</td>
</tr>
<tr>
<td><strong>Other Options</strong></td>
<td></td>
</tr>
<tr>
<td>ESTIMATE=</td>
<td>Specifies which estimate is used for the computation of OUTPUT statistics and graphics</td>
</tr>
<tr>
<td>TIMEINC=</td>
<td>Specifies the time interval to report on sampling progress (in seconds)</td>
</tr>
</tbody>
</table>

You can specify the following *bayes-options* in the BAYES statement.

**BETAPRIORPARMS**=*pair-specification*

**BETAPRIORPARMS**( *pair-specification* ... *pair-specification*) specifies the parameters for the normal prior distribution of the parameters that are associated with model effects (\( \beta_s \)). The *pair-specification* is of the form \((a, b)\), and the values \(a\) and \(b\) are the mean and variance of the normal distribution, respectively. This option overrides the PRIOROPTIONS option.

The form of the BETAPRIORPARMS with an equal sign and a single pair is used to specify one pair of prior parameters that applies to all components in the mixture. In the following example, the two intercepts and the two regression coefficients all have a \(N(0, 100)\) prior distribution:
You can also provide a list of pairs to specify different sets of prior parameters for the various regression parameters and components. For example:

```
proc hpfmm;
   model y = x / k=2;
   bayes betapriorparms=(0,10) (0,20) (. .) (3,100);
run;
```

The simple linear regression in the first component has a $N(0;10)$ prior for the intercept and a $N(0;20)$ prior for the slope. The prior for the intercept in the second component uses the HPFMM default, whereas the prior for the slope is $N(3;100)$.

**DIAGNOSTICS=**ALL | NONE | (keyword-list)

**DIAG=**ALL | NONE | (keyword-list)
controls the computation of diagnostics for the posterior chain. You can request all posterior diagnostics by specifying DIAGNOSTICS=ALL or suppress the computation of posterior diagnostics by specifying DIAGNOSTICS=NONE. The following **keywords** enable you to select subsets of posterior diagnostics; the default is DIAGNOSTICS=(AUTOCORR).

**AUTOCORR < (LAGS= numeric-list) >**
computes for each sampled parameter the autocorrelations of lags specified in the LAGS= list. Elements in the list are truncated to integers, and repeated values are removed. If the LAGS= option is not specified, autocorrelations are computed by default for lags 1, 5, 10, and 50. See the section “Autocorrelations” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for details.

**ESS**
computes an estimate of the effective sample size (Kass et al. 1998), the correlation time, and the efficiency of the chain for each parameter. See the section “Effective Sample Size” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for details.

**GEWEKE < (geweke-options) >**
computes the Geweke spectral density diagnostics (Geweke 1992), which are essentially a two-sample $t$ test between the first $f_1$ portion and the last $f_2$ portion of the chain. The default is $f_1 = 0.1$ and $f_2 = 0.5$, but you can choose other fractions by using the following **geweke-options**:

```
FRAC1=value
```
specifies the fraction $f_1$ for the first window.
**FRAC2=value**

specifies the fraction \( f_2 \) for the second window.


**HEIDELBERGER <(Heidel-options)>**

**HEIDEL <(Heidel-options)>**

computes the Heidelberger and Welch diagnostic (which consists of a stationarity test and a half-width test) for each variable. The stationary diagnostic test tests the null hypothesis that the posterior samples are generated from a stationary process. If the stationarity test is passed, a half-width test is then carried out. See the section “Heidelberger and Welch Diagnostics” (Chapter 7, *SAS/STAT User’s Guide*) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (*SAS/STAT User’s Guide*), for more details.

These diagnostics are not performed by default. You can specify the DIAGNOSTICS=HEIDELBERGER option to request these diagnostics, and you can also specify suboptions, such as DIAGNOSTICS=HEIDELBERGER(EPS=0.05), as follows:

**SALPHA=value**

specifies the \( \alpha \) level \( 0 < \alpha < 1 \) for the stationarity test. By default, SALPHA=0.05.

**HALPHA=value**

specifies the \( \alpha \) level \( 0 < \alpha < 1 \) for the half-width test. By default, HALPHA=0.05.

**EPS=value**

specifies a small positive number \( \epsilon \) such that if the half-width is less than \( \epsilon \) times the sample mean of the retaining iterates, the half-width test is passed. By default, EPS=0.1.

**MCERROR**

**MCSE**


**MAXLAG=n**

specifies the largest lag used in computing the effective sample size and the Monte Carlo standard error. Specifying this option implies the ESS and MCERROR options. The default is MAXLAG=250.

**RAFTERY <(Raftery-options)>**

**RL <(Raftery-options)>**

computes the Raftery and Lewis diagnostics, which evaluate the accuracy of the estimated quantile (\( \hat{\theta}_Q \) for a given \( Q \in (0, 1) \)) of a chain. \( \hat{\theta}_Q \) can achieve any degree of accuracy when the chain is allowed to run for a long time. The algorithm stops when the estimated probability \( \hat{P}_Q = \Pr(\theta \leq \hat{\theta}_Q) \) reaches within \( \pm R \) of the value \( Q \) with probability \( S \); that is, \( \Pr(Q - R \leq \hat{P}_Q \leq Q + R) = S \). See the section “Raftery and Lewis Diagnostics” (Chapter 7, *SAS/STAT User’s Guide*).
These diagnostics are not performed by default. You can specify the DIAGNOSTICS=RAFERTY option to request these diagnostics, and you can also specify suboptions, such as DIAGNOSTICS=RAFERTY(QUANTILE=0.05), as follows:

\[
\text{QUANTILE}=value \\
Q=value
\]

specifies the order (a value between 0 and 1) of the quantile of interest. By default, QUANTILE=0.025.

\[
\text{ACCURACY}=value \\
R=value
\]

specifies a small positive number as the margin of error for measuring the accuracy of estimation of the quantile. By default, ACCURACY=0.005.

\[
\text{PROB}=value \\
S=value
\]

specifies the probability of attaining the accuracy of the estimation of the quantile. By default, PROB=0.95.

\[
\text{EPS}=value
\]

specifies the tolerance level (a small positive number between 0 and 1) for the stationary test. By default, EPS=0.001.

\[
\text{MIXPRIORPARMS}=K \\
\text{MIXPRIORPARMS}(value-list)
\]

specifies the parameters used in constructing the Dirichlet prior distribution for the mixing parameters. If you specify MIXPRIORPARMS=K, the parameters of the \( k \)-dimensional Dirichlet distribution are a vector that contains the number of components in the model \( k \), whatever that might be. You can specify an explicit list of parameters in \text{value-list}. If the MIXPRIORPARMS option is not specified, the default Dirichlet parameter vector is a vector of length \( k \) of ones. This results in a uniform prior over the unit simplex; for \( k=2 \), this is the uniform distribution. See the section “Prior Distributions” on page 252 for the distribution function of the Dirichlet as used by the HPFMM procedure.

\[
\text{ESTIMATE}=\text{MEAN} \mid \text{MAP}
\]

determines which overall estimate is used, based on the posterior sample, in the computation of OUTPUT statistics and certain ODS graphics. By default, the arithmetic average of the (thinned) posterior sample is used. If you specify ESTIMATE=MAP, the parameter vector is used that corresponds to the maximum log posterior density in the posterior sample. In any event, a message is written to the SAS log if postprocessing results depend on a summary estimate of the posterior sample.
**INITIAL=DATA | MLE | MODE | RANDOM**

determines how initial values for the Markov chain are obtained. The default when a conjugate sampler is used is INITIAL=DATA, in which case the HPFMM procedure uses the same algorithm to obtain data-dependent starting values as it uses for maximum likelihood estimation. If no conjugate sampler is available or if you use the METROPOLIS option to explicitly request that it not be used, then the default is INITIAL=MLE, in which case the maximum likelihood estimates are used as the initial values. If the maximum likelihood optimization fails, the HPFMM procedure switches to the default INITIAL=DATA.

The options INITIAL=MODE and INITIAL=RANDOM use the mode and random draws from the prior distribution, respectively, to obtain initial values. If the mode does not exist or if it falls on the boundary of the parameter space, the prior mean is used instead.

**METROPOLIS**

requests that the HPFMM procedure use the Metropolis-Hastings sampling algorithm based on Gamerman (1997), even in situations where a conjugate sampler is available.

**MUPRIORPARMS=pair-specification**

**MUPRIORPARMS(pair-specification ... pair-specification)**

specifies the parameters for the means in homogeneous mixtures without regression coefficients. The *pair-specification* is of the form \( (a, b) \), where \( a \) and \( b \) are the two parameters of the prior distribution, optionally delimited with a comma. The actual distribution of the parameter is implied by the distribution selected in the MODEL statement. For example, it is a normal distribution for a mixture of normals, a gamma distribution for a mixture of Poisson variables, a beta distribution for a mixture of binary variables, and an inverse gamma distribution for a mixture of exponential variables. This option overrides the PRIOROPTIONS option.

The parameters correspond as follows:

- **Beta:** The parameters correspond to the \( \alpha \) and \( \beta \) parameters of the beta prior distribution such that its mean is \( \mu = \alpha / (\alpha + \beta) \) and its variance is \( \mu (1 - \mu) / (\alpha + \beta + 1) \).

- **Normal:** The parameters correspond to the mean and variance of the normal prior distribution.

- **Gamma:** The parameters correspond to the \( \alpha \) and \( \beta \) parameters of the gamma prior distribution such that its mean is \( \alpha / \beta \) and its variance is \( \alpha / \beta^2 \).

- **Inverse gamma:** The parameters correspond to the \( \alpha \) and \( \beta \) parameters of the inverse gamma prior distribution such that its mean is \( \mu = \beta / (\alpha - 1) \) and its variance is \( \mu^2 / (\alpha - 2) \).

The two techniques for specifying the prior parameters with the MUPRIORPARMS option are as follows:

- Specify an equal sign and a single pair of values:

```sql
proc hpfmm seed=12345;
  model y = / k=2;
  bayes mupriorparms=(0,50);
run;
```
Specify a list of parameter pairs within parentheses:

```sas
proc hpfmm seed=12345;
  model y = / k=2;
  bayes mupriorparms( (.,.) (1.4,10.5));
run;
```

If you specify an invalid value (outside of the parameter space for the prior distribution), the HPFMM procedure chooses the default value and writes a message to the SAS log. If you want to use the default values for a particular parameter, you can also specify missing values in the `pair-specification`. For example, the preceding list specification assigns default values for the first component and uses the values 1.4 and 10.5 for the mean and variance of the normal prior distribution in the second component. The first example assigns a $N(0, 50)$ prior distribution to the means in both components.

- `NBI=n` specifies the number of burn-in samples. During the burn-in phase, chains are not saved. The default is NBI=2000.

- `NMC=n` specifies the number of Monte Carlo samples after the burn-in. Samples after the burn-in phase are saved unless they are thinned with the THIN= option. The default is NMC=10000.

- `OUTPOST<(outpost-options)>=data-set` requests that the posterior sample be saved to a SAS data set. In addition to variables that contain log likelihood and log posterior values, the OUTPOST data set contains variables for the parameters. The variable names for the parameters are generic (Parm_1, Parm_2, ..., Parm_p). The labels of the parameters are descriptive and correspond to the “Parameter Mapping” table that is produced when the OUTPOST= option is in effect.

  You can specify the following `outpost-options` in parentheses:

  - `LOGPRIOR` adds the value of the log prior distribution to the data set.
  - `NONSINGULAR | NONSING | COMPRESS` eliminates parameters that correspond to singular columns in the design matrix (and were not sampled) from the posterior data set. This is the default.
  - `SINGULAR | SING` adds columns of zeros to the data set in positions that correspond to singularities in the model or to parameters that were not sampled for other reasons. By default, these columns of zeros are not written to the posterior data set.

- `PHIPRIORPARMS=pair-specification`

  - `PHIPRIORPARMS(pair-specification ... pair-specification)` specifies the parameters for the inverse gamma prior distribution of the scale parameters ($\phi$’s) in the model. The `pair-specification` is of the form $(a, b)$, and the values are chosen such that the prior distribution has mean $\mu = b / (a - 1)$ and variance $\mu^2 / (a - 2)$.

  The form of the PHIPRIORPARMS with an equal sign and a single pair is used to specify one pair of prior parameters that applies to all components in the mixture. For example:
The form with a list of pairs is used to specify different prior parameters for the scale parameters in different components. For example:

```sas
proc hpfmm seed=12345;
   model y = / k=2;
       bayes phipriorparms=(2.001,1.001);
run;
```

If you specify an invalid value (outside of the parameter space for the prior distribution), the HPFMM procedure chooses the default value and writes a message to the SAS log. If you want to use the default values for a particular parameter, you can also specify missing values in the pair-specification. For example, the preceding list specification assigns default values for the first component $a$ prior parameter and uses the value 1.001 for the $b$ prior parameter. The second pair assigns 3.001 and 2.001 for the $a$ and $b$ prior parameters, respectively.

PRIOROPTIONS < =>(prior-options)

specifies options related to the construction of the prior distribution and the choice of their parameters. Some prior-options apply only in particular models. The BETAPIRORPARMS= and MUPRIORPARMS= options override this option.

You can specify the following prior-options:

**CONDITIONAL | COND**

chooses a conditional prior specification for the homogeneous normal and t distribution response components. The default prior specification in these models is an independence prior where the mean of the $h$th component has prior $\mu_h \sim N(a, b)$. The conditional prior is characterized by $\mu_h \sim N(a, \sigma^2_h/b)$.

**DEPENDENT | DEP**

chooses a data-dependent prior for the homogeneous models without effects. The prior parameters $a$ and $b$ are chosen as follows, based on the distribution in the MODEL statement:

- Binary and binomial: $a = \bar{y} / (1 - \bar{y})$, $b=1$, and the prior distribution for the success probability is $\text{beta}(a, b)$.

- Poisson: $a = 1$, $b = 1 / \bar{y}$, and the prior distribution for $\mu$ is $\text{gamma}(a, b)$. See Frühwirth-Schnatter (2006, p. 280) and Viallefont, Richardson, and Greene (2002).

- Exponential: $a = 3$, $b = 2\bar{y}$, and the prior distribution for $\mu$ is inverse gamma with parameters $a$ and $b$. 
Normal and $t$: Under the default independence prior, the prior distribution for $\mu$ is $N(\tilde{y}, f s^2)$ where $f$ is the variance factor from the VAR= option and

$$s^2 = \frac{1}{n} \sum_{i=1}^{n} (y_i - \tilde{y})^2$$

Under the default conditional prior specification, the prior for $\mu_h$ is $N(a, \sigma_h^2 / b)$ where $a = \tilde{y}$ and $b = 2.6/(\max\{y\} - \min\{y\})$. The prior for the scale parameter is inverse gamma with parameters 1.28 and 0.36$s^2$. For further details, see Raftery (1996) and Frühwirth-Schnatter (2006, p. 179).

**VAR=**

specifies the variance for normal prior distributions. The default is VAR=1000. This factor is used, for example, in determining the prior variance of regression coefficients or in determining the prior variance of means in homogeneous mixtures of $t$ or normal distributions (unless a data-dependent prior is used).

**MLE=**

specifies that the prior distribution for regression variables be based on a multivariate normal distribution centered at the MLEs and whose dispersion is a multiple $r$ of the asymptotic MLE covariance matrix. The default is MLE=10. In other words, if you specify PRIOROPTIONS(MLE), the HPFMM procedure chooses the prior distribution for the regression variables as $N(\hat{\beta}, 10\text{Var}[\hat{\beta}])$ where $\hat{\beta}$ is the vector of maximum likelihood estimates. The prior for the scale parameter is inverse gamma with parameters 1.28 and 0.36$s^2$ where

$$s^2 = \frac{1}{n} \sum_{i=1}^{n} (y_i - \tilde{y})^2$$

For further details, see Raftery (1996) and Frühwirth-Schnatter (2006, p. 179). If you specify PRIOROPTIONS(MLE) for the regression parameters, then the data-dependent prior is used for the scale parameter; see the PRIOROPTIONS(DEPENDENT) option above.

The MLE option is not available for mixture models in which the parameters are estimated directly on the data scale, such as homogeneous mixture models or mixtures of distributions without model effects for which a conjugate sampler is available. By using the METROPOLIS option, you can always force the HPFMM procedure to abandon a conjugate sampler in favor of a Metropolis-Hastings sampling algorithm to which the MLE option applies.

**STATISTICS < (global-options) > = ALL | NONE | keyword | (keyword-list)**

controls the number of posterior statistics produced. Specifying STATISTICS=ALL is equivalent to specifying STATISTICS=(SUMMARY INTERVAL). To suppress the computation of posterior statistics, specify STATISTICS=NONE. The default is STATISTICS=(SUMMARY INTERVAL). See the section “Summary Statistics” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for more details.
The global-options include the following:

**ALPHA=numeric-list**
controls the coverage levels of the equal-tail credible intervals and the credible intervals of highest posterior density (HPD) credible intervals. The ALPHA= values must be between 0 and 1. Each ALPHA= value produces a pair of $100(1 - \alpha)\%$ equal-tail and HPD credible intervals for each sampled parameter. The default is ALPHA=0.05, which results in 95% credible intervals for the parameters.

**PERCENT=numeric-list**
requests the percentile points of the posterior samples. The values in numeric-list must be between 0 and 100. The default is PERCENT=(25 50 75), which yields for each parameter the 25th, 50th, and 75th percentiles, respectively.

The list of keywords includes the following:

**SUMMARY**
produces the means, standard deviations, and percentile points for the posterior samples. The default is to produce the 25th, 50th, and 75th percentiles; you can modify this list with the global PERCENT= option.

**INTERVAL**
produces equal-tail and HPD credible intervals. The default is to produce the 95% equal-tail credible intervals and 95% HPD credible intervals, but you can use the ALPHA= global-option to request credible intervals for any probabilities.

**THIN=n**
**THINNING=n**
controls the thinning of the Markov chain after the burn-in. Only one in every $k$ samples is used when THIN=$k$, and if NBI=$n_0$ and NMC=$n$, the number of samples kept is

$$\left\lfloor \frac{n_0 + n}{k} \right\rfloor - \left\lfloor \frac{n_0}{k} \right\rfloor$$

where $[a]$ represents the integer part of the number $a$. The default is THIN=1—that is, all samples are kept after the burn-in phase.

**TIMEINC=n**
specifies a time interval in seconds to report progress during the burn-in and sampling phase. The time interval is approximate, since the minimum time interval in which the HPFMM procedure can respond depends on the multithreading configuration.
Chapter 6: The HPFMM Procedure

BY Statement

BY variables;

You can specify a BY statement with PROC HPFMM to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPFMM procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

For more information about BY-group processing, see the discussion in SAS Language Reference: Concepts. For more information about the DATASETS procedure, see the discussion in the SAS Visual Data Management and Utility Procedures Guide.

CLASS Statement

CLASS variable < (options)> . . . < variable < (options)> >> < / global-options> ;

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement.

The CLASS statement for SAS high-performance analytical procedures is documented in the section “CLASS Statement” on page 36. The HPFMM procedure also supports the following global-option in the CLASS statement:

UPCASE

upercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a,’ ‘A,’ and ‘b,’ then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B.’
**FREQ Statement**

```
FREQ variable ;
```

The `variable` in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence for each observation. SAS high-performance analytical procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where \( f \) is the value of the FREQ variable for the observation. If the frequency value is not an integer, it is truncated to an integer. If the frequency value is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

**ID Statement**

```
ID variables ;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets created by SAS high-performance analytical procedures, provided that the output data set produces one or more records per input observation.

For more information about the common ID statement in SAS high-performance analytical procedures, see the section “ID Statement” on page 40.

**MODEL Statement**

```
MODEL response < (response-options) > = < effects > < / model-options > ;
MODEL events/trials = < effects > < / model-options > ;
MODEL + < effects > < / model-options > ;
```

The MODEL statement defines elements of the mixture model, such as the model effects, the distribution, and the link function. At least one MODEL statement is required. You can specify more than one MODEL statement. Each MODEL statement identifies one or more components of a mixture. For example, if components differ in their distributions, link functions, or regressor variables, then you can use separate MODEL statements to define the components. If the finite mixture model is homogeneous—in the sense that all components share the same regressors, distribution, and link function—then you can specify the mixture model with a single MODEL statement by using the K= option.

An intercept is included in each model by default. It can be removed with the NOINT option.

The dependent variable can be specified by using either the `response` syntax or the `events/trials` syntax. The `events/trials` syntax is specific to models for binomial-type data. A binomial(\( n, \pi \)) variable is the sum of \( n \) independent Bernoulli trials with event probability \( \pi \). Each Bernoulli trial results in either an event or a nonevent (with probability \( 1 - \pi \)). The value of the second variable, `trials`, gives the number \( n \) of Bernoulli trials. The value of the first variable, `events`, is the number of events out of \( n \). The values of both `events` and (`trials`–`events`) must be nonnegative, and the value of `trials` must be positive. Other distributions that allow the `events/trials` syntax are the beta-binomial distribution and the binomial cluster model.
If the `events/trials` syntax is used, the HPFMM procedure defaults to the binomial distribution. If you use the `response` syntax, the procedure defaults to the normal distribution unless the response variable is a character variable or listed in the `CLASS` statement.

The HPFMM procedure supports a continuation-style syntax in `MODEL` statements. Since a mixture has only one response variable, it is sufficient to specify the response variable in one `MODEL` statement. Other `MODEL` statements can use the continuation symbol “+” before the specification of effects. For example, the following statements fit a three-component binomial mixture model:

```plaintext
class A;
model y/n = x / k=2;
model + A;
```

The first `MODEL` statement uses the “=” sign to separate response from effect information and specifies the response variable by using the `events/trials` syntax. This determines the distribution as binomial. This `MODEL` statement adds two components to the mixture models with different intercepts and regression slopes. The second `MODEL` statement adds another component to the mixture where the mean is a function of the classification main effect for variable `A`. The response is also binomial; it is a continuation from the previous `MODEL` statement.

There are two sets of options in the `MODEL` statement. The `response-options` determine how the HPFMM procedure models probabilities for binary data. The `model-options` control other aspects of model formation and inference. Table 6.4 summarizes the `response-options` and `model-options` available in the `MODEL` statement. These are subsequently discussed in detail in alphabetical order by option category.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>DESCENDING</td>
<td>Reverses the order of response categories</td>
</tr>
<tr>
<td>EVENT=</td>
<td>Specifies the event category in binary models</td>
</tr>
<tr>
<td>ORDER=</td>
<td>Specifies the sort order for the response variable</td>
</tr>
<tr>
<td>REFERENCE=</td>
<td>Specifies the reference category in categorical models</td>
</tr>
<tr>
<td>DIST=</td>
<td>Specifies the response distribution</td>
</tr>
<tr>
<td>LINK=</td>
<td>Specifies the link function</td>
</tr>
<tr>
<td>K=</td>
<td>Specifies the number of mixture components</td>
</tr>
<tr>
<td>KMAX=</td>
<td>Specifies the maximum number of mixture components</td>
</tr>
<tr>
<td>KMIN=</td>
<td>Specifies the minimum number of mixture components</td>
</tr>
<tr>
<td>KRESTART</td>
<td>Requests that the starting values for each analysis be determined separately instead of sequentially</td>
</tr>
<tr>
<td>NOINT</td>
<td>Excludes fixed-effect intercept from model</td>
</tr>
<tr>
<td>OFFSET=</td>
<td>Specifies the offset variable for linear predictor</td>
</tr>
<tr>
<td>ALPHA=α</td>
<td>Determines the confidence level (1 − α)</td>
</tr>
<tr>
<td>CL</td>
<td>Displays confidence limits for fixed-effects parameter estimates</td>
</tr>
<tr>
<td>EQUATE=</td>
<td>Imposes simple equality constraints on parameters in this model</td>
</tr>
<tr>
<td>LABEL=</td>
<td>Identifies the model</td>
</tr>
</tbody>
</table>
**Table 6.4 continued**

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>PARMS</td>
<td>Provides starting values for the parameters in this model</td>
</tr>
</tbody>
</table>

**Response Variable Options**

Response variable options determine how the HPFMM procedure models probabilities for binary data.

You can specify the following *response-options* by enclosing them in parentheses after the *response* variable. The default is ORDER=FORMATTED.

**DESCENDING**

**DESC**

reverses the order of the response categories. If both the DESCENDING and ORDER= options are specified, PROC HPFMM orders the response categories according to the ORDER= option and then reverses that order.

**EVENT='category' | keyword**

specifies the event category for the binary response model. PROC HPFMM models the probability of the event category. You can specify the value (formatted, if a format is applied) of the event category in quotes, or you can specify one of the following *keywords*:

- **FIRST**
  designates the first ordered category as the event. This is the default.

- **LAST**
  designates the last ordered category as the event.

**ORDER=order-type**

specifies the sort order for the levels of the response variable. You can specify the following values for *order-type*:

- **DATA**
  sorts the levels by order of appearance in the input data set.

- **FORMATTED**
  sorts the levels by external formatted value, except for numeric variables with no explicit format, which are sorted by their unformatted (internal) value.

- **FREQ**
  sorts the levels by descending frequency count; levels with the most observations come first in the order.

- **INTERNAL**
  sorts the levels by unformatted value.
FREQDATA
sorts the levels by order of descending frequency count, and within counts by order of appearance in the input data set when counts are tied.

FREQFORMATTED
sorts the levels by order of descending frequency count, and within counts by formatted value (as above) when counts are tied.

FREQINTERNAL
sorts the levels by order of descending frequency count, and within counts by unformatted value when counts are tied.

When ORDER=FORMATTED (the default) for numeric variables for which you have supplied no explicit format (that is, for which there is no corresponding FORMAT statement in the current PROC HPFMM run or in the DATA step that created the data set), the levels are ordered by their internal (numeric) value. If you specify the ORDER= option in the MODEL statement and the ORDER= option in the CLASS statement, the former takes precedence.

By default, ORDER=FORMATTED. For the FORMATTED and INTERNAL values, the sort order is machine-dependent.

For more information about sort order, see the chapter on the SORT procedure in the Base SAS Procedures Guide and the discussion of BY-group processing in SAS Language Reference: Concepts.

REFERENCE='category' | keyword
REF='category' | keyword
specifies the reference category for categorical models. For the binary response model, specifying one response category as the reference is the same as specifying the other response category as the event category. You can specify the value (formatted if a format is applied) of the reference category in quotes, or you can specify one of the following keywords:

FIRST
designates the first ordered category as the reference category.

LAST
designates the last ordered category as the reference category. This is the default.

Model Options

ALPHA=number
requests that confidence intervals be constructed for each of the parameters with confidence level \(1 - \text{number}\). The value of \(\text{number}\) must be between 0 and 1; the default is 0.05.

CL
requests that confidence limits be constructed for each of the parameter estimates. The confidence level is 0.95 by default; this can be changed with the ALPHA= option.
DISTRIBUTION=keyword
DIST=keyword

specifies the probability distribution for a mixture component.

If you specify the DIST= option and you do not specify a link function with the LINK= option, a default link function is chosen according to Table 6.5. If you do not specify a distribution, the HPFMM procedure defaults to the normal distribution for continuous response variables and to the binary distribution for classification or character variables, unless the events/trial syntax is used in the MODEL statement. If you choose the events/trial syntax, the HPFMM procedure defaults to the binomial distribution.

Table 6.5 lists keywords that you can specify for the DISTRIBUTION= option and the corresponding default link functions. For generalized linear models with these distributions, you can find expressions for the log-likelihood functions in the section “Log-Likelihood Functions for Response Distributions” on page 243.

<table>
<thead>
<tr>
<th>keyword</th>
<th>Alias</th>
<th>Distribution</th>
<th>Default Link Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>BETA</td>
<td>BETABIN</td>
<td>Beta</td>
<td>Logit</td>
</tr>
<tr>
<td>BETABINOMIAL</td>
<td>BETABIN</td>
<td>Beta-binomial</td>
<td>Logit</td>
</tr>
<tr>
<td>BINARY</td>
<td>BERNOULLI</td>
<td>Binary</td>
<td>Logit</td>
</tr>
<tr>
<td>BINOMIAL</td>
<td>BIN</td>
<td>Binomial</td>
<td>Logit</td>
</tr>
<tr>
<td>BINOMCLUSTER</td>
<td>BINOMCLUS</td>
<td>Binomial cluster</td>
<td>Logit</td>
</tr>
<tr>
<td>CONSTANT &lt; (c) &gt;</td>
<td>DEGENERATE &lt; (c) &gt;</td>
<td>Degenerate</td>
<td>N/A</td>
</tr>
<tr>
<td>EXPONENTIAL</td>
<td>EXPO</td>
<td>Exponential</td>
<td>Log</td>
</tr>
<tr>
<td>FOLDEDNORMAL</td>
<td>FNORMAL</td>
<td>Folded normal</td>
<td>Identity</td>
</tr>
<tr>
<td>GAMMA</td>
<td>GAM</td>
<td>Gamma</td>
<td>Log</td>
</tr>
<tr>
<td>GAUSSIAN</td>
<td>NORMAL</td>
<td>Normal</td>
<td>Identity</td>
</tr>
<tr>
<td>GENPOISSON</td>
<td>GPOISSON</td>
<td>Generalized Poisson</td>
<td>Log</td>
</tr>
<tr>
<td>GEOMETRIC</td>
<td>GEOM</td>
<td>Geometric</td>
<td>Log</td>
</tr>
<tr>
<td>INVGAUSS</td>
<td>IGAUSSIAN, IG</td>
<td>Inverse Gaussian</td>
<td>Inverse squared (power(−2))</td>
</tr>
<tr>
<td>LOGNORMAL</td>
<td>LOGN</td>
<td>Lognormal</td>
<td>Identity</td>
</tr>
<tr>
<td>NEGBINOMIAL</td>
<td>NEGBIN, NB</td>
<td>Negative binomial</td>
<td>Log</td>
</tr>
<tr>
<td>POISSON</td>
<td>POI</td>
<td>Poisson</td>
<td>Log</td>
</tr>
<tr>
<td>T &lt; (v) &gt;</td>
<td>STUDENT &lt; (v) &gt;</td>
<td>t</td>
<td>Identity</td>
</tr>
<tr>
<td>TRUNCEXPO &lt; (a,b) &gt;</td>
<td>TEXPO &lt; (a,b) &gt;</td>
<td>Truncated exponential</td>
<td>Log</td>
</tr>
<tr>
<td>TRUNCLOGN &lt; (a,b) &gt;</td>
<td>TLOGN &lt; (a,b) &gt;</td>
<td>Lognormal</td>
<td>Identity</td>
</tr>
<tr>
<td>TRUNCNEGBIN</td>
<td>TNEGBIN, TNB</td>
<td>Negative binomial</td>
<td>Log</td>
</tr>
<tr>
<td>TRUNCNORMAL &lt; (a,b) &gt;</td>
<td>TNORMAL &lt; (a,b) &gt;</td>
<td>Truncated normal</td>
<td>Identity</td>
</tr>
<tr>
<td>TRUNCPOISSON</td>
<td>TPOISSON, TPOI</td>
<td>Truncated Poisson</td>
<td>Log</td>
</tr>
<tr>
<td>UNIFORM &lt; (a,b) &gt;</td>
<td>UNIF &lt; (a,b) &gt;</td>
<td>Uniform</td>
<td>N/A</td>
</tr>
<tr>
<td>WEIBULL</td>
<td></td>
<td>Weibull</td>
<td>Log</td>
</tr>
</tbody>
</table>

Note that the PROC HPFMM default link for the gamma or exponential distribution is not the canonical
link (the reciprocal link).

The binomial cluster model is a two-component model described in Morel and Nagaraj (1993); Morel and Neerchal (1997); Neerchal and Morel (1998). See Example 6.1 for an application of the binomial cluster model in a teratological experiment.

If the events/trials syntax is used, the default distribution is the binomial and only the following choices are available: DIST=BINOMIAL, DIST=BETABINOMIAL, and DIST=BINOMCLUSTER. The trials variable is ignored for all other distributions. This enables you to fit models in which some components have a binomial or binomial-like distribution. For example, suppose that variable $n$ is a binomial denominator and variable $\log n$ is its logarithm. Then the following statements model a two-component mixture of a binomial and Poisson count model:

```plaintext
model y/n = ;
model + / dist=Poisson offset=logn;
```

The OFFSET= option is used in the second MODEL statement to specify that the Poisson counts refer to different base counts, since the trial variable $n$ is ignored in the second model.

If DIST=BINOMIAL is specified without the events/trials syntax, then $n=1$ is used for the default number of trials.

DIST=TRUNCEXPO, DIST=TRUNCLOGN, and DIST=TRUNCNORMAL, you must specify the lower ($a$) and upper ($b$) truncation points of the distribution. For example:

```plaintext
DIST=TRUNCEXPO< (a,b)>
DIST=TRUNCLOGN< (a,b)>
DIST=TRUNCNORMAL< (a,b)>
```

Each of these distributions is the conditional version of its corresponding nontruncated distribution that is confined to the support $[a, b]$ (inclusive). You can specify a missing value (.) for either $a$ or $b$ to truncate only on the other side; that is, $a=$. indicates a right-truncated distribution, and $b=$. indicates a left-truncated distribution.

For several distribution specifications you can provide additional optional parameters to further define the distribution. These optional parameters are listed in the following:

**CONSTANT<(c)>**  The number $c$ specifies the value where the mass is concentrated. The default is DIST=CONSTANT(0), so you can add zero-inflation to any model by adding a MODEL statement with DIST=CONSTANT.

**T<(v)>**  The number $v$ specifies the degrees of freedom for the (shifted) $t$ distribution. The default is DIST=T(3); this leads to a heavy-tailed distribution for which the variance is defined. See the section “Log-Likelihood Functions for Response Distributions” on page 243 for the density function of the shifted $t_v$ distribution.

**UNIFORM<(a,b)>**  The values $a$ and $b$ define the support of the uniform distribution, $a < b$. By default, $a=0$ and $b=1$. 
EQUATE=MEAN | SCALE | NONE | EFFECTS(effect-list)
specifies simple sets of parameter constraints across the components in a MODEL statement; the
default is EQUATE=NONE. This option is available only for maximum likelihood estimation. If you
specify EQUATE=MEAN, the parameters that determine the mean are reduced to a single set that is
applicable to all components in the MODEL statement. If you specify EQUATE=SCALE, a single
parameter represents the common scale for all components in the MODEL statement. The EFFECTS
option enables you to force the parameters for the chosen model effects to be equal across components;
however, the number of parameters is unaffected.

For example, the following statements fit a two-component multiple regression model in which the
coefficients for variable logd vary by component and the intercepts and coefficients for variable dose
are the same for the two components:

```sas
proc hpfmm;
   model num = dose logd / equate=effects(int dose) k=2;
run;
```

To fix all coefficients across the two components, you can write the MODEL statement as

```sas
model num = dose logd / equate=effects(int dose logd) k=2;
```

or

```sas
model num = dose logd / equate=mean k=2;
```

If you restrict all parameters in a k-component MODEL statement to be equal, the HPFMM procedure
reduces the model to k=1.

K=n
NUMBER=n
specifies the number of components the MODEL statement contributes to the overall mixture. For the
binomial cluster model, this option is not available, since this model is a two-component model by
definition.

KMAX=n
specifies the maximum number of components the MODEL statement contributes to the overall
mixture.

If the maximum number of components in the mixture, as determined by all KMAX= options, is larger
than the minimum number of components, the HPFMM procedure fits all possible models and displays
summary fit information for the sequence of evaluated models. The “best” model according to the
CRITERION= option in the PROC HPFMM statement is then chosen, and the remaining output and
analyses performed by PROC HPFMM pertain to this “best” model.

When you use MCMC methods to estimate the parameters of a mixture, you need to ensure that the
chain for a given value of k has converged; otherwise, comparisons among models that have varying
numbers of components might not be meaningful. You can use the FITDETAILS option to display
summary and diagnostic information for the MCMC chains from each model.
If you specify the KMIN= option but not the KMAX= option, then the default value for the KMAX= option is the value of the KMIN= option (unless KMIN=0, in which case the KMAX= option is set to 1).

KMIN=n
specifies the minimum number of components that the MODEL statement contributes to the overall mixture. When you use MCMC methods to estimate the parameters of a mixture, you need to ensure that the chain for a given value of k has converged; otherwise, comparisons among models that have varying numbers of components might not be meaningful.

KRESTART
requests that the starting values for each analysis (that is, for each unique number of components as determined by the KMIN= and KMAX= options) be determined separately, in the same way as if no other analyses were performed. If you do not specify the KRESTART option, then the starting values for each analysis are based on results from the previous analysis with one less component.

LABEL='label'
specifies an optional label for the model that is used to identify the model in printed output, on graphics, and in data sets created from ODS tables.

LINK=keyword
specifies the link function in the model. The keywords and expressions for the associated link functions are shown in Table 6.6.

<table>
<thead>
<tr>
<th>LINK=</th>
<th>Alias</th>
<th>Function</th>
<th>g(μ)</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>CLL</td>
<td>Complementary log-log</td>
<td>( \log(-\log(1 - \mu)) )</td>
</tr>
<tr>
<td>IDENTITY</td>
<td>ID</td>
<td>Identity</td>
<td>( \mu )</td>
</tr>
<tr>
<td>LOG</td>
<td>Log</td>
<td>Log</td>
<td>( \log(\mu) )</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>Logit</td>
<td>( \log(\mu/(1 - \mu)) )</td>
</tr>
<tr>
<td>LOGLOG</td>
<td>Log-log</td>
<td>Probit</td>
<td>( -\log(-\log(\mu)) )</td>
</tr>
<tr>
<td>PROBIT</td>
<td>NORMIT</td>
<td>Probit</td>
<td>( \Phi^{-1}(\mu) )</td>
</tr>
<tr>
<td>POWER((\lambda))</td>
<td>POW((\lambda))</td>
<td>Power with exponent (\lambda)= number</td>
<td>( \begin{cases} \mu^\lambda &amp; \text{if } \lambda \neq 0 \ \log(\mu) &amp; \text{if } \lambda = 0 \end{cases} )</td>
</tr>
<tr>
<td>POWERMINUS2</td>
<td>RECRIPICAL</td>
<td>Power with exponent -2</td>
<td>( 1/\mu^2 )</td>
</tr>
<tr>
<td>RECIPROCAL</td>
<td>INVERSE</td>
<td>Reciprocal</td>
<td>( 1/\mu )</td>
</tr>
</tbody>
</table>

The default link functions for the various distributions are shown in Table 6.5.

NOINT
requests that no intercept be included in the model. An intercept is included by default, unless the distribution is DIST=CONSTANT or DIST=UNIFORM.
**OFFSET=variable**

specifies the offset variable function for the linear predictor in the model. An offset variable can be thought of as a regressor variable whose regression coefficient is known to be 1. For example, you can use an offset in a Poisson model when counts have been obtained in time intervals of different lengths. With a log link function, you can model the counts as Poisson variables with the logarithm of the time interval as the offset variable.

**PARAMETERS(parameter-specification)**

**PARMS(parameter-specification)**

specifies starting values for the model parameters. If no PARMS option is given, the HPFMM procedure determines starting values by a data-dependent algorithm. To determine initial values for the Markov chain with Bayes estimation, see also the INITIAL= option in the BAYES statement. The specification of the parameters takes the following form: parameters in the mean function precede the scale parameters, and parameters for different components are separated by commas.

The following statements specify starting parameters for a two-component normal model. The initial values for the intercepts are 1 and –3; the initial values for the variances are 0.5 and 4.

```
proc hpfmm;
    model y = / k=2 parms(1 0.5, -3 4);
run;
```

You can specify missing values for parameters whose starting values are to be determined by the default method. Only values for parameters that participate in the optimization are specified. The values for model effects are specified on the linear (linked) scale.

---

**OUTPUT Statement**

The **OUTPUT** statement creates a data set that contains observationwise statistics that are computed after fitting the model. The variables in the input data set are **not** included in the output data set to avoid data duplication for large data sets; however, variables specified in the ID statement are included.

The output statistics are computed based on the parameter estimates of the converged model if the parameters are estimated by maximum likelihood. If a Bayesian analysis is performed, the output statistics are computed based on the arithmetic mean in the posterior sample. You can change to the maximum posterior estimate with the **ESTIMATE=MAP** option in the BAYES statement.

You can specify the following syntax elements in the OUTPUT statement before the slash (/).

**OUT=SAS-data-set**

specifies the name of the output data set. If the OUT= option is omitted, the procedure uses the DATA convention to name the output data set.

**keyword<(keyword-options)> = name**

specifies a statistic to include in the output data set and optionally assigns the variable the name *name*. If you do not provide a name, the HPFMM procedure assigns a default name based on the type of
You can use the keyword-options to control which type of a particular statistic is computed. The following are valid values for keyword and keyword-options:

- **PREDICTED**(COMPONENT | OVERALL)>
- **PRED**(COMPONENT | OVERALL)>
- **MEAN**(COMPONENT | OVERALL)>
- **RESIDUAL**(COMPONENT | OVERALL)>
- **VAR**(COMPONENT | OVERALL)>
- **LOGLIKE**(COMPONENT | OVERALL)>
- **MIXPROBS**(COMPONENT | MAX)>
- **MIXPROB**(COMPONENT | MAX)>
- **PRIOR**(COMPONENT | MAX)>
- **MIXWEIGHTS**(COMPONENT | MAX)>

You can provide a name for a statistic that leads to multiple output statistics, the name is modified to index the associated component number.

The default is to compute the predicted value for the mixture (OVERALL). You can request predictions for the means of the component distributions by adding the COMPONENT suboption in parentheses. The predicted values for some distributions are not identical to the parameter modeled as \( \mu \). For example, in the lognormal distribution the predicted mean is \( \exp\{\mu + 0.5\phi\} \) where \( \mu \) and \( \phi \) are the parameters of an underlying normal process; see the section “Log-Likelihood Functions for Response Distributions” on page 243 for details.

requests residuals for the response or residuals in the component distributions. Only “raw” residuals on the data scale are computed (observed minus predicted).

requests variances for the mixture or the component distributions.

requests values of the log-likelihood function for the mixture or the components. For observations used in the analysis, the overall computed value is the observations’ contribution to the log likelihood; if a FREQ statement is present, the frequency is accounted for in the computed value. In other words, if all observations in the input data set have been used in the analysis, adding the value of the log-likelihood contributions in the OUTPUT data set produces the negative of the final objective function value in the “Iteration History” table. By default, the log-likelihood contribution to the mixture is computed. You can request the individual mixture component contributions with the COMPONENT suboption.

requests that the prior weights \( \pi_j(z, \alpha_j) \) be added to the OUTPUT data set. By default, the probabilities are output for all components. You can limit the output to a single statistic, the largest mixing probability, with the MAX suboption.
**NOTE:** The keyword “prior” is used here because of long-standing practice to refer to the mixing probabilities as prior weights. This must not be confused with the prior distribution and its parameters in a Bayesian analysis.

**POSTERIOR< (COMPONENT | MAX)>**

**POST< (COMPONENT | MAX)>**

**PROB< (COMPONENT | MAX)>**

requests that the posterior weights

\[ \pi_j (a, \alpha_j) p_j (y; x_j' \beta_j, \phi_j) \]

\[ \sum_{j=1}^{k} \pi_j (a, \alpha_j) p_j (y; x_j' \beta_j, \phi_j) \]

be added to the OUTPUT data set. By default, the probabilities are output for all components. You can limit the output to a single statistic, the largest posterior probability, with the MAX suboption.

**NOTE:** The keyword “posterior” is used here because of long-standing practice to refer to these probabilities as posterior probabilities. This must not be confused with the posterior distribution in a Bayesian analysis.

**LINP**

**XBETA**

requests that the linear predictors for the models be added to the OUTPUT data set.

**CLASS | CATEGORY | GROUP**

adds the estimated component membership to the OUTPUT data set. An observation is associated with the component that has the highest posterior probability.

**MAXPOST | MAXPROB**

adds the highest posterior probability to the OUTPUT data set.

A keyword can appear multiple times. For example, the following OUTPUT statement requests predicted values for the mixture in addition to the predicted means in the individual components:

```
output out=hpfmmout pred=MixtureMean pred(component)=CompMean;
```

In a three-component model, this produces four variables in the hpfmmout data set: MixtureMean, CompMean_1, CompMean_2, and CompMean_3.

You can specify the following options in the OUTPUT statement after a slash (/).

**ALLSTATS**

requests that all statistics are computed. If you do not use a keyword to assign a name, the HPFMM procedure uses the default name.

**PREDTYPE=PROB | COUNT**

specifies the type of predicted values that are produced for a binomial or binary response with events/trials syntax. If PREDTYPE=PROB, the predicted values are success probabilities. If PREDTYPE=COUNT, the predicted values are success counts. The default is PREDTYPE=PROB.
PERFORMANCE Statement

\[ \text{PERFORMANCE < performance-options>; } \]

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the HPFMM procedure.

You can also use the PERFORMANCE statement to control whether the HPFMM procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.

PROBMODEL Statement

\[ \text{PROBMODEL < effects> </probmodel-options>; } \]

The PROBMODEL statement defines the model effects for the mixing probabilities and their link function and starting values. Model effects (other than the implied intercept) are not supported with Bayesian estimation. By default, the HPFMM procedure models mixing probabilities on the logit scale for two-component models and as generalized logit models in situations with more than two components. The PROBMODEL statement is not required.

The generalized logit model with \( k \) categories has a common vector of regressor or design variables, \( z \), \( k – 1 \) parameter vectors that vary with category, and one linear predictor whose value is constant. The constant linear predictor is assigned by the HPFMM procedure to the last component in the model, and its value is zero (\( \alpha_k = 0 \)). The probability of observing category \( 1 \leq j \leq k \) is then

\[
\pi_j(z, \alpha_j) = \frac{\exp\{z'\alpha_j\}}{\sum_{i=1}^{k} \exp\{z'\alpha_i\}}
\]

For \( k=2 \), the generalized logit model reduces to a model with the logit link (a logistic model); hence the attribute \textit{generalized logit}.

By default, an intercept is included in the model for the mixing probabilities. If you suppress the intercept with the NOINT option, you must specify at least one effect in the statement.

You can specify the following \textit{probmodel-options} in the PROBMODEL statement after the slash (/):

\texttt{ALPHA=}\texttt{number}

requests that confidence intervals that have the confidence level \( 1 - \text{number} \) be constructed for the parameters in the probability model. The value of \texttt{number} must be between 0 and 1; the default is 0.05. If the probability model is simple—that is, it does not contain any effects—the confidence intervals are produced for the estimated parameters (on the logit scale) and for the mixing probabilities. This option has no effect when you perform Bayesian estimation. You can modify credible interval settings by specifying the \texttt{STATISTICS(ALPHA=)} option in the BAYES statement.
requests that confidence limits be constructed for each of the parameter estimates. The confidence level is 0.95 by default; this can be changed with the **ALPHA=** option.

**LINK=** *keyword*

specifies the link function in the model for the mixing probabilities. The default is a logit link for models with two components. For models with more than two components, only the generalized logit link is available. The *keywords* and expressions for the associated link functions for two-component models are shown in Table 6.7.

<table>
<thead>
<tr>
<th>Link</th>
<th>Function</th>
<th>( g(\mu) = \eta = )</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>Complementary log-log</td>
<td>( \log(-\log(1-\mu)) )</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>( \log(\mu/(1-\mu)) )</td>
</tr>
<tr>
<td>LOGLOG</td>
<td>Log-log</td>
<td>( -\log(-\log(\mu)) )</td>
</tr>
<tr>
<td>PROBIT</td>
<td>Probit</td>
<td>( \Phi^{-1}(\mu) )</td>
</tr>
</tbody>
</table>

**NOINT**

requests that no intercept be included in the model for the mixing probabilities. An intercept is included by default. If you suppress the intercept with the NOINT option, you must specify at least one other effect for the mixing probabilities—since an empty probability model is not meaningful.

**PARAMETERS**(parameter-specification)
**PARMS**(parameter-specification)

specifies starting values for the parameters. The specification of the parameters takes the following form: parameters in the mean function appear in a list, and parameters for different components are separated by commas. Starting values are given on the linked scale, not in terms of probabilities. Also, you need to specify starting values for each of the first \( k-1 \) components in a \( k \)-component model. The linear predictor for the last component is always assumed to be zero.

The following statements specify a three-component mixture of multiple regression models. The PROBMODEL statement does not list any effects, a standard “intercept-only” generalized logit model is used to model the mixing probabilities.

```
proc hpfmm;
   model y = x1 x2 / k=3;
   probmodel / parms(2, 1);
run;
```
There are three linear predictors in the model for the mixing probabilities, $\alpha_1$, $\alpha_2$, and $\alpha_3$. With starting values of $\alpha_1 = 2$, $\alpha_2 = 1$, and $\alpha_3 = 0$, this leads to initial mixing probabilities of

$$\pi_1 = \frac{e^2}{e^2 + e^1 + e^0} = 0.24$$

$$\pi_2 = \frac{e^1}{e^2 + e^1 + e^0} = 0.66$$

$$\pi_3 = \frac{e^0}{e^2 + e^1 + e^0} = 0.1$$

You can specify missing values for parameters whose starting values are to be determined by the default method.

**RESTRICT Statement**

```
RESTRICT < 'label' > constraint-specification < , . . . , constraint-specification > < operator < value > > < / option > ;
```

The RESTRICT statement enables you to specify linear equality or inequality constraints among the parameters of a mixture model. These restrictions are incorporated into the maximum likelihood analysis. The RESTRICT statement is not available for a Bayesian analysis with the HPFMM procedure.

Following are reasons why you might want to place constraints and restrictions on the model parameters:

- to fix a parameter at a particular value
- to equate parameters in different components in a mixture
- to impose order conditions on the parameters in a model
- to specify contrasts among the parameters that the fitted model should honor

A restriction is composed of a left-hand side and a right-hand side, separated by an operator. If the operator and right-hand side are not specified, the restriction is assumed to be an equality constraint against zero. If the right-hand side is not specified, the value is assumed to be zero.

An individual `constraint-specification` is written in (nearly) the same form as estimable linear functions are specified in the ESTIMATE statement of the GLM, MIXED, or GLIMMIX procedure. The `constraint-specification` takes the form

```
model-effect value-list < . . . model-effect value-list > < (SCALE= value) >
```

At least one `model-effect` must be specified followed by one or more values in the `value-list`. The values in the list correspond to the multipliers of the corresponding parameter that is associated with the position in the model effect. If you specify more values in the `value-list` than the `model-effect` occupies in the model design matrix, the extra coefficients are ignored.

To specify restrictions for effects in specific components in the model, separate the `constraint-specification` by commas. The following statements provide an example:
RESTRICT Statement ▲ 239

```proc hpfmm;
  class A;
  model y/n = A x / k = 2;
  restrict A 1 0 -1;
  restrict x 2, x -1 >= 0.5;
run;
```

The linear predictors for this two-component model can be written as

\[
\eta_1 = \beta_10 + \alpha_{11}A_1 + \cdots + \alpha_{1a}A_a + x\beta_{11} \\
\eta_2 = \beta_20 + \alpha_{21}A_1 + \cdots + \alpha_{2a}A_a + x\beta_{21}
\]

where \(A_k\) is the binary variable associated with the \(k\)th level of \(A\).

The first RESTRICT statement applies only to the first component and specifies that the parameter estimates that are associated with the first and third level of the \(A\) effect are identical. In terms of the linear predictor, the restriction can be written as

\[
\alpha_{11} - \alpha_{13} = 0
\]

Now suppose that \(A\) has only two levels. Then the HPFMM procedure ignores the value \(-1\) in the first RESTRICT statement and imposes the restriction

\[
\alpha_{11} = 0
\]

on the fitted model.

The second RESTRICT statement involves parameters in two different components of the model. In terms of the linear predictors, the restriction can be written as

\[
2\beta_{11} - \beta_{21} \geq \frac{1}{2}
\]

When restrictions are specified explicitly through the RESTRICT statement or implied through the EQUATE=EFFECTS option in the MODEL statement, the HPFMM procedure lists all restrictions after the model fit in a table of linear constraints and indicates whether a particular constraint is active at the converged solution.

The following operators can be specified to separate the left- and right-hand sides of the restriction: =, >, <, >=, <=.

Some distributions involve scale parameters (the parameter \(\phi\) in the expressions of the log likelihood) and you can also use the constraint-specification to involve a component’s scale parameter in a constraint. To this end, assign a value to the keyword SCALE, separated from the model effects and value lists with parentheses. The following statements fit a two-component normal model and restrict the component variances to be equal:

```proc hpfmm;
  model y = / k=2;
  restrict int 0 (scale 1),
             int 0 (scale -1);
run;
```
The intercept specification is necessary because each constraint-specification requires at least one model effect. The zero coefficient ensures that the intercepts are not involved in the restriction. Instead, the RESTRICT statement leads to $\phi_1 - \phi_2 = 0$.

You can specify the following option in the RESTRICT statement after a slash (/).

```
DIVISOR=value
```

specifies a value by which all coefficients on the right-hand side and left-hand side of the restriction are divided.

---

**WEIGHT Statement**

```
WEIGHT variable;
```

The WEIGHT statement is used to perform a weighted analysis. Consult the section “Log-Likelihood Functions for Response Distributions” on page 243 for expressions on how weight variables are included in the log-likelihood functions. Because the probability structure of a mixture model is different from that of a classical statistical model, the presence of a weight variable in a mixture model cannot be interpreted as altering the variance of an observation.

Observations with nonpositive or missing weights are not included in the PROC HPFMM analysis. If a WEIGHT statement is not included, all observations used in the analysis are assigned a weight of 1.

---

**Details: HPFMM Procedure**

**A Gentle Introduction to Finite Mixture Models**

**The Form of the Finite Mixture Model**

Suppose that you observe realizations of a random variable $Y$, the distribution of which depends on an unobservable random variable $S$ that has a discrete distribution. $S$ can occupy one of $k$ states, the number of which might be unknown but is at least known to be finite. Since $S$ is not observable, it is frequently referred to as a latent variable.

Let $\pi_j$ denote the probability that $S$ takes on state $j$. Conditional on $S = j$, the distribution of the response $Y$ is assumed to be $f_j(y; \alpha_j, \beta_j | S = j)$. In other words, each distinct state $j$ of the random variable $S$ leads to a particular distributional form $f_j$ and set of parameters $\{\alpha_j, \beta_j\}$ for $Y$.

Let $\{\alpha, \beta\}$ denote the collection of $\alpha_j$ and $\beta_j$ parameters across all $j = 1$ to $k$. The marginal distribution of $Y$ is obtained by summing the joint distribution of $Y$ and $S$ over the states in the support of $S$:

$$f(y; \alpha, \beta) = \sum_{j=1}^{k} \Pr(S = j) f(y; \alpha_j, \beta_j | S = j)$$

$$= \sum_{j=1}^{k} \pi_j f(y; \alpha_j, \beta_j | S = j)$$
This is a mixture of distributions, and the $\pi_j$ are called the mixture (or prior) probabilities. Because the number of states $k$ of the latent variable $S$ is finite, the entire model is termed a finite mixture (of distributions) model.

The finite mixture model can be expressed in a more general form by representing $\alpha$ and $\beta$ in terms of regressor variables and parameters with optional additional scale parameters for $\beta$. The section “Notation for the Finite Mixture Model” on page 177 develops this in detail.

**Mixture Models Contrasted with Mixing and Mixed Models: Untangling the Terminology Web**

Statistical terminology can have its limitations. The terms mixture, mixing, and mixed models are sometimes used interchangeably, causing confusion. Even worse, the terms arise in related situations. One application needs to be eliminated from the discussion in this documentation: mixture experiments, where design factors are the proportions with which components contribute to a blend, are not mixture models and do not fall under the purview of the HPFMM procedure. However, the data from a mixture experiment might be analyzed with a mixture model, a mixing model, or a mixed model, besides other types of statistical models.

Suppose that you observe realizations of random variable $Y$ and assume that $Y$ follows some distribution $f(y; \alpha, \beta)$ that depends on parameters $\alpha$ and $\beta$. Furthermore, suppose that the model is found to be deficient in the sense that the variability implied by the fitted model is less than the observed variability in the data, a condition known as overdispersion (see the section “Overdispersion” on page 243). To tackle the problem the statistical model needs to be modified to allow for more variability. Clearly, one way of doing this is to introduce additional random variables into the process. Mixture, mixing, and mixed models are simply different ways of adding such random variables. The section “The Form of the Finite Mixture Model” on page 240 explains how mixture models add a discrete state variable $S$. The following two subsections explain how mixing and mixed models instead assume variation for a natural parameter or in the mean function.

**Mixing Models**

Suppose that the model is modified to allow for some random quantity $U$, which might be one of the parameters of the model or a quantity related to the parameters. Now there are two distributions to cope with: the conditional distribution of the response given the random effect $U$,

$$f(y; \alpha, \beta | u)$$

and the marginal distribution of the data. If $U$ is continuous, the marginal distribution is obtained by integration:

$$f(y; \alpha, \beta) = \int f(y; \alpha, \beta | u) f(u) \, du$$

Otherwise, it is obtained by summation over the support of $U$:

$$f(y; \alpha, \beta) = \sum_u \Pr(U = u) \, f(y; \alpha, \beta | u)$$

The important entity for statistical estimation is the marginal distribution $f(y; \alpha, \beta)$; the conditional distribution is often important for model description, genesis, and interpretation.

In a mixing model the marginal distribution is known and is typically of a well-known form. For example, if $Y | n$ has a binomial$(n, \mu)$ distribution and $n$ follows a Poisson distribution, then the marginal distribution of $Y$ is Poisson. The preceding operation is called mixing a binomial distribution with a Poisson distribution. Similarly, when mixing a Poisson$(\lambda)$ distribution with a gamma$(a, b)$ distribution for $\lambda$, a negative
binomial distribution results as the marginal distribution. Other important mixing models involve mixing a binomial \((n, \mu)\) random variable with a beta \((\alpha, \beta)\) distribution for the binomial success probability \(\mu\). This results in a distribution known as the beta-binomial.

The finite mixtures have in common with the mixing models the introduction of random effects into the model to vary some or all of the parameters at random.

**Mixed Models**
The difference between a mixing and a mixed model is that the conditional distribution is not that important in the mixing model. It matters to motivate the overdispersed reference model and to arrive at the marginal distribution. Inferences with respect to the conditional distribution, such as predicting the random variable \(U\), are not performed in mixing models. In a mixed model the random variable \(U\) typically follows a continuous distribution—almost always a normal distribution. The random effects usually do not model the natural parameters of the distribution; instead, they are involved in linear predictors that relate to the conditional mean. For example, a linear mixed model is a model in which the response and the random effects are normally distributed, and the random effects enter the conditional mean function linearly:

\[
Y = X\beta + ZU + \epsilon \\
U \sim N(0, G) \\
\epsilon \sim N(0, R) \\
\text{Cov}[U, \epsilon] = 0
\]

The conditional and marginal distributions are then

\[
Y|U \sim N(X\beta + ZU + \epsilon, R) \\
Y \sim N(X\beta, ZGZ' + R)
\]

For this model, because of the linearity in the mean and the normality of the random effects, you could also refer to mixing the normal vector \(Y\) with the normal vector \(U\), since the marginal distribution is known. The linear mixed model can be fit with the MIXED procedure. When the conditional distribution is not normal and the random effects are normal, the marginal distribution does not have a closed form. In this class of mixed models, called generalized linear mixed models, model approximations and numerical integration methods are commonly used in model fitting; see for example, those models fit by the GLIMMIX and NLMIXED procedures. Chapter 6, “Introduction to Mixed Modeling Procedures” (SAS/STAT User’s Guide), contains details about the various classes of mixed models and about the relevant SAS/STAT procedures.

The previous expression for the marginal variance in the linear mixed model, \(\text{var}[Y] = ZGZ' + R\), emphasizes again that the variability in the marginal distribution of a model that contains random effects exceeds the variability in a model without the random effects \((R)\).

The finite mixtures have in common with the mixed models that the marginal distribution is not necessarily a well-known model, but is expressed through a formal integration over the random-effects distribution. In contrast to the mixed models, in particular those involving nonnormal distributions or nonlinear elements, this integration is rather trivial; it reduces to a weighted and finite sum of densities or mass functions.
Overdispersion

Overdispersion is the condition by which the data are more dispersed than is permissible under a reference model. Overdispersion arises only if the variability a model can capture is limited (for example, because of a functional relationship between mean and variance). For example, a model for normal data can never be overdispersed in this sense, although the reasons that lead to overdispersion also negatively affect a misspecified model for normal data. For example, omitted variables increase the residual variance estimate because variability that should have been modeled through changes in the mean is now “picked up” as error variability.

Overdispersion is important because an overdispersed model can lead to misleading inferences and conclusions. However, diagnosing and remedying overdispersion is complicated. In order to handle it appropriately, the source of overdispersion must be identified. For example, overdispersion can arise from any of the following conditions alone or in combination:

- omitted variables and model effects
- omitted random effects (a source of random variation is not being modeled or is modeled as a fixed effect)
- correlation among the observations
- incorrect distributional assumptions
- incorrectly specified mean-variance relationships
- outliers in the data

As discussed in the previous section, introducing randomness into a system increases its variability. Mixture, mixed, and mixing models have thus been popular in modeling data that appear overdispersed. Finite mixture models are particularly powerful in this regard, because even low-order mixtures of basic, symmetric distributions (such as two- or three-component mixtures of normal or t distributions) enable you to model data with multiple modes, heavy tails, and skewness. In addition, the latent variable $S$ provides a natural way to accommodate omitted, unobservable variables into the model.

One approach to remedy overdispersion is to apply simple modifications of the variance function of the reference model. For example, with binomial-type data this approach replaces the variance of the binomial count variable $Y \sim \text{Binomial}(n, \mu)$, $\text{Var}[Y] = n \times \mu(1 - \mu)$ with a scaled version, $\phi n \times \mu(1 - \mu)$, where $\phi$ is called an overdispersion parameter, $\phi > 0$.

In addressing overdispersion problems, it is important to tackle the problem at its root. A missing scale factor on the variance function is hardly ever the root cause of overdispersion; it is only the easiest remedy.
necessarily the parameterizations in which parameters of prior distributions are specified in a Bayesian analysis of homogeneous mixtures. See the section “Prior Distributions” on page 252 for details about the parameterizations of prior distributions.

The HPFMM procedure includes all constant terms in the computation of densities or mass functions. In the expressions that follow, \( l \) denotes the log-likelihood function, \( \phi \) denotes a general scale parameter, \( \mu_i \) is the “mean”, and \( w_i \) is a weight from the use of a WEIGHT statement.

For some distributions (for example, the Weibull distribution) \( \mu_i \) is not the mean of the distribution. The parameter \( \mu_i \) is the quantity that is modeled as \( g^{-1}(x'\beta) \), where \( g^{-1}(\cdot) \) is the inverse link function and the \( x \) vector is constructed based on the effects in the MODEL statement. Situations in which the parameter \( \mu \) does not represent the mean of the distribution are explicitly mentioned in the list that follows.

The parameter \( \phi \) is frequently labeled as a “Scale” parameter in output from the HPFMM procedure. It is not necessarily the scale parameter of the particular distribution.

**Beta(\( \mu, \phi \))**

\[
l(\mu_i, \phi; y_i, w_i) = \log \left\{ \frac{\Gamma(\phi/w_i)}{\Gamma(\mu_i/\phi/w_i)\Gamma((1-\mu_i)\phi/w_i)} \right\} \\
\quad + \ (\mu_i\phi/w_i - 1) \log\{y_i\} \\
\quad + \ (1 - \mu_i)\phi/w_i - 1 \log\{1 - y_i\}
\]

This parameterization of the beta distribution is due to Ferrari and Cribari-Neto (2004) and has properties \( E[Y] = \mu \), \( \text{Var}[Y] = \mu(1 - \mu)/(1 + \phi), \ \phi > 0 \).

**Beta-binomial(\( n, \mu, \phi \))**

\[
\phi = (1 - \rho^2)/\rho^2 \\
l(\mu_i, \rho; y_i) = \log\{\Gamma(n_i + 1)\} - \log\{\Gamma(y_i + 1)\} \\
\quad - \log\{\Gamma(n_i - y_i + 1)\} \nonumber \\
\quad + \log\{\Gamma(\phi)\} - \log\{\Gamma(n_i + \phi)\} + \log\{\Gamma(y_i + \phi\mu_i)\} \\
\quad + \log\{\Gamma(n_i - y_i + \phi(1 - \mu_i))\} - \log\{\Gamma(\phi\mu_i)\} \\
\quad - \log\{\Gamma(\phi(1 - \mu_i))\}
\]

\[
l(\mu_i, \rho; y_i, w_i) = w_i l(\mu_i, \rho; y_i)
\]

where \( y_i \) and \( n_i \) are the events and trials in the events/trials syntax and \( 0 < \mu < 1 \). This parameterization of the beta-binomial model presents the distribution as a special case of the Dirichlet-Multinomial distribution—see, for example, Neerchal and Morel (1998). In this parameterization, \( E[Y] = n\mu \) and \( \text{Var}[Y] = n\mu(1 - \mu)(1 + (n - 1)/(\phi + 1)), \ 0 \leq \rho \leq 1 \). The HPFMM procedure models the parameter \( \phi \) and labels it “Scale” on the procedure output. For other parameterizations of the beta-binomial model, see Griffiths (1973) or Williams (1975).

**Binomial(\( n, \mu \))**

\[
l(\mu_i; y_i) = y_i \log\{\mu_i\} + (n_i - y_i) \log\{1 - \mu_i\} \\
\quad + \log\{\Gamma(n_i + 1)\} - \log\{\Gamma(y_i + 1)\} \\
\quad - \log\{\Gamma(n_i - y_i + 1)\}
\]

\[
l(\mu_i; y_i, w_i) = w_i l(\mu_i; y_i)
\]
where \( y_i \) and \( n_i \) are the events and trials in the \texttt{events/trials} syntax and \( 0 < \mu < 1 \). In this parameterization \( E[Y] = n\mu \), \( \text{Var}[Y] = n\mu(1 - \mu) \).

**Binomial cluster** (\( n; \mu, \pi \))

\[
\begin{align*}
  z &= \log\{\Gamma(n_i + 1)\} - \log\{\Gamma(y_i + 1)\} - \log\{\Gamma(n_i - y_i + 1)\} \\
  \mu_i^* &= (1 - \mu_i)\pi \\
  l(\mu_i, \pi; y_i) &= \log\{\pi\} + z + y_i \log\{\mu_i^* + \mu_i\} \\
  &\quad + (n_i - y_i) \log\{1 - \mu_i^* - \mu_i\} \\
  &\quad + \log\{1 - \pi\} + z + y_i \log\{\mu_i^*\} \\
  &\quad + (n_i - y_i) \log\{1 - \mu_i^*\} \\
  l(\mu_i, \pi; y_i, w_i) &= w_i l(\mu_i, \pi; y_i)
\end{align*}
\]

In this parameterization, \( E[Y] = n\pi \) and \( \text{Var}[Y] = n\pi(1 - \pi) \left\{1 + \mu^2(n - 1)\right\} \). The binomial cluster model is a two-component mixture of a binomial(\( n, \mu^* + \mu \)) and a binomial(\( n, \mu^* \)) random variable. This mixture is unusual in that it fixes the number of components and because the mixing probability \( \pi \) appears in the moments of the mixture components. For further details, see Morel and Nagaraj (1993); Morel and Neerchal (1997); Neerchal and Morel (1998) and Example 6.1 in this chapter. The expressions for the mean and variance in the binomial cluster model are identical to those of the beta-binomial model shown previously, with \( \pi_{bc} = \mu_{bb}, \mu_{bc} = \rho_{bb} \).

The HPFMM procedure models the parameter \( \mu \) through the \texttt{MODEL} statement and the parameter \( \pi \) through the \texttt{PROBMODEL} statement.

**Constant** (\( c \))

\[
l(y_i) = \begin{cases} 
  0 & y_i = c \\
  -1E20 & y_i \neq c
\end{cases}
\]

The extreme value when \( y_i \neq c \) is chosen so that \( \exp\{l(y_i)\} \) yields a likelihood of zero. You can change this value with the \texttt{INVALIDLOGL=} option in the \texttt{PROC HPFMM} statement. The constant distribution is useful for modeling overdispersion due to zero-inflation (or inflation of the process at support \( c \)).

The \texttt{DIST=CONSTANT} distribution is useful for modeling an inflated probability of observing a particular value (zero, by default) in data from other discrete distributions, as demonstrated in “Modeling Zero-Inflation: Is It Better to Fish Poorly or Not to Have Fished at All?” on page 184. While it is syntactically valid to mix a constant distribution with a continuous distribution, such as \texttt{DIST=LOGNORMAL}, such a mixture is not mathematically appropriate, because the constant log-likelihood is the log of a probability, while a continuous log-likelihood is the log of a probability density function. If you want to mix a constant distribution with a continuous distribution, you could model the constant as a very narrow continuous distribution, such as \texttt{DIST=UNIFORM}(\( c - \delta, c + \delta \)) for a small value \( \delta \). However, using \texttt{PROC HPFMM} to analyze such mixtures is sensitive to numerical inaccuracy and ultimately unnecessary. Instead, the following approach is mathematically equivalent and more numerically stable:

1. Estimate the mixing probability \( P(Y = c) \) as the proportion of observations in the data set such that \( |y_i - c| < \varepsilon \).
2. Estimate the parameters of the continuous distribution from the observations for which \(|y_i - c| \geq \epsilon\).

**Exponential(μ)**

\[
l(\mu_i; y_i, w_i) = \begin{cases} 
-\log\{\mu_i\} - y_i / \mu_i & w_i = 1 \\
w_i \log\left\{\frac{w_i y_i}{\mu_i}\right\} - \frac{w_i y_i}{\mu_i} - \log\{\gamma(w_i)\} & w_i \neq 1
\end{cases}
\]

In this parameterization, \(E[Y] = \mu\) and \(\text{Var}[Y] = \mu^2\).

**Folded normal(μ, \phi)**

\[
l(\mu_i, \phi; y_i, w_i) = -\frac{1}{2} \log\{2\pi\} - \frac{1}{2} \log\{\phi / w_i\} + \log\left\{\exp\left\{-w_i (y_i - \mu_i)^2 / 2\phi\right\} + \exp\left\{-w_i (y_i + \mu_i)^2 / 2\phi\right\}\right\}
\]

If \(X\) has a normal distribution with mean \(\mu\) and variance \(\phi\), then \(Y = |X|\) has a folded normal distribution and log-likelihood function \(l(\mu, \phi; y, w)\) for \(y \geq 0\). The folded normal distribution arises, for example, when normally distributed measurements are observed, but their signs are not observed. The mean and variance of the folded normal in terms of the underlying \(N(\mu, \phi)\) distribution are

\[
E[Y] = \frac{1}{\sqrt{2\pi \phi}} \exp\left\{-\frac{\mu^2}{2\phi}\right\} + \mu \left(1 - 2\Phi\left(-\mu / \sqrt{\phi}\right)\right)
\]

\[
\text{Var}[Y] = \phi + \mu^2 - E[Y]^2
\]

The HPFMM procedure models the folded normal distribution through the mean \(\mu\) and variance \(\phi\) of the underlying normal distribution. When the HPFMM procedure computes output statistics for the response variable (for example when you use the OUTPUT statement), the mean and variance of the response \(Y\) are reported. Similarly, the fit statistics apply to the distribution of \(Y = |X|\), not the distribution of \(X\). When you model a folded normal variable, the response input variable should be positive; the HPFMM procedure treats negative values of \(Y\) as a support violation.

**Gamma(μ, φ)**

\[
l(\mu_i, \phi; y_i, w_i) = w_i \phi \log\left\{\frac{w_i y_i \phi}{\mu_i}\right\} - \frac{w_i y_i \phi}{\mu_i} - \log\{\gamma(w_i)\} + \log\left\{\Gamma(w_i)\right\}
\]

In this parameterization, \(E[Y] = \mu\) and \(\text{Var}[Y] = \mu^2 / \phi, \phi > 0\). This parameterization of the gamma distribution differs from that in the GLIMMIX procedure, which expresses the log-likelihood function in terms of \(1/\phi\) in order to achieve a variance function suitable for mixed model analysis.

**Geometric(μ)**

\[
l(\mu_i; y_i, w_i) = y_i \log\left\{\frac{\mu_i}{w_i}\right\} - (y_i + w_i) \log\left\{1 + \frac{\mu_i}{w_i}\right\} + \log\left\{\frac{\Gamma(y_i + w_i)}{\Gamma(w_i) \Gamma(y_i + 1)}\right\}
\]

In this parameterization, \(E[Y] = \mu\) and \(\text{Var}[Y] = \mu + \mu^2\). The geometric distribution is a special case of the negative binomial distribution with \(\phi = 1\).
Generalized Poisson($\mu, \phi$)

\[ \xi_i = 1 - \exp\{-\phi\}/w_i \]
\[ \mu_i^* = \mu_i - \xi(\mu_i - y_i) \]
\[ l(\mu_i^*, \xi; y_i, w_i) = \log\{\mu_i^* - \xi y_i\} + (y_i - 1) \log\{\mu_i^*\} \]
\[ - \mu_i^* - \log\{\Gamma(y_i + 1)\} \]

In this parameterization, $E[Y] = \mu$, $\text{Var}[Y] = \mu/(1 - \xi)^2$, and $\phi \geq 0$. The HPFMM procedure models the mean $\mu$ through the effects in the MODEL statement and applies a log link by default. The generalized Poisson distribution provides an overdispersed alternative to the Poisson distribution; $\phi = \xi_i = 0$ produces the mass function of a regular Poisson random variable. For details about the generalized Poisson distribution and a comparison with the negative binomial distribution, see Joe and Zhu (2005).

Inverse Gaussian($\mu, \phi$)

\[ l(\mu_i, \phi; y_i, w_i) = -\frac{1}{2} \left[ \frac{w_i(y_i - \mu)^2}{y_i\phi\mu_i^2} + \log\left\{ \frac{\phi y_i^3}{w_i} \right\} + \log\{2\pi\} \right] \]

The variance is $\text{Var}[Y] = \phi \mu^3$, $\phi > 0$.

Lognormal($\mu, \phi$)

\[ z_i = \log\{y_i\} - \mu_i \]
\[ l(\mu_i, \phi; y_i, w_i) = -\frac{1}{2} \left( 2\log\{y_i\} + \log\left\{ \frac{\phi}{w_i} \right\} + \log\{2\pi\} + \frac{w_i z_i^2}{\phi} \right) \]

If $X = \log\{Y\}$ has a normal distribution with mean $\mu$ and variance $\phi$, then $Y$ has the log-likelihood function $l(\mu_i, \phi; y_i, w_i)$. The HPFMM procedure models the lognormal distribution and not the “shortcut” version you can obtain by taking the logarithm of a random variable and modeling that as normally distributed. The two approaches are not equivalent, and the approach taken by PROC HPFMM is the actual lognormal distribution. Although the lognormal model is a member of the exponential family of distributions, it is not in the “natural” exponential family because it cannot be written in canonical form.

In terms of the parameters $\mu$ and $\phi$ of the underlying normal process for $X$, the mean and variance of $Y$ are $E[Y] = \exp\{\mu\}\sqrt{\omega}$ and $\text{Var}[Y] = \exp\{2\mu\}\omega(\omega - 1)$, respectively, where $\omega = \exp\{\phi\}$. When you request predicted values with the OUTPUT statement, the HPFMM procedure computes $E[Y]$ and not $\mu$.

Negative binomial($\mu, \phi$)

\[ l(\mu_i, \phi; y_i, w_i) = y_i \log\left\{ \frac{\phi \mu_i}{w_i} \right\} - (y_i + w_i/\phi) \log\left\{ 1 + \frac{\phi \mu_i}{w_i} \right\} \]
\[ + \log\left\{ \frac{\Gamma(y_i + w_i/\phi)}{\Gamma(\mu_i)\Gamma(y_i + 1)} \right\} \]

The variance is $\text{Var}[Y] = \mu + \phi \mu^2$, $\phi > 0$.

For a given $\phi$, the negative binomial distribution is a member of the exponential family. The parameter $\phi$ is related to the scale of the data because it is part of the variance function. However, it cannot be factored from the variance, as is the case with the $\phi$ parameter in many other distributions.
Normal(\(\mu, \phi\))

\[
l(\mu_i, \phi; y_i, w_i) = -\frac{1}{2} \left[ \frac{w_i (y_i - \mu_i)^2}{\phi} + \log \left\{ \frac{\phi}{w_i} \right\} + \log(2\pi) \right]
\]

The mean and variance are \(E[Y] = \mu\) and \(\text{Var}[Y] = \phi\), respectively, \(\phi > 0\)

Poisson(\(\mu\))

\[
l(\mu_i; y_i, w_i) = w_i (y_i \log\{\mu_i\} - \mu_i - \log\{\Gamma(y_i + 1)\})
\]

The mean and variance are \(E[Y] = \mu\) and \(\text{Var}[Y] = \mu\).

(Shifted) T(\(v; \mu, \phi\))

\[
\begin{align*}
z_i &= -0.5 \log\{\phi/w_i\} + \log\{\Gamma(0.5(v + 1))\} \\
&\quad - \log\{\Gamma(0.5v)\} - 0.5 \times \log\{\pi v\}
\end{align*}
\]

\[
l(\mu_i, \phi; y_i, w_i) = -\left( \frac{v + 1}{2} \right) \log \left\{ 1 + \frac{w_i (y_i - \mu_i)^2}{\phi} \right\} + z_i
\]

\(v > 0, \phi > 0\). In this parameterization, \(E[Y] = \mu\) when \(v > 1\) and \(\text{Var}[Y] = \phi v/(v - 2)\)
when \(v > 2\). Note that this form of the \(t\) distribution is not a noncentral distribution, but
that of a shifted central \(t\) random variable.

Truncated Exponential(\(\mu; a, b\))

\[
l(\mu_i; a, b, y_i, w_i) = w_i \log \left\{ \frac{w_i y_i}{\mu_i} \right\} - \frac{w_i y_i}{\mu_i} - \log\{\gamma(y_i \Gamma(w_i))\} \\
&\quad - \log \left[ \gamma \left( \frac{w_i}{\mu_i} \right) - \gamma \left( \frac{w_i a}{\mu_i} \right) \right]
\]

where

\[
\gamma(c_1, c_2) = \int_0^{c_2} t^{c_1-1} \exp(-t)dt
\]

is the lower incomplete gamma function. The mean and variance are

\[
\begin{align*}
E[Y] &= \frac{(a + \mu_i) \exp(-a/\mu_i) - (b + \mu_i) \exp(-b/\mu_i)}{\exp(-a/\mu_i) - \exp(-b/\mu_i)} \\
\text{Var}[Y] &= \frac{(a^2 + 2a\mu_i + 2\mu_i^2) \exp(-a/\mu_i) - (b^2 + 2b\mu_i + 2\mu_i^2) \exp(-b/\mu_i)}{\exp(-a/\mu_i) - \exp(-b/\mu_i)} \\
&\quad - (E[Y])^2
\end{align*}
\]

Truncated Lognormal(\(\mu, \phi; a, b\))

\[
\begin{align*}
z_i &= \log\{y_i\} - \mu_i \\
l(\mu_i, \phi; a, b, y_i, w_i) &= -\frac{1}{2} \left( \frac{1}{w_i} \right) \left\{ 2 \log\{y_i\} + \log\{\phi/w_i\} + \log(2\pi) + \frac{w_i^2 z_i^2}{\phi} \right\} \\
&\quad - \log \left\{ \Phi \left( \sqrt{w_i/\phi} (\log b - \mu_i) \right) - \Phi \left( \sqrt{w_i/\phi} (\log a - \mu_i) \right) \right\}
\end{align*}
\]
where $\Phi(\cdot)$ is the cumulative distribution function of the standard normal distribution.

The mean and variance are

$$E[Y] = \exp(\mu_i + 0.5\phi) \frac{\Phi\left(\frac{\sqrt{\phi} \cdot \log a - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{\sqrt{\phi} \cdot \log b - \mu_i}{\sqrt{\phi}}\right)}{\Phi\left(\frac{\log \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{\log a - \mu_i}{\sqrt{\phi}}\right)}$$

$$\text{Var}[Y] = \exp(2\mu_i + 2\phi) \frac{\Phi\left(\frac{2\sqrt{\phi} \cdot \log a - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{2\sqrt{\phi} \cdot \log b - \mu_i}{\sqrt{\phi}}\right)}{\Phi\left(\frac{\log \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{\log a - \mu_i}{\sqrt{\phi}}\right)} - (E[Y])^2$$

**Truncated Negative binomial ($\mu, \phi$)**

$$l(\mu_i, \phi; y_i, w_i) = y_i \log \left\{ \frac{\phi \mu_i}{w_i} \right\} - (y_i + w_i/\phi) \log \left\{ 1 + \frac{\phi \mu_i}{w_i} \right\}$$

$$+ \log \left\{ \frac{\Gamma(y_i + w_i/\phi)}{\Gamma(w_i/\phi) \Gamma(y_i + 1)} \right\}$$

$$- \log \left\{ 1 - \left( \frac{\phi \mu_i}{w_i} + 1 \right)^{-w_i/\phi} \right\}$$

The mean and variance are

$$E[Y] = \mu_i \left\{ 1 - (\phi \mu_i + 1)^{-1/\phi} \right\}^{-1}$$

$$\text{Var}[Y] = (1 + \phi \mu_i + \mu_i)E[Y] - (E[Y])^2$$

**Truncated Normal ($\mu, \phi; a, b$)**

$$l(\mu_i, \phi; a, b, y_i, w_i) = -\frac{1}{2} \left[ \frac{w_i (y_i - \mu_i)^2}{\phi} \right] + \log \left\{ \frac{\phi}{w_i} \right\} + \log\{2\pi\}$$

$$- \log \left\{ \Phi\left(\sqrt{w_i/\phi} - \phi(b - \mu_i)\right) - \Phi\left(\sqrt{w_i/\phi} - \phi(a - \mu_i)\right) \right\}$$

where $\Phi(\cdot)$ is the cumulative distribution function of the standard normal distribution.

The mean and variance are

$$E[Y] = \mu_i + \sqrt{\phi} \frac{\phi(\mu_i - a) \Phi\left(\frac{a - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{b - \mu_i}{\sqrt{\phi}}\right)}{\Phi\left(\frac{b - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{a - \mu_i}{\sqrt{\phi}}\right)}$$

$$\text{Var}[Y] = \phi \left[ 1 + \frac{\phi(\mu_i - a) \Phi\left(\frac{a - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{b - \mu_i}{\sqrt{\phi}}\right)}{\Phi\left(\frac{b - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{a - \mu_i}{\sqrt{\phi}}\right)} \right]$$

$$- \phi \left\{ \Phi\left(\frac{a - \mu_i}{\sqrt{\phi}}\right) - \Phi\left(\frac{b - \mu_i}{\sqrt{\phi}}\right) \right\}^2$$

where $\phi(\cdot)$ is the probability density function of the standard normal distribution.
Truncated Poisson($\mu$)

\[
I(\mu_i; y_i, w_i) = w_i (y_i \log \{\mu_i\} - \log \{\exp(\mu_i) - 1\} - \log \{\Gamma(y_i + 1)\})
\]

The mean and variance are

\[
E[Y] = \frac{\mu}{1 - \exp(-\mu_i)}
\]

\[
\text{Var}[Y] = \frac{\mu_i [1 - \exp(-\mu_i) - \mu_i \exp(-\mu_i)]}{[1 - \exp(-\mu_i)]^2}
\]

Uniform($a, b$)

\[
I(\mu_i; y_i, w_i) = -\log \{b - a\}
\]

The mean and variance are $E[Y] = 0.5(a + b)$ and $\text{Var}[Y] = (b - a)^2/12$.

Weibull($\mu, \phi$)

\[
I(\mu_i, \phi; y_i) = -\frac{\phi - 1}{\phi} \log \left\{ \frac{y_i}{\mu_i} \right\} - \log \{\mu_i \phi\} - \exp \left\{ \log \left\{ \frac{y_i}{\mu_i} \right\} / \phi \right\}
\]

In this particular parameterization of the two-parameter Weibull distribution, the mean and variance of the random variable $Y$ are $E[Y] = \mu \Gamma(1 + \phi)$ and $\text{Var}[Y] = \mu^2 \{\Gamma(1 + 2\phi) - \Gamma^2(1 + \phi)\}$.

**Bayesian Analysis**

**Conjugate Sampling**

The HPFMM procedure uses Bayesian analysis via a conjugate Gibbs sampler if the model belongs to a small class of mixture models for which a conjugate sampler is available. See the section “Gibbs Sampler” (Chapter 7, *SAS/STAT User’s Guide*) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (*SAS/STAT User’s Guide*), for a general discussion of Gibbs sampling. Table 6.8 summarizes the models for which conjugate and Metropolis-Hastings samplers are available.

**Table 6.8** Availability of Conjugate and Metropolis Samplers in the HPFMM Procedure

<table>
<thead>
<tr>
<th>Effects (exclusive of intercept)</th>
<th>Distributions</th>
<th>Available Samplers</th>
</tr>
</thead>
<tbody>
<tr>
<td>No</td>
<td>Normal or T</td>
<td>Conjugate or Metropolis-Hastings</td>
</tr>
<tr>
<td>Yes</td>
<td>Normal or T</td>
<td>Conjugate or Metropolis-Hastings</td>
</tr>
<tr>
<td>No</td>
<td>Binomial, binary, Poisson, exponential</td>
<td>Conjugate or Metropolis-Hastings</td>
</tr>
<tr>
<td>Yes</td>
<td>Binomial, binary, Poisson, exponential</td>
<td>Metropolis-Hastings only</td>
</tr>
</tbody>
</table>
The conjugate sampler enjoys greater efficiency than the Metropolis-Hastings sampler and has the advantage of sampling in terms of the natural parameters of the distribution.

You can always switch to the Metropolis-Hastings sampling algorithm in any model by adding the METROPOLIS option in the BAYES statement.

## Metropolis-Hastings Algorithm

If Metropolis-Hastings is the only sampler available for the specified model (see Table 6.8) or if the METROPOLIS option is specified in the BAYES statement, PROC HPFMM uses the Metropolis-Hastings approach of Gamerman (1997). See the section “Metropolis and Metropolis-Hastings Algorithms” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for a general discussion of the Metropolis-Hastings algorithm.

The Gamerman (1997) algorithm derives a specific density that is used to generate proposals for the component-specific parameters $\beta_j$. The form of this proposal density is multivariate normal, with mean $m_j$ and covariance matrix $C_j$ derived as follows.

Suppose $\beta_j$ is the vector of model coefficients in the $j$th component and suppose that $\beta_j$ has prior distribution $N(a, R)$. Consider a generalized linear model (GLM) with link function $g(\mu) = \eta = x^T \beta$ and variance function $a(\mu)$. The pseudo-response and weight in the GLM for a weighted least squares step are

$$ y^* = \eta + (y - \mu) \frac{\partial \mu}{\partial \eta} $$

$$ w = \frac{\partial \mu}{\partial \eta} / a(\mu) $$

If the model contains offsets or FREQ or WEIGHT statements, or if a trials variable is involved, suitable adjustments are made to these quantities.

In each component, $j = 1, \ldots, k$, form an adjusted cross-product matrix with a “pseudo” border

$$
\begin{bmatrix}
X'_j W_j X_j + R^{-1} & X'_j W_j y^*_j + R^{-1}a \\
y^*_j W_j X_j + aR^{-1} & c
\end{bmatrix}
$$

where $W_j$ is a diagonal matrix formed from the pseudo-weights $w$, $y^*_j$ is a vector of pseudo-responses, and $c$ is arbitrary. This is basically a system of normal equations with ridging, and the degree of ridging is governed by the precision and mean of the normal prior distribution of the coefficients. Sweeping on the leading partition leads to

$$ C_j = \left(X'_j W_j X_j + R^{-1}\right)^{-1} $$

$$ m_j = C_j \left(X'_j W_j y^*_j + R^{-1}a\right) $$

where the generalized inverse is a reflexive, $g_2$-inverse (see the section “Linear Model Theory” (Chapter 3, SAS/STAT User’s Guide) in Chapter 3, “Introduction to Statistical Modeling with SAS/STAT Software” (SAS/STAT User’s Guide), for details).

PROC HPFMM then generates a proposed parameter vector from the resulting multivariate normal distribution, and then accepts or rejects this proposal according to the appropriate Metropolis-Hastings thresholds.
Latent Variables via Data Augmentation

In order to fit finite Bayesian mixture models, the HPFMM procedure treats the mixture model as a missing data problem and introduces an assignment variable \( S \) as in Dempster, Laird, and Rubin (1977). Since \( S \) is not observable, it is frequently referred to as a latent variable. The unobservable variable \( S \) assigns an observation to a component in the mixture model. The number of states, \( k \), might be unknown, but it is known to be finite. Conditioning on the latent variable \( S \), the component memberships of each observation is assumed to be known, and Bayesian estimation is straightforward for each component in the finite mixture model. That is, conditional on \( S = j \), the distribution of the response is now assumed to be \( f(y; \alpha_j, \beta_j | S = j) \). In other words, each distinct state of the random variable \( S \) leads to a distinct set of parameters. The parameters in each component individually are then updated using a conjugate Gibbs sampler (where available) or a Metropolis-Hastings sampling algorithm.

The HPFMM procedure assumes that the random variable \( S \) has a discrete multinomial distribution with probability \( \pi_j \) of belonging to a component \( j \); it can occupy one of \( k \) states. The distribution for the latent variable \( S \) is

\[
f(S_i = j | \pi_1, \ldots, \pi_k) = \text{multinomial}(1, \pi_1, \ldots, \pi_k)
\]

where \( f(\cdot | \cdot) \) denotes a conditional probability density. The parameters in the density \( \pi_j \) denote the probability that \( S \) takes on state \( j \).

The HPFMM procedure assumes a conjugate Dirichlet prior distribution on the mixture proportions \( \pi_j \) written as:

\[
p(\pi) = \text{Dirichlet}(a_1, \ldots, a_k)
\]

where \( p(\cdot) \) indicates a prior distribution.

Using Bayes’ theorem, the likelihood function and prior distributions determine a conditionally conjugate posterior distribution of \( S \) and \( \pi \) from the multinomial distribution and Dirichlet distribution, respectively.

Prior Distributions

The following list displays the parameterization of prior distributions for situations in which the HPFMM procedure uses a conjugate sampler in mixture models without model effects and certain basic distributions (binary, binomial, exponential, Poisson, normal, and \( t \)). You specify the parameters \( a \) and \( b \) in the formulas below in the MUPRIORPARMS= and PHIPRIORPARMS= options in the BAYES statement in these models.

**Beta** \((a, b)\)

\[
f(y) = \frac{\Gamma(a + b)}{\Gamma(a)\Gamma(b)} y^{a-1} (1 - y)^{b-1}
\]

where \( a > 0, b > 0 \). In this parameterization, the mean and variance of the distribution are \( \mu = a/(a + b) \) and \( \mu (1 - \mu)/(a + b + 1) \), respectively. The beta distribution is the prior distribution for the success probability in binary and binomial distributions when conjugate sampling is used.

**Dirichlet** \((a_1, \ldots, a_k)\)

\[
f(y) = \frac{\Gamma \left( \sum_{i=1}^k a_i \right)}{\prod_{i=1}^k \Gamma(a_i)} y_1^{a_1-1} \cdots y_k^{a_k-1}
\]
where \( \sum_{j=1}^{k} y_j = 1 \) and the parameters \( a_i > 0 \). If any \( a_i \) were zero, an improper density would result. The Dirichlet density is the prior distribution for the mixture probabilities. You can affect the choice of the \( a_i \) through the MIXPRIORPARMS option in the BAYES statement. If \( k=2 \), the Dirichlet is the same as the beta(\( a, b \)) distribution.

**Gamma(\( a, b \))**

\[
f(y) = \frac{b^a}{\Gamma(a)} y^{a-1} \exp\{-by\}
\]

where \( a > 0, b > 0 \). In this parameterization, the mean and variance of the distribution are \( \mu = ab \) and \( \mu / b \), respectively. The gamma distribution is the prior distribution for the mean parameter of the Poisson distribution when conjugate sampling is used.

**Inverse gamma(\( a, b \))**

\[
f(y) = \frac{b^a}{\Gamma(a)} y^{-a-1} \exp\{-b/y\}
\]

where \( a > 0, b > 0 \). In this parameterization, the mean and variance of the distribution are \( \mu = b/(a - 1) \) if \( a > 1 \) and \( \mu^2/(a - 2) \) if \( a > 2 \), respectively. The inverse gamma distribution is the prior distribution for the mean parameter of the exponential distribution when conjugate sampling is used. It is also the prior distribution for the scale parameter \( \phi \) in all models.

**Multinomial(1, \( \pi_1, \cdots, \pi_k \))**

\[
f(y) = \frac{1}{y_1! \cdots y_k!} \pi_1^{y_1} \cdots \pi_k^{y_k}
\]

where \( \sum_{j=1}^{k} y_j = n, y_j \geq 0, \sum_{j=1}^{k} \pi_j = 1 \), and \( n \) is the number of observations included in the analysis. The multinomial density is the prior distribution for the mixture proportions. The mean and variance of \( Y_j \) are \( \mu_j = \pi_j \) and \( \mu_j(1 - \mu_j) \), respectively.

**Normal(\( a, b \))**

\[
f(y) = \frac{a}{\sqrt{2\pi b}} \exp\left\{-\frac{1}{2} \frac{(y-a)^2}{b}\right\}
\]

where \( b > 0 \). The mean and variance of the distribution are \( \mu = a \) and \( b \), respectively. The normal distribution is the prior distribution for the mean parameter of the normal and \( t \) distribution when conjugate sampling is used.

When a MODEL statement contains effects or if you specify the METROPOLIS option, the prior distribution for the regression parameters is multivariate normal, and you can specify the means and variances of the parameters in the BETAPRIORPARMS= option in the BAYES statement.

---

**Parameterization of Model Effects**

PROC HPFMM constructs a finite mixture model according to the specifications in the CLASS, MODEL, and PROBMODEL statements. Each effect in the MODEL statement generates one or more columns in the matrix \( X \) for that model. The same \( X \) matrix applies to all components that are associated with the MODEL
statement. Each effect in the PROBMODEL statement generates one or more columns in the matrix \( Z \) from which the linear predictors in the model for the mixture probability models is formed. The same \( Z \) matrix applies to all components.

The formation of effects from continuous and classification variables in the HPFMM procedure follows the same general rules and techniques as for other linear modeling procedures. For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

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### Computational Method

#### Multithreading

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads spawned by the HPFMM procedure is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count with the CPUCOUNT= SAS system option. For example, if you specify the following statements, the HPFMM procedure schedules threads as if it were executing on a system that had four CPUs, regardless of the actual CPU count:

  ```
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPFMM procedure allocates one thread per CPU.

The tasks that are multithreaded by the HPFMM procedure are primarily defined by dividing the data processed on a single machine among the threads—that is, the HPFMM procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. This operations include the following:

- variable levelization
- effect levelization
- formation of the crossproducts matrix
- objective function, gradient, and Hessian evaluations
- scoring of observations
In addition, operations on matrices such as sweeps might be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

Choosing an Optimization Algorithm

First- or Second-Order Algorithms

The factors that affect how you choose a particular optimization technique for a particular problem are complex. Occasionally, you might benefit from trying several algorithms.

For many optimization problems, computing the gradient takes more computer time than computing the function value. Computing the Hessian sometimes takes much more computer time and memory than computing the gradient, especially when there are many decision variables. Unfortunately, optimization techniques that do not use some kind of Hessian approximation usually require many more iterations than techniques that do use a Hessian matrix; as a result, the total run time of these techniques is often longer. Techniques that do not use the Hessian also tend to be less reliable. For example, they can terminate more easily at stationary points than at global optima.

Table 6.9 shows which derivatives are required for each optimization technique.

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>First-Order</th>
<th>Second-Order</th>
</tr>
</thead>
<tbody>
<tr>
<td>TRUREG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NEWRAP</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NRRIDG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>QUANEW</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>DBLDOG</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>CONGRA</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>LEVMAR</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>NMSIMP</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

The second-derivative methods (TRUREG, NEWRAP, and NRRIDG) are best for small problems for which the Hessian matrix is not expensive to compute. Sometimes the NRRIDG algorithm can be faster than the TRUREG algorithm, but TRUREG can be more stable. The NRRIDG algorithm requires only one matrix with $p(p + 1)/2$ double words; TRUREG and NEWRAP require two such matrices. Here, $p$ denotes the number of parameters in the optimization.

The first-derivative methods QUANEW and DBLDOG are best for medium-sized problems for which the objective function and the gradient are much faster to evaluate than the Hessian. In general, the QUANEW and DBLDOG algorithms require more iterations than TRUREG, NRRIDG, and NEWRAP, but each iteration can be much faster. The QUANEW and DBLDOG algorithms require only the gradient to update an approximate Hessian, and they require slightly less memory than TRUREG or NEWRAP.

The first-derivative method CONGRA is best for large problems for which the objective function and the gradient can be computed much faster than the Hessian and for which too much memory is required to store the (approximate) Hessian. In general, the CONGRA algorithm requires more iterations than QUANEW or
DBLDOG, but each iteration can be much faster. Because CONGRA requires only a factor of \( p \) double-word memory, many large applications can be solved only by CONGRA.

The no-derivative method NMSIMP is best for small problems for which derivatives are not continuous or are very difficult to compute.

The LEVMAR method is appropriate only for least squares optimization problems.

Each optimization method uses one or more convergence criteria that determine when it has converged. An algorithm is considered to have converged when any one of the convergence criteria is satisfied. For example, under the default settings, the QUANEW algorithm converges if \( \text{ABSGCONV} < 1\times10^{-5}, \text{FCONV} < 2 \times \epsilon, \) or \( \text{GCONV} < 1\times10^{-8}. \)

By default, the HPFMM procedure applies the NRRIDG algorithm because it can take advantage of multi-threading in Hessian computations and inversions. If the number of parameters becomes large, specifying TECHNIQUE=QUANEW (which is a first-order method with good overall properties) is recommended.

**Algorithm Descriptions**

The following subsections provide details about each optimization technique and follow the same order as Table 6.9.

**Trust Region Optimization (TRUREG)**

The trust region method uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function \( f(\psi) \) have continuous first- and second-order derivatives inside the feasible region.

The trust region method iteratively optimizes a quadratic approximation to the nonlinear objective function within a hyperelliptic trust region that has radius \( \Delta \). The radius constrains the step size that corresponds to the quality of the quadratic approximation. The trust region method is implemented based on Dennis, Gay, and Welsch (1981); Gay (1983); Moré and Sorensen (1983).

The trust region method performs well for small- to medium-sized problems, and it does not need many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the quasi-Newton or conjugate gradient algorithms might be more efficient.

**Newton-Raphson Optimization with Line Search (NEWRAP)**

The NEWRAP technique uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

If second-order derivatives are computed efficiently and precisely, the NEWRAP method can perform well for medium-sized to large problems, and it does not need many function, gradient, and Hessian calls.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. Otherwise, a combination of ridging and line search is performed to compute successful steps. If the Hessian is not positive-definite, a multiple of the identity matrix is added to the Hessian matrix to make it positive-definite (Eskow and Schnabel 1991).

In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The default line-search method uses quadratic interpolation and cubic extrapolation (LIS=2).
**Newton-Raphson Ridge Optimization (NRRIDG)**

The NRRIDG technique uses the gradient $\mathbf{g}(\mathbf{x}^{(k)})$ and the Hessian matrix $\mathbf{H}(\mathbf{x}^{(k)})$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. If at least one of these two conditions is not satisfied, a multiple of the identity matrix is added to the Hessian matrix.

The NRRIDG method performs well for small- to medium-sized problems, and it does not require many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the quasi-Newton or conjugate gradient algorithms might be more efficient.

Because the NRRIDG technique uses an orthogonal decomposition of the approximate Hessian, each iteration of NRRIDG can be slower than an iteration of the NEWRAP technique, which works with a Cholesky decomposition. However, NRRIDG usually requires fewer iterations than NEWRAP.

**Quasi-Newton Optimization (QUANEW)**

The (dual) quasi-Newton method uses the gradient $\mathbf{g}(\mathbf{x}^{(k)})$, and it does not need to compute second-order derivatives because they are approximated. It works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. However, in general it requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which compute second-order derivatives. QUANEW is the default optimization algorithm because it provides an appropriate balance between the speed and stability that are required for most nonlinear mixed model applications.

The QUANEW technique that is implemented by the HPFMM procedure is the dual quasi-Newton algorithm, which updates the Cholesky factor of an approximate Hessian.

In each iteration, a line search is performed along the search direction to find an approximate optimum. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions (Fletcher 1987). One of the Goldstein conditions can be violated if the feasible region defines an upper limit of the step size. Violating the left-side Goldstein condition can affect the positive-definiteness of the quasi-Newton update. In that case, either the update is skipped or the iterations are restarted by using an identity matrix, resulting in the steepest descent or ascent search direction.

The QUANEW algorithm uses its own line-search technique.

**Double-Dogleg Optimization (DBLDOG)**

The double-dogleg optimization method combines the ideas of the quasi-Newton and trust region methods. In each iteration, the double-dogleg algorithm computes the step $s^{(k)}$ as the linear combination of the steepest descent or ascent search direction $s_1^{(k)}$ and a quasi-Newton search direction $s_2^{(k)}$:

$$s^{(k)} = \alpha_1 s_1^{(k)} + \alpha_2 s_2^{(k)}$$

The step is requested to remain within a prespecified trust region radius (Fletcher 1987, p. 107). Thus, the DBLDOG subroutine uses the dual quasi-Newton update but does not perform a line search.

The double-dogleg optimization technique works well for medium-sized to moderately large optimization problems, where the objective function and the gradient are much faster to compute than the Hessian. The implementation is based on Dennis and Mei (1979); Gay (1983), but it is extended for dealing with boundary and linear constraints. The DBLDOG technique generally requires more iterations than the TRUREG,
NEWRAP, and NRRIDG techniques, which require second-order derivatives; however, each of the DBLDOG iterations is computationally cheap. Furthermore, the DBLDOG technique requires only gradient calls for the update of the Cholesky factor of an approximate Hessian.

**Conjugate Gradient Optimization (CONGRA)**

Second-order derivatives are not required by the CONGRA algorithm and are not even approximated. The CONGRA algorithm can be expensive in function and gradient calls, but it requires only $O(p)$ memory for unconstrained optimization. In general, the algorithm must perform many iterations to obtain a precise solution, but each of the CONGRA iterations is computationally cheap.

The CONGRA algorithm should be used for optimization problems that have large $p$. For the unconstrained or boundary-constrained case, the CONGRA algorithm requires only $O(p)$ bytes of working memory, whereas all other optimization methods require order $O(p^2)$ bytes of working memory. During $p$ successive iterations, uninterruptedly by restarts or changes in the working set, the CONGRA algorithm computes a cycle of $p$ conjugate search directions. In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The default line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions. One of the Goldstein conditions can be violated if the feasible region defines an upper limit for the step size. Other line-search algorithms can be specified with the LIS= option.

**Levenberg-Marquardt Optimization (LEVMAR)**

The LEVMAR algorithm performs a highly stable optimization; however, for large problems, it consumes more memory and takes longer than the other techniques. The Levenberg-Marquardt optimization technique is a slightly improved variant of the Moré (1978) implementation.

**Nelder-Mead Simplex Optimization (NMSIMP)**

The Nelder-Mead simplex method does not use any derivatives and does not assume that the objective function has continuous derivatives. The objective function itself needs to be continuous. This technique is quite expensive in the number of function calls, and it might be unable to generate precise results for $p \gg 40$.

The original Nelder-Mead simplex algorithm is implemented and extended to boundary constraints. This algorithm does not compute the objective for infeasible points, but it changes the shape of the simplex by adapting to the nonlinearities of the objective function. This adaptation contributes to an increased speed of convergence. NMSIMP uses a special termination criterion.

---

**Output Data Set**

Many procedures in SAS software add the variables from the input data set when an observationwise output data set is created. The assumption of high-performance analytical procedures is that the input data sets can be large and contain many variables. For performance reasons, the output data set contains the following:

- those variables explicitly created by the statement
- variables listed in the ID statement

This enables you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For more information about output data sets that are produced when PROC HPFMM is run in distributed mode, see the section “Output Data Sets” on page 29.
Default Output

The following sections describe the output that PROC HPFMM produces by default. The output is organized into various tables, which are discussed in the order of appearance for maximum likelihood and Bayes estimation, respectively.

Performance Information

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

Model Information

The “Model Information” table displays basic information about the model, such as the response variable, frequency variable, link function, and the model category that the HPFMM procedure determined based on your input and options. The “Model Information” table is one of a few tables that are produced irrespective of estimation technique. Most other tables are specific to Bayes or maximum likelihood estimation.

If the analysis depends on generated random numbers, the “Model Information” table also displays the random number seed used to initialize the random number generators. If you repeat the analysis and pass this seed value in the SEED= option in the PROC HPFMM statement, an identical stream of random numbers results.

Class Level Information

The “Class Level Information” table lists the levels of every variable specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels with the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially with the NOCLPRINT= option in the PROC HPFMM statement.

Number of Observations

The “Number of Observations” table displays the number of observations read from the input data set and the number of observations used in the analysis. If you specify a FREQ statement, the table also displays the sum of frequencies read and used. If the events/trials syntax is used for the response, the table also displays the number of events and trials used in the analysis.

Note that the number of observations “used” in the analysis is not unambiguous in a mixture model. An observation that is “unusable” for one component distribution (because the response value is outside of the support of the distribution) might still be usable in the mixture model when the response value is in the support of another component distribution. You can affect the way in which PROC HPFMM handles exclusion of observations due to support violations with the EXCLUSION= option in the PROC HPFMM statement.
Response Profile

For binary data, the “Response Profile” table displays the ordered value from which the HPFMM procedure determines the probability being modeled as an event for binary data. For each response category level, the frequency used in the analysis is reported.

Default Output for Maximum Likelihood

Optimization Information

The “Optimization Information” table displays basic information about the optimization setup to determine the maximum likelihood estimates, such as the optimization technique, the parameters that participate in the optimization, and the number of threads used for the calculations. This table is not produced during model selection—that is, if the KMAX= option is specified in the MODEL statement.

Iteration History

The “Iteration History” table displays for each iteration of the optimization the number of function evaluations (including gradient and Hessian evaluations), the value of the objective function, the change in the objective function from the previous iteration, and the absolute value of the largest (projected) gradient element. The objective function used in the optimization in the HPFMM procedure is the negative of the mixture log likelihood; consequently, PROC HPFMM performs a minimization. This table is not produced if you specify the KMAX= option in the MODEL statement. If you wish to see the “Iteration History” table in this setting, you must also specify the FITDETAILS option in the PROC HPFMM statement.

Convergence Status

The convergence status table is a small ODS table that follows the “Iteration History” table in the default output. In the listing, it appears as a message that identifies whether the optimization succeeded and which convergence criterion was met. If the optimization fails, the message indicates the reason for the failure. If you save the “Convergence Status” table to an output data set, a numeric Status variable is added that allows you to assess convergence programmatically. The values of the Status variable encode the following:

0 Convergence was achieved or an optimization was not performed (because of TECHNIQUE=NONE).
1 The objective function could not be improved.
2 Convergence was not achieved because of a user interrupt or because a limit was exceeded, such as the maximum number of iterations or the maximum number of function evaluations. To modify these limits, see the MAXITER=, MAXFUNC=, and MAXTIME= options in the PROC HPFMM statement.
3 Optimization failed to converge because function or derivative evaluations failed at the starting values or during the iterations or because a feasible point that satisfies the parameter constraints could not be found in the parameter space.

Fit Statistics

The “Fit Statistics” table displays a variety of fit measures based on the mixture log likelihood in addition to the Pearson statistic. All statistics are presented in “smaller is better” form. If you are fitting a single-component normal, gamma, or inverse gaussian model, the table also contains the unscaled Pearson statistic. If you are fitting a mixture model or the model has been fitted under restrictions, the table also contains the number of effective components and the number of effective parameters.
The calculation of the information criteria uses the following formulas, where \( p \) denotes the number of effective parameters, \( n \) denotes the number of observations used (or the sum of the frequencies used if a FREQ statement is present), and \( l \) is the log likelihood of the mixture evaluated at the converged estimates:

\[
AIC = -2l + 2p \\
AICC = \begin{cases} 
-2l + 2pn/(n - p - 1) & n > p + 2 \\
-2l + 2p(p + 2) & \text{otherwise}
\end{cases} \\
BIC = -2l + p \log(n)
\]

The Pearson statistic is computed simply as

\[
\text{Pearson statistic} = \sum_{i=1}^{n} f_i \frac{(y_i - \hat{\mu}_i)^2}{\text{Var}[Y_i]}
\]

where \( n \) denotes the number of observations used in the analysis, \( f_i \) is the frequency associated with the \( i \)th observation (or 1 if no frequency is specified), \( \mu_i \) is the mean of the mixture, and the denominator is the variance of the \( i \)th observation in the mixture. Note that the mean and variance in this expression are not those of the component distributions, but the mean and variance of the mixture:

\[
\mu_i = \mathbb{E}[Y_i] = \sum_{j=1}^{k} \pi_{ij} \mu_{ij}
\]

\[
\text{Var}[Y_i] = -\mu_i^2 + \sum_{j=1}^{k} \pi_{ij} \left( \sigma_{ij}^2 + \mu_{ij}^2 \right)
\]

where \( \mu_{ij} \) and \( \sigma_{ij}^2 \) are the mean and variance, respectively, for observation \( i \) in the \( j \)th component distribution and \( \pi_{ij} \) is the mixing probability for observation \( i \) in component \( j \).

The unscaled Pearson statistic is computed with the same expression as the Pearson statistic with \( n \), \( f_i \), and \( \mu_i \) as previously defined, but the scale parameter \( \phi \) is set to 1 in the \( \text{Var}[Y_i] \) expression.

The number of effective components and the number of effective parameters are determined by examining the converged solution for the parameters that are associated with model effects and the mixing probabilities. For example, if a component has an estimated mixing probability of zero, the values of its parameter estimates are immaterial. You might argue that all parameters should be counted towards the penalty in the information criteria. But a component with zero mixing probability in a \( k \)-component model effectively reduces the model to a \((k - 1)\)-component model. A situation of an overfit model, for which a parameter penalty needs to be taken when calculating the information criteria, is a different situation; here the mixing probability might be small, possibly close to zero.

**Parameter Estimates**

The parameter estimates, their estimated (asymptotic) standard errors, and \( p \)-values for the hypothesis that the parameter is zero are presented in the “Parameter Estimates” table. A separate table is produced for each MODEL statement, and the components that are associated with a MODEL statement are identified with an overall component count variable that counts across MODEL statements. If you assign a label to a model with the LABEL= option in the MODEL statement, the label appears in the title of the “Parameter Estimates” table. Otherwise, the internal label generated by the HPFMM procedure is used.
If the MODEL statement does not contain effects and the link function is not the identity, the inversely linked estimate is also displayed in the table. For many distributions, the inverse linked estimate is the estimated mean on the data scale. For example, in a binomial or binary model, it represents the estimated probability of an event. For some distributions (for example, the Weibull distribution), the inverse linked estimate is not the component distribution mean.

If you request confidence intervals with the CL or ALPHA= option in the MODEL statement, confidence limits are produced for the estimate on the linear scale. If the inverse linked estimate is displayed, confidence intervals for that estimate are also produced by inversely linking the confidence bounds on the linear scale.

**Mixing Probabilities**

If you fit a model with more than one component, the table of mixing probabilities is produced. If there are no effects in the PROBMODEL statement or if there is no PROBMODEL statement, the parameters are reported on the linear scale and as mixing probabilities. If model effects are present, only the linear parameters (on the scale of the logit, generalized logit, probit, and so on) are displayed.

**Default Output for Bayes Estimation**

**Bayes Information**

This table provides basic information about the sampling algorithm. The HPFMM procedure uses either a conjugate sampler or a Metropolis-Hastings sampling algorithm based on Gamerman (1997). The table reveals, for example, how many model parameters are sampled, how many parameters associated with mixing probabilities are sampled, and how many threads are used to perform multithreaded analysis.

**Prior Distributions**

The “Prior Distributions” table lists for each sampled parameter the prior distribution and its parameters. The mean and variance (if they exist) for those values of the parameters are also displayed, along with the initial value for the parameter in the Markov chain. The Component column in this table identifies the mixture component to which a particular parameter belongs. You can control how the HPFMM procedure determines initial values with the INITIAL= option in the BAYES statement.

**Bayesian Fit Statistics**

The “Bayesian Fit Statistics” table shows three measures based on the posterior sample. The “Average -2 Log Likelihood” is derived from the average mixture log-likelihood for the data, where the average is taken over the posterior sample. The deviance information criterion (DIC) is a Bayesian measure of model fit and the effective number of parameters ($p_D$) is a penalization term used in the computation of the DIC. See the section “Summary Statistics” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for a detailed discussion of the DIC and $p_D$.

**Posterior Summaries**

The arithmetic mean, standard deviation, and percentiles of the posterior distribution of the parameter estimates are displayed in the “Posterior Summaries” table. By default, the HPFMM procedure computes the 25th, 50th (median), and 75th percentiles of the sampling distribution. You can modify the percentiles through suboptions of the STATISTICS option in the BAYES statement. If a parameter corresponds to a singularity in the design and was removed from sampling for that purpose, it is also displayed in the table of posterior summaries (and in other tables that relate to output from the BAYES statement). The posterior sample size for such a parameter is shown as $N = 0$. 
**Posterior Intervals**
The table of “Posterior Intervals” displays equal-tail intervals and intervals of highest posterior density for each parameter. By default, intervals are computed for an \( \alpha \)-level of 0.05, which corresponds to 95% intervals. You can modify this confidence level by providing one or more \( \alpha \) values in the ALPHA= suboption of the STATISTICS option in the BAYES statement. The computation of these intervals is detailed in section “Summary Statistics” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide).

**Posterior Autocorrelations**
Autocorrelations for the posterior estimates are computed by default for autocorrelation lags 1, 5, 10, and 50, provided that a sufficient number of posterior samples is available. See the section “Assessing Markov Chain Convergence” (Chapter 7, SAS/STAT User’s Guide) in Chapter 7, “Introduction to Bayesian Analysis Procedures” (SAS/STAT User’s Guide), for the computation of posterior autocorrelations and their utility in diagnosing convergence of Markov chains. You can modify the list of lags for which posterior autocorrelations are calculated with the AUTOCORR suboption of the DIAGNOSTICS= option in the BAYES statement.

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**ODS Table Names**
Each table created by PROC HPFMM has a name associated with it, and you must use this name to reference the table when you use ODS statements. These names are listed in Table 6.10.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>Autocorr</td>
<td>Autocorrelation among posterior estimates</td>
<td>BAYES</td>
</tr>
<tr>
<td>BayesInfo</td>
<td>Basic information about Bayesian estimation</td>
<td>BAYES</td>
</tr>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>CLASS</td>
</tr>
<tr>
<td>CompDescription</td>
<td>Component description in models with varying number of components</td>
<td>KMAX= in MODEL with ML estimation</td>
</tr>
<tr>
<td>CompEvaluation</td>
<td>Comparison of mixture models with varying number of components</td>
<td>KMAX= in MODEL with ML estimation</td>
</tr>
<tr>
<td>CompInfo</td>
<td>Component information</td>
<td>COMPONENTINFO option in PROC HPFMM statement</td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Status of optimization at conclusion of optimization</td>
<td>Default output</td>
</tr>
<tr>
<td>Constraints</td>
<td>Linear equality and inequality constraints</td>
<td>RESTRICT statement or EQUATE=EFFECTS option in MODEL statement</td>
</tr>
</tbody>
</table>
### Table 6.10  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>Corr</td>
<td>Asymptotic correlation matrix of parameter estimates (ML) or empirical</td>
<td>CORR option in PROC HPFMM statement</td>
</tr>
<tr>
<td></td>
<td>correlation matrix of the Bayesian posterior estimates</td>
<td></td>
</tr>
<tr>
<td>Cov</td>
<td>Asymptotic covariance matrix of parameter estimates (ML) or empirical</td>
<td>COV option in PROC HPFMM statement</td>
</tr>
<tr>
<td></td>
<td>covariance matrix of the Bayesian posterior estimates</td>
<td></td>
</tr>
<tr>
<td>CovI</td>
<td>Inverse of the covariance matrix of the parameter estimates</td>
<td>COVI option in PROC HPFMM statement</td>
</tr>
<tr>
<td>ESS</td>
<td>Effective sample size</td>
<td>DIAG=ESS option in BAYES statement</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output</td>
</tr>
<tr>
<td>Geweke</td>
<td>Geweke diagnostics (Geweke 1992) for Markov chain</td>
<td>DIAG=GEWEKE option in BAYES statement</td>
</tr>
<tr>
<td>Hessian</td>
<td>Hessian matrix from the maximum likelihood optimization, evaluated at the</td>
<td>HESSIAN</td>
</tr>
<tr>
<td></td>
<td>converged estimates</td>
<td></td>
</tr>
<tr>
<td>IterHistory</td>
<td>Iteration history</td>
<td>Default output for ML estimation</td>
</tr>
<tr>
<td>MCSE</td>
<td>Monte Carlo standard errors</td>
<td>DIAG=MCERROR in BAYES statement</td>
</tr>
<tr>
<td>MixingProbs</td>
<td>Solutions for the parameter estimates associated with effects in PROB-</td>
<td>Default output for ML estimation</td>
</tr>
<tr>
<td></td>
<td>MODEL statements</td>
<td>if number of components is greater than 1</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Model information</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used, number of trials and events</td>
<td>Default output</td>
</tr>
<tr>
<td>OptInfo</td>
<td>Optimization information</td>
<td>Default output for ML estimation</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates associated with effects in MODEL</td>
<td>Default output for ML estimation</td>
</tr>
<tr>
<td>ParameterMap</td>
<td>Mapping of parameter names to OUTPOST= data set</td>
<td>OUTPOST= option in BAYES statement</td>
</tr>
<tr>
<td>PriorInfo</td>
<td>Prior distributions and initial value of Markov chain</td>
<td>BAYES</td>
</tr>
<tr>
<td>PostSummaries</td>
<td>Summary statistics for posterior estimates</td>
<td>BAYES</td>
</tr>
<tr>
<td>PostIntervals</td>
<td>Equal-tail and highest posterior density intervals for posterior estimates</td>
<td>BAYES</td>
</tr>
<tr>
<td>ResponseProfile</td>
<td>Response categories and category modeled</td>
<td>Default output in models with binary response</td>
</tr>
</tbody>
</table>
**ODS Graphics**

You can reference every graph produced through ODS Graphics with a name. The names of the graphs that PROC HPFMM generates are listed in Table 6.11, along with the required statements and options.

<table>
<thead>
<tr>
<th>ODS Graph Name</th>
<th>Plot Description</th>
<th>Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>TADPanel</td>
<td>Panel of diagnostic graphics to assess convergence of Markov chains</td>
<td>BAYES</td>
</tr>
<tr>
<td>DensityPlot</td>
<td>Histogram and density with component distributions</td>
<td>Default plot for homogeneous mixtures</td>
</tr>
<tr>
<td>CriterionPanel</td>
<td>Panel of plots showing progression of model fit criteria for mixtures with different numbers of components</td>
<td>KMIN= and KMAX= options in MODEL statement</td>
</tr>
</tbody>
</table>

**Examples: HPFMM Procedure**

**Example 6.1: Modeling Mixing Probabilities: All Mice Are Equal, but Some Mice Are More Equal Than Others**

This example demonstrates how you can model the means and mixture proportions separately in a binomial cluster model. It also compares the binomial cluster model to the beta-binomial model.

In a typical teratological experiment, the offspring of animals that were exposed to a toxin during pregnancy are studied for malformation. If you count the number of malformed offspring in a litter of size $n$, then this count is typically not binomially distributed. The responses of the offspring from the same litter are not independent; hence their sum does not constitute a binomial random variable. Relative to a binomial model, data from teratological experiments exhibit overdispersion because ignoring positive correlation among the responses tends to overstate the precision of the parameter estimates. Overdispersion mechanisms are briefly discussed in the section “Overdispersion” on page 243.
In this application, the focus is on mixtures and models that involve a mixing mechanism. The mixing approach (Williams 1975; Haseman and Kupper 1979) supposes that the binomial success probability is a random variable that follows a \( \text{beta}(\alpha, \beta) \) distribution:

\[
Y | \mu \sim \text{Binomial}(n, \mu) \\
\mu \sim \text{Beta}(\alpha, \beta) \\
Y \sim \text{Beta-binomial}(n, \mu, \phi) \\
\text{E}[Y] = n\pi \\
\text{Var}[Y] = n\pi(1 - \pi) \{1 + \mu^2(n - 1)\}
\]

If \( \mu = 0 \), then the beta-binomial distribution reduces to a standard binomial model with success probability \( \pi \). The parameterization of the beta-binomial distribution used by the HPFMM procedure is based on Neerchal and Morel (1998), see the section “Log-Likelihood Functions for Response Distributions” on page 243 for details.

Morel and Nagaraj (1993); Morel and Neerchal (1997); Neerchal and Morel (1998) propose a different model to capture dependency within binomial clusters. Their model is a two-component mixture that gives rise to the same mean and variance function as the beta-binomial model. The genesis is different, however. In the binomial cluster model of Morel and Neerchal, suppose there is a cluster of \( n \) Bernoulli outcomes with success probability \( \pi \). The number of responses in the cluster decomposes into \( N \) outcomes that all respond with either “success” or “failure”; the important aspect is that they all respond identically. The remaining \( n - N \) Bernoulli outcomes respond independently, so the sum of successes in this group is a binomial \((n - N, \pi)\) random variable. Denote the probability with which cluster members fall into the group of identical respondents as \( \phi \). Then \( 1 - \mu \) is the probability that a response belongs to the group of independent Bernoulli outcomes.

It is easy to see how this process of dividing the individual Bernoulli outcomes creates clustering. The binomial cluster model can be written as the two-component mixture

\[
\Pr(Y = y) = \pi \Pr(U = y) + (1 - \pi) \Pr(V = y)
\]

where \( U \sim \text{Binomial}(n, \mu^* + \mu) \), \( V \sim \text{Binomial}(n, \mu^*) \), and \( \mu^* = (1 - \mu)\pi \). This mixture model is somewhat unusual because the mixing probability \( \pi \) appears as a parameter in the component distributions. The two probabilities involved, \( \pi \) and \( \mu \), have the following interpretation: \( \pi \) is the unconditional probability of success for any observation, and \( \mu \) is the probability with which the Bernoulli observations respond identically. The complement of this probability, \( 1 - \mu \), is the probability with which the Bernoulli outcomes respond independently. If \( \mu = 0 \), then the two-component mixture reduces to a standard Binomial model with success probability \( \pi \). Since both \( \pi \) and \( \mu \) are involved in the success probabilities of the two Binomial variables in the mixture, you can affect these binomial means by specifying effects in the PROBMODEL statement (for the \( \pi \)s) or the MODEL statement (for the \( \mu \)s). In a “straight” two-component Binomial mixture,

\[
\pi \text{Binomial}(n, \mu_1) + (1 - \pi) \text{Binomial}(n, \mu_2)
\]

you would vary the success probabilities \( \mu_1 \) and \( \mu_2 \) through the MODEL statement.

With the HPFMM procedure, you can fit the beta-binomial model by specifying DIST=BETABIN and the binomial cluster model by specifying DIST=BINOMCLUS in the MODEL statement.

Morel and Neerchal (1997) report data from a completely randomized design that studies the teratogenicity of phenytoin in 81 pregnant mice. The treatment structure of the experiment is an augmented factorial. In
addition to an untreated control, mice received 60 mg/kg of phenytoin (PHT), 100 mg/kg of trichloropropene oxide (TCPO), and their combination. The design was augmented with a control group that was treated with water. As in Morel and Neerchal (1997), the two control groups are combined here into a single group.

The following DATA step creates the data for this analysis as displayed in Table 1 of Morel and Neerchal (1997). The second DATA step creates continuous variables x1–x3 to match the parameterization of these authors.

```latex
\begin{verbatim}
data ossi;
  length tx $8;
  input tx$ n @@;
  do i=1 to n;
    input y m @@;
    output;
  end;
  drop i;
datalines;
  Control 18 8 9 9 7 9 0 5 3 3 5 8 9 10 5 8 5 8 1 6 0 5
           8 8 9 10 5 5 4 7 9 10 6 6 3 5
  Control 17 8 9 7 10 10 1 6 6 6 1 9 8 9 6 7 5 5 7 9
           2 5 5 6 2 8 1 8 0 2 7 8 5 7
  PHT     19 1 9 4 9 3 7 4 7 0 7 0 4 1 8 1 7 2 7 2 8 1 7
           0 2 3 1 0 3 7 2 7 0 8 0 8 1 1 0 1 1
  TCPO    16 0 5 7 10 4 4 8 11 6 10 6 9 3 4 2 8 0 6 0 9
           3 6 2 9 7 9 1 1 0 8 8 6 9
  PHT+TCPO 11 2 2 0 7 1 8 7 8 0 10 0 4 0 6 0 7 6 6 1 6 1 7;

data ossi;
  set ossi;
  array xx{3} x1-x3;
  do i=1 to 3; xx(i)=0; end;
  pht = 0;
  tcpo = 0;
  if (tx='TCPO') then do;
    xx{1} = 1;
    tcpo = 100;
  end; else if (tx='PHT') then do;
    xx{2} = 1;
    pht = 60;
  end; else if (tx='PHT+TCPO') then do;
    pht = 60;
    tcpo = 100;
    xx{1} = 1; xx{2} = 1; xx{3}=1;
  end;
run;
\end{verbatim}
```

The HPFMM procedure models the mean parameters $\mu$ through the MODEL statement and the mixing proportions $\pi$ through the PROBMODEL statement. In the binomial cluster model, you can place a regression structure on either set of probabilities, and the regression structure does not need to be the same. In the following statements, the unconditional probability of ossification is modeled as a two-way factorial, whereas the intralitter effect—the propensity to group within a cluster—is assumed to be constant:
The CLASS statement declares the PHT and TCPO variables as classification variables. They affect the analysis through their levels, not through their numeric values. The MODEL statement declares the distribution of the data to follow a binomial cluster model. The HPFMM procedure then automatically assumes that the model is a two-component mixture. An intercept is included by default. The PROBMODEL statement declares the effect structure for the mixing probabilities. The unconditional probability of ossification of a fetus depends on the main effects and the interaction in the factorial.

The “Model Information” table displays important details about the model fit with the HPFMM procedure (Output 6.1.1). Although no K= option was specified in the MODEL statement, the HPFMM procedure recognizes the model as a two-component model. The “Class Level Information” table displays the levels and values of the PHT and TCPO variables. Eighty-one observations are read from the data and are used in the analysis. These observations comprise 287 events and 585 total outcomes.

Output 6.1.1 Model Information in Binomial Cluster Model with Constant Clustering Probability

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable (Events)</td>
</tr>
<tr>
<td>Response Variable (Trials)</td>
</tr>
<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class Levels Values</td>
</tr>
<tr>
<td>pht</td>
</tr>
<tr>
<td>tcpo</td>
</tr>
</tbody>
</table>

Number of Observations Read  81
Number of Observations Used  81
Number of Events             287
Number of Trials             585

The “Optimization Information” table in Output 6.1.2 gives details about the maximum likelihood optimization. By default, the HPFMM procedure uses a quasi-Newton algorithm. The model contains five parameters, four of which are part of the model for the mixing probabilities. The fifth parameter is the intercept in the model for $\mu$. 

```
proc hpfmm data=ossi;
   class pht tcpo;
   model y/m = / dist=binomcluster;
   probmodel pht tcpo pht*tcpo;
run;
```
After nine iterations, the iterative optimization converges. The $-2$ log likelihood at the converged solution is 305.1, and the Pearson statistic is 89.2077. The HPFMM procedure computes the Pearson statistic as a general goodness-of-fit measure that expresses the closeness of the fitted model to the data.

The estimates of the parameters in the conditional probability $\mu$ and in the unconditional probability $\pi$ are given in Output 6.1.3. The intercept estimate in the model for $\mu$ is 0.3356. Since the default link in the binomial cluster model is the logit link, the estimate of the conditional probability is

$$\hat{\mu} = \frac{1}{1 + \exp\{-0.3356\}} = 0.5831$$

This value is displayed in the “Inverse Linked Estimate” column. There is greater than a 50% chance that the individual fetuses in a litter provide the same response. The clustering tendency is substantial.
Output 6.1.3 Parameter Estimates in Binomial Cluster Model with Constant Clustering Probability

<table>
<thead>
<tr>
<th>Parameter Estimates for Binomial Cluster Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Effect</td>
</tr>
<tr>
<td>------------------</td>
</tr>
<tr>
<td>1</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Mixing Probabilities</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Effect</td>
</tr>
<tr>
<td>------------------</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>1</td>
</tr>
</tbody>
</table>

The “Mixing Probabilities” table displays the estimates of the parameters in the model for \( \pi \) on the logit scale (Output 6.1.3). Table 6.12 constructs the estimates of the unconditional probabilities of ossification.

Table 6.12 Estimates of Ossification Probabilities

<table>
<thead>
<tr>
<th>PHT</th>
<th>TCPO</th>
<th>( \hat{\eta} )</th>
<th>( \hat{\pi} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>(-1.2194 + 0.9129 + 0.3295 + 0.6162 = 0.6392)</td>
<td>0.6546</td>
</tr>
<tr>
<td>60</td>
<td>0</td>
<td>(-1.2194 + 0.3295 = -0.8899)</td>
<td>0.2911</td>
</tr>
<tr>
<td>0</td>
<td>100</td>
<td>(-1.2194 + 0.9129 = -0.3065)</td>
<td>0.4240</td>
</tr>
<tr>
<td>60</td>
<td>100</td>
<td>(-1.2194)</td>
<td>0.2280</td>
</tr>
</tbody>
</table>

Morel and Neerchal (1997) considered a model in which the intralitter effects also depend on the treatments. This model is fit with the HPFMM procedure with the following statements:

```plaintext
proc hpfmm data=ossi;
  class pht tcpo;
  model y/m = pht tcpo pht*tcpo / dist=binomcluster;
  probmodel pht tcpo pht*tcpo;
run;
```

The \(-2\) log likelihood of this model is much reduced compared to the previous model with constant conditional probability (compare 287.8 in Output 6.1.4 with 305.1 in Output 6.1.2). The likelihood-ratio statistic of 17.3 is significant, \( Pr(\chi^2 > 17.3 = 0.0006) \). Varying the conditional probabilities by treatment improved the model fit significantly.
Example 6.1: Modeling Mixing Probabilities: All Mice Are Equal, but Some Mice Are More Equal Than Others

Output 6.1.4  Fit Statistics and Parameter Estimates in Binomial Cluster Model

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
<tr>
<td>Effective Parameters</td>
</tr>
<tr>
<td>Effective Components</td>
</tr>
</tbody>
</table>

Table 6.13 computes the conditional probabilities in the four treatment groups. Recall that the previous model estimated a constant clustering probability of 0.5831.

<table>
<thead>
<tr>
<th>Component</th>
<th>Effect</th>
<th>pht</th>
<th>tcpo</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Intercept</td>
<td>1.8213</td>
<td></td>
<td>0.5889</td>
<td>3.09</td>
<td>0.0020</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>pht</td>
<td>0</td>
<td>-1.4962</td>
<td>0.6630</td>
<td>-2.26</td>
<td>0.0240</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>tcpo</td>
<td>0</td>
<td>-3.1828</td>
<td>1.1261</td>
<td>-2.83</td>
<td>0.0047</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>pht*tcpo</td>
<td>0</td>
<td>3.3736</td>
<td>1.1953</td>
<td>2.82</td>
<td>0.0048</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 6.13 computes the conditional probabilities in the four treatment groups. Recall that the previous model estimated a constant clustering probability of 0.5831.

Table 6.13  Estimates of Clustering Probabilities

<table>
<thead>
<tr>
<th>PHT</th>
<th>TCPO</th>
<th>( \hat{\eta} )</th>
<th>( \hat{\mu} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>1.8213 - 1.4962 - 3.1828 + 3.3736 = 0.5159</td>
<td>0.6262</td>
</tr>
<tr>
<td>60</td>
<td>0</td>
<td>1.8213 - 3.1828 = -1.3615</td>
<td>0.2040</td>
</tr>
<tr>
<td>0</td>
<td>100</td>
<td>1.8213 - 1.4962 = 0.3251</td>
<td>0.5806</td>
</tr>
<tr>
<td>60</td>
<td>100</td>
<td>1.8213</td>
<td>0.8607</td>
</tr>
</tbody>
</table>
The presence of phenytoin alone reduces the probability of response clustering within the litter. The presence of trichloropropene oxide alone does not have a strong effect on the clustering. The simultaneous presence of both agents substantially increases the probability of clustering.

The following statements fit the binomial cluster model in the parameterization of Morel and Neerchal (1997).

```sas
proc hpfmm data=ossi;
   model y/m = x1-x3 / dist=binomcluster;
   probmodel x1-x3;
run;
```

The model fit is the same as in the previous model (compare the “Fit Statistics” tables in Output 6.1.5 and Output 6.1.4). The parameter estimates change due to the reparameterization of the treatment effects and match the results in Table III of Morel and Neerchal (1997).

**Output 6.1.5** Fit Statistics and Estimates (Morel and Neerchal Parameterization)

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>287.8</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
<td>303.8</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
<td>305.8</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
<td>323.0</td>
</tr>
<tr>
<td>Pearson Statistic</td>
<td>85.5999</td>
</tr>
<tr>
<td>Effective Parameters</td>
<td>8</td>
</tr>
<tr>
<td>Effective Components</td>
<td>2</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Binomial Cluster Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Effect</td>
</tr>
<tr>
<td>------------------</td>
</tr>
<tr>
<td>1 Intercept</td>
</tr>
<tr>
<td>1 x1</td>
</tr>
<tr>
<td>1 x2</td>
</tr>
<tr>
<td>1 x3</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Mixing Probabilities</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Effect</td>
</tr>
<tr>
<td>------------------</td>
</tr>
<tr>
<td>1 Intercept</td>
</tr>
<tr>
<td>1 x1</td>
</tr>
<tr>
<td>1 x2</td>
</tr>
<tr>
<td>1 x3</td>
</tr>
</tbody>
</table>

The following sets of statements fit the binomial and beta-binomial models, respectively, as single-component mixtures in the parameterization akin to the first binomial cluster model. Note that the model effects that affect the underlying Bernoulli success probabilities are specified in the MODEL statement, in contrast to the binomial cluster model.

```sas
proc hpfmm data=ossi;
   model y/m = x1-x3 / dist=binomial;
run;
```
Example 6.2: The Usefulness of Custom Starting Values: When Do Cows Eat?

The Pearson statistic for the beta-binomial model (Output 6.1.6) indicates a much better fit compared to the single-component binomial model (Output 6.1.7). This is not surprising since these data are obviously overdispersed relative to a binomial model because the Bernoulli outcomes are not independent. The difference between the binomial cluster and the beta-binomial model lies in the mechanism by which the correlations are induced:

- a mixing mechanism in the beta-binomial model that leads to a common shared random effect among all offspring in a cluster
- a mixture specification in the binomial cluster model that divides the offspring in a litter into identical and independent responders

Output 6.1.6 Fit Statistics in Binomial Model

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>401.8</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
<td>409.8</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
<td>410.3</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
<td>419.4</td>
</tr>
<tr>
<td>Pearson Statistic</td>
<td>252.1</td>
</tr>
</tbody>
</table>

Output 6.1.7 Fit Statistics in Beta-Binomial Model

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>306.6</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
<td>316.6</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
<td>317.4</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
<td>328.5</td>
</tr>
<tr>
<td>Pearson Statistic</td>
<td>87.5379</td>
</tr>
</tbody>
</table>

Example 6.2: The Usefulness of Custom Starting Values: When Do Cows Eat?

This example with a mixture of normal and Weibull distributions illustrates the benefits of specifying starting values for some of the components.

The data for this example were generously provided by Dr. Luciano A. Gonzalez of the Lethbridge Research Center of Agriculture and Agri-Food Canada and his collaborator, Dr. Bert Tolkamp, from the Scottish Agricultural College.

The outcome variable of interest is the logarithm of a time interval between consecutive visits by cattle to feeders. The intervals fall into three categories:
- short breaks within meals—such as when an animal stops eating for a moment and resumes shortly thereafter
- somewhat longer breaks when eating is interrupted to go have a drink of water
- long breaks between meals

Modeling such time interval data is important to understand the feeding behavior and biology of the animals and to derive other biological parameters such as the probability of an animal to stop eating after it has consumed a certain amount of a given food. Because there are three distinct biological categories, data of this nature are frequently modeled as three-component mixtures. The point at which the second and third components cross over is used to separate feeding events into meals.

The original data set comprises 141,414 observations of log feeding intervals. For the purpose of presentation in this document, where space is limited, the data have been rounded to precision 0.05 and grouped by frequency. The following DATA step displays the modified data used in this example. A comparison with the raw data and the results obtained in a full analysis of the original data show that the grouping does not alter the presentation or conclusions in a way that matters for the purpose of this example.

data cattle;
  input LogInt Count @@;
datalines;
0.70  195  1.10  233  1.40  355  1.60  563
1.80  822  1.95  926  2.10 1018  2.20 1712
2.30  3190 2.40 2212  2.50 1692  2.55 1558
2.65  1622  2.70 1637  2.75 1568  2.85 1599
2.90  1575  2.95 1526  3.00 1537  3.05 1561
3.10  1555  3.15 1427  3.20 2852  3.25 1396
3.30  1343  3.35 2473  3.40 1310  3.45 2453
3.50  1168  3.55 2300  3.60 2174  3.65 2050
3.70  1926  3.75 1849  3.80 1687  3.85 2416
3.90  1449  3.95 2095  4.00 1278  4.05 1864
4.10  1672  4.15 2104  4.20 1443  4.25 1341
4.30  1685  4.35 1445  4.40 1369  4.45 1284
4.50  1523  4.55 1367  4.60 1027  4.65 1491
4.70  1057  4.75 1155  4.80 1095  4.85 1019
4.90  1158  4.95 1088  5.00 1075  5.05  912
5.10  1073  5.15  803  5.20  924  5.25  916
5.30  784  5.35  751  5.40  766  5.45  833
5.50  748  5.55  725  5.60  674  5.65  690
5.70  659  5.75  695  5.80  529  5.85  639
5.90  580  5.95  557  6.00  524  6.05  473
6.10  538  6.15  444  6.20  456  6.25  453
6.30  374  6.35  406  6.40  409  6.45  371
6.50  320  6.55  334  6.60  353  6.65  305
6.70  302  6.75  301  6.80  263  6.85  218
6.90  255  6.95  240  7.00  219  7.05  202
7.10  192  7.15  180  7.20  162  7.25  126
7.30  148  7.35  173  7.40  142  7.45  163
7.50  152  7.55  149  7.60  139  7.65  161
7.70  174  7.75  179  7.80  188  7.85  239
7.90  225  7.95  213  8.00  235  8.05  256
8.10  272  8.15  290  8.20  320  8.25  355
Example 6.2: The Usefulness of Custom Starting Values: When Do Cows Eat?

<table>
<thead>
<tr>
<th>Time</th>
<th>Count</th>
</tr>
</thead>
<tbody>
<tr>
<td>8.30</td>
<td>307</td>
</tr>
<tr>
<td>8.50</td>
<td>369</td>
</tr>
<tr>
<td>8.70</td>
<td>419</td>
</tr>
<tr>
<td>8.90</td>
<td>558</td>
</tr>
<tr>
<td>9.10</td>
<td>829</td>
</tr>
<tr>
<td>9.30</td>
<td>838</td>
</tr>
<tr>
<td>9.50</td>
<td>798</td>
</tr>
<tr>
<td>9.70</td>
<td>779</td>
</tr>
<tr>
<td>9.90</td>
<td>626</td>
</tr>
<tr>
<td>10.10</td>
<td>443</td>
</tr>
<tr>
<td>10.30</td>
<td>254</td>
</tr>
<tr>
<td>10.50</td>
<td>143</td>
</tr>
<tr>
<td>10.70</td>
<td>28</td>
</tr>
<tr>
<td>10.90</td>
<td>5</td>
</tr>
<tr>
<td>11.15</td>
<td>1</td>
</tr>
<tr>
<td>11.40</td>
<td>4</td>
</tr>
<tr>
<td>11.60</td>
<td>3</td>
</tr>
<tr>
<td>11.80</td>
<td>1</td>
</tr>
<tr>
<td>11.90</td>
<td>6</td>
</tr>
<tr>
<td>12.10</td>
<td>4</td>
</tr>
<tr>
<td>12.30</td>
<td>2</td>
</tr>
<tr>
<td>12.50</td>
<td>1</td>
</tr>
<tr>
<td>12.70</td>
<td>4</td>
</tr>
<tr>
<td>12.90</td>
<td>3</td>
</tr>
<tr>
<td>13.10</td>
<td>1</td>
</tr>
</tbody>
</table>

If you scan the columns for the Count variable in the DATA step, the prevalence of values between 2 and 5 units of LogInt is apparent, as is a long right tail. To explore these data graphically, the following statements produce a histogram of the data and a kernel density estimate of the density of the LogInt variable.

```plaintext
ods graphics on;
proc kde data=cattle;
  univar LogInt / bwm=4;
  freq count;
run;
```
Two modes are clearly visible in Output 6.2.1. Given the biological background, one would expect that three components contribute to the mixture. The histogram would suggest either a two-component mixture with modes near 4 and 9, or a three-component mixture with modes near 3, 5, and 9.

Following Dr. Gonzalez’ suggestion, the process is modeled as a three-component mixture of two normal distributions and a Weibull distribution. The Weibull distribution is chosen because it can have long left and right tails and it is popular in modeling data that relate to time intervals.

```sas
proc hpfmm data=cattle gconv=0;
   model LogInt = / dist=normal k=2 parms(3 1, 5 1);
   model + / dist=weibull;
   freq count;
run;
```

The `GCONV=` convergence criterion is turned off in this PROC HPFMM run to avoid the early stoppage of the iterations when the relative gradient changes little between iterations. Turning the criterion off usually ensures that convergence is achieved with a small absolute gradient of the objective function. The `PARMS` option in the first `MODEL` statement provides starting values for the means and variances for the parameters of the normal distributions. The means for the two components are started at \( \mu = 3 \) and \( \mu = 5 \), respectively. Specifying starting values is generally not necessary. However, the choice of starting values can play an
important role in modeling finite mixture models; the importance of the choice of starting values in this example is discussed further below.

The “Model Information” table shows that the model is a three-component mixture and that the HPFMM procedure considers the estimation of a density to be the purpose of modeling. The procedure draws this conclusion from the absence of effects in the MODEL statements. There are 187 observations in the data set, but these actually represent 141,414 measurements (Output 6.2.2).

**Output 6.2.2** Model Information and Number of Observations

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Set</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Frequency Variable</td>
</tr>
<tr>
<td>Type of Model</td>
</tr>
<tr>
<td>Components</td>
</tr>
<tr>
<td>Estimation Method</td>
</tr>
<tr>
<td>Number of Observations Read</td>
</tr>
<tr>
<td>Number of Observations Used</td>
</tr>
<tr>
<td>Sum of Frequencies Read</td>
</tr>
<tr>
<td>Sum of Frequencies Used</td>
</tr>
</tbody>
</table>

There are eight parameters in the optimization: the means and variances of the two normal distributions, the \( \mu \) and \( \phi \) parameter of the Weibull distribution, and the two mixing probabilities (Output 6.2.3). At the converged solution, the \(-2\) log likelihood is 563,153 and all parameters and components are effective—that is, the model is not overspecified in the sense that components have collapsed during the model fitting. The Pearson statistic is close to the number of observations in the data set, indicating a good fit.

**Output 6.2.3** Optimization Information and Fit Statistics

<table>
<thead>
<tr>
<th>Optimization Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Optimization Technique</td>
</tr>
<tr>
<td>Parameters in Optimization</td>
</tr>
<tr>
<td>Mean Function Parameters</td>
</tr>
<tr>
<td>Scale Parameters</td>
</tr>
<tr>
<td>Mixing Prob Parameters</td>
</tr>
<tr>
<td>Lower Boundaries</td>
</tr>
<tr>
<td>Upper Boundaries</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
<tr>
<td>Effective Parameters</td>
</tr>
<tr>
<td>Effective Components</td>
</tr>
</tbody>
</table>
Output 6.2.4 displays the parameter estimates for the three models and for the mixing probabilities. The order in which the “Parameter Estimates” tables appear in the output corresponds to the order in which the MODEL statements were specified.

**Output 6.2.4** Optimization Information and Fit Statistics

<table>
<thead>
<tr>
<th>Parameter Estimates for Normal Model</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component 1 Intercept</td>
<td>3.3415</td>
<td>0.01260</td>
<td>265.16</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Component 2 Intercept</td>
<td>4.8940</td>
<td>0.05447</td>
<td>89.84</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Component 1 Variance</td>
<td>0.6718</td>
<td>0.01287</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Component 2 Variance</td>
<td>1.4497</td>
<td>0.05247</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Weibull Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component 3 Intercept</td>
</tr>
<tr>
<td>Component 3 Scale</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Mixing Probabilities</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Mixing Probability</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
<tr>
<td>3</td>
</tr>
</tbody>
</table>

The estimated means of the two normal components are 3.3415 and 4.8940, respectively. Note that the means are displayed here as Intercept. The inverse linked estimate is not produced because the default link for the normal distribution is the identity link; hence the Estimate column represents the means of the component distributions. The parameter estimates in the Weibull model are $\hat{\beta}_0 = 2.2531$, $\hat{\phi} = 0.06848$, and $\hat{\mu} = \exp\{\hat{\beta}_0\} = 9.5174$. In the Weibull distribution, the $\mu$ parameter does not estimate the mean of the distribution, the maximum likelihood estimate of the distribution’s mean is $\hat{\mu} \Gamma(\hat{\phi} + 1) = 9.1828$.

The estimated mixing probabilities are $\pi_1 = 0.4545$, $\pi_2 = 0.3435$, and $\pi_3 = 0.2021$. In other words, the estimated distribution of log feeding intervals is a 45:35:20 mixture of an $N(3.3415, 0.6718)$, a $N(4.8940, 1.4497)$, and a Weibull(9.5174, 0.06848) distribution.

You can obtain a graphical display of the observed and estimated distribution of these data by enabling ODS Graphics. The PLOTS option in the PROC HPFMM statement modifies the default density plot by adding the densities of the mixture components:

```plaintext
ods select DensityPlot;
proc hpfmm data=cattle gconv=0;
   model LogInt = / dist=normal k=2 parms(3 1, 5 1);
   model + / dist=weibull;
   freq count;
run;
```
The estimated mixture density matches the histogram of the observed data closely (Output 6.2.5). The component densities are displayed in such a way that, at each point in the support of the LogInt variable, their sum combines to the overall mixture density. The three components in the mixtures are well separated.

The excellent quality of the fit is even more evident when the distributions are displayed cumulatively by adding the CUMULATIVE option in the DENSITY option (Output 6.2.6):

```sas
ods select DensityPlot;
proc hpfmm data=cattle plot=density(cumulative) gconv=0;
   model LogInt = / dist=normal k=2 parms(3 1, 5 1);
   model + / dist=weibull;
   freq count;
run;
```

The component cumulative distribution functions are again scaled so that their sum produces the overall mixture cumulative distribution function. Because of this scaling, the percentage reached at the maximum value of LogInt corresponds to the mixing probabilities in Output 6.2.4.
The importance of starting values for the parameter estimates was mentioned previously. Suppose that different starting values are selected for the three components (for example, the default starting values).

```plaintext
proc hpfmm data=cattle gconv=0;
   model LogInt = / dist=normal k=2;
   model + / dist=weibull;
   freq count;
run;
ods graphics off;
```

The fit statistics and parameter estimates from this run are displayed in Output 6.2.7, and the density plot is shown in Output 6.2.8.
Example 6.2: The Usefulness of Custom Starting Values: When Do Cows Eat?

Output 6.2.7  Fit Statistics and Parameter Estimates

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>564431</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
<td>564447</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
<td>564447</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
<td>564526</td>
</tr>
<tr>
<td>Pearson Statistic</td>
<td>141228</td>
</tr>
<tr>
<td>Effective Parameters</td>
<td>8</td>
</tr>
<tr>
<td>Effective Components</td>
<td>3</td>
</tr>
</tbody>
</table>

Parameter Estimates for Normal Model

<table>
<thead>
<tr>
<th>Component</th>
<th>Parameter</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Intercept</td>
<td>4.9106</td>
<td>0.02604</td>
<td>188.56</td>
<td>&lt;.0001</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Intercept</td>
<td>9.2883</td>
<td>0.005031</td>
<td>1846.28</td>
<td>&lt;.0001</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>Variance</td>
<td>1.7410</td>
<td>0.02753</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Variance</td>
<td>0.4158</td>
<td>0.005086</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Parameter Estimates for Weibull Model

<table>
<thead>
<tr>
<th>Component</th>
<th>Parameter</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
<th></th>
<th>Linked Inverse Estimate</th>
</tr>
</thead>
<tbody>
<tr>
<td>3</td>
<td>Intercept</td>
<td>1.2908</td>
<td>0.002790</td>
<td>462.71</td>
<td>&lt;.0001</td>
<td></td>
<td></td>
<td>3.6358</td>
</tr>
<tr>
<td>3</td>
<td>Scale</td>
<td>0.2093</td>
<td>0.001311</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Parameter Estimates for Mixing Probabilities

<table>
<thead>
<tr>
<th>Component</th>
<th>Mixing Probability</th>
<th>GLogit(Prob)</th>
<th>Standard Error</th>
<th>z Value</th>
<th>Pr &gt;</th>
<th>z</th>
<th></th>
<th>Linked Scale</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.3745</td>
<td>-0.1505</td>
<td>0.03678</td>
<td>-4.09</td>
<td>&lt;.0001</td>
<td></td>
<td></td>
<td>0.03678</td>
</tr>
<tr>
<td>2</td>
<td>0.1902</td>
<td>-0.8280</td>
<td>0.01922</td>
<td>-43.08</td>
<td>&lt;.0001</td>
<td></td>
<td></td>
<td>0.01922</td>
</tr>
<tr>
<td>3</td>
<td>0.4353</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>0</td>
</tr>
</tbody>
</table>

All components are active; no collapsing of components occurred. However, a closer look at the “Parameter Estimates” tables in Output 6.2.7 shows an important difference from the tables in Output 6.2.4. The means of the two normal distributions are now 4.9106 and 9.2883. Previously, the means were 3.3415 and 4.8940. The “position” of the Weibull distribution has moved from right to left, and the third component is now modeled by a symmetric normal distribution (Output 6.2.8). The mixture probabilities have also changed—in particular, for the first and third component.
Such switching is not uncommon in mixture modeling. As judged by the information criteria, the model in which the Weibull distribution is the component with the smallest mean does not fit the data as well as the first model in which the specification of the starting values guided the optimization towards placing the normal distributions first. The converged solution found in the last HPFMM run represents a local minimum of the log-likelihood surface. There are other local minima—for example, when components are removed from the model, which is tantamount to estimating the associated mixture probabilities as zero.

**Example 6.3: Enforcing Homogeneity Constraints: Count and Dispersion—It Is All Over!**

The following example demonstrates how you can use either the EQUATE= option in the MODEL statement or the RESTRICT statement to impose homogeneity constraints on chosen model effects.

The data for this example were presented by Margolin, Kaplan, and Zeiger (1981) and analyzed by various authors applying a number of techniques. The following DATA step shows the number of revertant salmonella colonies (variable `num`) at six levels of quinoline dosing (variable `dose`). There are three replicate plates at each dose of quinoline.
data assay;
  label dose = 'Dose of quinoline (microg/plate)';
  num = 'Observed number of colonies';
  input dose @;
  logd = log(dose+10);
  do i=1 to 3; input num@; output; end;
datalines;
  0 15 21 29
  10 16 18 21
  33 16 26 33
  100 27 41 60
  333 33 38 41
  1000 20 27 42
;

The basic notion is that the data are overdispersed relative to a Poisson distribution in which the logarithm of the mean count is modeled as a linear regression in dose (in \( \mu g/\text{plate} \)) and in the derived variable \( \log(dose + 10) \) (Lawless 1987). The log of the expected count of revertants is thus

\[
\hat{\beta}_0 + \hat{\beta}_1 \text{dose} + \hat{\beta}_2 \log(dose + 10)
\]

The following statements fit a standard Poisson regression model to these data:

```
proc hpfmm data=assay;
  model num = dose logd / dist=Poisson;
run;
```

The Pearson statistic for this model is rather large compared to the number of degrees of freedom (18 - 3 = 15). The ratio 46.2707/15 = 3.08 indicates an overdispersion problem in the Poisson model (Output 6.3.1).

**Output 6.3.1** Result of Fitting Poisson Regression Models

<table>
<thead>
<tr>
<th>The HPFMM Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Read</td>
</tr>
<tr>
<td>Number of Observations Used</td>
</tr>
<tr>
<td>Fit Statistics</td>
</tr>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Parameter Estimates for Poisson Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Effect</td>
</tr>
<tr>
<td>--------</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>dose</td>
</tr>
<tr>
<td>logd</td>
</tr>
</tbody>
</table>
Breslow (1984) accounts for overdispersion by including a random effect in the predictor for the log rate and applying a quasi-likelihood technique to estimate the parameters. Wang et al. (1996) examine these data using mixtures of Poisson regression models. They fit several two- and three-component Poisson regression mixtures. Examining the log likelihoods, AIC, and BIC criteria, they eventually settle on a two-component model in which the intercepts vary by category and the regression coefficients are the same. This mixture model can be written as

\[
f(y) = \pi \frac{1}{y!} \lambda_1^y \exp\{-\lambda_1\} + (1 - \pi) \frac{1}{y!} \lambda_2^y \exp\{-\lambda_2\}
\]

\[
\lambda_1 = \exp\{\beta_0 + \beta_1 \text{dose} + \beta_2 \log[\text{dose} + 10]\}
\]

\[
\lambda_2 = \exp\{\beta_0 + \beta_1 \text{dose} + \beta_2 \log[\text{dose} + 10]\}
\]

This model is fit with the HPFMM procedure with the following statements:

```plaintext
proc hpmf data=assay;
  model num = dose logd / dist=Poisson k=2
              equate=effects(dose logd);
run;
```

The **EQUATE=** option in the **MODEL** statement places constraints on the optimization and makes the coefficients for `dose` and `logd` homogeneous across components in the model. **Output 6.3.2** displays the “Fit Statistics” and parameter estimates in the mixture. The Pearson statistic is drastically reduced compared to the Poisson regression model in **Output 6.3.1**. With $18 - 5 = 13$ degrees of freedom, the ratio of the Pearson and the degrees of freedom is now $16.1573/13 = 1.2429$. Note that the effective number of parameters was used to compute the degrees of freedom, not the total number of parameters, because of the equality constraints.

**Output 6.3.2** Result for Two-Component Poisson Regression Mixture

<table>
<thead>
<tr>
<th>The HPFMM Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Fit Statistics</strong></td>
</tr>
<tr>
<td>-2 Log Likelihood</td>
</tr>
<tr>
<td>AIC (Smaller is Better)</td>
</tr>
<tr>
<td>AICC (Smaller is Better)</td>
</tr>
<tr>
<td>BIC (Smaller is Better)</td>
</tr>
<tr>
<td>Pearson Statistic</td>
</tr>
<tr>
<td>Effective Parameters</td>
</tr>
<tr>
<td>Effective Components</td>
</tr>
</tbody>
</table>

**Parameter Estimates for Poisson Model**

| Component | Effect | Estimate | Standard Error | z Value | Pr > |z| |
|-----------|--------|----------|----------------|---------|------|--|
| 1         | Intercept | 1.9097   | 0.2654         | 7.20    | <.0001 |
| 1         | dose    | -0.00126 | 0.000273       | -4.62   | <.0001 |
| 1         | logd    | 0.3639   | 0.06602        | 5.51    | <.0001 |
| 2         | Intercept | 2.4770   | 0.2731         | 9.07    | <.0001 |
| 2         | dose    | -0.00126 | 0.000273       | -4.62   | <.0001 |
| 2         | logd    | 0.3639   | 0.06602        | 5.51    | <.0001 |
You could also have used RESTRICT statements to impose the homogeneity constraints on the model fit, as shown in the following statements:

```plaintext
proc hpfmm data=assay;
    model num = dose logd / dist=Poisson k=2;
    restrict 'common dose' dose 1, dose -1;
    restrict 'common logd' logd 1, logd -1;
run;
```

The first RESTRICT statement equates the coefficients for the dose variable in the two components, and the second RESTRICT statement accomplishes the same for the coefficients of the logd variable. If the right-hand side of a restriction is not specified, PROC HPFMM defaults to equating the left-hand side of the restriction to zero. The “Linear Constraints” table in Output 6.3.3 shows that both linear equality constraints are active. The parameter estimates match the previous HPFMM run.

### Output 6.3.3 Result for Two-Component Mixture with RESTRICT Statements

#### The HPFMM Procedure

<table>
<thead>
<tr>
<th>Linear Constraints at Solution</th>
<th>Constraint Active</th>
</tr>
</thead>
<tbody>
<tr>
<td>Label</td>
<td>k = 1</td>
</tr>
<tr>
<td>common dose</td>
<td></td>
</tr>
<tr>
<td>dose - dose</td>
<td>0</td>
</tr>
<tr>
<td>common logd</td>
<td></td>
</tr>
<tr>
<td>logd - logd</td>
<td>0</td>
</tr>
</tbody>
</table>

#### Parameter Estimates for Poisson Model

| Component | Effect | Estimate | Standard Error | z Value | Pr > |z| |
|-----------|--------|----------|----------------|---------|-------|---|
| 1         | Intercept | 1.9097   | 0.2654         | 7.20    | <.0001|   |
| 1         | dose     | -0.00126 | 0.000273       | -4.62   | <.0001|   |
| 1         | logd     | 0.3639   | 0.06602        | 5.51    | <.0001|   |
| 2         | Intercept | 2.4770   | 0.2731         | 9.07    | <.0001|   |
| 2         | dose     | -0.00126 | 0.000273       | -4.62   | <.0001|   |
| 2         | logd     | 0.3639   | 0.06602        | 5.51    | <.0001|   |

#### Parameter Estimates for Mixing Probabilities

| Mixing Component | Mixing Probability | Logit(Prob) | Standard Error | z Value | Pr > |z| |
|------------------|--------------------|-------------|----------------|---------|-------|---|
| 1                | 0.8173             | 1.4984      | 0.6875         | 2.18    | 0.0293|   |
| 2                | 0.1827             | -1.4984     |                |         |       |
Wang et al. (1996) note that observation 12 with a revertant colony count of 60 is comparably high. The following statements remove the observation from the analysis and fit their selected model:

```latex
proc hpfmm data=assay(where=(num ne 60));
   model num = dose logd / dist=Poisson k=2
       equate=effects(dose logd);
run;
```

**Output 6.3.4** Result for Two-Component Model without Outlier

The ratio of Pearson Statistic over degrees of freedom (12) is only slightly worse than in the previous model; the loss of 5% of the observations carries a price (Output 6.3.4). The parameter estimates for the two intercepts are now fairly close. If the intercepts were identical, then the two-component model would collapse to the Poisson regression model:

```latex
proc hpfmm data=assay(where=(num ne 60));
   model num = dose logd / dist=Poisson;
run;
```
Output 6.3.5 Result of Fitting Poisson Regression Model without Outlier

The HPFMM Procedure

<table>
<thead>
<tr>
<th>Number of Observations Read</th>
<th>17</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Used</td>
<td>17</td>
</tr>
</tbody>
</table>

Fit Statistics

-2 Log Likelihood 114.1
AIC (Smaller is Better) 120.1
AICC (Smaller is Better) 121.9
BIC (Smaller is Better) 122.5
Pearson Statistic 27.8008

Parameter Estimates for Poisson Model

| Effect | Estimate | Standard Error | z Value | Pr > |z| |
|--------|----------|----------------|---------|------|---|
| Intercept | 2.3164 | 0.2244 | 10.32 | <.0001 |
| dose | -0.00072 | 0.000258 | -2.78 | 0.0055 |
| logd | 0.2603 | 0.05996 | 4.34 | <.0001 |

Compared to the same model applied to the full data, the Pearson statistic is much reduced (compare 46.2707 in Output 6.3.1 to 27.8008 in Output 6.3.5). The outlier—or overcount, if you will—induces at least some of the overdispersion.

References


Overview: HPGENSELECT Procedure

The HPGENSELECT procedure is a high-performance procedure that provides model fitting and model building for generalized linear models. It fits models for standard distributions in the exponential family, such as the normal, Poisson, and Tweedie distributions. In addition, PROC HPGENSELECT fits multinomial models for ordinal and nominal responses, and it fits zero-inflated Poisson and negative binomial models for count data. For all these models, the HPGENSELECT procedure provides forward, backward, and stepwise variable selection.

PROC HPGENSELECT runs in either single-machine mode or distributed mode.

NOTE: Distributed mode requires SAS High-Performance Statistics.

PROC HPGENSELECT Features

The HPGENSELECT procedure does the following:

- estimates the parameters of a generalized linear regression model by using maximum likelihood techniques
- provides model-building syntax in the CLASS statement and the effect-based MODEL statement, which are familiar from SAS/STAT procedures (in particular, the GLM, GENMOD, LOGISTIC, GLIMMIX, and MIXED procedures)
- enables you to split classification effects into individual components by using the SPLIT option in the CLASS statement
- permits any degree of interaction effects that involve classification and continuous variables
- provides multiple link functions
- provides models for zero-inflated count data
- provides cumulative link modeling for ordinal data and generalized logit modeling for unordered multinomial data
- enables model building (variable selection) through the SELECTION statement
- provides a WEIGHT statement for weighted analysis
- provides a FREQ statement for grouped analysis
- provides an OUTPUT statement to produce a data set that has predicted values and other observation-wise statistics
Because the HPGENSELECT procedure is a high-performance analytical procedure, it also does the follow-
ing:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

PROC HPGENSELECT Contrasted with PROC GENMOD

This section contrasts the HPGENSELECT procedure with the GENMOD procedure in SAS/STAT software.

The CLASS statement in the HPGENSELECT procedure permits two parameterizations: GLM parameter-
ization and a reference parameterization. In contrast to the LOGISTIC, GENMOD, and other procedures
that permit multiple parameterizations, the HPGENSELECT procedure does not mix parameterizations
across the variables in the CLASS statement. In other words, all classification variables have the same
parameterization, and this parameterization is either GLM parameterization or reference parameterization.
The CLASS statement also enables you to split an effect that involves a classification variable into multiple
effects that correspond to individual levels of the classification variable.

The default optimization technique used by the HPGENSELECT procedure is a modification of the Newton-
Raphson algorithm with a ridged Hessian. You can choose different optimization techniques (including
first-order methods that do not require a crossproducts matrix or Hessian) by specifying the TECHNIQUE=
option in the PROC HPGENSELECT statement.

As in the GENMOD procedure, the default parameterization of CLASS variables in the HPGENSELECT
procedure is GLM parameterization. You can change the parameterization by specifying the PARAM= option
in the CLASS statement.

The GENMOD procedure offers a wide variety of postfitting analyses, such as contrasts, estimates, tests of
model effects, and least squares means. The HPGENSELECT procedure is limited in postfitting functionality
because it is primarily designed for large-data tasks, such as predictive model building, model fitting, and
scoring.

Getting Started: HPGENSELECT Procedure

This example illustrates how you can use PROC HPGENSELECT to perform Poisson regression for count
data. The following DATA step contains 100 observations for a count response variable (Y), a continuous
variable (Total) to be used in a later analysis, and five categorical variables (C1–C5), each of which has four
numerical levels:
data getStarted;
    input C1-C5 Y Total;
datalines;
0 3 1 1 3 2 28.361
2 3 0 3 1 2 39.831
1 3 2 2 1 1 17.133
1 2 0 0 3 2 12.769
0 2 1 0 1 1 29.464
0 2 1 0 2 1 4.152
1 2 1 0 1 0 0.000
0 2 1 1 2 1 20.199
1 2 0 0 1 0 0.000
0 1 1 3 3 2 53.376
2 2 2 2 1 1 31.923
0 3 2 0 3 2 37.987
2 2 2 0 0 1 1.082
0 2 0 2 0 1 6.323
1 3 0 0 0 0 0.000
1 2 1 2 3 2 4.217
0 1 2 3 1 1 26.084
1 1 0 0 1 0 0.000
1 3 2 2 2 0 0.000
2 1 3 1 1 2 52.640
1 3 0 1 2 1 3.257
2 0 2 3 0 5 88.066
2 2 2 1 0 1 15.196
3 1 3 1 0 1 11.955
3 1 3 1 2 3 91.790
3 1 1 2 3 7 232.417
3 1 1 1 0 1 2.124
3 1 0 0 0 2 32.762
3 1 2 3 0 1 25.415
2 2 0 1 2 1 42.753
3 3 2 2 3 1 23.854
2 0 0 2 3 2 49.438
1 0 0 2 3 4 105.449
0 0 2 3 0 6 101.536
0 3 1 0 0 0 0.000
3 0 1 0 1 1 5.937
2 0 0 0 3 2 53.952
1 0 1 0 3 2 23.686
1 1 3 1 1 1 0.287
2 1 3 0 3 7 281.551
1 3 2 1 1 0 0.000
2 1 0 0 1 0 0.000
0 0 1 1 2 3 93.009
0 1 0 1 0 2 25.415
1 2 2 2 3 1 1.082
3 3 0 3 3 1 19.279
2 0 0 2 1 2 40.802
2 2 3 0 3 3 72.924
0 2 0 3 0 1 10.216
3 0 1 2 2 2 87.773
2 1 2 3 1 0 0.000
3 2 0 3 1 0 0.000
3 0 3 0 0 2 62.016
1 3 2 2 1 3 36.355
2 3 2 0 3 1 23.190
1 0 1 2 1 1 11.784
2 1 2 2 5 204.527
3 0 1 1 2 5 115.937
0 1 1 3 2 1 44.028
2 2 1 3 1 4 52.247
1 1 0 0 1 1 17.621
3 3 1 2 1 2 10.706
2 2 0 2 3 3 81.506
0 1 0 0 2 2 81.835
0 1 2 0 1 2 20.647
3 2 2 2 0 1 3.110
2 2 3 0 0 1 13.679
1 2 2 3 2 1 6.486
3 3 2 2 1 2 30.025
0 0 3 1 3 6 202.172
3 2 3 1 2 3 44.221
0 3 0 0 0 1 27.645
3 3 3 0 3 2 22.470
2 3 2 0 2 0 0.000
1 3 0 2 0 1 1.628
1 3 1 0 2 0 0.000
3 2 3 3 0 1 20.684
3 1 0 2 0 4 108.000
0 1 2 2 1 1 4.615
0 2 3 2 2 1 12.461
0 3 2 2 0 1 53.798
2 1 1 2 0 1 36.320
1 0 3 0 0 0 0.000
0 0 3 2 0 1 19.902
0 2 3 1 0 0 0.000
2 2 2 1 3 2 31.815
3 3 3 0 0 0 0.000
2 2 1 3 3 2 17.915
0 2 3 2 3 2 69.315
1 3 1 2 1 0 0.000
3 0 1 1 1 4 94.050
2 1 1 1 3 6 242.266
0 2 0 3 2 1 40.885
2 0 1 1 2 2 74.708
2 2 2 2 3 2 50.734
1 0 2 2 1 3 35.950
1 3 3 1 1 1 2.777
3 1 2 1 3 5 118.065
0 3 2 1 2 0 0.000
;
The following statements fit a log-linked Poisson model to these data by using classification effects for variables C1–C5:

```sas
proc hpgenselect data=getStarted;
class C1-C5;
   model Y = C1-C5 / Distribution=Poisson Link=Log;
run;
```

The default output from this analysis is presented in Figure 7.1 through Figure 7.8.

The “Performance Information” table in Figure 7.1 shows that the procedure executed in single-machine mode (that is, on the server where SAS is installed). When high-performance procedures run in single-machine mode, they use concurrently scheduled threads. In this case, four threads were used.

![Figure 7.1 Performance Information](image)

The “Model Information” table in Figure 7.2 displays the following information. The variable Y is an integer-valued variable that is modeled by using a Poisson probability distribution, and the mean of Y is modeled by using a log link function. The HPGENSELECT procedure uses a Newton-Raphson algorithm to fit the model. The CLASS variables C1–C5 are parameterized by using GLM parameterization, which is the default.

![Figure 7.2 Model Information](image)
Each of the CLASS variables C1–C5 has four unique formatted levels, which are displayed in the “Class Level Information” table in Figure 7.3.

**Figure 7.3** Class Level Information

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>C1</td>
</tr>
<tr>
<td>C2</td>
</tr>
<tr>
<td>C3</td>
</tr>
<tr>
<td>C4</td>
</tr>
<tr>
<td>C5</td>
</tr>
</tbody>
</table>

Figure 7.4 displays the “Number of Observations” table. All 100 observations in the data set are used in the analysis.

**Figure 7.4** Number of Observations

<table>
<thead>
<tr>
<th>Number of Observations Read</th>
<th>100</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Used</td>
<td>100</td>
</tr>
</tbody>
</table>

Figure 7.5 displays the “Dimensions” table for this model. This table summarizes some important sizes of various model components. For example, it shows that there are 21 columns in the design matrix X: one column for the intercept and 20 columns for the effects that are associated with the classification variables C1–C5. However, the rank of the crossproducts matrix is only 16. Because the classification variables C1–C5 use GLM parameterization and because the model contains an intercept, there is one singularity in the crossproducts matrix of the model for each classification variable. Consequently, only 16 parameters enter the optimization.

**Figure 7.5** Dimensions in Poisson Regression

<table>
<thead>
<tr>
<th>Dimensions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Effects</td>
</tr>
<tr>
<td>Number of Parameters</td>
</tr>
<tr>
<td>Columns in X</td>
</tr>
</tbody>
</table>

Figure 7.6 displays the final convergence status of the Newton-Raphson algorithm. The GCONV= relative convergence criterion is satisfied.

**Figure 7.6** Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.
The “Fit Statistics” table is shown in Figure 7.7. The $-2 \log$ likelihood at the converged estimates is 290.16169. You can use this value to compare the model to nested model alternatives by means of a likelihood-ratio test. To compare models that are not nested, information criteria such as AIC (Akaike’s information criterion), AICC (Akaike’s bias-corrected information criterion), and BIC (Schwarz Bayesian information criterion) are used. These criteria penalize the $-2 \log$ likelihood for the number of parameters.

**Figure 7.7 Fit Statistics**

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>$-2 \log$ Likelihood</td>
<td>290.16</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>322.16</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>328.72</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>363.84</td>
</tr>
<tr>
<td>Pearson Chi-Square</td>
<td>77.7694</td>
</tr>
<tr>
<td>Pearson Chi-Square/DF</td>
<td>0.9258</td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in Figure 7.8 shows that many parameters have fairly large $p$-values, indicating that one or more of the model effects might not be necessary.

**Figure 7.8 Parameter Estimates**

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>0.881903</td>
<td>0.382730</td>
<td>5.3095</td>
<td>0.0212</td>
</tr>
<tr>
<td>C1 0</td>
<td>1</td>
<td>-0.196002</td>
<td>0.211482</td>
<td>0.8590</td>
<td>0.3540</td>
</tr>
<tr>
<td>C1 1</td>
<td>1</td>
<td>-0.605161</td>
<td>0.263508</td>
<td>5.2742</td>
<td>0.0216</td>
</tr>
<tr>
<td>C1 2</td>
<td>1</td>
<td>-0.068458</td>
<td>0.210776</td>
<td>0.1055</td>
<td>0.7453</td>
</tr>
<tr>
<td>C1 3</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C2 0</td>
<td>1</td>
<td>0.961117</td>
<td>0.255485</td>
<td>14.1521</td>
<td>0.0002</td>
</tr>
<tr>
<td>C2 1</td>
<td>1</td>
<td>0.708188</td>
<td>0.246786</td>
<td>8.2360</td>
<td>0.0041</td>
</tr>
<tr>
<td>C2 2</td>
<td>1</td>
<td>0.161741</td>
<td>0.266365</td>
<td>0.3687</td>
<td>0.5437</td>
</tr>
<tr>
<td>C2 3</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C3 0</td>
<td>1</td>
<td>-0.227016</td>
<td>0.252561</td>
<td>0.8079</td>
<td>0.3687</td>
</tr>
<tr>
<td>C3 1</td>
<td>1</td>
<td>-0.094775</td>
<td>0.229519</td>
<td>0.1705</td>
<td>0.6797</td>
</tr>
<tr>
<td>C3 2</td>
<td>1</td>
<td>0.044801</td>
<td>0.238127</td>
<td>0.0354</td>
<td>0.8508</td>
</tr>
<tr>
<td>C3 3</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C4 0</td>
<td>1</td>
<td>-0.280476</td>
<td>0.263589</td>
<td>1.1322</td>
<td>0.2873</td>
</tr>
<tr>
<td>C4 1</td>
<td>1</td>
<td>0.028157</td>
<td>0.249652</td>
<td>0.0127</td>
<td>0.9102</td>
</tr>
<tr>
<td>C4 2</td>
<td>1</td>
<td>0.047803</td>
<td>0.240378</td>
<td>0.0395</td>
<td>0.8424</td>
</tr>
<tr>
<td>C4 3</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
<tr>
<td>C5 0</td>
<td>1</td>
<td>-0.817936</td>
<td>0.219901</td>
<td>13.8351</td>
<td>0.0002</td>
</tr>
<tr>
<td>C5 1</td>
<td>1</td>
<td>-0.710596</td>
<td>0.206265</td>
<td>11.8684</td>
<td>0.0006</td>
</tr>
<tr>
<td>C5 2</td>
<td>1</td>
<td>-0.602080</td>
<td>0.217724</td>
<td>7.6471</td>
<td>0.0057</td>
</tr>
<tr>
<td>C5 3</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Syntax: HPGENSELECT Procedure

The following statements are available in the HPGENSELECT procedure:

```r
PROC HPGENSELECT < options > ;
  BY variables ;
  CLASS variable <(options)> . . . < variable <(options)> > < / global-options > ;
  CODE < options > ;
  FREQ variable ;
  ID variables ;
  MODEL response< (response-options) > = < effects > < / model-options > ;
  MODEL events/trials< (response-options) > = < effects > < / model-options > ;
  OUTPUT < OUT=SAS-data-set >
    < keyword < =name > > . . .
    < keyword < =name > > < / options > ;
  PARTITION < partition-options > ;
  PERFORMANCE performance-options ;
  RESTRICT < 'label' > constraint-specification < , . . . , constraint-specification >
    < operator < value > > < / option > ;
  SELECTION selection-options ;
  WEIGHT variable ;
  ZEROMODEL < effects > < / zeromodel-options > ;
```

The PROC HPGENSELECT statement and at least one MODEL statement are required. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statements.

### PROC HPGENSELECT Statement

```r
PROC HPGENSELECT < options > ;
```

The PROC HPGENSELECT statement invokes the procedure. Table 7.1 summarizes the available options in the PROC HPGENSELECT statement by function. The options are then described fully in alphabetical order.

<table>
<thead>
<tr>
<th>Table 7.1</th>
<th>PROC HPGENSELECT Statement Options</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Option</strong></td>
<td><strong>Description</strong></td>
</tr>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Specifies a global significance level</td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
</tbody>
</table>
### Table 7.1 continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Output Options</strong></td>
<td></td>
</tr>
<tr>
<td>CORR</td>
<td>Displays the “Parameter Estimates Correlation Matrix” table</td>
</tr>
<tr>
<td>COV</td>
<td>Displays the “Parameter Estimates Covariance Matrix” table</td>
</tr>
<tr>
<td>ITDETAILS</td>
<td>Displays the “Iteration History” table when no model selection is performed</td>
</tr>
<tr>
<td>ITSELECT</td>
<td>Displays the summarized “Iteration History” table when model selection is performed</td>
</tr>
<tr>
<td>ITSUMMARY</td>
<td>Displays the summarized “Iteration History” table when no model selection is performed</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of classification variable levels</td>
</tr>
<tr>
<td>NOSTDERR</td>
<td>Suppresses computation of the covariance matrix and standard errors</td>
</tr>
<tr>
<td><strong>Optimization Options</strong></td>
<td></td>
</tr>
<tr>
<td>ABSCONV=</td>
<td>Tunes the absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCONV=</td>
<td>Tunes the absolute function difference convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Tunes the relative function difference convergence criterion</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>INEST=</td>
<td>Specifies the SAS data set that contains starting values, bounds, and constraints for single parameters</td>
</tr>
<tr>
<td>LASSORHO=</td>
<td>Specifies the base regularization parameter for the LASSO method</td>
</tr>
<tr>
<td>LASSOSTEPS=</td>
<td>Specifies the maximum number of steps for the LASSO method</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Chooses the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit of CPU time (in seconds) for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>NORMALIZE=</td>
<td>Specifies whether the objective function is normalized during optimization</td>
</tr>
<tr>
<td>OUTEST=</td>
<td>Adds parameter names to the “Parameter Estimates” table</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
<tr>
<td>XCONV=</td>
<td>Tunes the relative parameter difference convergence criterion</td>
</tr>
<tr>
<td><strong>Tolerance Options</strong></td>
<td></td>
</tr>
<tr>
<td>LASSOTOL=</td>
<td>Specifies the convergence criterion for the LASSO method</td>
</tr>
<tr>
<td>SINGCHOL=</td>
<td>Tunes the singularity criterion for Cholesky decompositions</td>
</tr>
<tr>
<td>SINGSWEEP=</td>
<td>Tunes the singularity criterion for the sweep operator</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Tunes the general singularity criterion</td>
</tr>
<tr>
<td><strong>User-Defined Format Options</strong></td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies the file reference for a format stream</td>
</tr>
</tbody>
</table>

You can specify the following options in the PROC HPGENSELECT statement.

**ABSCONV=r**

**ABSTOL=r**

specifies an absolute function convergence criterion. For minimization, termination requires \( f(\psi^{(k)}) \leq r \), where \( \psi \) is the vector of parameters in the optimization and \( f(\cdot) \) is the objective function. The
default value of $r$ is the negative square root of the largest double-precision value, which serves only as a protection against overflow.

**ABSFCNV=**$r < n$

**ABSFTOL=**$r < n$

specifies an absolute function difference convergence criterion. For all techniques except NMSIMP, termination requires a small change of the function value in successive iterations:

$$|f(\psi^{(k-1)}) - f(\psi^{(k)})| \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex that has the lowest function value and $\psi^{(k-1)}$ is defined as the vertex that has the highest function value in the simplex. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated. The default value is $r = 0$.

**ABSGCONV=**$r < n$

**ABSGTOL=**$r < n$

specifies an absolute gradient convergence criterion. Termination requires the maximum absolute gradient element to be small:

$$\max_j |g_j(\psi^{(k)})| \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $g_j(\cdot)$ is the gradient of the objective function with respect to the $j$th parameter. This criterion is not used by the NMSIMP technique. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated. The default value is $r = 1E-8$.

**ALPHA=**number

specifies a global significance level for the construction of confidence intervals. The confidence level is $1 - \text{number}$. The value of number must be between 0 and 1; the default is 0.05. You can override this global significance level by specifying the **ALPHA=** option in the MODEL statement or the **ALPHA=** option in the OUTPUT statement.

**CORR**

creates the “Parameter Estimates Correlation Matrix” table. The correlation matrix is computed by normalizing the covariance matrix $\Sigma$. That is, if $\sigma_{ij}$ is an element of $\Sigma$, then the corresponding element of the correlation matrix is $\sigma_{ij} / \sigma_i \sigma_j$, where $\sigma_i = \sqrt{\sigma_{ii}}$.

**COV**

creates the “Parameter Estimates Covariance Matrix” table. The covariance matrix is computed as the inverse of the negative of the matrix of second derivatives of the log-likelihood function with respect to the model parameters (the Hessian matrix).

**DATA=**SAS-data-set

names the input SAS data set for PROC HPGENSELECT to use. The default is the most recently created data set.
If the procedure executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case the procedure reads the data alongside the distributed database. For information about the various execution modes, see the section “Processing Modes” on page 6; for information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.

FCONV=r<n>
FTOL=r<n>

specifies a relative function difference convergence criterion. For all techniques except NMSIMP, termination requires a small relative change of the function value in successive iterations:

$$\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex that has the lowest function value, and $\psi^{(k-1)}$ is defined as the vertex that has the highest function value in the simplex.

The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated. The default value is $r = 2 \times \epsilon$, where $\epsilon$ is the machine precision.

FMTLIBXML=file-ref

specifies the file reference for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are in other SAS products. For information about how to generate an XML stream for your formats, see the section “Working with Formats” on page 29.

GCONV=r<n>
GTOL=r<n>

specifies a relative gradient convergence criterion. For all techniques except CONGRA and NMSIMP, termination requires that the normalized predicted function reduction be small:

$$\frac{g(\psi^{(k)})' [H^{(k)}]^{-1} g(\psi^{(k)})}{|f(\psi^{(k)})|} \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, $f(\cdot)$ is the objective function, and $g(\cdot)$ is the gradient. For the CONGRA technique (where a reliable Hessian estimate $H$ is not available), the following criterion is used:

$$\frac{||g(\psi^{(k)})||_2^2 ||s(\psi^{(k)})||_2}{||g(\psi^{(k)}) - g(\psi^{(k-1)})||_2 |f(\psi^{(k)})|} \leq r$$

This criterion is not used by the NMSIMP technique. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated. The default value is $r=1E-8$. 

INEST=SAS-data-set
names the SAS data set that contains starting values for the parameters. Your data set must include
the _TYPE_ variable, a character variable in which the value ‘PARMS’ indicates the observation that
contains your starting values. The data set also includes a numeric variable for each parameter for
which you are specifying a starting value; the name of this numeric variable is the parameter name.
You can obtain parameter names by specifying the OUTEST option and by using the ODS OUTPUT
statement to output the “Parameter Estimates” table into a data set; the parameter name is contained in
the ParmName variable in this data set. If you do not specify a starting value for a parameter, it is set to
0. PROC HPGENSELECT uses only the first observation for which _TYPE_=PARMS, and it ignores
BY variables. You can also specify single-parameter equality constraints by using a value of ‘EQ’ for
the variable _TYPE_ to indicate the observation that contains your equality constraints, and similarly
by using values for _TYPE_ of ‘UB’ for upper bounds and ‘LB’ for lower bounds on parameters.

ITDETAILS
adds to the “Iteration History” table the current values of the parameter estimates and their gradients.
These quantities are reported only for parameters that participate in the optimization. This option is
not available when you perform model selection.

ITSELECT
generates the “Iteration History” table when you perform a model selection.

ITSUMMARY
generates the “Iteration History” table. This option is not available when you perform model selection.

LASSORHO=r
specifies the base regularization parameter for the LASSO model selection method. The regularization
parameter for step \(i\) is \(r^i\).

LASSOSTEPS=n
specifies the maximum number of steps for LASSO model selection.

LASSOTOL=r
specifies the convergence tolerance for the optimization algorithm that solves for the LASSO parameter
estimates at each step of LASSO model selection.

MAXFUNC=n
MAXFU=n
specifies the maximum number of function calls in the optimization process. The default values are as
follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: \(n = 125\)
- QUANEW, DBLDOG: \(n = 500\)
- CONGRA: \(n = 1,000\)
- NMSIMP: \(n = 3,000\)

The optimization can terminate only after completing a full iteration. Therefore, the number of function
calls that are actually performed can exceed \(n\). You can choose the optimization technique by specifying
the TECHNIQUE= option.
MAXITER=n
MAXIT=n
specifies the maximum number of iterations in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: \( n = 50 \)
- QUANEW, DBLDOG: \( n = 200 \)
- CONGRA: \( n = 400 \)
- NMSIMP: \( n = 1,000 \)

These default values also apply when \( n \) is specified as a missing value. You can choose the optimization technique by specifying the TECHNIQUE= option.

MAXTIME=r
specifies an upper limit of \( r \) seconds of CPU time for the optimization process. The default value is the largest floating-point double representation of your computer. The time specified by this option is checked only once at the end of each iteration. Therefore, the actual running time can be longer than \( r \).

MINITER=n
MINIT=n
specifies the minimum number of iterations. The default value is 0. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms might behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations.

NAMELEN=number
specifies the length to which long effect names are shortened. The default and minimum value is 20.

NOCLPRINT<=number>
suppresses the display of the “Class Level Information” table if you do not specify number. If you specify number, the values of the classification variables are displayed for only those variables whose number of levels is less than number. Specifying a number helps to reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

NOPRINT
suppresses the generation of ODS output.

NORMALIZE=YES | NO
specifies whether to normalize the objective function during optimization by the reciprocal of the frequency count of observations that are used in the analysis. This option affects the values that are reported in the “Iteration History” table. The results that are reported in the “Fit Statistics” are always displayed for the nonnormalized log-likelihood function. By default, NORMALIZE = NO.

NOSTDERR
suppresses the computation of the covariance matrix and the standard errors of the regression coefficients. When the model contains many variables (thousands), the inversion of the Hessian matrix to derive the covariance matrix and the standard errors of the regression coefficients can be time-consuming.
OUTEST
adds a column for the ParmName variable to the “Parameter Estimates” table. This column is not
displayed, but you can use it to create a data set that you can specify in an INEST= option by first
using the ODS OUTPUT statement to output the “Parameter Estimates” table and then submitting the
following statements:

```plaintext
proc transpose data=parameterestimates out=inest label=_TYPE_;
    label Estimate=PARMS;
    var Estimate;
    id ParmName;
run;
```

SINGCHOL=number

tunes the singularity criterion in Cholesky decompositions. The default is 1E4 times the machine
epsilon; this product is approximately 1E–12 on most computers.

SINGSWEEP=number

tunes the singularity criterion for sweep operations. The default is 1E4 times the machine epsilon; this
product is approximately 1E–12 on most computers.

SINGULAR=number

tunes the general singularity criterion that is applied in sweeps and inversions. The default is 1E4 times
the machine epsilon; this product is approximately 1E–12 on most computers.

TECHNIQUE=keyword
TECH=keyword

specifies the optimization technique for obtaining maximum likelihood estimates. You can choose
from the following techniques by specifying the appropriate keyword:

- CONGRA performs a conjugate-gradient optimization.
- DBLDOG performs a version of double-dogleg optimization.
- NEWRAP performs a Newton-Raphson optimization with line search.
- NMSIMP performs a Nelder-Mead simplex optimization.
- NONE performs no optimization.
- NRRIDG performs a Newton-Raphson optimization with ridging.
- QUANEW performs a dual quasi-Newton optimization.
- TRUREG performs a trust-region optimization.

The default value is TECHNIQUE=NRRIDG, except for the Tweedie distribution, for which the default
value is TECHNIQUE=QUANEW.

For more information, see the section “Choosing an Optimization Algorithm” on page 338.
XCONV=r< n>
XTOL=r< n>

specifies the relative parameter convergence criterion. The termination criterion and the default value depend on the technique, as follows:

- For all techniques except NMSIMP, termination requires a small relative parameter change in subsequent iterations:

\[
\frac{\max_j |\psi_j^{(k)} - \psi_j^{(k-1)}|}{\max(|\psi_j^{(k)}|, |\psi_j^{(k-1)}|)} \leq r
\]

By default, XCONV = 0.

- For the NMSIMP technique, the same formula is used, but \(\psi_j^{(k)}\) is defined as the vertex with the lowest function value and \(\psi_j^{(k-1)}\) is defined as the vertex with the highest function value in the simplex. The default value is \(r = 1E^{-8}\).

The optional integer value \(n\) specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated.

**BY Statement**

BY variables ;

You can specify a BY statement with PROC HPGENSELECT to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPGENSELECT procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

BY statement processing is not supported when the HPGENSELECT procedure runs alongside the database or alongside the Hadoop Distributed File System (HDFS). These modes are used if the input data are stored in a database or HDFS and the grid host is the appliance that houses the data.

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*. 
CLASS Statement

CLASS variable <(options)> . . . < variable <(options)> > < / global-options > ;

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement. You can list the response variable for binary and multinomial models in the CLASS statement, but this is not necessary.

The CLASS statement is documented in the section “CLASS Statement” on page 36.

The HPGENSELECT procedure additionally supports the following global-option in the CLASS statement:

UPCASE
uppercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a’, ‘A’, and ‘b’, then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B’.

CODE Statement

CODE < options > ;

The CODE statement writes SAS DATA step code for computing predicted values of the fitted model either to a file or to a catalog entry. This code can then be included in a DATA step to score new data.

Table 7.2 summarizes the options available in the CODE statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CATALOG=</td>
<td>Names the catalog entry where the generated code is saved</td>
</tr>
<tr>
<td>DUMMIES</td>
<td>Retains the dummy variables in the data set</td>
</tr>
<tr>
<td>ERROR</td>
<td>Computes the error function</td>
</tr>
<tr>
<td>FILE=</td>
<td>Names the file where the generated code is saved</td>
</tr>
<tr>
<td>FORMAT=</td>
<td>Specifies the numeric format for the regression coefficients</td>
</tr>
<tr>
<td>GROUP=</td>
<td>Specifies the group identifier for array names and statement labels</td>
</tr>
<tr>
<td>IMPUTE</td>
<td>Imputes predicted values for observations with missing or invalid covariates</td>
</tr>
<tr>
<td>LINESIZE=</td>
<td>Specifies the line size of the generated code</td>
</tr>
<tr>
<td>LOOKUP=</td>
<td>Specifies the algorithm for looking up CLASS levels</td>
</tr>
<tr>
<td>RESIDUAL</td>
<td>Computes residuals</td>
</tr>
</tbody>
</table>

**FREQ Statement**

```
FREQ variable ;
```

The variable in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence for each observation. PROC HPGENSELECT treats each observation as if it appeared \( f \) times, where the frequency value \( f \) is the value of the FREQ variable for the observation. If \( f \) is not an integer, then \( f \) is truncated to an integer. If \( f \) is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

**ID Statement**

```
ID variables ;
```

The ID statement lists one or more variables from the input data set that are to be transferred to the output data set that is specified in the OUTPUT statement.

For more information, see the section “ID Statement” on page 40.

**MODEL Statement**

```
MODEL response < (response-options) > = < effects > < / model-options > ;
MODEL events / trials = < effects > < / model-options > ;
```

The MODEL statement defines the statistical model in terms of a response variable (the target) or an events/trials specification. You can also specify model effects that are constructed from variables in the input data set, and you can specify options. An intercept is included in the model by default. You can remove the intercept by specifying the NOINT option.

You can specify a single response variable that contains your interval, binary, ordinal, or nominal response values. When you have binomial data, you can specify the events/trials form of the response, where one variable contains the number of positive responses (or events) and another variable contains the number of trials. The values of both events and (trials – events) must be nonnegative, and the value of trials must be positive. If you specify a single response variable that is in a CLASS statement, then the response is assumed to be either binary or multinomial, depending on the number of levels.

For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

There are two sets of options in the MODEL statement. The response-options determine how the HPGENSELECT procedure models probabilities for binary and multinomial data. The model-options control other aspects of model formation and inference. Table 7.3 summarizes these options.
Table 7.3  MODEL Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Response Variable Options for Binary and Multinomial Models</td>
<td></td>
</tr>
<tr>
<td>DESCENDING</td>
<td>Reverses the response categories</td>
</tr>
<tr>
<td>EVENT=</td>
<td>Specifies the event category</td>
</tr>
<tr>
<td>ORDER=</td>
<td>Specifies the sort order</td>
</tr>
<tr>
<td>REF=</td>
<td>Specifies the reference category</td>
</tr>
<tr>
<td>Model Options</td>
<td></td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Specifies the confidence level for confidence limits</td>
</tr>
<tr>
<td>CL</td>
<td>Requests confidence limits</td>
</tr>
<tr>
<td>DISPERSION</td>
<td>PHI=</td>
</tr>
<tr>
<td>DISTRIBUTION</td>
<td>DIST=</td>
</tr>
<tr>
<td>INCLUDE=</td>
<td>Includes effects in all models for model selection</td>
</tr>
<tr>
<td>INITIALPHI=</td>
<td>Specifies a starting value of the dispersion parameter</td>
</tr>
<tr>
<td>LINK=</td>
<td>Specifies the link function</td>
</tr>
<tr>
<td>NOCENTER</td>
<td>Requests that continuous main effects not be centered and scaled</td>
</tr>
<tr>
<td>NOINT</td>
<td>Suppresses the intercept</td>
</tr>
<tr>
<td>OFFSET=</td>
<td>Specifies the offset variable</td>
</tr>
<tr>
<td>SAMPLEFRAC=</td>
<td>Specifies the fraction of the data to be used to compute starting values for the Tweedie distribution</td>
</tr>
<tr>
<td>START=</td>
<td>Includes effects in the initial model for model selection</td>
</tr>
</tbody>
</table>

Response Variable Options

Response variable options determine how the HPGENSELECT procedure models probabilities for binary and multinomial data.

You can specify the following response-options by enclosing them in parentheses after the response or trials variable.

DESCENDING
DESC

reverses the order of the response categories. If both the DESCENDING and ORDER= options are specified, PROC HPGENSELECT orders the response categories according to the ORDER= option and then reverses that order.

EVENT='category' | FIRST | LAST

specifies the event category for the binary response model. PROC HPGENSELECT models the probability of the event category. The EVENT= option has no effect when there are more than two response categories.

You can specify the event category (formatted, if a format is applied) in quotes, or you can specify one of the following:
FIRST

designates the first ordered category as the event. This is the default.

LAST

designates the last ordered category as the event.

For example, the following statements specify that observations that have a formatted value of ‘1’ represent events in the data. The probability modeled by the HPGENSELECT procedure is thus the probability that the variable def takes on the (formatted) value ‘1’.

```
proc hpgenselect data=MyData;
    class A B C;
    model def(event = '1') = A B C x1 x2 x3;
run;
```

ORDER=DATA | FORMATTED | INTERNAL

ORDER=FREQ | FREQDATA | FREQFORMATTED | FREQINTERNAL

specifies the sort order for the levels of the response variable. When ORDER=FORMATTED (the default) for numeric variables for which you have supplied no explicit format (that is, for which there is no corresponding FORMAT statement in the current PROC HPGENSELECT run or in the DATA step that created the data set), the levels are ordered by their internal (numeric) value. Table 7.4 shows the interpretation of the ORDER= option.

<table>
<thead>
<tr>
<th>ORDER=</th>
<th>Levels Sorted By</th>
</tr>
</thead>
<tbody>
<tr>
<td>DATA</td>
<td>Order of appearance in the input data set</td>
</tr>
<tr>
<td>FORMATTED</td>
<td>External formatted value, except for numeric variables that have no explicit format, which are sorted by their unformatted (internal) value</td>
</tr>
<tr>
<td>FREQ</td>
<td>Descending frequency count (levels that have the most observations come first in the order)</td>
</tr>
<tr>
<td>FREQDATA</td>
<td>Order of descending frequency count; within counts by order of appearance in the input data set when counts are tied</td>
</tr>
<tr>
<td>FREQFORMATTED</td>
<td>Order of descending frequency count; within counts by formatted value when counts are tied</td>
</tr>
<tr>
<td>FREQINTERNAL</td>
<td>Order of descending frequency count; within counts by unformatted value when counts are tied</td>
</tr>
<tr>
<td>INTERNAL</td>
<td>Unformatted value</td>
</tr>
</tbody>
</table>

By default, ORDER=FORMATTED. For the FORMATTED and INTERNAL orders, the sort order is machine-dependent.

For more information about sort order, see the chapter about the SORT procedure in Base SAS Procedures Guide and the discussion of BY-group processing in SAS Language Reference: Concepts.
REF='category' | FIRST | LAST

specifies the reference category for the generalized logit model and the binary response model. For the
generalized logit model, each logit contrasts a nonreference category with the reference category. For
the binary response model, specifying one response category as the reference is the same as specifying
the other response category as the event category. You can specify the reference category (formatted if
a format is applied) in quotes, or you can specify one of the following:

FIRST
designates the first ordered category as the reference

LAST
designates the last ordered category as the reference. This is the default.

Model Options

ALPHA=number
requests that confidence intervals for each of the parameters that are requested by the CL option be
constructed with confidence level 1–number. The value of number must be between 0 and 1; the
default is 0.05.

CL
requests that confidence limits be constructed for each of the parameter estimates. The confidence
level is 0.95 by default; this can be changed by specifying the ALPHA= option.

DISPERSION=number
specifies a fixed dispersion parameter for those distributions that have a dispersion parameter. The
dispersion parameter used in all computations is fixed at number, and not estimated.

DISTRIBUTION=keyword
specifies the response distribution for the model. The keywords and the associated distributions are
shown in Table 7.5.

<table>
<thead>
<tr>
<th>DISTRIBUTION=</th>
<th>Distribution Function</th>
</tr>
</thead>
<tbody>
<tr>
<td>BINARY</td>
<td>Binary</td>
</tr>
<tr>
<td>BINOMIAL</td>
<td>Binary or binomial</td>
</tr>
<tr>
<td>GAMMA</td>
<td>Gamma</td>
</tr>
<tr>
<td>INVERSEGAUSSIAN</td>
<td>IG</td>
</tr>
<tr>
<td>MULTINOMIAL</td>
<td>MULT</td>
</tr>
<tr>
<td>NEGATIVEBINOMIAL</td>
<td>NB</td>
</tr>
<tr>
<td>NORMAL</td>
<td>GAUSSIAN</td>
</tr>
<tr>
<td>POISSON</td>
<td>Poisson</td>
</tr>
<tr>
<td>TWEEDIE&lt; (Tweedie-options)&gt;</td>
<td>Tweedie</td>
</tr>
<tr>
<td>ZINB</td>
<td>Zero-inflated negative binomial</td>
</tr>
<tr>
<td>ZIP</td>
<td>Zero-inflated Poisson</td>
</tr>
</tbody>
</table>
When DISTRIBUTION=TWEEDIE, you can specify the following Tweedie-options:

**INITIALP=**
- specifies a starting value for iterative estimation of the Tweedie power parameter.

**OPTMETHOD=** \textit{Tweedie-optimization-option}
- requests an optimization method for iterative estimation of the Tweedie model parameters. You can specify the following Tweedie-optimization-options:
  - **EQL**
    - requests that extended quasi-likelihood be used for a sample of the data, followed by extended quasi-likelihood for the full data. This is equivalent to the TWEEDIEEQL Tweedie-option.
  - **EQLLHOOD**
    - requests that extended quasi-likelihood be used for a sample of the data, followed by Tweedie log likelihood for the full data. This is the default method.
  - **FINALLHOOD**
    - requests a four-stage approach to estimating the Tweedie model parameters. The four stages are as follows:
      1. extended quasi-likelihood for a sample of the data
      2. Tweedie log likelihood for a sample of the data
      3. extended quasi-likelihood for the full data
      4. Tweedie log likelihood for the full data
  - **LHOOD**
    - requests that Tweedie log likelihood be used for a sample of the data, followed by Tweedie log likelihood for the full data.

**P=**
- requests a fixed Tweedie power parameter.

**TWEEDIEEQL | EQL**
- requests that extended quasi-likelihood be used instead of Tweedie log likelihood in parameter estimation.

If you do not specify a link function with the \texttt{LINK=} option, a default link function is used. The default link function for each distribution is shown in Table 7.6. For the binary and multinomial distributions, only the link functions shown in Table 7.6 are available. For the other distributions, you can use any link function shown in Table 7.7 by specifying the \texttt{LINK=} option. Other commonly used link functions for each distribution are shown in Table 7.6.
**Table 7.6** Default and Commonly Used Link Functions

<table>
<thead>
<tr>
<th>DISTRIBUTION=</th>
<th>Default Link Function</th>
<th>Other Commonly Used Link Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>BINARY</td>
<td>Logit</td>
<td>Probit, complementary log-log, log-log</td>
</tr>
<tr>
<td>BINOMIAL</td>
<td>Logit</td>
<td>Probit, complementary log-log, log-log</td>
</tr>
<tr>
<td>GAMMA</td>
<td>Reciprocal</td>
<td>Log</td>
</tr>
<tr>
<td>INVERSEGAUSSIAN</td>
<td>IG</td>
<td>Reciprocal square</td>
</tr>
<tr>
<td>MULTINOMIAL</td>
<td>MULT</td>
<td>Log (ordinal)</td>
</tr>
<tr>
<td>MULTINOMIAL</td>
<td>MULT</td>
<td>Generalized logit (nominal)</td>
</tr>
<tr>
<td>NEGATIVEBINOMIAL</td>
<td>NB</td>
<td>Log</td>
</tr>
<tr>
<td>NORMAL</td>
<td>GAUSSIAN</td>
<td>Identity</td>
</tr>
<tr>
<td>POISSON</td>
<td>Log</td>
<td>Log</td>
</tr>
<tr>
<td>TWEEDIE</td>
<td>Log</td>
<td>Log</td>
</tr>
<tr>
<td>ZINB</td>
<td>Log</td>
<td>Log</td>
</tr>
<tr>
<td>ZIP</td>
<td>Log</td>
<td>Log</td>
</tr>
</tbody>
</table>

**INCLUDE=**

- **INCLUDE=**\( n \) forces effects to be included in all models. If you specify **INCLUDE=**\( n \), then the first \( n \) effects that are listed in the **MODEL** statement are included in all models. If you specify **INCLUDE=**\( single-effect \) or if you specify a list of effects within parentheses, then the specified effects are forced into all models.

- **INCLUDE=**\( (effects) \) forces effects to be included in all models.

**INITIALPHI=**\( number \)

specifies a starting value for iterative maximum likelihood estimation of the dispersion parameter for distributions that have a dispersion parameter.

**LINK=**\( keyword \)

specifies the link function for the model. The **keywords** and the associated link functions are shown in Table 7.7. Default and commonly used link functions for the available distributions are shown in Table 7.6.
### Table 7.7  Built-In Link Functions

<table>
<thead>
<tr>
<th>LINK=</th>
<th>Link Function</th>
<th>$g(\mu) = \eta =$</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>Complementary log-log</td>
<td>$\log(-\log(1 - \mu))$</td>
</tr>
<tr>
<td>GLOGIT</td>
<td>Generalized logit</td>
<td></td>
</tr>
<tr>
<td>IDENTITY</td>
<td>Identity</td>
<td>$\mu$</td>
</tr>
<tr>
<td>INV</td>
<td>Reciprocal</td>
<td>$\frac{1}{\mu}$</td>
</tr>
<tr>
<td>INV2</td>
<td>Reciprocal square</td>
<td>$\frac{1}{\mu^2}$</td>
</tr>
<tr>
<td>LOG</td>
<td>Logarithm</td>
<td>$\log(\mu)$</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>$\log(\mu/(1 - \mu))$</td>
</tr>
<tr>
<td>LOGLOG</td>
<td>Log-log</td>
<td>$-\log(-\log(\mu))$</td>
</tr>
<tr>
<td>PROBIT</td>
<td>Probit</td>
<td>$\Phi^{-1}(\mu)$</td>
</tr>
</tbody>
</table>

$\Phi^{-1}(\cdot)$ denotes the quantile function of the standard normal distribution.

If a multinomial response variable has more than two categories, the HPGENSELECT procedure fits a model by using a cumulative link function that is based on the specified link. However, if you specify LINK=GLOGIT, the procedure assumes a generalized logit model for nominal (unordered) data, regardless of the number of response categories.

**NOCENTER**

requests that continuous main effects not be centered and scaled internally. (Continuous main effects are centered and scaled by default to aid in computing maximum likelihood estimates.) Parameter estimates and related statistics are always reported on the original scale.

**NOINT**

requests that no intercept be included in the model. (An intercept is included by default.) The NOINT option is not available in multinomial models.

**OFFSET=variable**

specifies a variable to be used as an offset to the linear predictor. An offset plays the role of an effect whose coefficient is known to be 1. The offset variable cannot appear in the CLASS statement or elsewhere in the MODEL statement. Observations that have missing values for the offset variable are excluded from the analysis.

**SAMPLEFRAC=number**

specifies a fraction of the data to be used to determine starting values for iterative estimation of the parameters of a Tweedie model. The sampled data are used in an extended quasi-likelihood estimation of the model parameters. The estimated parameters are then used as starting values in a full maximum likelihood estimation of the model parameters that uses all of the data.

**START=n**

**START=single-effect**

**START=(effects)**

begins the selection process from the designated initial model for the FORWARD and STEPWISE selection methods. If you specify START=n, then the starting model includes the first n effects that are listed in the MODEL statement. If you specify START=single-effect or if you specify a list of
effects within parentheses, then the starting model includes those specified effects. The effects that you specify in the START= option must be explanatory effects that are specified in the MODEL statement before the slash (/). The START= option is not available when you specify METHOD=BACKWARD in the SELECTION statement.

**OUTPUT Statement**

```
OUTPUT < OUT=SAS-data-set>
    < keyword < =name >> . . . < keyword < =name >> </ options > ;
```

The OUTPUT statement creates a data set that contains observationwise statistics that are computed after the model is fitted. The variables in the input data set are not included in the output data set to avoid data duplication for large data sets; however, variables that are specified in the ID statement are included.

If the input data are in distributed form, where accessing data in a particular order cannot be guaranteed, the HPGENSELECT procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

The computation of the output statistics is based on the final parameter estimates. If the model fit does not converge, missing values are produced for the quantities that depend on the estimates.

When there are more than two response levels for multinomial data, values are computed only for variables that are named by the LINP and PREDICTED keywords; the other variables have missing values. These statistics are computed for every response category, and the automatic variable _LEVEL_ identifies the response category on which the computed values are based. If you also specify the OBSCAT option, then the observationwise statistics are computed only for the observed response category, as indicated by the value of the _LEVEL_ variable.

For observations in which only the response variable is missing, values of the XBETA and PREDICTED statistics are computed even though these observations do not affect the model fit. For zero-inflated models, ZBETA and PZERO are also computed. This practice enables predicted mean values or predicted probabilities to be computed for new observations.

You can specify the following syntax elements in the OUTPUT statement before the slash (/).

- **OUT=SAS-data-set**
  - specifies the name of the output data set. If the OUT= (or DATA=) option is omitted, the procedure uses the DATAn convention to name the output data set.

- **DATA=SAS-data-set**
  - specifies a statistic to include in the output data set and optionally assigns a name to the variable. If you do not provide a name, the HPGENSELECT procedure assigns a default name based on the type of statistic requested.

You can specify the following keywords for adding statistics to the OUTPUT data set:
Chapter 7: The HPGENSELECT Procedure

ADJPEARSON< =name>
ADJPEARS< =name>
STDRESCHI< =name>

requests the Pearson residual, adjusted to have unit variance. The adjusted Pearson residual is defined for the \( i \)th observation as \(
\frac{y_i - \mu_i}{\sqrt{V(\mu_i)}(1 - h_i)}
\), where \( V(\mu) \) is the response distribution variance function and \( h_i \) is the leverage. The leverage \( h_i \) of the \( i \)th observation is defined as the \( i \)th diagonal element of the hat matrix

\[
H = W^{1/2}X(X'WX)^{-1}X'W^{1/2}
\]

where \( W \) is the diagonal matrix whose \( i \)th diagonal is \( w_{ei} = \frac{w_i}{\phi V(\mu_i)g'(\mu_i)^2} \), and \( w_i \) is a prior weight specified in a WEIGHT statement or 1 if no WEIGHT statement is specified. For the negative binomial, \( \phi V(\mu_i) \) in the denominator is replaced with the distribution variance, in both the definition of the leverage and the adjusted residual.

This statistic is not computed for multinomial models, nor is it computed for zero-modified models.

If you do not specify a name, PROC HPGENSELECT assigns Adjusted_Pearson as the name.

LINP< =name>
XBETA< =name>

requests the linear predictor \( \eta = x' \beta \).

If you do not specify a name, PROC HPGENSELECT assigns Xbeta as the name.

LOWER< =name>

requests a lower confidence limit for the predicted value. This statistic is not computed for generalized logit multinomial models or zero-modified models.

If you do not specify a name, PROC HPGENSELECT assigns Lower as the name.

PEARSON< =name>
PEARS< =name>
RESCHI< =name>

requests the Pearson residual, \( \frac{y - \mu}{\sqrt{V(\mu)}} \), where \( \mu \) is the estimate of the predicted response mean and \( V(\mu) \) is the response distribution variance function. For the negative binomial defined in the section “Negative Binomial Distribution” on page 328 and the zero-inflated models defined in the sections “Zero-Inflated Poisson Distribution” on page 329 and “Zero-Inflated Negative Binomial Distribution” on page 329, the distribution variance is used in place of \( V(\mu) \).

This statistic is not computed for multinomial models.

If you do not specify a name, PROC HPGENSELECT assigns Pearson as the name.

PREDICTED< =name>
PRED< =name>
P< =name>

requests predicted values for the response variable.

If you do not specify a name, PROC HPGENSELECT assigns Pred as the name.
PZERO<=name>
requests zero-inflation probabilities for zero-inflated models.

If you do not specify a name, PROC HPGENSELECT assigns pzero as the name.

RESIDUAL<=name>
RESID<=name>
R<=name>
requests the raw residual, y — μ, where μ is the estimate of the predicted mean. This statistic is not computed for multinomial models.

If you do not specify a name, PROC HPGENSELECT assigns Residual as the name.

ROLE<=name>
requests a numeric variable that indicates the role played by each observation in fitting the model. Table 7.8 shows the interpretation of this variable for each observation.

Table 7.8  Role Interpretation

<table>
<thead>
<tr>
<th>Value</th>
<th>Observation Role</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Not used</td>
</tr>
<tr>
<td>1</td>
<td>Training</td>
</tr>
<tr>
<td>2</td>
<td>Validation</td>
</tr>
<tr>
<td>3</td>
<td>Testing</td>
</tr>
</tbody>
</table>

If you do not partition the input data by specifying a PARTITION statement, then the role variable value is 1 for observations that are used in fitting the model and 0 for observations that have at least one missing or invalid value for the response, regressors, frequency, or weight variable.

If you do not specify a name, PROC HPGENSELECT assigns Role as the name.

UPPER<=name>
requests an upper confidence limit for the predicted value. This statistic is not computed for generalized logit multinomial models or zero-modified models.

If you do not specify a name, PROC HPGENSELECT assigns Upper as the name.

ZBETA<=name>
requests the linear predictor for the zeros model in zero-modified models: κ = x' y.

If you do not specify a name, PROC HPGENSELECT assigns Zbeta as the name.

You can specify the following options in the OUTPUT statement after the slash (/):

ALPHA=number
specifies the significance level for the construction of confidence intervals in the OUTPUT data set. The confidence level is 1 — number.
requests (for multinomial models) that observationwise statistics be produced only for the response level. If the OBSCAT option is not specified and the response variable has $J$ levels, then the following outputs are created: for cumulative link models, $J - 1$ records are output for every observation in the input data that corresponds to the $J - 1$ lower-ordered response categories; for generalized logit models, $J$ records are output that correspond to all $J$ response categories.

**PARTITION Statement**

```
PARTITION <partition-option> ;
```

The PARTITION statement specifies how observations in the input data set are to be logically partitioned into disjoint subsets for model training, validation, and testing. For more information, see the section “Using Validation and Test Data” on page 336. You can either designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, or specify proportions to use for random assignment of observations for each role.

You can specify one of the following mutually exclusive partition-options:

- **ROLEVAR | ROLE=variable(<TEST='value'> <TRAIN='value'> <VALIDATE='value'>)**
  - names the variable in the input data set whose values are used to assign roles to each observation. The TEST=, TRAIN=, and VALIDATE= suboptions specify the formatted values of this variable that are used to assign observations roles. If you do not specify the TRAIN= suboption, then all observations whose role is not determined by the TEST= or VALIDATE= suboption are assigned to training.

- **FRACTION(<TEST=fraction> <VALIDATE=fraction> <SEED=number>)**
  - randomly assigns specified proportions of the observations in the input data set to the roles. You specify the proportions for testing and validation by using the TEST= and VALIDATE= suboptions. If you specify both the TEST= and the VALIDATE= suboptions, then the sum of the specified fractions must be less than 1 and the remaining fraction of the observations are assigned to the training role. The SEED= option specifies an integer that is used to start the pseudorandom number generator for random partitioning of data for training, testing, and validation. If you do not specify a seed, or if you specify a number less than or equal to 0, the seed is generated by reading the time of day from the computer’s clock.

**PERFORMANCE Statement**

```
PERFORMANCE <performance-options> ;
```

You can use the PERFORMANCE statement to control whether the procedure executes in single-machine or distributed mode. The default is single-machine mode.

You can also use this statement to define performance parameters for multithreaded and distributed computing, and you can request details about performance results.

The PERFORMANCE statement is documented in the section “PERFORMANCE Statement” on page 31.
RESTRICT Statement

```
RESTRICT < 'label' > constraint-specification < , . . . , constraint-specification >
< operator < value > > </ option > ;
```

The RESTRICT statement enables you to specify linear equality or inequality constraints among the parameters of a model. These restrictions are incorporated into the maximum likelihood analysis.

Following are reasons why you might want to place constraints and restrictions on the model parameters:

- to fix a parameter at a particular value
- to equate parameters in a model
- to impose order conditions on the parameters in a model
- to specify contrasts among the parameters that the fitted model should honor

A restriction is composed of a left-hand side and a right-hand side, separated by an operator. If you do not specify the operator and right-hand side, the restriction is assumed to be an equality constraint against zero. If you do not specify the right-hand side, the value is assumed to be zero.

You write an individual `constraint-specification` in (nearly) the same form as you specify estimable linear functions in the ESTIMATE statement of the GLM, MIXED, or GLIMMIX procedure. The `constraint-specification` takes the form

```
model-effect value-list < . . . model-effect value-list >
```

You must specify at least one `model-effect`, followed by one or more values in the `value-list`. The values in the list correspond to the multipliers of the corresponding parameter that is associated with the position in the model effect. If you specify more values in the `value-list` than the `model-effect` occupies in the model design matrix, the extra coefficients are ignored.

The following statements provide an example. Here, A is a CLASS variable that has three levels.

```
proc hpgenselect;
  class A;
  model y/n = A x / dist=binomial;
  restrict A 1 0 -1;
  restrict x 2 >= 0.5;
run;
```

The linear predictor for this model can be written as

```
\eta = \beta_0 + \beta_1 A_1 + \beta_2 A_2 + \beta_3 A_3 + x \beta_4
```

where $A_k$ is the binary variable associated with the $k$th level of A.

The first RESTRICT statement specifies that the parameter estimates that are associated with the first and third levels of the A effect be identical. In terms of the linear predictor, the restriction can be written as

```
\beta_1 - \beta_3 = 0
```
Because, in the default GLM parameterization, $\beta_3 = 0$, the RESTRICT statement has the effect of setting $\beta_1 = 0$.

The second RESTRICT statement involves the regression parameter associated with the variable $x$ and specifies that the parameter estimate satisfy $\beta_4 \geq 0.25$. In terms of the linear predictor, the restriction can be written as

$$2\beta_4 \geq \frac{1}{2}$$

PROC HPGENSELECT applies both of these restrictions when it computes the maximum likelihood estimates of the regression parameters of the model.

Zero-inflated models contain two components: a model for the mean of the underlying distribution and a model for the zero-inflation probability. To specify restrictions for effects in specific components of the model, separate the constraint specifications by commas. The following statements provide an example:

```plaintext
proc hpgenselect data=b itdetails itselect cov;
    class C;
    model B = C / dist=ZIP;
    zeromodel X;
    restrict Intercept 0, X 1 = 0;
run;
```

In this example, the model for the mean has a single regressor, which is specified by the CLASS variable $C$. The model for the zero-inflation probability has a continuous regressor $X$. The RESTRICT statement specifies that the parameter estimate associated with $X$ be constrained to be 0. The $Intercept 0$ constraint specification serves as a placeholder and has no effect on the model for the mean. You must include this model-effect value-list pair in order to specify constraints on the zero-inflation part of the model. You can use any model-effect in the model for the mean in place of $Intercept$. For example, the following statement has the same effect, because $C$ is in the model for the mean:

```plaintext
restrict C 0, X 1 = 0;
```

The generalized logit model for a nominal multinomial response consists of a regression model for each nonreference level of the response variable. To specify restrictions for effects in specific components of the model, you specify a constraint specification for each component to which you want to apply constraints. You specify the constraint specifications in the sort order of the response variable and separate them with commas. You must specify a null constraint specification with a value-list set to zero for each component model that has a lower response variable sort order than the one to which you want to apply constraints. The following statements provide an example. In this example, a generalized logit regression model is fit to the categorical response variable $Y$, with four levels. The generalized logit model consists of a regression model with a CLASS regressor $Visit$ and a continuous regressor $Lage$ for each level of the response variable $Y$. The RESTRICT statements constrain the model to have identical values of the estimated regression coefficient for $Lage$ for all three nonreference categories of $Y$; that is, a common-slopes model is fit. In the second RESTRICT statement, the constraint specification of $Lage 0$ is necessary as a placeholder and does not affect the regression coefficient of $Lage$ for the first level of $Y$.

```plaintext
proc hpgenselect data=thallMult_hgen7809;
    class Visit / Param=Ref;
    model Y=Visit Lage/dist=Multinomial link=Glogit;
    restrict Lage 1 , Lage -1;
    restrict Lage 0 , Lage 1, Lage -1;
run;
```
You can use following operators to separate the left- and right-hand sides of the restriction: =, >, <, >=, <=.

Some distributions involve a dispersion parameter (the parameter $\phi$ in the expressions for the log likelihood), and in the case of the Tweedie distribution, a power parameter. You cannot use the RESTRICT statement to constrain either of these parameters. Instead, you can use the MODEL statement options PHI= to set the dispersion to a fixed value and P= to set the Tweedie power parameter to a fixed value.

You can specify the following option after a slash (/):

$\texttt{DIVISOR=value}$

specifies a value by which all coefficients on the right-hand and left-hand sides of the restriction are divided.

---

**SELECTION Statement**

```
SELECTION <options> ;
```

The **SELECTION** statement performs model selection by examining whether effects should be added to or removed from the model according to rules that are defined by model selection methods. The statement is fully documented in the section “SELECTION Statement” on page 41.

The HPGENSELECT procedure supports the following effect-selection methods in the **SELECTION** statement:

- **METHOD=NONE** results in no model selection. This method fits the full model.
- **METHOD=BACKWARD** performs backward elimination. This method starts with all effects in the model and deletes effects.
- **METHOD=FORWARD** performs forward selection. This method starts with no effects in the model and adds effects.
- **METHOD=LASSO** performs model selection by the group LASSO method. This method adds and removes effects by using a sequence of LASSO steps.
- **METHOD=STEPWISE** performs stepwise regression. This method is similar to the FORWARD method except that effects already in the model do not necessarily stay there.

For methods other than LASSO, the only effect-selection criterion that the HPGENSELECT procedure supports is **SELECT=SL**, in which effects enter and leave the model based on an evaluation of the significance level. To determine the level of significance for each candidate effect, PROC HPGENSELECT calculates an approximate chi-square test statistic. The **SELECT=** option is not supported by the LASSO method.

You can specify the following criteria in the **CHOOSE=** option:

- **AIC** specifies Akaike’s information criterion (Akaike 1974).
- **AICC** specifies a small-sample bias-corrected version of Akaike’s information criterion as promoted in Hurvich and Tsai (1989) and Burnham and Anderson (1998), among others.
- **BIC | SBC** specifies the Schwarz Bayesian criterion (Schwarz 1978).
VALIDATE specifies the average squared error (ASE) that is computed from validation data, if you specify validation data by using a PARTITION statement. For more information about ASE and partitioned data, see the section “Using Validation and Test Data” on page 336.

You can specify the following criteria in the STOP= option:

- **SL** specifies the significance level of the test.
- **AIC** specifies Akaike’s information criterion (Akaike 1974).
- **AICC** specifies a small-sample bias-corrected version of Akaike’s information criterion as promoted in Hurvich and Tsai (1989) and Burnham and Anderson (1998), among others.
- **BIC | SBC** specifies the Schwarz Bayesian criterion (Schwarz 1978).

If you specify METHOD=LASSO and you do not specify either the CHOOSE= or STOP= option, then the model in the last LASSO step is chosen as the selected model.

The calculation of the information criteria uses the following formulas, where \( p \) denotes the number of effective parameters in the candidate model, \( f \) denotes the number of frequencies used, and \( l \) is the log likelihood evaluated at the converged estimates:

\[
AIC = -2l + 2p \\
AICC = \begin{cases} 
-2l + 2pf/(f - p - 1) & \text{when } f > p + 2 \\
-2l + 2p(p + 2) & \text{otherwise}
\end{cases} \\
BIC = -2l + p \log(f)
\]

If you specify the PARTITION statement, then the AIC, AICC, BIC, and SL statistics are computed on the training data set; otherwise they are computed on the full data set.

When you specify one of the following DETAILS= options in the SELECTION statement, the HPGENSELECT procedure produces the indicated tables:

- **DETAILS=SUMMARY** produces a summary table that shows which effect is added or removed at each step along with the \( p \)-value. The summary table is produced by default if you do not specify the DETAILS= option. This option has no effect when you use the LASSO method.

- **DETAILS=STEPS** produces a table of selection details that displays fit statistics for the model at each step of the selection process and the approximate log \( p \)-value. The summary table that results from the DETAILS=SUMMARY option is also produced. This option has no effect when you use the LASSO method.

- **DETAILS=ALL** for methods other than LASSO, produces all the tables that are produced when DETAILS=STEPS and also produces a table that displays the effect that is added or removed at each step along with the \( p \)-value, chi-square statistic, and fit statistics for the model. For the LASSO method, it produces a table that displays the effects that are added or removed at each step; the LASSO regularization parameter; and the AIC, AICC, and BIC fit statistics.
**WEIGHT Statement**

```plaintext
WEIGHT variable ;
```

The `variable` in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations that have nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is not included, then all observations used in the analysis are assigned a weight of 1.

**ZEROMODEL Statement**

```plaintext
ZEROMODEL < effects > < / zeromodel-options > ;
```

The ZEROMODEL statement defines the statistical model for zero inflation probability in terms of model effects that are constructed from variables in the input data set. An intercept term is always included in the model.

You can specify the following `zeromodel-options`.

- `INCLUDE=n`
- `INCLUDE=single-effect`
- `INCLUDE=(effects)`

forces effects to be included in all models for zero inflation for all selection methods. If you specify `INCLUDE=n`, then the first `n` effects that are listed in the ZEROMODEL statement are included in all models. If you specify `INCLUDE=single-effect` or if you specify a list of effects within parentheses, then the specified effects are forced into all models. The effects that you specify in the `INCLUDE=` option must be explanatory effects that are specified in the ZEROMODEL statement before the slash `/`.

- `LINK=keyword`

specifies the link function for the zero inflation probability. The `keywords` and the associated link functions are shown in Table 7.9.

<table>
<thead>
<tr>
<th>LINK=</th>
<th>Link Function</th>
<th>$g(\mu) = \eta =$</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>Complementary log-log</td>
<td>$\log(-\log(1 - \mu))$</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>$\log(\mu/(1 - \mu))$</td>
</tr>
<tr>
<td>LOGLOG</td>
<td>Log-log</td>
<td>$-\log(-\log(\mu))$</td>
</tr>
<tr>
<td>PROBIT</td>
<td>Probit</td>
<td>$\Phi^{-1}(\mu)$</td>
</tr>
</tbody>
</table>

$\Phi^{-1}(\cdot)$ denotes the quantile function of the standard normal distribution.
**START**=n  
**START**=single-effect  
**START**=(effects)

begins the selection process from the designated initial zero inflation model for the FORWARD and STEPWISE selection methods. If you specify **START**=n, then the starting model includes the first n effects that are listed in the ZEROMODEL statement. If you specify **START**=single-effect or if you specify a list of effects within parentheses, then the starting model includes those specified effects. The effects that you specify in the **START**= option must be explanatory effects that are specified in the ZEROMODEL statement before the slash (/). The **START**= option is not available when you specify **METHOD**=BACKWARD in the **SELECTION** statement.

---

**Details: HPGENSELECT Procedure**

### Missing Values

Any observation that has missing values for the response, frequency, weight, offset, or explanatory variables is excluded from the analysis; however, missing values are valid for response and explanatory variables that are specified in the MISSING option in the **CLASS** statement. Observations that have a nonpositive weight or a frequency less than 1 are also excluded.

The estimated linear predictor and the fitted probabilities are not computed for any observation that has missing offset or explanatory variable values. However, if only the response value is missing, the linear predictor and the fitted probabilities can be computed and output to a data set by using the **OUTPUT** statement.

---

**Exponential Family Distributions**

Many of the probability distributions that the HPGENSELECT procedure fits are members of an exponential family of distributions, which have probability distributions that are expressed as follows for some functions \(b\) and \(c\) that determine the specific distribution:

\[
f(y) = \exp \left\{ \frac{y\theta - b(\theta)}{\phi} + c(y, \phi) \right\}
\]

For fixed \(\phi\), this is a one-parameter exponential family of distributions. The response variable can be discrete or continuous, so \(f(y)\) represents either a probability mass function or a probability density function. A more useful parameterization of generalized linear models is by the mean and variance of the distribution:

\[
E(Y) = b'(\theta) \\
\text{Var}(Y) = b''(\theta)\phi
\]
In generalized linear models, the mean $\mu$ of the response distribution is related to linear regression parameters through a link function,

$$g(\mu_i) = x_i' \beta$$

for the $i$th observation, where $x_i$ is a fixed known vector of explanatory variables and $\beta$ is a vector of regression parameters. The HPGENSELECT procedure parameterizes models in terms of the regression parameters $\beta$ and either the dispersion parameter $\phi$ or a parameter that is related to $\phi$, depending on the model. For exponential family models, the distribution variance is $\text{Var}(Y) = \phi V(\mu)$ where $V(\mu)$ is a variance function that depends only on $\mu$.

The zero-inflated models and the multinomial models are not exponential family models, but they are closely related models that are useful and are included in the HPGENSELECT procedure.

---

**Response Distributions**

The response distribution is the probability distribution of the response (target) variable. The HPGENSELECT procedure can fit data for the following distributions:

- binary distribution
- binomial distribution
- gamma distribution
- inverse Gaussian distribution
- multinomial distribution (ordinal and nominal)
- negative binomial distribution
- normal (Gaussian) distribution
- Poisson distribution
- Tweedie distribution
- zero-inflated negative binomial distribution
- zero-inflated Poisson distribution

Expressions for the probability distributions (probability density functions for continuous variables or probability mass functions for discrete variables) are shown in the section “Response Probability Distribution Functions” on page 326. The expressions for the log-likelihood functions of these distributions are given in the section “Log-Likelihood Functions” on page 330.

The binary (or Bernoulli) distribution is the elementary distribution of a discrete random variable that can take on two values that have probabilities $p$ and $1 - p$. Suppose the random variable is denoted $Y$ and

$$\Pr(Y = 1) = p$$
$$\Pr(Y = 0) = 1 - p$$
Chapter 7: The HPGENSELECT Procedure

The value that is associated with probability $p$ is often termed the event or “success”; the complementary event is termed the non-event or “failure.” A Bernoulli experiment is a random draw from a binary distribution and generates events with probability $p$.

If $Y_1, \ldots, Y_n$ are $n$ independent Bernoulli random variables, then their sum follows a binomial distribution. In other words, if $Y_i = 1$ denotes an event (success) in the $i$th Bernoulli trial, a binomial random variable is the number of events (successes) in $n$ independent Bernoulli trials. If you use the events/trials syntax in the MODEL statement and you specify the DISTRIBUTION=BINOMIAL option, the HPGENSELECT procedure fits the model as if the data had arisen from a binomial distribution. For example, the following statements fit a binomial regression model that has regressors $x1$ and $x2$. The variables $e$ and $t$ represent the events and trials, respectively, for the binomial distribution:

```plaintext
proc hpgenselect;
  model e/t = x1 x2 / distribution=Binomial;
run;
```

If the events/trials syntax is used, then both variables must be numeric and the value of the events variable cannot be less than 0 or exceed the value of the trials variable. A “Response Profile” table is not produced for binomial data, because the response variable is not subject to levelization.

The multinomial distribution is a generalization of the binary distribution and allows for more than two outcome categories. Because there are more than two possible outcomes for the multinomial distribution, the terminology of “successes,” “failures,” “events,” and “non-events” no longer applies. For multinomial data, these outcomes are generically referred to as “categories” or levels.

Whenever the HPGENSELECT procedure determines that the response variable is listed in a CLASS statement and has more than two levels (unless the events/trials syntax is used), the procedure fits the model as if the data had arisen from a multinomial distribution. By default, it is then assumed that the response categories are ordered and a cumulative link model is fit by applying the default or specified link function. If the response categories are unordered, then you should fit a generalized logit model by choosing LINK=GLOGIT in the MODEL statement.

If the response variable is not listed in a CLASS statement and a response distribution is not specified in a DISTRIBUTION= option, then a normal distribution that uses the default or specified link function is assumed.

---

Response Probability Distribution Functions

Binary Distribution

\[
\begin{align*}
  f(y) &= \begin{cases} 
p & \text{for } y = 1 \\
  1 - p & \text{for } y = 0 
\end{cases} \\
  E(Y) &= p \\
  \text{Var}(Y) &= p(1 - p)
\end{align*}
\]
Binomial Distribution

\[ f(y) = \binom{n}{r} \mu^r (1 - \mu)^{n-r} \text{ for } y = \frac{r}{n}, \quad r = 0, 1, 2, \ldots, n \]

\[ E(Y) = \mu \]

\[ \text{Var}(Y) = \frac{\mu(1 - \mu)}{n} \]

Gamma Distribution

\[ f(y) = \frac{1}{\Gamma(\nu)\mu} \left( \frac{y \nu}{\mu} \right)^\nu \exp \left( -\frac{y \nu}{\mu} \right) \text{ for } 0 < y < \infty \]

\[ \phi = \frac{1}{\nu} \]

\[ E(Y) = \mu \]

\[ \text{Var}(Y) = \frac{\mu^2}{\nu} \]

For the gamma distribution, \( \nu = \frac{1}{\phi} \) is the estimated dispersion parameter that is displayed in the output. The parameter \( \nu \) is also sometimes called the gamma index parameter.

Inverse Gaussian Distribution

\[ f(y) = \frac{1}{\sqrt{2\pi y^3} \sigma} \exp \left( -\frac{1}{2y} \left( \frac{y - \mu}{\mu \sigma} \right)^2 \right) \text{ for } 0 < y < \infty \]

\[ \phi = \sigma^2 \]

\[ \text{Var}(Y) = \phi \mu^3 \]

Multinomial Distribution

\[ f(y_1, y_2, \ldots, y_k) = \frac{m!}{y_1! y_2! \cdots y_k!} p_1^{y_1} p_2^{y_2} \cdots p_k^{y_k} \]
Negative Binomial Distribution

\[
f(y) = \frac{\Gamma(y + 1/k)}{\Gamma(y + 1/\mu)\Gamma(1/k)\Gamma(1 + k\mu)} \frac{(k\mu)^y}{(1 + k\mu)^{y+1/k}} \quad \text{for } y = 0, 1, 2, \ldots
\]

\[
\phi = k
\]

\[
E(Y) = \mu
\]

\[
\text{Var}(Y) = \mu + \phi\mu^2
\]

For the negative binomial distribution, \(k\) is the estimated dispersion parameter that is displayed in the output.

Normal Distribution

\[
f(y) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{1}{2} \left(\frac{y - \mu}{\sigma}\right)^2\right] \quad \text{for } -\infty < y < \infty
\]

\[
\phi = \sigma^2
\]

\[
E(Y) = \mu
\]

\[
\text{Var}(Y) = \phi
\]

Poisson Distribution

\[
f(y) = \frac{\mu^y e^{-\mu}}{y!} \quad \text{for } y = 0, 1, 2, \ldots
\]

\[
E(Y) = \mu
\]

\[
\text{Var}(Y) = \mu
\]

Tweedie Distribution

The Tweedie model is a generalized linear model from the exponential family. The Tweedie distribution is characterized by three parameters: the mean parameter \(\mu\), the dispersion \(\phi\), and the power \(p\). The variance of the distribution is \(\phi\mu^p\). For values of \(p\) in the range \(1 < p < 2\), a Tweedie random variable can be represented as a Poisson sum of gamma distributed random variables. That is,

\[
Y = \sum_{i=1}^{N} Y_i
\]

where \(N\) has a Poisson distribution that has mean \(\lambda = \frac{\mu^{2-p}}{\phi(2-p)}\) and the \(Y_i\)s have independent, identical gamma distributions, each of which has an expected value \(E(Y_i) = \phi(2-p)\mu^{p-1}\) and an index parameter \(\nu_i = \frac{2-p}{p-1}\).
In this case, $Y$ has a discrete mass at 0, $\Pr(Y = 0) = \Pr(N = 0) = \exp(-\lambda)$, and the probability density of $Y$ $f(y)$ is represented by an infinite series for $y > 0$. The HPGENSELECT procedure restricts the power parameter to satisfy $1.1 \leq p$ for numerical stability in model fitting. The Tweedie distribution does not have a general closed form representation for all values of $p$. It can be characterized in terms of the distribution mean parameter $\mu$, dispersion parameter $\phi$, and power parameter $p$. For more information about the Tweedie distribution, see Frees (2010).

The distribution mean and variance are given by:

\[
\begin{align*}
E(Y) &= \mu \\
\text{Var}(Y) &= \phi \mu^p
\end{align*}
\]

**Zero-Inflated Negative Binomial Distribution**

\[
f(y) = \left\{ \begin{array}{ll}
\omega + (1 - \omega)(1 + k\lambda)^{-\frac{1}{k}} & \text{for } y = 0 \\
(1 - \omega) \frac{\Gamma(y+1/k)}{\Gamma(y+1)\Gamma(1/k)} \frac{(k\lambda)^y}{(1+k\lambda)^{y+1/k}} & \text{for } y = 1, 2, \ldots
\end{array} \right.
\]

\[
\phi = k \\
\mu = E(Y) = (1 - \omega)\lambda \\
\text{Var}(Y) = (1 - \omega)\lambda(1 + \omega\lambda + k\lambda) = \mu + \left(\frac{\omega}{1 - \omega} + \frac{k}{1 - \omega}\right)\mu^2
\]

For the zero-inflated negative binomial distribution, $k$ is the estimated dispersion parameter that is displayed in the output.

**Zero-Inflated Poisson Distribution**

\[
f(y) = \left\{ \begin{array}{ll}
\omega + (1 - \omega)e^{-\lambda} & \text{for } y = 0 \\
(1 - \omega) \frac{\lambda^y e^{-\lambda}}{y!} & \text{for } y = 1, 2, \ldots
\end{array} \right.
\]

\[
\mu = E(Y) = (1 - \omega)\lambda \\
\text{Var}(Y) = (1 - \omega)\lambda(1 + \omega\lambda) = \mu + \frac{\omega}{1 - \omega}\mu^2
\]
Log-Likelihood Functions

The HPGENSELECT procedure forms the log-likelihood functions of the various models as

\[ L(\mu; y) = \sum_{i=1}^{n} f_i \cdot l(\mu_i; y_i, w_i) \]

where \( l(\mu_i; y_i, w_i) \) is the log-likelihood contribution of the \( i \)th observation that has weight \( w_i \), and \( f_i \) is the value of the frequency variable. For the determination of \( w_i \) and \( f_i \), see the WEIGHT and FREQ statements. The individual log likelihood contributions for the various distributions are as follows.

In the following, the mean parameter \( \mu_i \) for each observation \( i \) is related to the regression parameters \( \beta_i \) through the linear predictor \( \eta_i = x_i' \beta \) by

\[ \mu_i = g^{-1}(\eta_i) \]

where \( g \) is the link function.

There are two link functions and linear predictors that are associated with zero-inflated Poisson and zero-inflated negative binomial distributions: one for the zero-inflation probability \( \omega \), and another for the parameter \( \lambda \), which is the Poisson or negative binomial mean if there is no zero-inflation. Each of these parameters is related to regression parameters through an individual link function,

\[
\begin{align*}
\eta_i &= x_i' \beta \\
\kappa_i &= z_i' y \\
\lambda_i(\beta) &= g^{-1}(\eta_i) \\
\omega_i(y) &= h^{-1}(\kappa_i)
\end{align*}
\]

where \( h \) is one of the following link functions that are associated with binary data: complementary log-log, log-log, logit, or probit. These link functions are also shown in Table 7.9.

**Binary Distribution**

The HPGENSELECT procedure computes the log-likelihood function \( l(\mu_i(\beta); y_i) \) for the \( i \)th binary observation as

\[
\begin{align*}
\eta_i &= x_i' \beta \\
\mu_i(\beta) &= g^{-1}(\eta_i) \\
l(\mu_i(\beta); y_i) &= y_i \log\{\mu_i\} + (1 - y_i) \log\{1 - \mu_i\}
\end{align*}
\]

Here, \( \mu_i \) is the probability of an event, and the variable \( y_i \) takes on the value 1 for an event and the value 0 for a non-event. The inverse link function \( g^{-1}(\cdot) \) maps from the scale of the linear predictor \( \eta_i \) to the scale of the mean. For example, for the logit link (the default),

\[
\mu_i(\beta) = \frac{\exp\{\eta_i\}}{1 + \exp\{\eta_i\}}
\]
You can control which binary outcome in your data is modeled as the event by specifying the `response-options` in the `MODEL` statement, and you can choose the link function by specifying the `LINK=` option in the `MODEL` statement.

If a `WEIGHT` statement is specified and $w_i$ denotes the weight for the current observation, the log-likelihood function is computed as

$$l(\mu_i(\beta); y_i, w_i) = w_i l(\mu_i(\beta); y_i)$$

### Binomial Distribution

The HPGENSELECT procedure computes the log-likelihood function $l(\mu_i(\beta); y_i)$ for the $i$th binomial observation as

$$\eta_i = x_i' \beta$$
$$\mu_i(\beta) = g^{-1}(\eta_i)$$

$$l(\mu_i(\beta); y_i, w_i) = w_i \left( y_i \log\{\mu_i\} + (n_i - y_i) \log\{1 - \mu_i\} \right) + w_i \left( \log\{\Gamma(n_i + 1)\} - \log\{\Gamma(y_i + 1)\} - \log\{\Gamma(n_i - y_i + 1)\} \right)$$

where $y_i$ and $n_i$ are the values of the events and trials of the $i$th observation, respectively. $\mu_i$ measures the probability of events (successes) in the underlying Bernoulli distribution whose aggregate follows the binomial distribution.

### Gamma Distribution

The HPGENSELECT procedure computes the log-likelihood function $l(\mu_i(\beta); y_i)$ for the $i$th observation as

$$\eta_i = x_i' \beta$$
$$\mu_i(\beta) = g^{-1}(\eta_i)$$

$$l(\mu_i(\beta); y_i, w_i) = \frac{w_i}{\phi} \log\left( \frac{w_i y_i}{\phi \mu_i} \right) - \frac{w_i y_i}{\phi \mu_i} - \log(y_i) - \log\left( \Gamma\left( \frac{w_i}{\phi} \right) \right)$$

For the gamma distribution, $\nu = \frac{1}{\phi}$ is the estimated dispersion parameter that is displayed in the output.

### Inverse Gaussian Distribution

The HPGENSELECT procedure computes the log-likelihood function $l(\mu_i(\beta); y_i)$ for the $i$th observation as

$$\eta_i = x_i' \beta$$
$$\mu_i(\beta) = g^{-1}(\eta_i)$$

$$l(\mu_i(\beta); y_i, w_i) = -\frac{1}{2} \left[ w_i \left( y_i - \mu_i \right)^2 + \log\left( \frac{\phi y_i^2}{w_i} \right) + \log(2\pi) \right]$$

where $\phi$ is the dispersion parameter.
**Multinomial Distribution**

The multinomial distribution that is modeled by the HPGENSELECT procedure is a generalization of the binary distribution; it is the distribution of a single draw from a discrete distribution with \( J \) possible values. The log-likelihood function for the \( i \)th observation is

\[
l(\mu_i; y_i, w_i) = w_i \sum_{j=1}^{J} y_{ij} \log(\mu_{ij})
\]

In this expression, \( J \) denotes the number of response categories (the number of possible outcomes) and \( \mu_{ij} \) is the probability that the \( i \)th observation takes on the response value that is associated with category \( j \). The category probabilities must satisfy

\[
\sum_{j=1}^{J} \mu_j = 1
\]

and the constraint is satisfied by modeling \( J - 1 \) categories. In models that have ordered response categories, the probabilities are expressed in cumulative form, so that the last category is redundant. In generalized logit models (multinomial models that have unordered categories), one category is chosen as the reference category and the linear predictor in the reference category is set to 0.

**Negative Binomial Distribution**

The HPGENSELECT procedure computes the log-likelihood function \( l(\mu_i(\beta); y_i) \) for the \( i \)th observation as

\[
\eta_i = x_i' \beta, \\
\mu_i(\beta) = g^{-1}(\eta_i), \\
l(\mu_i(\beta); y_i, w_i) = y_i \log \left( \frac{k\mu_i}{w_i} \right) - \left( y_i + \frac{w_i}{k} \right) \log \left( 1 + \frac{k\mu_i}{w_i} \right) + \log \left( \frac{\Gamma(y_i + w_i/k)}{\Gamma(y_i + 1)\Gamma(w_i/k)} \right)
\]

where \( k \) is the negative binomial dispersion parameter that is displayed in the output.

**Normal Distribution**

The HPGENSELECT procedure computes the log-likelihood function \( l(\mu_i(\beta); y_i) \) for the \( i \)th observation as

\[
\eta_i = x_i' \beta, \\
\mu_i(\beta) = g^{-1}(\eta_i), \\
l(\mu_i(\beta); y_i, w_i) = \frac{1}{2} \left[ \frac{w_i(y_i - \mu_i)^2}{\phi} + \log \left( \frac{\phi}{w_i} \right) + \log(2\pi) \right]
\]

where \( \phi \) is the dispersion parameter.

**Poisson Distribution**

The HPGENSELECT procedure computes the log-likelihood function \( l(\mu_i(\beta); y_i) \) for the \( i \)th observation as

\[
\eta_i = x_i' \beta, \\
\mu_i(\beta) = g^{-1}(\eta_i), \\
l(\mu_i(\beta); y_i, w_i) = w_i [y_i \log(\mu_i) - \mu_i - \log(y_i!)]
\]
Tweedie Distribution

The Tweedie distribution does not in general have a closed form log-likelihood function in terms of the mean, dispersion, and power parameters. The form of the log likelihood is

\[ L(\mu; y) = \sum_{i=1}^{n} f_i l(\mu_i; y_i, w_i) \]

where

\[ l(\mu_i, y_i, w_i) = \log(f(y_i; \mu_i, p, \frac{\phi}{w_i})) \]

and \( f(y, \mu, p, \phi) \) is the Tweedie probability distribution, which is described in the section “Tweedie Distribution” on page 328. Evaluation of the Tweedie log likelihood for model fitting is performed numerically as described in Dunn and Smyth (2005, 2008).

Quasi-likelihood

The extended quasi-likelihood (EQL) is constructed according to the definition of McCullagh and Nelder (1989, Chapter 9) as

\[ Q_p(y, \mu, \phi, p) = \sum_i q(y_i, \mu_i, \phi, p) \]

where the contribution from an observation is

\[ q(y_i, \mu_i, \phi, p) = -0.5 \log(2\pi \frac{\phi}{w_i} y_i^p) - w_i \left( \frac{y_i^{2-p} - (2-p)y_i\mu_i^{1-p} + (1-p)\mu_i^{2-p}}{(1-p)(1-p)} \right) / \phi \]

where \( 1 < p < 2 \). This EQL is used in computing initial values for the iterative maximization of the Tweedie log likelihood, as specified using the OPTMETHOD=Tweedie option in Table 7.5. If you specify the OPTMETHOD=EQL Tweedie-optimization-option in Table 7.5, then the parameter estimates are computed by using the EQL instead of the log likelihood.

Zero-Inflated Negative Binomial Distribution

The HPGENSELECT procedure computes the log-likelihood function \( l(\lambda_i(\beta), \omega_i(y); y_i) \) for the \( i \)th observation as

\[ \eta_i = x_i' \beta \]
\[ \kappa_i = z_i' y \]
\[ \lambda_i(\beta) = g^{-1}(\eta_i) \]
\[ \omega_i(y) = h^{-1}(\kappa_i) \]

\[ l(\mu_i(\beta), \omega_i(y); y_i, w_i) = \begin{cases} \log[\omega_i + (1 - \omega_i)(1 + \frac{k}{w_i} \lambda)^{-\frac{w_i}{k}}] & y_i = 0 \\ \log(1 - \omega_i) + y_i \log \left( \frac{k\lambda}{w_i} \right) \\ -(y_i + \frac{w_i}{k}) \log \left( 1 + \frac{k\lambda}{w_i} \right) \\ + \log \left( \frac{\Gamma(y_i + \frac{w_i}{k})}{\Gamma(y_i + 1)\Gamma(\frac{w_i}{k})} \right) & y_i > 0 \end{cases} \]

where \( k \) is the zero-inflated negative binomial dispersion parameter that is displayed in the output.
Zero-Inflated Poisson Distribution

The HPGENSELECT procedure computes the log-likelihood function $l(\lambda_i(\beta), \omega_i(y); y_i)$ for the $i$th observation as

$$
\begin{align*}
\eta_i &= \mathbf{x}_i^T \beta \\
\kappa_i &= \mathbf{z}_i^T y \\
\lambda_i(\beta) &= g^{-1}(\eta_i) \\
\omega_i(y) &= h^{-1}(\kappa_i) \\
l(\mu_i(\beta), \omega_i(y); y_i, w_i) &= \begin{cases} 
  w_i \log[\omega_i + (1 - \omega_i) \exp(-\lambda_i)] & y_i = 0 \\
  w_i[\log(1 - \omega_i) + y_i \log(\lambda_i) - \lambda_i - \log(y_i!)] & y_i > 0
\end{cases}
\end{align*}
$$

The LASSO Method of Model Selection

LASSO Selection

The HPGENSELECT procedure implements the group LASSO method, which is described in the section “Group LASSO Selection” on page 335. This section provides some background about the LASSO method that you need in order to understand the group LASSO method.

LASSO (least absolute shrinkage and selection operator) selection arises from a constrained form of ordinary least squares regression in which the sum of the absolute values of the regression coefficients is constrained to be smaller than a specified parameter. More precisely, let $\mathbf{X} = (\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_m)$ denote the matrix of covariates, and let $y$ denote the response. Then for a given parameter $t$, the LASSO regression coefficients $\beta = (\beta_1, \beta_2, \ldots, \beta_m)$ are the solution to the constrained least squares problem

$$
\min ||y - \mathbf{X}\beta||^2 \quad \text{subject to} \quad \sum_{j=1}^m |\beta_j| \leq t
$$

For generalized linear models, the LASSO regression coefficients $\beta = (\beta_1, \beta_2, \ldots, \beta_m)$ are the solution to the constrained optimization problem

$$
\min \{-L(\mu; y)\} \quad \text{subject to} \quad \sum_{j=1}^m |\beta_j| \leq t
$$

where $L$ is the log-likelihood function defined in the section “Log-Likelihood Functions” on page 330.

Provided that the LASSO parameter $t$ is small enough, some of the regression coefficients will be exactly zero. Hence, you can view the LASSO method as selecting a subset of the regression coefficients for each LASSO parameter. By increasing the LASSO parameter in discrete steps, you obtain a sequence of regression coefficients for which the nonzero coefficients at each step correspond to selected parameters. For more information about the LASSO method, see, for example, Hastie, Tibshirani, and Friedman (2009).
The LASSO Method of Model Selection

The group LASSO method, proposed by Yuan and Lin (2006), is a variant of LASSO that is specifically designed for models defined in terms of effects that have multiple degrees of freedom, such as the main effects of CLASS variables, and interactions between CLASS variables. If all effects in the model are continuous, then the group LASSO method is the same as the LASSO method.

Recall that LASSO selection depends on solving a constrained optimization problem of the form

$$\min \{-L(\mu; y)\} \text{ subject to } \sum_{j=1}^{m} |\beta_j| \leq t$$

In this formulation, individual parameters can be included or excluded from the model independently, subject only to the overall constraint. In contrast, the group LASSO method uses a constraint that forces all parameters corresponding to the same effect to be included or excluded simultaneously. For a model that has \( k \) effects, let \( \beta_{G_j} \) be the group of linear coefficients that correspond to effect \( j \) in the model. Then group LASSO depends on solving a constrained optimization problem of the form

$$\min \{-L(\mu; y)\} \text{ subject to } \sum_{j=1}^{k} \sqrt{|G_j||\beta_{G_j}|} \leq t$$

where \( |G_j| \) is the number of parameters that correspond to effect \( j \), and \( ||\beta_{G_j}|| \) denotes the Euclidean norm of the parameters \( \beta_{G_j} \),

$$||\beta_{G_j}|| = \sqrt{\sum_{i=1}^{G_j} \beta_i^2}$$

That is, instead of constraining the sum of the absolute value of individual parameters, group LASSO constrains the Euclidean norm of groups of parameters, where groups are defined by effects.

You can write the group LASSO method in the equivalent Lagrangian form, which is an example of a penalized log-likelihood function:

$$\min \{-L(\mu; y)\} + \lambda \sum_{j=1}^{k} \sqrt{|G_j||\beta_{G_j}|}$$

The weight \( \sqrt{|G_j|} \) was suggested by Yuan and Lin (2006) in order to take the size of the group into consideration in group LASSO.

Unlike LASSO for linear models, group LASSO does not allow a piecewise linear constant solution path as generated by a LAR algorithm. Instead, the method proposed by Nesterov (2013) is adopted to solve the Lagrangian form of the group LASSO problem that corresponds to a prespecified regularization parameter \( \lambda \). Nesterov’s method is known to have an optimal convergence rate for first-order black box optimization. Because the optimal \( \lambda \) is usually unknown, a series of regularization parameters \( \rho, \rho^2, \rho^3, \ldots \) is employed, where \( \rho \) is a positive value less than 1. You can specify \( \rho \) by using the LASSORHO= option in the PROC HPGENSELECT statement; the default value is \( \rho = 0.8 \). In the \( i \)th step of group LASSO selection, the value that is used for \( \lambda \) is \( \rho^i \).
A unique feature of the group LASSO method is that it does not necessarily add or remove precisely one effect at each step of the process. This is different from the forward, stepwise, and backward selection methods.

As with the other selection methods that PROC HPGENSELECT supports, you can specify a criterion to choose among the models at each step of the group LASSO algorithm by using the CHOOSE= option in the SELECTION statement. You can also specify a stopping criterion by using the STOP= option in the SELECTION statement. If you do not specify either the CHOOSE= or STOP= option, the model at the last LASSO step is chosen as the selected model, and parameter estimates are reported for this model. If you request an output data set by using an OUTPUT statement, these parameter estimates are used to compute predicted values in the output data set.

For more information, see the discussion in the section “SELECTION Statement” on page 41.

The model degrees of freedom that PROC HPGENSELECT uses at any step of the LASSO are simply the number of nonzero regression coefficients in the model at that step. Efron et al. (2004) cite empirical evidence for doing this but do not give any mathematical justification for this choice.

Some distributions involve a dispersion parameter (the parameter $\phi$ in the expressions for the log likelihood), and in the case of the Tweedie distribution, a power parameter. These parameters are not estimated by the LASSO optimization algorithm, and are set to either the default value or a value that you specify. You can use the MODEL statement options PHI= to set the dispersion to a fixed value and P= to set the Tweedie power parameter to a fixed value.

---

### Using Validation and Test Data

When you have sufficient data, you can divide your data into three parts, which are called the training, validation, and test data. For a single model fit or during the model selection process, models are fit and selected based on the training data. After a model has been fit, the validation and test sets can be used to assess how the selected model generalizes on data that played no role in selecting the model. For example, Hastie, Tibshirani, and Friedman (2009) advocate using validation data in the model selection process to determine which effects to include in each step and when to terminate the selection process. PROC HPGENSELECT does not currently use validation data in this way, so the validation and test data subsets are equivalent.

You can use validation and test data to score data that were not used in fitting the model. Statistics in an output data set that is created by an OUTPUT statement are computed for validation and test data, using the model fit based on the training data. You can use the ROLE option in an OUTPUT statement to add a variable (named Role by default) to an output data set to indicate the role played by each observation.

You use a PARTITION statement to logically divide the DATA= data set into separate roles. You can specify the fractions of the data that you want to reserve as test data and validation data. For example, the following statements randomly divide the inData data set, reserving 50% for training and 25% each for validation and testing:

```plaintext
proc hpgenselect data=inData;
  partition fraction(test=0.25 validate=0.25);
  ...
run;
```

In some cases you might need to exercise more control over the partitioning of the input data set. You can do this by naming both a variable in the input data set and a formatted value of that variable that corresponds to
each role. For example, the following statements assign roles to the observations in the inData data set based on the value of the variable group in that data set. Observations whose value of Group is 'group 1' are assigned for testing, and those whose value is 'group 2' are assigned to training. All other observations are ignored.

```sas
proc hpgenselect data=inData;
  partition roleVar=Group(test='group 1' train='group 2')
  ...;
run;
```

When you have reserved observations for training, validation, and testing, a model that is fit on the training data is scored on the validation and test data, and fit statistics, including the average squared error (ASE), are computed separately for each of these subsets. The ASE for each data role is the sum of the squared differences between the responses and the predictions for observations in that role divided by the number of observations in that role.

---

**Computational Method: Multithreading**

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads spawned by the HPGENSELECT procedure is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the number of CPUs in the CPUCOUNT= SAS system option. For example, if you specify the following statement, the HPGENSELECT procedure determines threading as if it executed on a system that has four CPUs, regardless of the actual CPU count:

  ```sas
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to control the number of threads. This specification overrides the CPUCOUNT= system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Dimensions” table, which is part of the default output. The HPGENSELECT procedure allocates one thread per CPU by default.

The tasks that are multithreaded by the HPGENSELECT procedure are primarily defined by dividing the data that are processed on a single machine among the threads—that is, the HPGENSELECT procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and PROC HPGENSELECT is running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
Chapter 7: The HPGENSELECT Procedure

- effect levelization
- formation of the initial crossproducts matrix
- formation of approximate Hessian matrices for candidate evaluation during model selection
- objective function calculation
- gradient calculation
- Hessian calculation
- scoring of observations

In addition, operations on matrices such as sweeps can be multithreaded provided that the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

Choosing an Optimization Algorithm

First- or Second-Order Algorithms

The factors that affect how you choose an optimization technique for a particular problem are complex. Although the default method works well for most problems, you might occasionally benefit from trying several different algorithms.

For many optimization problems, computing the gradient takes more computer time than computing the function value. Computing the Hessian sometimes takes much more computer time and memory than computing the gradient, especially when there are many decision variables. Unfortunately, optimization techniques that do not use some kind of Hessian approximation usually require many more iterations than techniques that do use a Hessian matrix; as a result, the total run time of these techniques is often longer. Techniques that do not use the Hessian also tend to be less reliable. For example, they can terminate more easily at stationary points than at global optima.

Table 7.10 shows which derivatives are required for each optimization technique.

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>First-Order</th>
<th>Second-Order</th>
</tr>
</thead>
<tbody>
<tr>
<td>TRUREG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NEWRAP</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NRRIDG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>QUANEW</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>DBLDOG</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>CONGRA</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>NMSIMP</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

The second-derivative methods TRUREG, NEWRAP, and NRRIDG are best for small problems for which
Choosing an Optimization Algorithm

the Hessian matrix is not expensive to compute. Sometimes the NRRIDG algorithm can be faster than the TRUREG algorithm, but TRUREG can be more stable. The NRRIDG algorithm requires only one matrix with \( p(p + 1)/2 \) double words; TRUREG and NEWRAP require two such matrices. Here, \( p \) denotes the number of parameters in the optimization.

The first-derivative methods QUANEW and DBLDOG are best for medium-sized problems for which the objective function and the gradient can be evaluated much faster than the Hessian. In general, the QUANEW and DBLDOG algorithms require more iterations than TRUREG, NRRIDG, and NEWRAP, but each iteration can be much faster. The QUANEW and DBLDOG algorithms require only the gradient to update an approximate Hessian, and they require slightly less memory than TRUREG or NEWRAP.

The first-derivative method CONGRA is best for large problems for which the objective function and the gradient can be computed much faster than the Hessian and for which too much memory is required to store the (approximate) Hessian. In general, the CONGRA algorithm requires more iterations than QUANEW or DBLDOG, but each iteration can be much faster. Because CONGRA requires only a factor of \( p \) double-word memory, many large applications can be solved only by CONGRA.

The no-derivative method NMSIMP is best for small problems for which derivatives are not continuous or are very difficult to compute.

Each optimization method uses one or more convergence criteria that determine when it has converged. An algorithm is considered to have converged when any one of the convergence criteria is satisfied. For example, under the default settings, the QUANEW algorithm converges if \( \text{ABSGCONV} < 1\times10^{-5} \), \( \text{FCONV} < 2 \times \epsilon \), or \( \text{GCONV} < 1\times10^{-8} \).

By default, the HPGENSELECT procedure applies the NRRIDG algorithm because it can take advantage of multithreading in Hessian computations and inversions. If the number of parameters becomes large, specifying the \text{TECHNIQUE=QUANEW} option (which is a first-order method with good overall properties), is recommended.

Algorithm Descriptions

The following subsections provide details about each optimization technique and follow the same order as Table 7.10.

**Trust Region Optimization (TRUREG)**

The trust region method uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function \( f(\psi) \) have continuous first- and second-order derivatives inside the feasible region.

The trust region method iteratively optimizes a quadratic approximation to the nonlinear objective function within a hyperelliptic trust region with radius \( \Delta \) that constrains the step size that corresponds to the quality of the quadratic approximation. The trust region method is implemented based on Dennis, Gay, and Welsch (1981); Gay (1983); Moré and Sorensen (1983).

The trust region method performs well for small- to medium-sized problems, and it does not need many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the dual quasi-Newton or conjugate gradient algorithms might be more efficient.

**Newton-Raphson Optimization with Line Search (NEWRAP)**

The NEWRAP technique uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.
If second-order derivatives are computed efficiently and precisely, the NEWRAP method can perform well for medium-sized to large problems, and it does not need many function, gradient, and Hessian calls.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. Otherwise, a combination of ridging and line search is performed to compute successful steps. If the Hessian is not positive-definite, a multiple of the identity matrix is added to the Hessian matrix to make it positive-definite (Eskow and Schnabel 1991).

In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search method uses quadratic interpolation and cubic extrapolation.

**Newton-Raphson Ridge Optimization (NRRIDG)**

The NRRIDG technique uses the gradient $g(k)$ and the Hessian matrix $H(k)$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. If at least one of these two conditions is not satisfied, a multiple of the identity matrix is added to the Hessian matrix.

Because the NRRIDG technique uses an orthogonal decomposition of the approximate Hessian, each iteration of NRRIDG can be slower than an iteration of the NEWRAP technique, which works with a Cholesky decomposition. However, NRRIDG usually requires fewer iterations than NEWRAP.

The NRRIDG method performs well for small- to medium-sized problems, and it does not require many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the dual quasi-Newton or conjugate gradient algorithms might be more efficient.

**Quasi-Newton Optimization (QUANEW)**

The dual quasi-Newton method uses the gradient $g(k)$, and it does not need to compute second-order derivatives because they are approximated. It works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. However, in general the QUANEW technique requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which compute second-order derivatives. The QUANEW technique provides an appropriate balance between the speed and stability that are required for most generalized linear model applications.

The QUANEW technique that is implemented by the HPGENSELECT procedure is the dual quasi-Newton algorithm, which updates the Cholesky factor of an approximate Hessian.

In each iteration, a line search is performed along the search direction to find an approximate optimum. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions (Fletcher 1987). One of the Goldstein conditions can be violated if the feasible region defines an upper limit of the step size. Violating the left-side Goldstein condition can affect the positive-definiteness of the quasi-Newton update. In that case, either the update is skipped or the iterations are restarted by using an identity matrix, resulting in the steepest descent or ascent search direction.

**Double-Dogleg Optimization (DBLDOG)**

The double-dogleg optimization method combines the ideas of the quasi-Newton and trust region methods. In each iteration, the double-dogleg algorithm computes the step $s(k)$ as the linear combination of the steepest descent or ascent search direction $s_1(k)$ and a quasi-Newton search direction $s_2(k)$:

$$s(k) = \alpha_1 s_1(k) + \alpha_2 s_2(k)$$
The step is requested to remain within a prespecified trust region radius (Fletcher 1987, p. 107). Thus, the DBLDOG subroutine uses the dual quasi-Newton update but does not perform a line search.

The double-dogleg optimization technique works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. The implementation is based on Dennis and Mei (1979); Gay (1983), but it is extended for dealing with boundary and linear constraints. The DBLDOG technique generally requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which require second-order derivatives; however, each of the DBLDOG iterations is computationally cheap. Furthermore, the DBLDOG technique requires only gradient calls for the update of the Cholesky factor of an approximate Hessian.

Conjugate Gradient Optimization (CONGRA)

Second-order derivatives are not required by the CONGRA algorithm and are not even approximated. The CONGRA algorithm can be expensive in function and gradient calls, but it requires only $O(p)$ memory for unconstrained optimization. In general, the algorithm must perform many iterations to obtain a precise solution, but each of the CONGRA iterations is computationally cheap.

The CONGRA algorithm should be used for optimization problems that have large $p$. For the unconstrained or boundary-constrained case, the CONGRA algorithm requires only $O(p)$ bytes of working memory, whereas all other optimization methods require order $O(p^2)$ bytes of working memory. During $p$ successive iterations, uninterrupted by restarts or changes in the working set, the CONGRA algorithm computes a cycle of $p$ conjugate search directions. In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions. One of the Goldstein conditions can be violated if the feasible region defines an upper limit for the step size.

Nelder-Mead Simplex Optimization (NMSIMP)

The Nelder-Mead simplex method does not use any derivatives and does not assume that the objective function has continuous derivatives. The objective function itself needs to be continuous. This technique is quite expensive in the number of function calls, and it might be unable to generate precise results for $p \gg 40$.

The original Nelder-Mead simplex algorithm is implemented and extended to boundary constraints. This algorithm does not compute the objective for infeasible points, but it changes the shape of the simplex adapting to the nonlinearities of the objective function. This change contributes to an increased speed of convergence and uses a special termination criterion.

Displayed Output

The following sections describe the output that PROC HPGENSELECT produces by default. The output is organized into various tables, which are discussed in the order of their appearance.

Performance Information

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.
If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Timing” table in which elapsed times (absolute and relative) for the main tasks of the procedure are displayed.

**Model Information**

The “Model Information” table displays basic information about the model, such as the response variable, frequency variable, link function, and the model category that the HPGENSELECT procedure determined based on your input and options. The “Model Information” table also displays the distribution of the data that is assumed by the HPGENSELECT procedure. For information about how the procedure determines the response distribution, see the section “Response Distributions” on page 325.

**Class Level Information**

The “Class Level Information” table lists the levels of every variable that is specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels by specifying the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially by specifying the NOCLPRINT= option in the PROC HPGENSELECT statement.

If the classification variables use reference parameterization, the “Class Level Information” table also displays the reference value for each variable.

**Number of Observations**

The “Number of Observations” table displays the number of observations that are read from the input data set and the number of observations that are used in the analysis. If a FREQ statement is present, the sum of the frequencies read and used is displayed. If the events/trials syntax is used, the number of events and trials is also displayed. If a PARTITION statement is specified, the table displays the values for each role.

**Response Profile**

The “Response Profile” table displays the ordered value from which the HPGENSELECT procedure determines the probability being modeled as an event in binary models and the ordering of categories in multinomial models. For each response category level, the frequency that is used in the analysis is reported. You can affect the ordering of the response values by specifying response-options in the MODEL statement. For binary and generalized logit models, the note that follows the “Response Profile” table indicates which outcome is modeled as the event in binary models and which value serves as the reference category.

The “Response Profile” table is not produced for binomial data. You can find information about the number of events and trials in the “Number of Observations” table. If a PARTITION statement is specified, the table displays the values for each role.

**Entry and Removal Candidates**

When you specify the DETAILS=ALL or DETAILS=STEPS option in the SELECTION statement, the HPGENSELECT procedure produces “Entry Candidates” and “Removal Candidates” tables that display the effect names and the values of the criterion that is used to select entering or departing effects at each step of the selection process. The effects are displayed in sorted order from best to worst of the selection criterion.
Selection Information

When you specify the SELECTION statement, the HPGENSELECT procedure produces by default a series of tables that have information about the model selection. The “Selection Information” table informs you about the model selection method, selection and stop criteria, and other parameters that govern the selection. You can suppress this table by specifying DETAILS=NONE in the SELECTION statement.

Selection Summary

When you specify the SELECTION statement, the HPGENSELECT procedure produces the “Selection Summary” table, which contains information about which effects were entered into or removed from the model at the steps of the model selection process. The \( p \)-value for the score chi-square test that led to the removal or entry decision is also displayed. You can request further details about the model selection steps by specifying DETAILS=STEPS or DETAILS=ALL in the SELECTION statement. You can suppress the display of the “Selection Summary” table by specifying DETAILS=NONE in the SELECTION statement.

Selection Details

When you specify the DETAILS=ALL option in the SELECTION statement, the HPGENSELECT procedure produces the “Selection Details” table, which contains information about which effects were entered into or removed from the model at the steps of the model selection process. When you specify METHOD=FORWARD, BACKWARD, or STEPWISE, the \( p \)-value and the chi-square test statistic that led to the removal or entry decision are also displayed. Fit statistics for the model at the steps are also displayed. When you specify METHOD=LASSO, fit statistics for the model at the steps are displayed.

Stop Reason

When you specify the SELECTION statement, the HPGENSELECT procedure produces a simple table that tells you why model selection stopped.

Selection Reason

When you specify the SELECTION statement, the HPGENSELECT procedure produces a simple table that tells you why the final model was selected.

Selected Effects

When you specify the SELECTION statement, the HPGENSELECT procedure produces a simple table that tells you which effects were selected to be included in the final model.

Iteration History

For each iteration of the optimization, the “Iteration History” table displays the number of function evaluations (including gradient and Hessian evaluations), the value of the objective function, the change in the objective function from the previous iteration, and the absolute value of the largest (projected) gradient element. The objective function used in the optimization in the HPGENSELECT procedure is normalized by default to enable comparisons across data sets that have different sampling intensity. You can control normalization by specifying the NORMALIZE= option in the PROC HPGENSELECT statement.
If you specify the ITDETAILS option in the PROC HPGENSELECT statement, information about the parameter estimates and gradients in the course of the optimization is added to the “Iteration History” table. To generate the history from a model selection process, specify the ITSELECT option.

### Convergence Status

The convergence status table is a small ODS table that follows the “Iteration History” table in the default output. In the listing it appears as a message that indicates whether the optimization succeeded and which convergence criterion was met. If the optimization fails, the message indicates the reason for the failure. If you save the convergence status table to an output data set, a numeric Status variable is added that enables you to programmatically assess convergence. The values of the Status variable encode the following:

0. Convergence was achieved, or an optimization was not performed because TECHNIQUE=NONE is specified.
1. The objective function could not be improved.
2. Convergence was not achieved because of a user interrupt or because a limit (such as the maximum number of iterations or the maximum number of function evaluations) was reached. To modify these limits, see the MAXITER=, MAXFUNC=, and MAXTIME= options in the PROC HPGENSELECT statement.
3. Optimization failed to converge because function or derivative evaluations failed at the starting values or during the iterations or because a feasible point that satisfies the parameter constraints could not be found in the parameter space.

### Dimensions

The “Dimensions” table displays size measures that are derived from the model and the environment. It displays the number of effects in the model, the number of columns in the design matrix, and the number of parameters for which maximum likelihood estimates are computed.

### Optimization Stage Details

The “Optimization Stage Details” table displays the optimization stages that are used to fit Tweedie models. The type of optimization, the percentage of observations used, and the number of observations used are displayed for each stage.

### Fit Statistics

The “Fit Statistics” table displays a variety of likelihood-based measures of fit. All statistics are presented in “smaller is better” form.

The calculation of the information criteria uses the following formulas, where $p$ denotes the number of effective parameters, $f$ denotes the number of frequencies used, and $l$ is the log likelihood evaluated at the converged estimates:

\[
AIC = -2l + 2p
\]

\[
AICC = \begin{cases} 
-2l + 2pf/(f - p - 1) & \text{when } f > p + 2 \\
-2l + 2p(p + 2) & \text{otherwise}
\end{cases}
\]

\[
BIC = -2l + p \log(f)
\]
If no FREQ statement is given, \( f \) equals \( n \), the number of observations used.

If a PARTITION statement is specified, the table displays the values for each role. In addition, the average squared error (ASE) is computed separately for each role. The ASE for each data role is the sum of the squared differences between the responses and the predictions for observations in that role divided by the number of observations in that role.

The values displayed in the “Fit Statistics” table are not based on a normalized log-likelihood function.

**Parameter Estimates**

The “Parameter Estimates” table displays the parameter estimates, their estimated (asymptotic) standard errors, chi-square statistics, and \( p \)-values for the hypothesis that the parameter is 0.

If you request confidence intervals by specifying the CL option in the MODEL statement, confidence limits for regression parameters are produced for the estimate on the linear scale. Confidence limits for the dispersion parameter of those distributions that possess a dispersion parameter are produced on the log scale, because the dispersion must be greater than 0. Similarly, confidence limits for the power parameter of the Tweedie distribution are produced on the log scale.

**Parameter Estimates Correlation Matrix**

When you specify the CORR option in the PROC HPGENSELECT statement, the correlation matrix of the parameter estimates is displayed.

**Parameter Estimates Covariance Matrix**

When you specify the COV option in the PROC HPGENSELECT statement, the covariance matrix of the parameter estimates is displayed. The covariance matrix is computed as the inverse of the negative of the matrix of second derivatives of the log-likelihood function with respect to the model parameters (the Hessian matrix), evaluated at the parameter estimates.

**Zero-Inflation Parameter Estimates**

The parameter estimates for zero-inflation probability in zero-inflated models, their estimated (asymptotic) standard errors, chi-square statistics, and \( p \)-values for the hypothesis that the parameter is 0 are presented in the “Parameter Estimates” table. If you request confidence intervals by specifying the CL option in the MODEL statement, confidence limits for regression parameters are produced for the estimate on the linear scale.

---

**ODS Table Names**

Each table created by the HPGENSELECT procedure has a name that is associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 7.11.
### Table 7.11 ODS Tables Produced by PROC HPGENSELECT

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement and Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ClassLevels</td>
<td>Level information from the <code>CLASS</code> statement</td>
<td>CLASS</td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Status of optimization at conclusion of optimization</td>
<td>Default output</td>
</tr>
<tr>
<td>CorrelationMatrix</td>
<td>Correlation matrix of parameter estimates</td>
<td>PROC HPGENSELECT <code>CORR</code></td>
</tr>
<tr>
<td>CovarianceMatrix</td>
<td>Covariance matrix of parameter estimates</td>
<td>PROC HPGENSELECT <code>COV</code></td>
</tr>
<tr>
<td>Dimensions</td>
<td>Model dimensions</td>
<td>Default output</td>
</tr>
<tr>
<td>EntryCandidates</td>
<td>Candidates for entry at step</td>
<td>SELECTION DETAILS=ALL</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output</td>
</tr>
<tr>
<td>IterHistory</td>
<td>Iteration history</td>
<td>PROC HPGENSELECT ITDETAILS or PROC HPGENSELECT ITSUMMARY or PROC HPGENSELECT ITSELECT</td>
</tr>
<tr>
<td>LassoSelectionDetails</td>
<td>Details about model selection by LASSO, including fit statistics by step</td>
<td>SELECTION DETAILS=ALL</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used, and number of events and trials, if applicable</td>
<td>Default output</td>
</tr>
<tr>
<td>OptimizationStages</td>
<td>Optimization stages that are used to fit Tweedie models</td>
<td>MODEL DISTRIBUTION=TWEEDIE</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates that are associated with effects in <code>MODEL</code> statements</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>Regularization</td>
<td>Maximum regularization parameter used in penalized log likelihood for LASSO model selection and regularization parameter of the chosen model</td>
<td>SELECTION METHOD=LASSO</td>
</tr>
<tr>
<td>RemovalCandidates</td>
<td>Candidates for removal at step</td>
<td>SELECTION DETAILS=ALL</td>
</tr>
</tbody>
</table>
### Example 7.1: Model Selection

The following HPGENSELECT statements examine the same data that is used in the section “Getting Started: HPGENSELECT Procedure” on page 293, but they request model selection via the forward selection technique. Model effects are added in the order of their significance until no more effects make a significant improvement of the current model. The DETAILS=ALL option in the SELECTION statement requests that all tables that are related to model selection be produced.

The data set `getStarted` is shown in the section “Getting Started: HPGENSELECT Procedure” on page 293. It contains 100 observations on a count response variable (`Y`), a continuous variable (Total) to be used in Example 7.3, and five categorical variables (`C1`–`C5`), each of which has four numerical levels.

A log-linked Poisson regression model is specified by using classification effects for variables `C1`–`C5`. The following statements request model selection by using the forward selection method:

```plaintext
proc hpenselect data=getStarted;
  class C1-C5;
  model Y = C1-C5 / Distribution=Poisson;
  selection method=forward details=all;
run;
```
The model selection tables are shown in Output 7.1.1 through Output 7.1.3.

The “Selection Information” table in Output 7.1.1 summarizes the settings for the model selection. Effects are added to the model only if they produce a significant improvement as judged by comparing the p-value of a score test to the entry significance level (SLE), which is 0.05 by default. The forward selection stops when no effect outside the model meets this criterion.

**Output 7.1.1 Selection Information**

**The HPGENSELECT Procedure**

<table>
<thead>
<tr>
<th>Selection Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Selection Method</td>
</tr>
<tr>
<td>Select Criterion</td>
</tr>
<tr>
<td>Stop Criterion</td>
</tr>
<tr>
<td>Effect Hierarchy Enforced</td>
</tr>
<tr>
<td>Entry Significance Level (SLE)</td>
</tr>
<tr>
<td>Stop Horizon</td>
</tr>
</tbody>
</table>

The “Selection Summary” table in Output 7.1.2 shows the effects that were added to the model and their significance level. Step 0 refers to the null model that contains only an intercept. In the next step, effect C2 made the most significant contribution to the model among the candidate effects (p < 0.0001). In step 2, the most significant contribution when adding an effect to a model that contains the intercept and C2 was made by C5. In step 3, the variable C1 (p = 0.0496) was added. In the subsequent step, no effect could be added to the model that would produce a p-value less than 0.05, so variable selection stops.

**Output 7.1.2 Selection Summary Information**

**The HPGENSELECT Procedure**

<table>
<thead>
<tr>
<th>Selection Summary</th>
<th>Effect Entered</th>
<th>Number Effects in</th>
<th>p Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Step 0</td>
<td>Intercept</td>
<td>1</td>
<td></td>
</tr>
<tr>
<td>Step 1</td>
<td>C2</td>
<td>2</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Step 2</td>
<td>C5</td>
<td>3</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Step 3</td>
<td>C1</td>
<td>4</td>
<td>0.0496</td>
</tr>
</tbody>
</table>

Selection stopped because no candidate for entry is significant at the 0.05 level.

**Selected Effects:** Intercept C1 C2 C5

The DETAILS=ALL option produces the “Selection Details” table, which provides fit statistics and the value of the score test chi-square statistic at each step.
Output 7.1.3 Selection Details

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>In Model</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
<th>-2 LogL</th>
<th>AIC</th>
<th>AICC</th>
<th>BIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Initial Model</td>
<td>1</td>
<td></td>
<td></td>
<td>350.193</td>
<td>352.193</td>
<td>352.234</td>
<td>354.798</td>
</tr>
<tr>
<td>1</td>
<td>C2 entered</td>
<td>2</td>
<td>25.7340</td>
<td>&lt;.0001</td>
<td>324.611</td>
<td>332.611</td>
<td>333.032</td>
<td>343.032</td>
</tr>
<tr>
<td>2</td>
<td>C5 entered</td>
<td>3</td>
<td>23.0291</td>
<td>&lt;.0001</td>
<td>303.580</td>
<td>317.580</td>
<td>318.798</td>
<td>335.817</td>
</tr>
<tr>
<td>3</td>
<td>C1 entered</td>
<td>4</td>
<td>7.8328</td>
<td>0.0496</td>
<td>295.263</td>
<td>315.263</td>
<td>317.735</td>
<td>341.315</td>
</tr>
</tbody>
</table>

Output 7.1.4 displays information about the selected model. Notice that the –2 log likelihood value in the “Fit Statistics” table is larger than the value for the full model in Figure 7.7. This is expected because the selected model contains only a subset of the parameters. Because the selected model is more parsimonious than the full model, the information criteria AIC, AICC and BIC are smaller than in the full model, indicating a better fit.

Output 7.1.4 Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>295.26</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>315.26</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>317.74</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>341.31</td>
</tr>
<tr>
<td>Pearson Chi-Square</td>
<td>85.0656</td>
</tr>
<tr>
<td>Pearson Chi-Square/DF</td>
<td>0.9452</td>
</tr>
</tbody>
</table>

The parameter estimates of the selected model are given in Output 7.1.5. Notice that the effects are listed in the “Parameter Estimates” table in the order in which they were specified in the MODEL statement and not in the order in which they were added to the model.

Output 7.1.5 Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>0.775498</td>
<td>0.242561</td>
<td>10.2216</td>
<td>0.0014</td>
</tr>
<tr>
<td>C1 0</td>
<td>1</td>
<td>-0.211240</td>
<td>0.207209</td>
<td>1.0393</td>
<td>0.3080</td>
</tr>
<tr>
<td>C1 1</td>
<td>1</td>
<td>-0.685575</td>
<td>0.255713</td>
<td>7.1879</td>
<td>0.0073</td>
</tr>
<tr>
<td>C1 2</td>
<td>1</td>
<td>-0.127612</td>
<td>0.203663</td>
<td>0.3926</td>
<td>0.5309</td>
</tr>
<tr>
<td>C1 3</td>
<td>0</td>
<td>0</td>
<td>.</td>
<td>.</td>
<td>.</td>
</tr>
<tr>
<td>C2 0</td>
<td>1</td>
<td>0.958378</td>
<td>0.239973</td>
<td>15.9817</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C2 1</td>
<td>1</td>
<td>0.738529</td>
<td>0.237098</td>
<td>9.7024</td>
<td>0.0018</td>
</tr>
<tr>
<td>C2 2</td>
<td>1</td>
<td>0.211075</td>
<td>0.255791</td>
<td>0.6809</td>
<td>0.4093</td>
</tr>
<tr>
<td>C2 3</td>
<td>0</td>
<td>0</td>
<td>.</td>
<td>.</td>
<td>.</td>
</tr>
<tr>
<td>C5 0</td>
<td>1</td>
<td>-0.825545</td>
<td>0.214054</td>
<td>14.8743</td>
<td>0.0001</td>
</tr>
<tr>
<td>C5 1</td>
<td>1</td>
<td>-0.697611</td>
<td>0.202607</td>
<td>11.8555</td>
<td>0.0006</td>
</tr>
<tr>
<td>C5 2</td>
<td>1</td>
<td>-0.566706</td>
<td>0.213961</td>
<td>7.0153</td>
<td>0.0081</td>
</tr>
<tr>
<td>C5 3</td>
<td>0</td>
<td>0</td>
<td>.</td>
<td>.</td>
<td>.</td>
</tr>
</tbody>
</table>
Example 7.2: Modeling Binomial Data

If $Y_1, \ldots, Y_n$ are independent binary (Bernoulli) random variables that have common success probability $\pi$, then their sum is a binomial random variable. In other words, a binomial random variable that has parameters $n$ and $\pi$ can be generated as the sum of $n$ Bernoulli($\pi$) random experiments. The HPGENSELECT procedure uses a special syntax to express data in binomial form: the events/trials syntax.

Consider the following data, taken from Cox and Snell (1989, pp. 10–11), of the number, $r$, of ingots not ready for rolling, out of $n$ tested, for a number of combinations of heating time and soaking time.

```plaintext
data Ingots;
  input Heat Soak r n @@;
  Obsnum= _n_;
datalines;
  7 1.0 0 10 14 1.0 0 31 27 1.0 1 56 51 1.0 3 13
  7 1.7 0 17 14 1.7 0 43 27 1.7 4 44 51 1.7 0 1
  7 2.2 0 7 14 2.2 2 33 27 2.2 0 21 51 2.2 0 1
  7 2.8 0 12 14 2.8 0 31 27 2.8 1 22 51 4.0 0 1
  7 4.0 0 9 14 4.0 0 19 27 4.0 1 16
;
```

If each test is carried out independently and if for a particular combination of heating and soaking time there is a constant probability that the tested ingot is not ready for rolling, then the random variable $r$ follows a Binomial($n, \pi$) distribution, where the success probability $\pi$ is a function of heating and soaking time.

The following statements show the use of the events/trials syntax to model the binomial response. The events variable in this situation is $r$ (the number of ingots not ready for rolling), and the trials variable is $n$ (the number of ingots tested). The dependency of the probability of not being ready for rolling is modeled as a function of heating time, soaking time, and their interaction. The OUTPUT statement stores the linear predictors and the predicted probabilities in the Out data set along with the ID variable.

```plaintext
proc hpgenselect data=Ingots;
  model r/n = Heat Soak Heat*Soak / dist=Binomial;
  id Obsnum;
  output out=Out xbeta predicted=Pred;
run;
```

The “Performance Information” table in Output 7.2.1 shows that the procedure executes in single-machine mode.

Output 7.2.1  Performance Information

The HPGENSELECT Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
<td>Single-Machine</td>
</tr>
<tr>
<td>Number of Threads</td>
<td>4</td>
</tr>
</tbody>
</table>

The “Model Information” table shows that the data are modeled as binomially distributed with a logit link function (Output 7.2.2). This is the default link function in the HPGENSELECT procedure for binary and binomial data. The procedure uses a ridged Newton-Raphson algorithm to estimate the parameters of the model.
**Example 7.2: Modeling Binomial Data**

### Output 7.2.2 Model Information and Number of Observations

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Data Source</strong></td>
</tr>
<tr>
<td><strong>Response Variable (Events)</strong></td>
</tr>
<tr>
<td><strong>Response Variable (Trials)</strong></td>
</tr>
<tr>
<td><strong>Distribution</strong></td>
</tr>
<tr>
<td><strong>Link Function</strong></td>
</tr>
<tr>
<td><strong>Optimization Technique</strong></td>
</tr>
</tbody>
</table>

| Number of Observations Read     | 19           |
| Number of Observations Used     | 19           |
| Number of Events                | 12           |
| Number of Trials                | 387          |

The second table in **Output 7.2.2** shows that all 19 observations in the data set were used in the analysis and that the total number of events and trials equal 12 and 387, respectively. These are the sums of the variables r and n across all observations.

**Output 7.2.3** displays the “Dimensions” table for the model. There are four columns in the design matrix of the model (the X matrix); they correspond to the intercept, the Heat effect, the Soak effect, and the interaction of the Heat and Soak effects. The model is nonsingular, because the rank of the crossproducts matrix equals the number of columns in X. All parameters are estimable and participate in the optimization.

### Output 7.2.3 Dimensions in Binomial Logistic Regression

<table>
<thead>
<tr>
<th>Dimensions</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Number of Effects</strong></td>
</tr>
<tr>
<td><strong>Number of Parameters</strong></td>
</tr>
<tr>
<td><strong>Columns in X</strong></td>
</tr>
</tbody>
</table>

**Output 7.2.4** displays the “Fit Statistics” table for this run. Evaluated at the converged estimates, –2 times the value of the log-likelihood function equals 27.9569. Further fit statistics are also given, all of them in “smaller is better” form. The AIC, AICC, and BIC criteria are used to compare non-nested models and to penalize the model fit for the number of observations and parameters. The –2 log-likelihood value can be used to compare nested models by way of a likelihood ratio test.

### Output 7.2.4 Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>-2 Log Likelihood</strong></td>
</tr>
<tr>
<td><strong>AIC (smaller is better)</strong></td>
</tr>
<tr>
<td><strong>AICC (smaller is better)</strong></td>
</tr>
<tr>
<td><strong>BIC (smaller is better)</strong></td>
</tr>
<tr>
<td><strong>Pearson Chi-Square</strong></td>
</tr>
<tr>
<td><strong>Pearson Chi-Square/DF</strong></td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in **Output 7.2.5** displays the estimates and standard errors of the model effects.
You can construct the prediction equation of the model from the “Parameter Estimates” table. For example, an observation with \( \text{Heat} \) equal to 14 and \( \text{Soak} \) equal to 1.7 has linear predictor

\[
\hat{\eta} = -5.9902 + 0.09634 \times 14 + 0.2996 \times 1.7 - 0.00884 \times 14 \times 7 = -4.34256
\]

The probability that an ingot with these characteristics is not ready for rolling is

\[
\hat{\pi} = \frac{1}{1 + \exp\{-(-4.34256)\}} = 0.01284
\]

The OUTPUT statement computes these linear predictors and probabilities and stores them in the Out data set. This data set also contains the ID variable, which is used by the following statements to attach the covariates to these statistics. Output 7.2.6 shows the probability that an ingot with \( \text{Heat} \) equal to 14 and \( \text{Soak} \) equal to 1.7 is not ready for rolling.

```sas
data Out;
   merge Out Ingots;
   by Obsnum;
   proc print data=Out;
      where Heat=14 & Soak=1.7;
   run;
```

### Output 7.2.6
Predicted Probability for Heat=14 and Soak=1.7

<table>
<thead>
<tr>
<th>Obs</th>
<th>Obsnum</th>
<th>Pred</th>
<th>Xbeta</th>
<th>Heat</th>
<th>Soak</th>
<th>r</th>
<th>n</th>
</tr>
</thead>
<tbody>
<tr>
<td>6</td>
<td>6</td>
<td>0.012836</td>
<td>-4.34256</td>
<td>14</td>
<td>1.7</td>
<td>0</td>
<td>43</td>
</tr>
</tbody>
</table>

Binomial data are a form of grouped binary data where “successes” in the underlying Bernoulli trials are totaled. You can thus expand data for which you use the events/trials syntax and fit them with techniques for binary data.

The following DATA step expands the Ingots data set (which has 12 events in 387 trials) into a binary data set that has 387 observations.

```sas
data Ingots_binary;
   set Ingots;
   do i=1 to n;
      if i <= r then Y=1; else Y = 0;
      output;
   end;
run;
```
Example 7.2: Modeling Binomial Data

The following HPGENSELECT statements fit the model by using Heat effect, Soak effect, and their interaction to the binary data set. The `event='1'` response-variable option in the `MODEL` statement ensures that the HPGENSELECT procedure models the probability that the variable Y takes on the value ‘1’.

```
proc hpgenselect data=Ingots_binary;
   model Y(event='1') = Heat Soak Heat*Soak / dist=Binary;
run;
```

Output 7.2.7 displays the “Performance Information,” “Model Information,” “Number of Observations,” and the “Response Profile” tables. The data are now modeled as binary (Bernoulli distributed) by using a logit link function. The “Response Profile” table shows that the binary response breaks down into 375 observations where Y equals 0 and 12 observations where Y equals 1.

**Output 7.2.7 Model Information in Binary Model**

The HPGENSELECT Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>Engine Role Path</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Optimization Technique</td>
</tr>
<tr>
<td>Number of Observations Read</td>
</tr>
<tr>
<td>Number of Observations Used</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Response Profile</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ordered Value</td>
</tr>
<tr>
<td>Total Frequency</td>
</tr>
<tr>
<td>Value</td>
</tr>
<tr>
<td>-------</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
</tbody>
</table>

You are modeling the probability that Y="1".

Output 7.2.8 displays the parameter estimates. These results match those in Output 7.2.5.
Example 7.3: Tweedie Model

The following HPGENSELECT statements examine the data set `getStarted` used in the section “Getting Started: HPGENSELECT Procedure” on page 293, but they request that a Tweedie model be fit by using the continuous variable `Total` as the response instead of the count variable `Y`. The following statements fit a log-linked Tweedie model to these data by using classification effects for variables `C1–C5`. In an insurance underwriting context, `Y` represents the total number of claims in each category that is defined by `C1–C5`, and `Total` represents the total cost of the claims (that is, the sum of costs for individual claims). The `CODE` statement requests that a text file named “Scoring Parameters.txt” be created. This file contains a SAS program that contains information from the model that allows scoring of a new data set based on the parameter estimates from the current model.

```sas
proc hpgenselect data=getStarted;
  class C1-C5;
  model Total = C1-C5 / Distribution=Tweedie Link=Log;
  code File='ScoringParameters.txt';
run;
```

The “Optimizations Stage Details” table in Output 7.3.1 shows the stages used in computing the maximum likelihood estimates of the parameters of the Tweedie model. Stage 1 uses quasi-likelihood and all of the data to compute starting values for stage 2, which uses all of the data and the Tweedie log likelihood to compute the final estimates.

### Output 7.3.1 Optimization Stage Details

<table>
<thead>
<tr>
<th>Optimization Stage</th>
<th>Optimization Type</th>
<th>Sampling Percentage</th>
<th>Observations Used</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>QuasiLikelihood</td>
<td>100.00</td>
<td>100</td>
</tr>
<tr>
<td>2</td>
<td>Full Likelihood</td>
<td>100.00</td>
<td>100</td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in Output 7.3.2 shows the resulting regression model parameter estimates, the estimated Tweedie dispersion parameter, and the estimated Tweedie power.
Now suppose you want to compute predicted values for some different data. If \( x \) is a vector of explanatory variables that might not be in the original data and \( \hat{\beta} \) is the vector of estimated regression parameters from the model, then \( \mu = g^{-1}(x' \hat{\beta}) \) is the predicted value of the mean, where \( g \) is the log link function in this case. The following data contain new values of the regression variables C1–C5, from which you can compute predicted values based on information in the SAS program that is created by the CODE statement. This is called *scoring* the new data set.

```
data ScoringData;
  input C1-C5;
datalines;
3 3 1 0 2
1 1 2 2 0
3 2 2 2 0
1 1 2 3 2
1 1 2 3 3
3 1 1 0 1
0 2 1 0 0
2 1 3 1 3
3 2 3 2 0
3 0 2 0 1;
```

---

**Example 7.3: Tweedie Model**

**Output 7.3.2 Parameter Estimates**

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>3.888904</td>
<td>0.435325</td>
<td>79.8044</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C1 0</td>
<td>1</td>
<td>-0.072400</td>
<td>0.240613</td>
<td>0.0905</td>
<td>0.7635</td>
</tr>
<tr>
<td>C1 1</td>
<td>1</td>
<td>-1.358456</td>
<td>0.324363</td>
<td>17.5400</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C1 2</td>
<td>1</td>
<td>0.154711</td>
<td>0.237394</td>
<td>0.4247</td>
<td>0.5146</td>
</tr>
<tr>
<td>C1 3</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C2 0</td>
<td>1</td>
<td>1.350591</td>
<td>0.289897</td>
<td>21.7050</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C2 1</td>
<td>1</td>
<td>1.159242</td>
<td>0.275459</td>
<td>17.7106</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C2 2</td>
<td>1</td>
<td>0.033921</td>
<td>0.303204</td>
<td>0.0125</td>
<td>0.9109</td>
</tr>
<tr>
<td>C2 3</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C3 0</td>
<td>1</td>
<td>-0.217763</td>
<td>0.272474</td>
<td>0.6387</td>
<td>0.4242</td>
</tr>
<tr>
<td>C3 1</td>
<td>1</td>
<td>-0.289425</td>
<td>0.259751</td>
<td>1.2415</td>
<td>0.2652</td>
</tr>
<tr>
<td>C3 2</td>
<td>1</td>
<td>-0.131961</td>
<td>0.276723</td>
<td>0.2274</td>
<td>0.6335</td>
</tr>
<tr>
<td>C3 3</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C4 0</td>
<td>1</td>
<td>-0.258069</td>
<td>0.288840</td>
<td>0.7983</td>
<td>0.3716</td>
</tr>
<tr>
<td>C4 1</td>
<td>1</td>
<td>-0.057042</td>
<td>0.287566</td>
<td>0.0393</td>
<td>0.8428</td>
</tr>
<tr>
<td>C4 2</td>
<td>1</td>
<td>0.219697</td>
<td>0.272064</td>
<td>0.6521</td>
<td>0.4194</td>
</tr>
<tr>
<td>C4 3</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>C5 0</td>
<td>1</td>
<td>-1.314657</td>
<td>0.257806</td>
<td>26.0038</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C5 1</td>
<td>1</td>
<td>-0.996980</td>
<td>0.236881</td>
<td>17.7138</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>C5 2</td>
<td>1</td>
<td>-0.481185</td>
<td>0.235614</td>
<td>4.1708</td>
<td>0.0411</td>
</tr>
<tr>
<td>C5 3</td>
<td>0</td>
<td>0</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Dispers.</td>
<td>1</td>
<td>5.296966</td>
<td>0.773401</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Power</td>
<td>1</td>
<td>1.425625</td>
<td>0.048981</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
The following SAS DATA step creates the new data set Scores, which contains a variable \( P_{\text{Total}} \) that represents the predicted values of Total, along with the variables C1–C5. The resulting data are shown in Output 7.3.3.

```sas
data Scores;
  set ScoringData;
  %inc 'ScoringParameters.txt';
run;
proc print data=Scores;
run;
```

**Output 7.3.3** Predicted Values for Scoring Data

<table>
<thead>
<tr>
<th>Obs</th>
<th>C1</th>
<th>C2</th>
<th>C3</th>
<th>C4</th>
<th>C5</th>
<th>P_Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>3</td>
<td>3</td>
<td>1</td>
<td>0</td>
<td>2</td>
<td>17.465</td>
</tr>
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</table>

**Example 7.4: Model Selection by the LASSO Method**

This example shows how you can use PROC HPGENSELECT to perform model selection among Poisson regression models by using the LASSO method in single-machine and distributed modes. For more information about the execution modes of SAS High-Performance Statistics procedures, see the section “Processing Modes” on page 6. The focus of this example is to show how you use the LASSO method and how you can switch the modes of execution of PROC HPGENSELECT. The following DATA step generates the data for this example. There are 1,000,000 observations in the data set, and the response \( y_{\text{Poisson}} \) is a Poisson variable with a mean that depends on 20 of the 100 regressors.

```sas
%let nObs = 1000000;
%let nContIn = 20;
%let nContOut = 80;
%let Seed = 12345;

data ex4Data;
  array xIn{&nContIn};
  array xOut{&nContOut};
  drop i j sign xBeta expXbeta;
  seed = &Seed;
  do i=1 to &nObs;
    sign = -1;
    xBeta = 0;
    do j=1 to dim(xIn);
```
Example 7.4: Model Selection by the LASSO Method

The following statements use PROC HPGENSELECT to select a model by using the LASSO method and only the first 10,000 observations:

```plaintext
call ranuni(seed,xIn[j]);
xBeta = xBeta + j*sign*xIn[j];
sign = -sign;
end;

do j=1 to dim(xOut);
    call ranuni(seed,xOut[j]);
end;

call ranuni(seed,xSubtle);
call ranuni(seed,xTiny);

xBeta = xBeta + 0.1*xSubtle + 0.05*xTiny;
expXbeta = exp(xBeta/20);
call ranpoi(seed,expXbeta,yPoisson);
output;
end;
run;
```

Output 7.4.1 shows the “Performance Information” table. This shows that the HPGENSELECT procedure executed in single-machine mode on four threads because the client machine has four CPUs. You can select a certain number of threads on any machine involved in the computations by using the NTHREADS= option in the PERFORMANCE statement.

**Output 7.4.1 Performance Information**

The HPGENSELECT Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
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<tbody>
<tr>
<td>Execution Mode</td>
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<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Output 7.4.2 shows the models fit by maximizing the penalized log likelihoods for a sequence of regularization parameters. For each step in the sequence, Output 7.4.2 shows you the effects that are added or removed and the fit statistics AIC, AICC, and BIC (SBC) for each model. Unlike other methods, such as forward selection, LASSO selection includes zero or more effects in each step.
## Output 7.4.2 Selection Details

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Example 7.4: Model Selection by the LASSO Method

Output 7.4.2 continued

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<td>29253.158</td>
<td>29821.500</td>
</tr>
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<td>0.0115</td>
<td>29251.884</td>
<td>29253.158</td>
<td>29821.500</td>
</tr>
</tbody>
</table>

* Optimal Value of Criterion

The model in step 14 had the smallest Schwarz Bayesian criterion (BIC in Output 7.4.2), and it was chosen as the final model because the CHOOSE=SBC option was specified in the SELECTION statement. Output 7.4.3 shows the parameter estimates for the selected model. You can see that the LASSO selection in which the final model was chosen based on the SBC criterion retains all 20 of the true effects but also keeps several extraneous effects.
Output 7.4.3 Parameter Estimates for the Selected Model

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
</tr>
</thead>
<tbody>
<tr>
<td>Parameter</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>xIn1</td>
</tr>
<tr>
<td>xIn2</td>
</tr>
<tr>
<td>xIn3</td>
</tr>
<tr>
<td>xIn4</td>
</tr>
<tr>
<td>xIn5</td>
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<td>xIn9</td>
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<td>xOut8</td>
</tr>
<tr>
<td>xOut34</td>
</tr>
<tr>
<td>xOut37</td>
</tr>
<tr>
<td>xOut65</td>
</tr>
<tr>
<td>xOut66</td>
</tr>
</tbody>
</table>

Output 7.4.4 shows timing information for the PROC HPGENSELECT run. This table is produced when you specify the DETAILS option in the PERFORMANCE statement. You can see that, in this case, the majority of time is spent in performing model selection.

Output 7.4.4 Timing

<table>
<thead>
<tr>
<th>Procedure Task</th>
<th>Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Seconds</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
<td>0.08</td>
</tr>
<tr>
<td>Candidate model fit</td>
<td>0.06</td>
</tr>
<tr>
<td>Performing Model Selection</td>
<td>112.89</td>
</tr>
</tbody>
</table>

You can switch to running PROC HPGENSELECT in distributed mode by specifying valid values for the NODES=, INSTALL=, and HOST= options in the PERFORMANCE statement. An alternative to specifying the INSTALL= and HOST= options in the PERFORMANCE statement is to set appropriate values for the GRIDHOST and GRIDINSTALLLOC environment variables by using OPTIONS SET commands. For more information about setting these options or environment variables, see the section “Processing Modes” on page 6.
The following statements provide an example. All 1,000,000 observations are used in this example of running PROC HPGENSELECT in distributed mode. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```sas
proc hpgenselect data=ex4Data;
   model yPoisson = x: / dist=Poisson;
   selection method=Lasso(choose=SBC) details=all;
   performance details nodes = 10
      host="&GRIDHOST" install="&GRIDINSTALLLOC";
run;
```

The Execution Mode row in the “Performance Information” table shown in Output 7.4.5 indicates that the calculations were performed in a distributed environment that used 10 nodes, each of which used 32 threads.

Output 7.4.5 Performance Information in Distributed Mode

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Install Location</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

Another indication of distributed execution is the following message in the SAS log, which is issued by all high-performance statistical procedures:

NOTE: The HPGENSELECT procedure is executing in the distributed computing environment with 10 worker nodes.

Output 7.4.6 shows timing information for this distributed run of PROC HPGENSELECT. As in the case of the single-machine mode, the majority of time in distributed mode is spent in performing the model selection.

Output 7.4.6 Timing

<table>
<thead>
<tr>
<th>Procedure Task Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Task</td>
</tr>
<tr>
<td>Distributing Data</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
</tr>
<tr>
<td>Candidate model fit</td>
</tr>
<tr>
<td>Performing Model Selection</td>
</tr>
</tbody>
</table>

Output 7.4.7 shows the models that were fit by maximizing the penalized log likelihoods for a sequence of regularization parameters. In this case, the model in the last step had the smallest SBC statistic and was the selected model.
Output 7.4.7 Selection Details

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>Effects In Model</th>
<th>Lambda</th>
<th>AIC</th>
<th>AICC</th>
<th>BIC</th>
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</thead>
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<tr>
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<td>3611604.92</td>
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<td></td>
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</tr>
</tbody>
</table>

* Optimal Value of Criterion

Output 7.4.8 shows the parameter estimates for the selected model. Selecting the final model based on the SBC criterion retains all 20 of the true effects and none of the extraneous effects.
### References


---

### Output 7.4.8 Parameter Estimates

<table>
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<th>DF</th>
<th>Estimate</th>
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<tbody>
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</table>


## Chapter 8
### The HPLMIXED Procedure

### Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: HPLMIXED Procedure</td>
<td>366</td>
</tr>
<tr>
<td>PROC HPLMIXED Features</td>
<td>367</td>
</tr>
<tr>
<td>Notation for the Mixed Model</td>
<td>368</td>
</tr>
<tr>
<td>PROC HPLMIXED Contrasted with Other SAS Procedures</td>
<td>369</td>
</tr>
<tr>
<td>Getting Started: HPLMIXED Procedure</td>
<td>369</td>
</tr>
<tr>
<td>Mixed Model Analysis of Covariance with Many Groups</td>
<td>369</td>
</tr>
<tr>
<td>Syntax: HPLMIXED Procedure</td>
<td>372</td>
</tr>
<tr>
<td>PROC HPLMIXED Statement</td>
<td>373</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>378</td>
</tr>
<tr>
<td>ID Statement</td>
<td>379</td>
</tr>
<tr>
<td>MODEL Statement</td>
<td>379</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
<td>380</td>
</tr>
<tr>
<td>PARMS Statement</td>
<td>381</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
<td>383</td>
</tr>
<tr>
<td>RANDOM Statement</td>
<td>383</td>
</tr>
<tr>
<td>REPEATED Statement</td>
<td>390</td>
</tr>
<tr>
<td>Details: HPLMIXED Procedure</td>
<td>391</td>
</tr>
<tr>
<td>Linear Mixed Models Theory</td>
<td>391</td>
</tr>
<tr>
<td>Matrix Notation</td>
<td>391</td>
</tr>
<tr>
<td>Formulation of the Mixed Model</td>
<td>392</td>
</tr>
<tr>
<td>Estimating Covariance Parameters in the Mixed Model</td>
<td>396</td>
</tr>
<tr>
<td>Estimating Fixed and Random Effects in the Mixed Model</td>
<td>397</td>
</tr>
<tr>
<td>Statistical Properties</td>
<td>398</td>
</tr>
<tr>
<td>Computational Method</td>
<td>399</td>
</tr>
<tr>
<td>Distributed Computing</td>
<td>399</td>
</tr>
<tr>
<td>Multithreading</td>
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</tr>
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<td>Displayed Output</td>
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<td>Number of Observations</td>
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<tr>
<td>Iteration History</td>
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<td>Convergence Status</td>
<td>402</td>
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<tr>
<td>Covariance Parameter Estimates</td>
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</table>
Overview: HPLMIXED Procedure

The HPLMIXED procedure fits a variety of mixed linear models to data and enables you to use these fitted models to make statistical inferences about the data. A mixed linear model is a generalization of the standard linear model used in the GLM procedure in SAS/STAT software; the generalization is that the data are permitted to exhibit correlation and nonconstant variability. Therefore, the mixed linear model provides you with the flexibility of modeling not only the means of your data (as in the standard linear model) but also their variances and covariances.

The primary assumptions underlying the analyses performed by PROC HPLMIXED are as follows:

- The data are normally distributed (Gaussian).
- The means (expected values) of the data are linear in terms of a certain set of parameters.
- The variances and covariances of the data are in terms of a different set of parameters, and they exhibit a structure that matches one of those available in PROC HPLMIXED.

Because Gaussian data can be modeled entirely in terms of their means and variances/covariances, the two sets of parameters in a mixed linear model actually specify the complete probability distribution of the data. The parameters of the mean model are referred to as fixed-effects parameters, and the parameters of the variance-covariance model are referred to as covariance parameters.

The fixed-effects parameters are associated with known explanatory variables, as in the standard linear model. These variables can be either qualitative (as in the traditional analysis of variance) or quantitative (as in standard linear regression). However, the covariance parameters are what distinguishes the mixed linear model from the standard linear model.

The need for covariance parameters arises quite frequently in applications; the following scenarios are the most typical:

- The experimental units on which the data are measured can be grouped into clusters, and the data from a common cluster are correlated. This scenario can be generalized to include one set of clusters nested within another. For example, if students are the experimental unit, they can be clustered into classes, which in turn can be clustered into schools. Each level of this hierarchy can introduce an additional source of variability and correlation.

- Repeated measurements are taken on the same experimental unit, and these repeated measurements are correlated or exhibit variability that changes. This scenario occurs in longitudinal studies, where repeated measurements are taken over time. Alternatively, the repeated measures could be spatial or multivariate in nature.
PROC HPLMIXED provides a variety of covariance structures to handle these two scenarios. The most common covariance structures arise from the use of random-effects parameters, which are additional unknown random variables that are assumed to affect the variability of the data. The variances of the random-effects parameters, commonly known as variance components, become the covariance parameters for this particular structure. Traditional mixed linear models contain both fixed- and random-effects parameters; in fact, it is the combination of these two types of effects that led to the name mixed model. PROC HPLMIXED fits not only these traditional variance component models but also numerous other covariance structures.

PROC HPLMIXED fits the structure you select to the data by using the method of restricted maximum likelihood (REML), also known as residual maximum likelihood. It is here that the Gaussian assumption for the data is exploited.

PROC HPLMIXED runs in either single-machine mode or distributed mode.

**NOTE:** Distributed mode requires SAS High-Performance Statistics.

---

**PROC HPLMIXED Features**

PROC HPLMIXED provides easy accessibility to numerous mixed linear models that are useful in many common statistical analyses.

Here are some basic features of PROC HPLMIXED:

- covariance structures, including variance components, compound symmetry, unstructured, AR(1), Toeplitz, and factor analytic
- `MODEL`, `RANDOM`, and `REPEATED` statements for model specification as in the HPLMIXED procedure
- appropriate standard errors, $t$ tests, and $F$ tests for all specified estimable linear combinations of fixed and random effects
- a subject effect that enables blocking
- REML and ML (maximum likelihood) estimation methods implemented with a variety of optimization algorithms
- capacity to handle unbalanced data
- special dense and sparse algorithms that take advantage of distributed and multicore computing environments

Because the HPLMIXED procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode
For more information, see the section “Processing Modes” on page 6.

PROC HPLMIXED uses the Output Delivery System (ODS), a SAS subsystem that provides capabilities for displaying and controlling the output from SAS procedures. ODS enables you to convert any output from PROC HPLMIXED into a SAS data set. See the section “ODS Table Names” on page 403.

### Notation for the Mixed Model

This section introduces the mathematical notation used throughout this chapter to describe the mixed linear model and assumes familiarity with basic matrix algebra (for an overview, see Searle 1982). A more detailed description of the mixed model is contained in the section “Linear Mixed Models Theory” on page 391.

A statistical model is a mathematical description of how data are generated. The standard linear model, as used by the GLM procedure, is one of the most common statistical models:

\[ y = X \beta + \epsilon \]

In this expression, \( y \) represents a vector of observed data, \( \beta \) is an unknown vector of fixed-effects parameters with a known design matrix \( X \), and \( \epsilon \) is an unknown random error vector that models the statistical noise around \( X \beta \). The focus of the standard linear model is to model the mean of \( y \) by using the fixed-effects parameters \( \beta \). The residual errors \( \epsilon \) are assumed to be independent and identically distributed Gaussian random variables with mean 0 and variance \( \sigma^2 \).

The mixed model generalizes the standard linear model as follows:

\[ y = X \beta + Z \gamma + \epsilon \]

Here, \( \gamma \) is an unknown vector of random-effects parameters with a known design matrix \( Z \), and \( \epsilon \) is an unknown random error vector whose elements are no longer required to be independent and homogeneous.

To further develop this notion of variance modeling, assume that \( \gamma \) and \( \epsilon \) are Gaussian random variables that are uncorrelated, have expectations 0, and have variances \( G \) and \( R \), respectively. The variance of \( y \) is thus

\[ V = ZGZ' + R \]

Note that when \( R = \sigma^2I \) and \( Z = 0 \), the mixed model reduces to the standard linear model.

You can model the variance of the data \( y \) by specifying the structure of \( Z, G, \) and \( R \). The model matrix \( Z \) is set up in the same fashion as \( X \), the model matrix for the fixed-effects parameters. For \( G \) and \( R \), you must select some covariance structure. Possible covariance structures include the following:

- variance components
- compound symmetry (common covariance plus diagonal)
- unstructured (general covariance)
- autoregressive
- spatial
 general linear

 factor analytic

By appropriately defining the model matrices \( X \) and \( Z \) in addition to the covariance structure matrices \( G \) and \( R \), you can perform numerous mixed model analyses.

**PROC HPLMIXED Contrasted with Other SAS Procedures**

The **RANDOM** and **REPEATED** statements of the HPLMIXED procedure follow the convention of the same statements in the MIXED procedure in SAS/STAT software. For information about how these statements differ from RANDOM and REPEATED statements in the MIXED procedure, see the documentation for the MIXED procedure in the **SAS/STAT User’s Guide**.

The GLIMMIX procedure in SAS/STAT software fits generalized linear mixed models. Linear mixed models—where the data are normally distributed, given the random effects—are in the class of generalized linear mixed models. Therefore, PROC GLIMMIX accommodates nonnormal data with random effects.

Generalized linear mixed models have intrinsically nonlinear features because a nonlinear mapping (the link function) connects the conditional mean of the data (given the random effects) to the explanatory variables. The NL MIXED procedure also accommodates nonlinear structures in the conditional mean, but places no restrictions on the nature of the nonlinearity.

The HPMIXED procedure in SAS/STAT software is also termed a “high-performance” procedure, but it does not follow the general pattern of high-performance analytical procedures. The HPMIXED procedure does not take advantage of distributed or multicore computing environments; it derives high performance from applying sparse techniques to solving the mixed model equations. The HPMIXED procedure fits a small subset of the statistical models you can fit with the MIXED or HPLMIXED procedures and is particularly suited for problems in which the \( [XZ]'[XZ] \) crossproducts matrix is sparse.

The HPLMIXED procedure employs algorithms that are specialized for distributed and multicore computing environments. The HPLMIXED procedure does not support BY processing.

**Getting Started: HPLMIXED Procedure**

**Mixed Model Analysis of Covariance with Many Groups**

Suppose you are an educational researcher who studies how student scores on math tests change over time. Students are tested four times, and you want to estimate the overall rise or fall, accounting for correlation between test response behaviors of students in the same neighborhood and school. One way to model this correlation is by using a random-effects analysis of covariance, where the scores for students from the same neighborhood and school are all assumed to share the same quadratic mean test response function, the parameters of this response function being random. The following statements simulate a data set with this structure:
data SchoolSample;
  do SchoolID = 1 to 300;
    do nID = 1 to 25;
      Neighborhood = (SchoolID-1)*5 + nID;
      bInt = 5*ranuni(1);
      bTime = 5*ranuni(1);
      bTime2 = ranuni(1);
      do sID = 1 to 2;
        do Time = 1 to 4;
          Math = bInt + bTime*Time + bTime2*Time*Time + rannor(2);
          output;
        end;
      end;
    end;
  end;
run;

In this data, there are 300 schools and about 1,500 neighborhoods; neighborhoods are associated with more than one school and vice versa. The following statements use PROC HPLMIXED to fit a mixed analysis of covariance model to this data. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

proc hplmixed data=SchoolSample;
  performance host="&GRIDHOST" install="&GRIDINSTALLLOC" nodes=20 nthreads=4;
  class Neighborhood SchoolID;
  model Math = Time Time*Time / solution;
  random int Time Time *Time / sub=Neighborhood(SchoolID) type=un;
run;

This model fits a quadratic mean response model with an unstructured covariance matrix to model the covariance between the random parameters of the response model. With 7,500 neighborhood/school combinations, this model can be computationally daunting to fit, but PROC HPLMIXED finishes quickly and displays the results shown in Figure 8.1.

**Figure 8.1 Mixed Model Analysis of Covariance**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Install Location</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
<th>Engine Role Path</th>
</tr>
</thead>
<tbody>
<tr>
<td>WORK.SCHOOLSAMPLE</td>
<td>V9 Input From Client</td>
</tr>
</tbody>
</table>
### Figure 8.1 continued

#### Model Information

<table>
<thead>
<tr>
<th>Data Set</th>
<th>WORK.SCHOOLSAMPLE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dependent Variable</td>
<td>Math</td>
</tr>
<tr>
<td>Covariance Structure</td>
<td>Unstructured</td>
</tr>
<tr>
<td>Subject Effect</td>
<td>Neighborho(SchoolID)</td>
</tr>
<tr>
<td>Estimation Method</td>
<td>Restricted Maximum Likelihood</td>
</tr>
<tr>
<td>Residual Variance Method</td>
<td>Profile</td>
</tr>
<tr>
<td>Fixed Effects SE Method</td>
<td>Model-Based</td>
</tr>
<tr>
<td>Degrees of Freedom Method</td>
<td>Residual</td>
</tr>
</tbody>
</table>

#### Class Level Information

<table>
<thead>
<tr>
<th>Class</th>
<th>Levels</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>Neighborhood</td>
<td>1520</td>
<td>1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 ...</td>
</tr>
<tr>
<td>SchoolID</td>
<td>300</td>
<td>1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 ...</td>
</tr>
</tbody>
</table>

#### Dimensions

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Covariance Parameters</td>
<td>7</td>
</tr>
<tr>
<td>Columns in X</td>
<td>3</td>
</tr>
<tr>
<td>Columns in Z per Subject</td>
<td>3</td>
</tr>
<tr>
<td>Subjects</td>
<td>7500</td>
</tr>
<tr>
<td>Max Obs per Subject</td>
<td>8</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Observation</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Read</td>
<td>60000</td>
</tr>
<tr>
<td>Number of Observations Used</td>
<td>60000</td>
</tr>
<tr>
<td>Number of Observations Not Used</td>
<td>0</td>
</tr>
</tbody>
</table>

#### Optimization Information

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>Optimization Technique</td>
<td>Newton-Raphson with Ridging</td>
</tr>
<tr>
<td>Parameters in Optimization</td>
<td>6</td>
</tr>
<tr>
<td>Lower Boundaries</td>
<td>3</td>
</tr>
<tr>
<td>Upper Boundaries</td>
<td>0</td>
</tr>
<tr>
<td>Starting Values From</td>
<td>Data</td>
</tr>
</tbody>
</table>

#### Iteration History

<table>
<thead>
<tr>
<th>Iteration</th>
<th>Evaluations</th>
<th>Objective Function</th>
<th>Change</th>
<th>Max Gradient</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>2</td>
<td>225641.67142</td>
<td>3.369E-8</td>
<td></td>
</tr>
</tbody>
</table>

Convergence criterion (ABSGCONV=0.00001) satisfied.
Syntax: HPLMIXED Procedure

The following statements are available in PROC HPLMIXED.

```
PROC HPLMIXED < options > ;
   CLASS variables ;
   ID variables ;
   MODEL dependent = < fixed-effects > < / options > ;
   OUTPUT < OUT=SAS-data-set > < keyword < =name > > . . . < keyword < =name > > < / options > ;
   RANDOM random-effects < / options > ;
   REPEATED repeated-effect < / options > ;
   PARMS < (value-list) . . . > < / options > ;
   PERFORMANCE < options > ;
```

Items within angle brackets ( <> ) are optional. The RANDOM statement can appear multiple times. Other statements can appear only once.

The PROC HPLMIXED and MODEL statements are required, and the MODEL statement must appear after the CLASS statement if a CLASS statement is included. The RANDOM statement must follow the MODEL statement.

Table 8.1 summarizes the basic functions and important options of the PROC HPLMIXED statements. The syntax of each statement in Table 8.1 is described in the following sections in alphabetical order after the description of the PROC HPLMIXED statement.
Table 8.1  Summary of PROC HPLMIXED Statements

<table>
<thead>
<tr>
<th>Statement</th>
<th>Description</th>
<th>Important Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>PROC HPLMIXED</td>
<td>Invokes the procedure</td>
<td>DATA= specifies the input data set; METHOD= specifies the estimation method.</td>
</tr>
<tr>
<td>CLASS</td>
<td>Declares qualitative variables that create indicator variables in $X$ and $Z$ matrices.</td>
<td>None</td>
</tr>
<tr>
<td>ID</td>
<td>Lists additional variables to be included in predicted values tables</td>
<td>None</td>
</tr>
<tr>
<td>MODEL</td>
<td>Specifies dependent variable and fixed effects, setting up $X$</td>
<td>S requests a solution for fixed-effects parameters.</td>
</tr>
<tr>
<td>RANDOM</td>
<td>Specifies random effects, setting up $Z$ and $G$</td>
<td>SUBJECT= creates block-diagonality; TYPE= specifies the covariance structure; S requests a solution for the random effects.</td>
</tr>
<tr>
<td>REPEATED</td>
<td>Sets up $R$</td>
<td>SUBJECT= creates block-diagonality; TYPE= specifies the covariance structure.</td>
</tr>
<tr>
<td>OUTPUT</td>
<td>Creates a data set that contains observationwise statistics</td>
<td>ALLSTATS requests that all statistics be computed.</td>
</tr>
<tr>
<td>PARMS</td>
<td>Specifies a grid of initial values for the covariance parameters</td>
<td>HOLD= and NOITER hold the covariance parameters or their ratios constant; PARMSDATA= reads the initial values from a SAS data set.</td>
</tr>
<tr>
<td>PERFORMANCE</td>
<td>Invokes the distributed computing connection</td>
<td>NODES= specifies the number of nodes to use.</td>
</tr>
</tbody>
</table>

PROC HPLMIXED Statement

PROC HPLMIXED <options> ;

The PROC HPLMIXED statement invokes the procedure. Table 8.2 summarizes important options in the PROC HPLMIXED statement by function. These and other options in the PROC HPLMIXED statement are then described fully in alphabetical order.

Table 8.2  PROC HPLMIXED Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Basic Options</td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>METHOD=</td>
<td>Specifies the estimation method</td>
</tr>
</tbody>
</table>
Table 8.2 continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td>BLUP</td>
<td>Computes the best linear unbiased prediction</td>
</tr>
</tbody>
</table>

Options Related to Output

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NOCLPRINT</td>
<td>Suppresses the “Class Level Information” table completely or in parts</td>
</tr>
<tr>
<td>MAXCLPRINT=</td>
<td>Specifies the maximum levels of CLASS variables to print</td>
</tr>
<tr>
<td>RANKS</td>
<td>Displays the rank of design matrix X</td>
</tr>
</tbody>
</table>

Optimization Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ABSCONV=</td>
<td>Tunes an absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCONV=</td>
<td>Tunes an absolute function difference convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Tunes the relative function convergence criterion</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Chooses the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit on seconds of CPU time for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
<tr>
<td>XCONV=</td>
<td>Tunes the relative parameter convergence criterion</td>
</tr>
</tbody>
</table>

You can specify the following options in the PROC HPLMIXED statement.

**ABSCONV=**

specifies an absolute function convergence criterion. For minimization, termination requires \( f(\psi^{(k)}) \leq r \), where \( \psi \) is the vector of parameters in the optimization and \( f(\cdot) \) is the objective function. The default value of \( r \) is the negative square root of the largest double-precision value, which serves only as a protection against overflows.

**ABSFCONV=**

specifies an absolute function difference convergence criterion. For all techniques except Nelder–Mead simplex (NMSIMP), termination requires a small change of the function value in successive iterations:

\[
| f(\psi^{(k-1)}) - f(\psi^{(k)}) | \leq r
\]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization and \( f(\cdot) \) is the objective function. The same formula is used for the NMSIMP technique, but \( \psi^{(k)} \) is defined as the vertex with the lowest function value and \( \psi^{(k-1)} \) is defined as the vertex with the highest function value in the simplex. The default value is \( r = 0 \).
ABSGCONV=r
specifies an absolute gradient convergence criterion. Termination requires the maximum absolute
gradient element to be small:

$$\max_j |g_j(\psi^{(k)})| \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization and $g_j(\cdot)$ is the gradient
of the objective function with respect to the $j$ parameter. This criterion is not used by the NMSIMP
technique. The default value is $r=1E^{-5}$.

BLUP< (suboptions)>
requests that best linear unbiased predictions (BLUPs) for the random effects be displayed. To use this
option, you must also use the PARMS statement to specify fixed values for the covariance parameters,
which means that the NOITER option in the PARMS statement will be implied by the BLUP option.
Also, the iterations in the ODS Table IterHistory will refer to iterations used to compute the BLUP
rather than optimization iterations.

The BLUP solution might be sensitive to the order of observations, and hence to how the data are
distributed on the grid. If there are multiple measures of a repeated effect, then the BLUP solution is
not unique. If the order of these multiple measures on the grid differs for different runs, then different
BLUP solutions will result.

You can specify the following suboptions:

ITPRINT=number specifies that the iteration history be displayed after every number of iterations.
The default value is 10, which means the procedure displays the iteration history
for every 10 iterations.

MAXITER=number specifies the maximum number of iterations allowed. The default value is the
number of parameters in the BLUP option plus 2.

TOL=number specifies the tolerance value. The default value is the square root of machine
precision.

DATA=SAS-data-set
names the SAS data set to be used as the input data set. The default is the most recently created data
set.

FCONV=r
specifies a relative function convergence criterion. For all techniques except NMSIMP, termination
requires a small relative change of the function value in successive iterations,

$$\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization and $f(\cdot)$ is the objective
function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex with
the lowest function value and $\psi^{(k-1)}$ is defined as the vertex with the highest function value in the
simplex.

The default is $r = 10^{-\text{FDIGITS}}$, where FDIGITS is $-\log_{10}(\epsilon)$ and $\epsilon$ is the machine precision.
GCONV=r
specifies a relative gradient convergence criterion. For all techniques except CONGRA and NMSIMP, termination requires that the normalized predicted function reduction be small,

\[
g(\psi^{(k)})\left|\frac{1}{\mathbf{H}^{(k)}}\right|^{-1}g(\psi^{(k)}) \leq r
\]

Here, \(\psi\) denotes the vector of parameters that participate in the optimization, \(f(\cdot)\) is the objective function, and \(g(\cdot)\) is the gradient. For the CONGRA technique (where a reliable Hessian estimate \(\mathbf{H}\) is not available), the following criterion is used:

\[
\frac{\|g(\psi^{(k)})\|_2^2}{\|g(\psi^{(k)}) - g(\psi^{(k-1)})\|_2} \leq r
\]

This criterion is not used by the NMSIMP technique. The default value is \(r=1E^{-8}\).

MAXCLPRINT=number
specifies the maximum levels of CLASS variables to print in the ODS table “ClassLevels.” The default value is 20. MAXCLPRINT=0 enables you to print all levels of each CLASS variable. However, the option NOCLPRINT takes precedence over MAXCLPRINT.

MAXFUNC=n
specifies the maximum number \(n\) of function calls in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: 125
- QUANEW, DBLDOG: 500
- CONGRA: 1,000
- NMSIMP: 3,000

The optimization can terminate only after completing a full iteration. Therefore, the number of function calls that are actually performed can exceed \(n\). You can choose the optimization technique with the TECHNIQUE= option.

MAXITER=n
specifies the maximum number \(n\) of iterations in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: 50
- QUANEW, DBLDOG: 200
- CONGRA: 400
- NMSIMP: 1,000

These default values also apply when \(n\) is specified as a missing value. You can choose the optimization technique with the TECHNIQUE= option.
**PROC HPLMIXED Statement**

**MAXTIME=r**

specifies an upper limit of \( r \) seconds of CPU time for the optimization process. The default value is the largest floating-point double representation of your computer. The time specified by the MAXTIME= option is checked only once at the end of each iteration. Therefore, the actual running time can be longer than \( r \).

**METHOD=REML**

**METHOD=ML**

specifies the estimation method for the covariance parameters. METHOD=REML performs residual (restricted) maximum likelihood; it is the default method. METHOD=ML performs maximum likelihood.

**MINITER=n**

specifies the minimum number of iterations. The default value is 0. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms can behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations.

**NAMELEN=number**

specifies the length to which long effect names are shortened. The minimum value is 20, which is also the default.

**NOCCLPRINT<=number>**

suppresses the display of the “Class Level Information” table if you do not specify number. If you specify number, the values of the classification variables are displayed for only those variables whose number of levels is less than number. Specifying a number helps to reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

**NOPRINT**

suppresses the generation of ODS output.

**RANKS**

displays the rank of design matrix \( X \).

**SINGCHOL=number**

tunes the singularity criterion in Cholesky decompositions. The default is 1E4 times the machine epsilon; this product is approximately 1E–12 on most computers.

**SINGSWEEP=number**

tunes the singularity criterion for sweep operations. The default is 1E4 times the machine epsilon; this product is approximately 1E–12 on most computers.

**SINGULAR=number**

tunes the general singularity criterion applied by the HPLMIXED procedure in sweeps and inversions. The default is 1E4 times the machine epsilon; this product is approximately 1E–12 on most computers.

**TECHNIQUE=keyword**

specifies the optimization technique for obtaining maximum likelihood estimates. You can specify any of the following keywords:
CONGRA performs a conjugate-gradient optimization.
DBLDOG performs a version of double-dogleg optimization.
NEWRAP performs a Newton-Raphson optimization combining a line-search algorithm with ridging.
NMSIMP performs a Nelder-Mead simplex optimization.
NONE performs no optimization.
NRRIDG performs a Newton-Raphson optimization with ridging.
QUANEW performs a dual quasi-Newton optimization.
TRUREG performs a trust-region optimization.
The default value is TECHNIQUE=NRRIDG.

\[ \text{XCONV}=r \]

specifies the relative parameter convergence criterion:

- For all techniques except NMSIMP, termination requires a small relative parameter change in subsequent iterations:
  \[
  \max_j \frac{|\psi_{j}^{(k)} - \psi_{j}^{(k-1)}|}{\max(|\psi_{j}^{(k)}|, |\psi_{j}^{(k-1)}|)} \leq r
  \]

- For the NMSIMP technique, the same formula is used, but \(\psi_{j}^{(k)}\) is defined as the vertex with the lowest function value and \(\psi_{j}^{(k-1)}\) is defined as the vertex with the highest function value in the simplex.

The default value is \(r = 1 \times 10^{-8}\) for the NMSIMP technique and \(r = 0\) otherwise.

**CLASS Statement**

```
CLASS variables;
```

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. These variables enter the analysis not through their values, but through levels to which the unique values are mapped. For more information about these mappings, see the section “Levelization of Classification Variables” on page 46.

If a CLASS statement is specified, it must precede the MODEL statement in high-performance analytical procedures that support a MODEL statement.

Levels of classification variables are ordered by their external formatted values, except for numeric variables with no explicit format, which are ordered by their unformatted (internal) values.
**ID Statement**

```plaintext
ID variables;
```

The ID statement specifies which variables from the input data set are to be included in the OUT= data set that is created by the OUTPUT statement. If you do not specify an ID statement, then no variables from the input data set are included in the OUT= data set.

**MODEL Statement**

```plaintext
MODEL dependent = <fixed-effects> / options;
```

The MODEL statement names a single dependent variable and the fixed effects, which determine the \( \mathbf{X} \) matrix of the mixed model. (For more information, see the section “Specification and Parameterization of Model Effects” on page 49. The MODEL statement is required.

An intercept is included in the fixed-effects model by default. If no fixed effects are specified, only this intercept term is fit. The intercept can be removed by using the NOINT option.

Table 8.3 summarizes options in the MODEL statement. These are subsequently discussed in detail in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Model Building</strong></td>
<td></td>
</tr>
<tr>
<td>NOINT</td>
<td>Excludes the fixed-effect intercept from model</td>
</tr>
<tr>
<td><strong>Statistical Computations</strong></td>
<td></td>
</tr>
<tr>
<td>ALPHA=(\alpha)</td>
<td>Determines the confidence level ((1 - \alpha)) for fixed effects</td>
</tr>
<tr>
<td>DDFM=</td>
<td>Specifies the method for computing denominator degrees of freedom</td>
</tr>
<tr>
<td><strong>Statistical Output</strong></td>
<td></td>
</tr>
<tr>
<td>CL</td>
<td>Displays confidence limits for fixed-effects parameter estimates</td>
</tr>
<tr>
<td>SOLUTION</td>
<td>Displays fixed-effects parameter estimates</td>
</tr>
</tbody>
</table>

You can specify the following `options` in the MODEL statement after a slash (/).

**ALPHA=number**

sets the confidence level to be \(1 - \text{number}\) for each confidence interval of the fixed-effects parameters. The value of `number` must be between 0 and 1; the default is 0.05.
Chapter 8: The HPLMIXED Procedure

**CL**
requests that t-type confidence limits be constructed for each of the fixed-effects parameter estimates. The confidence level is 0.95 by default; this can be changed with the **ALPHA=** option.

**DDFM=NONE | RESIDUAL**
specifies the method for computing the denominator degrees of freedom for the tests of fixed effects. The DDFM=RESIDUAL option performs all tests by using the residual degrees of freedom, \( n - \text{rank}(\mathbf{X}) \), where \( n \) is the number of observations used. It is the default degrees-of-freedom method. DDFM=NONE specifies that no denominator degrees of freedom be applied. PROC HPLMIXED then essentially assumes that infinite degrees of freedom are available in the calculation of \( p \)-values. The \( p \)-values for \( t \) tests are then identical to \( p \)-values that are derived from the standard normal distribution. In the case of \( F \) tests, the \( p \)-values equal those of chi-square tests determined as follows: if \( F_{\text{obs}} \) is the observed value of the \( F \) test with \( l \) numerator degrees of freedom, then

\[
p = \Pr\{F_{l,\infty} > F_{\text{obs}}\} = \Pr\{x_{l}^{2} > lF_{\text{obs}}\}
\]

**NOINT**
requests that no intercept be included in the model. (An intercept is included by default.)

**SOLUTION**
requests that a solution for the fixed-effects parameters be produced. Using notation from the section “Linear Mixed Models Theory” on page 391, the fixed-effects parameter estimates are \( \hat{\beta} \) and their approximate standard errors are the square roots of the diagonal elements of \( \mathbf{X}'\hat{\mathbf{V}}^{-1}\mathbf{X}^{-} \).

Along with the estimates and their approximate standard errors, a \( t \) statistic is computed as the estimate divided by its standard error. The \( \Pr > |t| \) column contains the two-tailed \( p \)-value that corresponds to the \( t \) statistic and associated degrees of freedom. You can use the **CL** option to request confidence intervals for all of the parameters; they are constructed around the estimate by using a radius that is the product of the standard error times a percentage point from the \( t \) distribution.

---

**OUTPUT Statement**

```
OUTPUT <OUT=SAS-data-set> <keyword <=name>>...<keyword <=name>> </ options> ;
```

The **OUTPUT** statement creates a data set that contains predicted values and residual diagnostics, which are computed after the model is fit. The variables in the input data set are **not** included in the output data set, in order to avoid data duplication for large data sets; however, variables that are specified in the **ID** statement are included. By default, only predicted values are included in the output data set.

If the input data are in distributed form, in which access of data in a particular order cannot be guaranteed, the HPLMIXED procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

For example, suppose that the data set **Scores** contains the variables **Score**, **Machine**, and **Person**. The following statements fit a model that has fixed machine and random person effects and save the predicted and residual values to the data set **IgausOut**:

```
```
proc hplmixed data = Scores;
  class machine person score;
  model score = machine;
  random person;
  output out=igausout pred=p resid=r;
run;

You can specify the following syntax element in the OUTPUT statement:

**OUT=SAS-data-set**

specifies the name of the output data set. If the OUT= option is omitted, PROC HPLMIXED uses the DATAn convention to name the output data set.

A *keyword* can appear multiple times in the OUTPUT statement. Table 8.4 lists the keywords and the default names that PROC HPLMIXED assigns if you do not specify a *name*. In this table, $y$ denotes the response variable.

**Table 8.4  Keywords for Output Statistics**

<table>
<thead>
<tr>
<th>Keyword</th>
<th>Description</th>
<th>Expression</th>
<th>Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>PRED</td>
<td>Linear predictor</td>
<td>$\hat{y} = x'\hat{\beta} + x'\hat{\gamma}$</td>
<td>Pred</td>
</tr>
<tr>
<td>PREDPA</td>
<td>Marginal linear predictor</td>
<td>$\hat{y}_m = x'\hat{\beta}$</td>
<td>PredPA</td>
</tr>
<tr>
<td>RESIDUAL</td>
<td>Residual</td>
<td>$r = y - \hat{y}$</td>
<td>Resid</td>
</tr>
<tr>
<td>RESIDUALPA</td>
<td>Marginal residual</td>
<td>$r_m = y - \hat{y}_m$</td>
<td>ResidPA</td>
</tr>
</tbody>
</table>

The marginal linear predictor and marginal residual are also referred to as the predicted population average (PREDPA) and residual population average (RESIDUALPA), respectively. You can use the following shortcuts to request statistics: PRED for PREDICTED and RESID for RESIDUAL.

You can specify the following *option* in the OUTPUT statement after a slash (/):

**ALLSTATS**

requests that all statistics be computed. If you do not use a *keyword* to assign a name, PROC HPLMIXED uses the default name.

---

**PARMS Statement**

**PARMS < (value-list). . . > </options> ;**

The PARMS statement specifies initial values for the covariance parameters, or it requests a grid search over several values of these parameters. You must specify the values in the order in which they appear in the “Covariance Parameter Estimates” table.

The *value-list* specification can take any of several forms:
$m$ a single value

$m_1, m_2, \ldots, m_n$ several values

$m$ to $n$ a sequence in which $m$ equals the starting value, $n$ equals the ending value, and the increment equals 1

$m$ to $n$ by $i$ a sequence in which $m$ equals the starting value, $n$ equals the ending value, and the increment equals $i$

$m_1, m_2$ to $m_3$ mixed values and sequences

You can use the PARMS statement to input known parameters.

If you specify more than one set of initial values, PROC HPLMIXED performs a grid search of the likelihood surface and uses the best point on the grid for subsequent analysis. Specifying a large number of grid points can result in long computing times.

The results from the PARMS statement are the values of the parameters on the specified grid (denoted by CovP1 through CovP$n$), the residual variance (possibly estimated) for models with a residual variance parameter, and various functions of the likelihood.

If there are multiple PARMS statements, the first one is used and the rest are ignored.

You can specify the following options in the PARMS statement after a slash (/).

**HOLD=all**

**EQCONS=all**

specifies that all parameter values be held to equal the specified values.

For example, the following statement constrains all covariance parameters to equal 5, 3, 2, and 3:

```
parms (5) (3) (2) (3) / hold=all;
```

**LOWERB=value-list**

enables you to specify lower boundary constraints on the covariance parameters. The value-list specification is a list of numbers or missing values (.) separated by commas. You must list the numbers in the order that PROC HPLMIXED uses for the covariance parameters, and each number corresponds to the lower boundary constraint. A missing value instructs PROC HPLMIXED to use its default constraint. If you do not specify numbers for all of the covariance parameters, PROC HPLMIXED assumes the remaining ones are missing.

This option is useful when you want to constrain the $G$ matrix to be positive definite in order to avoid the more computationally intensive algorithms that would be required when $G$ becomes singular. The corresponding statements for a random coefficients model are as follows:

```
proc hplmixed;
  class person;
  model y = time;
  random int time / type=fa0(2) sub=person;
  parms / lowerb=1e-4,.,1e-4;
run;
```
The TYPE=FA0(2) structure specifies a Cholesky root parameterization for the $2 \times 2$ unstructured blocks in $G$. This parameterization ensures that the $G$ matrix is nonnegative definite, and the PARMS statement then ensures that it is positive definite by constraining the two diagonal terms to be greater than or equal to $1E-4$.

**NOITER**
requests that no optimization iterations be performed and that PROC HPLMIXED use the best value from the grid search to perform inferences. By default, iterations begin at the best value from the PARMS grid search. The NOITER option will be implied by the specification of the BLUP option in the HPLMIXED statement.

**PARMSDATA= SAS-data-set**
reads in covariance parameter values from a SAS data set. The data set should contain the Est or Covp1 through Covpn variables.

**UPPERB=value-list**
enables you to specify upper boundary constraints on the covariance parameters. The value-list specification is a list of numbers or missing values (.) separated by commas. You must list the numbers in the order that PROC HPLMIXED uses for the covariance parameters, and each number corresponds to the upper boundary constraint. A missing value instructs PROC HPLMIXED to use its default constraint. If you do not specify numbers for all of the covariance parameters, PROC HPLMIXED assumes that the remaining ones are missing.

---

**PERFORMANCE Statement**

```plaintext
PERFORMANCE < performance-options > ;
```

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables about the distributed computing environment, and requests detailed results about the performance characteristics of a SAS high-performance analytical procedure.

You can also use the PERFORMANCE statement to control whether a SAS high-performance analytical procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement for SAS high-performance analytical procedures is documented in the section “PERFORMANCE Statement” on page 31.

---

**RANDOM Statement**

```plaintext
RANDOM random-effects < / options > ;
```

The RANDOM statement defines the random effects that constitute the $\gamma$ vector in the mixed model. You can use this statement to specify traditional variance component models and to specify random coefficients. The random effects can be classification or continuous, and multiple RANDOM statements are possible.

Using notation from the section “Linear Mixed Models Theory” on page 391, the purpose of the RANDOM statement is to define the $Z$ matrix of the mixed model, the random effects in the $\gamma$ vector, and the structure
of G. The Z matrix is constructed exactly as the X matrix for the fixed effects is constructed, and the G matrix is constructed to correspond with the effects that constitute Z. The structure of G is defined by using the TYPE= option.

You can specify INTERCEPT (or INT) as a random effect to indicate the intercept. PROC HPLMIXED does not include the intercept in the RANDOM statement by default as it does in the MODEL statement.

Table 8.5 summarizes important options in the RANDOM statement. All options are subsequently discussed in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>SUBJECT=</strong></td>
<td>Identifies the subjects in the model</td>
</tr>
<tr>
<td><strong>TYPE=</strong></td>
<td>Specifies the covariance structure</td>
</tr>
<tr>
<td><strong>ALPHA=α</strong></td>
<td>Determines the confidence level (1 − α)</td>
</tr>
<tr>
<td><strong>CL</strong></td>
<td>Requests confidence limits for predictors of random effects</td>
</tr>
<tr>
<td><strong>SOLUTION</strong></td>
<td>Displays solutions ( \hat{\beta} ) of the random effects</td>
</tr>
</tbody>
</table>

You can specify the following options in the RANDOM statement after a slash (/).

**ALPHA=number**

sets the confidence level to be \( 1 − number \) for each confidence interval of the random-effects estimates. The value of number must be between 0 and 1; the default is 0.05.

**CL**

requests that \( t \)-type confidence limits be constructed for each of the random-effect estimates. The confidence level is 0.95 by default; this can be changed with the ALPHA= option.

**SOLUTION**

requests that the solution for the random-effects parameters be produced. Using notation from the section “Linear Mixed Models Theory” on page 391, these estimates are the empirical best linear unbiased predictors (EBLUPs), \( \hat{\beta} = \hat{GZ}V^{-1}(y - X\hat{\theta}) \). They can be useful for comparing the random effects from different experimental units and can also be treated as residuals in performing diagnostics for your mixed model.

The numbers displayed in the SE Pred column of the “Solution for Random Effects” table are not the standard errors of the \( \hat{\beta} \) displayed in the Estimate column; rather, they are the standard errors of predictions \( \hat{\gamma}_i - y_i \), where \( \hat{\gamma}_i \) is the \( i \)th EBLUP and \( y_i \) is the \( i \)th random-effect parameter.

**SUBJECT=effect**

identifies the subjects in your mixed model. Complete independence is assumed across subjects; thus, for the RANDOM statement, the SUBJECT= option produces a block-diagonal structure in G with
identical blocks. In fact, specifying a subject effect is equivalent to nesting all other effects in the RANDOM statement within the subject effect.

When you specify the SUBJECT= option and a classification random effect, computations are usually much quicker if the levels of the random effect are duplicated within each level of the SUBJECT= effect.

**TYPE=covariance-structure**

specifies the covariance structure of \( G \). Valid values for **covariance-structure** and their descriptions are listed in Table 8.6. Although a variety of structures are available, most applications call for either **TYPE=VC** or **TYPE=UN**. The **TYPE=VC** (variance components) option is the default structure, and it models a different variance component for each random effect.

The **TYPE=UN** (unstructured) option is useful for correlated random coefficient models. For example, the following statement specifies a random intercept-slope model that has different variances for the intercept and slope and a covariance between them:

```
random intercept age / type=un subject=person;
```

You can also use **TYPE=FA0(2)** here to request a \( G \) estimate that is constrained to be nonnegative definite.

If you are constructing your own columns of \( Z \) with continuous variables, you can use the **TYPE=TOEP(1)** structure to group them together to have a common variance component. If you want to have different covariance structures in different parts of \( G \), you must use multiple RANDOM statements with different **TYPE=** options.

<table>
<thead>
<tr>
<th>Structure</th>
<th>Description</th>
<th>Parms</th>
<th>((i, j)) element</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANTE(1)</td>
<td>Antedependence</td>
<td>(2t-1)</td>
<td>(\sigma_i \sigma_j \prod_{k=i}^{j-1} \rho_k)</td>
</tr>
<tr>
<td>AR(1)</td>
<td>Autoregressive(1)</td>
<td>2</td>
<td>(\sigma^2 \rho^{i-j})</td>
</tr>
<tr>
<td>ARH(1)</td>
<td>Heterogeneous AR(1)</td>
<td>(i+1)</td>
<td>(\sigma_i \sigma_j \rho^{i-j})</td>
</tr>
<tr>
<td>ARMA(1,1)</td>
<td>Autoregressive moving average(1,1)</td>
<td>3</td>
<td>(\sigma^2 [\gamma \rho^{i-j}(-1) \delta_{i \neq j} + 1 \delta_{i = j}])</td>
</tr>
<tr>
<td>CS</td>
<td>Compound symmetry</td>
<td>(t+1)</td>
<td>(\sigma_1 + \sigma^2 1(i = j))</td>
</tr>
<tr>
<td>CSH</td>
<td>Heterogeneous compound symmetry</td>
<td>(t+1)</td>
<td>(\sigma_i \sigma_j \rho [i \neq j] + 1 \delta_{i = j}])</td>
</tr>
<tr>
<td>FA(q)</td>
<td>Factor analytic</td>
<td>(q \frac{(2t-q+1)+t}{2})</td>
<td>(\sum_{k=1}^{\min(i,j,q)} \lambda_{i k} \lambda_{j k} + \sigma^2 1(i = j))</td>
</tr>
<tr>
<td>FA0(q)</td>
<td>No diagonal FA</td>
<td>(q \frac{(2t-q+1)}{2})</td>
<td>(\sum_{k=1}^{\min(i,j,q)} \lambda_{i k} \lambda_{j k} + \sigma^2 1(i = j))</td>
</tr>
<tr>
<td>FA1(q)</td>
<td>Equal diagonal FA</td>
<td>(q \frac{(2t-q+1)+1}{2})</td>
<td>(\sum_{k=1}^{\min(i,j,q)} \lambda_{i k} \lambda_{j k} + \sigma^2 1(i = j))</td>
</tr>
<tr>
<td>HF</td>
<td>Huynh-Feldt</td>
<td>(t+1)</td>
<td>((\sigma^2 + \sigma^2) / 2 + \lambda_1 (i \neq j))</td>
</tr>
<tr>
<td>SIMPLE</td>
<td>An alias for VC</td>
<td>(q)</td>
<td>(\sigma_2 1(i = j)) for the (k)th effect</td>
</tr>
<tr>
<td>TOEP</td>
<td>Toeplitz</td>
<td>(t)</td>
<td>(\sigma_{i-j}^1 + 1)</td>
</tr>
<tr>
<td>TOEP(q)</td>
<td>Banded Toeplitz</td>
<td>(q)</td>
<td>(\sigma_{i-j}^1 + 1 \delta_{i-j} &lt; q)</td>
</tr>
<tr>
<td>TOEPH</td>
<td>Heterogeneous TOEP</td>
<td>(2t-1)</td>
<td>(\sigma_i \sigma_j \rho^{i-j})</td>
</tr>
</tbody>
</table>
Table 8.6 continued

<table>
<thead>
<tr>
<th>Structure</th>
<th>Description</th>
<th>Parms</th>
<th>(i, j) element</th>
</tr>
</thead>
<tbody>
<tr>
<td>TOEP(q)</td>
<td>Banded heterogeneous TOEP</td>
<td>(i + q - 1)</td>
<td>(\sigma_i \sigma_j \rho_{</td>
</tr>
<tr>
<td>UN</td>
<td>Unstructured</td>
<td>((t + 1)/2)</td>
<td>(\sigma_{ij})</td>
</tr>
<tr>
<td>UN(q)</td>
<td>Banded</td>
<td>(\frac{q}{2}(2t - q + 1))</td>
<td>(\sigma_{ij} 1(</td>
</tr>
<tr>
<td>UNR</td>
<td>Unstructured correlation</td>
<td>((t + 1)/2)</td>
<td>(\sigma_i \sigma_j \rho_{\max(i,j) \min(i,j)})</td>
</tr>
<tr>
<td>UNR(q)</td>
<td>Banded correlations</td>
<td>(\frac{q}{2}(2t - q + 1))</td>
<td>(\sigma_i \sigma_j \rho_{\max(i,j) \min(i,j)})</td>
</tr>
<tr>
<td>VC</td>
<td>Variance components</td>
<td>(q)</td>
<td>(\sigma_k^2 1(i = j)) for the (k)th effect</td>
</tr>
</tbody>
</table>

In Table 8.6, the Parms column represents the number of covariance parameters in the structure, \(t\) is the overall dimension of the covariance matrix, and \(1(A)\) equals 1 when \(A\) is true and 0 otherwise. For example, \(1(i = j)\) equals 1 when \(i = j\) and 0 otherwise, and \(1(|i - j| < q)\) equals 1 when \(|i - j| < q\) and 0 otherwise. For the TYPE=TOEP\((q)\) structures, \(\rho_0 = 1\); for the TYPE=UNR\((q)\) structures, \(\rho_{ii} = 1\) for all \(i\).

Table 8.7 lists some examples of the structures in Table 8.6.

Table 8.7 Covariance Structure Examples

<table>
<thead>
<tr>
<th>Description</th>
<th>Structure</th>
<th>Example</th>
</tr>
</thead>
</table>
| Variance components       | VC (default) | \[
|                           |           | \[
| Compound symmetry         | CS        | \[
| Unstructured              | UN        | \[
| Banded main diagonal     | UN(1)     | \[
| First-order autoregressive | AR(1)   | \[

In Table 8.7, the Example column provides examples of the structures for different descriptions.
<table>
<thead>
<tr>
<th>Description</th>
<th>Structure</th>
<th>Example</th>
</tr>
</thead>
<tbody>
<tr>
<td>Toeplitz</td>
<td>TOEP</td>
<td>$\begin{bmatrix} \sigma^2 &amp; \sigma_1 &amp; \sigma_2 &amp; \sigma_3 \ \sigma_1 &amp; \sigma^2 &amp; \sigma_1 &amp; \sigma_2 \ \sigma_2 &amp; \sigma_1 &amp; \sigma^2 &amp; \sigma_1 \ \sigma_3 &amp; \sigma_2 &amp; \sigma_1 &amp; \sigma^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>Toeplitz with two bands</td>
<td>TOEP(2)</td>
<td>$\begin{bmatrix} \sigma^2 &amp; \sigma_1 &amp; 0 &amp; 0 \ \sigma_1 &amp; \sigma^2 &amp; \sigma_1 &amp; 0 \ 0 &amp; \sigma_1 &amp; \sigma^2 &amp; \sigma_1 \ 0 &amp; 0 &amp; \sigma_1 &amp; \sigma^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>Heterogeneous autoregressive(1)</td>
<td>ARH(1)</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \sigma_1 \sigma_2 \rho &amp; \sigma_1 \sigma_3 \rho^2 &amp; \sigma_1 \sigma_4 \rho^3 \ \sigma_2 \sigma_1 \rho &amp; \sigma_2^2 &amp; \sigma_2 \sigma_3 \rho &amp; \sigma_2 \sigma_4 \rho^2 \ \sigma_3 \sigma_1 \rho^2 &amp; \sigma_3 \sigma_2 \rho &amp; \sigma_3^2 &amp; \sigma_3 \sigma_4 \rho \ \sigma_4 \sigma_1 \rho^3 &amp; \sigma_4 \sigma_2 \rho^2 &amp; \sigma_4 \sigma_3 \rho &amp; \sigma_4^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>First-order autoregressive moving average</td>
<td>ARMA(1,1)</td>
<td>$\sigma^2 \begin{bmatrix} 1 &amp; \gamma &amp; \gamma \rho &amp; \gamma \rho^2 \ \gamma &amp; 1 &amp; \gamma &amp; \gamma \rho \ \gamma \rho &amp; \gamma &amp; 1 &amp; \gamma \ \gamma \rho^2 &amp; \gamma \rho &amp; \gamma &amp; 1 \end{bmatrix}$</td>
</tr>
<tr>
<td>Heterogeneous compound symmetry</td>
<td>CSH</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \sigma_1 \sigma_2 \rho &amp; \sigma_1 \sigma_3 \rho &amp; \sigma_1 \sigma_4 \rho \ \sigma_2 \sigma_1 \rho &amp; \sigma_2^2 &amp; \sigma_2 \sigma_3 \rho &amp; \sigma_2 \sigma_4 \rho \ \sigma_3 \sigma_1 \rho &amp; \sigma_3 \sigma_2 \rho &amp; \sigma_3^2 &amp; \sigma_3 \sigma_4 \rho \ \sigma_4 \sigma_1 \rho &amp; \sigma_4 \sigma_2 \rho &amp; \sigma_4 \sigma_3 \rho &amp; \sigma_4^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>First-order factor analytic</td>
<td>FA(1)</td>
<td>$\begin{bmatrix} \lambda_1^2 + d_1 &amp; \lambda_1 \lambda_2 &amp; \lambda_1 \lambda_3 &amp; \lambda_1 \lambda_4 \ \lambda_2 \lambda_1 &amp; \lambda_2^2 + d_2 &amp; \lambda_2 \lambda_3 &amp; \lambda_2 \lambda_4 \ \lambda_3 \lambda_1 &amp; \lambda_3 \lambda_2 &amp; \lambda_3^2 + d_3 &amp; \lambda_3 \lambda_4 \ \lambda_4 \lambda_1 &amp; \lambda_4 \lambda_2 &amp; \lambda_4 \lambda_3 &amp; \lambda_4^2 + d_4 \end{bmatrix}$</td>
</tr>
<tr>
<td>Huynh-Feldt</td>
<td>HF</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \frac{\sigma_1^2 + \sigma_3^2}{2} - \lambda &amp; \frac{\sigma_1^2 + \sigma_3^2}{2} - \lambda \ \frac{\sigma_1^2 + \sigma_3^2}{2} - \lambda &amp; \sigma_2^2 &amp; \frac{\sigma_2^2 + \sigma_3^2}{2} - \lambda \ \frac{\sigma_1^2 + \sigma_3^2}{2} - \lambda &amp; \frac{\sigma_2^2 + \sigma_3^2}{2} - \lambda &amp; \sigma_3^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>First-order antedependence</td>
<td>ANTE(1)</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \sigma_1 \sigma_2 \rho_1 &amp; \sigma_1 \sigma_3 \rho_1 \rho_2 \ \sigma_2 \sigma_1 \rho_1 &amp; \sigma_2^2 &amp; \sigma_2 \sigma_3 \rho_2 \ \sigma_3 \sigma_1 \rho_2 \rho_1 &amp; \sigma_3 \sigma_2 \rho_2 &amp; \sigma_3^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>Heterogeneous Toeplitz</td>
<td>TOEPH</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \sigma_1 \sigma_2 \rho_1 &amp; \sigma_1 \sigma_3 \rho_2 &amp; \sigma_1 \sigma_4 \rho_3 \ \sigma_2 \sigma_1 \rho_1 &amp; \sigma_2^2 &amp; \sigma_2 \sigma_3 \rho_1 &amp; \sigma_2 \sigma_4 \rho_2 \ \sigma_3 \sigma_1 \rho_2 &amp; \sigma_3 \sigma_2 \rho_1 &amp; \sigma_3^2 &amp; \sigma_3 \sigma_4 \rho_1 \ \sigma_4 \sigma_1 \rho_3 &amp; \sigma_4 \sigma_2 \rho_2 &amp; \sigma_4 \sigma_3 \rho_1 &amp; \sigma_4^2 \end{bmatrix}$</td>
</tr>
<tr>
<td>Unstructured correlations</td>
<td>UNR</td>
<td>$\begin{bmatrix} \sigma_1^2 &amp; \sigma_1 \sigma_2 \rho_1 \sigma_1 \sigma_3 \rho_1 \sigma_1 \sigma_4 \rho_4 \rho_1 \ \sigma_2 \sigma_1 \rho_1 &amp; \sigma_2^2 &amp; \sigma_2 \sigma_3 \rho_1 \sigma_2 \sigma_4 \rho_2 \ \sigma_3 \sigma_1 \rho_1 \sigma_1 \sigma_3 \rho_1 &amp; \sigma_3 \sigma_2 \rho_2 &amp; \sigma_3^2 &amp; \sigma_3 \sigma_4 \rho_2 \rho_1 \ \sigma_4 \sigma_1 \rho_1 \sigma_1 \sigma_4 \rho_1 &amp; \sigma_4 \sigma_2 \rho_2 \sigma_4 \sigma_3 \rho_1 &amp; \sigma_4^2 \end{bmatrix}$</td>
</tr>
</tbody>
</table>
The following list provides some further information about these covariance structures:

- **TYPE=ANTE(1)** specifies the first-order antedependence structure (Kenward 1987; Patel 1991; Macchiavelli and Arnold 1994). In Table 8.6, $\sigma_i^2$ is the $i$ variance parameter, and $\rho_k$ is the $k$ autocorrelation parameter that satisfies $|\rho_k| < 1$.

- **TYPE=AR(1)** specifies a first-order autoregressive structure. PROC HPLMIXED imposes the constraint $|\rho| < 1$ for stationarity.

- **TYPE=ARH(1)** specifies a heterogeneous first-order autoregressive structure. As with **TYPE=AR(1)**, PROC HPLMIXED imposes the constraint $|\rho| < 1$ for stationarity.

- **TYPE=ARMA(1,1)** specifies the first-order autoregressive moving average structure. In Table 8.6, $\gamma$ is the autoregressive parameter, $\theta_2$ models a moving average component, and $\sigma_i^2$ is the residual variance. In the notation of Fuller (1976, p. 68), $D_1$ and $D_1 \cdot 1 C_b 1$ imply that $b_1 D = \frac{(1 + b_1 \theta_1)(\theta_1 + b_1)}{1 + b_1^2 + 2b_1 \theta_1}$

The example in Table 8.7 and $|b_1| < 1$ imply that

$$b_1 = \frac{\beta - \sqrt{\beta^2 - 4\alpha^2}}{2\alpha}$$

where $\alpha = \gamma - \rho$ and $\beta = 1 + \rho^2 - 2\gamma \rho$. PROC HPLMIXED imposes the constraints $|\rho| < 1$ and $|\gamma| < 1$ for stationarity, although the resulting covariance matrix is not positive definite for some values of $\rho$ and $\gamma$ in this region. When the estimated value of $\rho$ becomes negative, the computed covariance is multiplied by $\cos(\pi d_{ij})$ to account for the negativity.

- **TYPE=CS** specifies the compound-symmetry structure, which has constant variance and constant covariance.

- **TYPE=CSH** specifies the heterogeneous compound-symmetry structure. This structure has a different variance parameter for each diagonal element, and it uses the square roots of these parameters in the off-diagonal entries. In Table 8.6, $\sigma_i^2$ is the $i$ variance parameter, and $\rho$ is the correlation parameter that satisfies $|\rho| < 1$.

- **TYPE=FA(q)** specifies the factor-analytic structure with $q$ factors (Jennrich and Schluchter 1986). This structure is of the form $\Lambda \Lambda' + D$, where $\Lambda$ is a $t \times q$ rectangular matrix and $D$ is a $t \times t$ diagonal matrix with $t$ different parameters. When $q > 1$, the elements of $\Lambda$ in its upper right corner (that is, the elements in the $i$ row and $j$ column for $j > i$) are set to zero to fix the rotation of the structure.

- **TYPE=FA0(q)** is similar to the **FA(q)** structure except that no diagonal matrix $D$ is included. When $q < t$ (that is, when the number of factors is less than the dimension of the matrix), this structure is nonnegative definite but not of full rank. In this situation, you can use this structure for approximating an unstructured $G$ matrix in the RANDOM statement. When $q = t$, you can use this structure to constrain $G$ to be nonnegative definite in the RANDOM statement.

- **TYPE=FA1(q)** is similar to the **TYPE=FA(q)** structure except that all of the elements in $D$ are constrained to be equal. This offers a useful and more parsimonious alternative to the full factor-analytic structure.
TYPE=HF specifies the Huynh-Feldt covariance structure (Huynh and Feldt 1970). This structure is similar to the TYPE=CSH structure in that it has the same number of parameters and heterogeneity along the main diagonal. However, it constructs the off-diagonal elements by taking arithmetic means rather than geometric means.

You can perform a likelihood ratio test of the Huynh-Feldt conditions by running PROC HPLMIXED twice, once with TYPE=HF and once with TYPE=UN, and then subtracting their respective values of −2 times the maximized likelihood.

If PROC HPLMIXED does not converge under your Huynh-Feldt model, you can specify your own starting values with the PARMS statement. The default MIVQUE(0) starting values can sometimes be poor for this structure. A good choice for starting values is often the parameter estimates that correspond to an initial fit that uses TYPE=CS.

TYPE=SIMPLE is an alias for TYPE=VC.

TYPE=TOEP<q> specifies a banded Toeplitz structure. This can be viewed as a moving average structure with order equal to q − 1. The TYPE=TOEP option is a full Toeplitz matrix, which can be viewed as an autoregressive structure with order equal to the dimension of the matrix. The specification TYPE=TOEP(1) is the same as \( \sigma^2 I \), where I is an identity matrix, and it can be useful for specifying the same variance component for several effects.

TYPE=TOEPH<q> specifies a heterogeneous banded Toeplitz structure. In Table 8.6, \( \sigma_i^2 \) is the i variance parameter and \( \rho_j \) is the j correlation parameter that satisfies \( |\rho_j| < 1 \). If you specify the order parameter q, then PROC HPLMIXED estimates only the first q bands of the matrix, setting all higher bands equal to 0. The option TOEPH(1) is equivalent to both the TYPE=UN(1) and TYPE=UNR(1) options.

TYPE=UN<q> specifies a completely general (unstructured) covariance matrix that is parameterized directly in terms of variances and covariances. The variances are constrained to be nonnegative, and the covariances are unconstrained. This structure is not constrained to be nonnegative definite in order to avoid nonlinear constraints. However, you can use the TYPE=FA0 structure if you want this constraint to be imposed by a Cholesky factorization. If you specify the order parameter q, then PROC HPLMIXED estimates only the first q bands of the matrix, setting all higher bands equal to 0.

TYPE=UNR<q> specifies a completely general (unstructured) covariance matrix that is parameterized in terms of variances and correlations. This structure fits the same model as the TYPE=UN(q) option but with a different parameterization. The i variance parameter is \( \sigma_i^2 \). The parameter \( \rho_{jk} \) is the correlation between the j and k measurements; it satisfies \( |\rho_{jk}| < 1 \). If you specify the order parameter r, then PROC HPLMIXED estimates only the first q bands of the matrix, setting all higher bands equal to zero.

TYPE=VC specifies standard variance components. This is the default structure for both the RANDOM and REPEATED statements. In the RANDOM statement, a distinct variance component is assigned to each effect.

Jennrich and Schluchter (1986) provide general information about the use of covariance structures, and Wolfinger (1996) presents details about many of the heterogeneous structures.
**REPEATED Statement**

```
REPEATED repeated-effect < / options > ;
```

The REPEATED statement specifies the \( R \) matrix in the mixed model. If no REPEATED statement is specified, \( R \) is assumed to be equal to \( \sigma^2 I \). For this release, you can use the REPEATED statement only with the **BLUP** option. The statement is ignored when no BLUP option is specified.

The **repeated-effect** is required, because the order of the input data is not necessarily reproducible in a distributed environment. The **repeated-effect** must contain only classification variables. Make sure that the levels of the **repeated-effect** are different for each observation within a subject; otherwise, **PROC HPLMIXED** constructs identical rows in \( R \) that correspond to the observations with the same level. This results in a singular \( R \) matrix and an infinite likelihood.

Table 8.8 summarizes important options in the REPEATED statement. All options are subsequently discussed in alphabetical order.

**Table 8.8  Summary of Important REPEATED Statement Options**

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>SUBJECT=</strong></td>
<td>Identifies the subjects in the R-side model</td>
</tr>
<tr>
<td><strong>TYPE=</strong></td>
<td>Specifies the R-side covariance structure</td>
</tr>
</tbody>
</table>

You can specify the following **options** in the REPEATED statement after a slash (/).

**SUBJECT=**\( \text{effect} \)

- **SUB=**\( \text{effect} \)

  identifies the subjects in your mixed model. Complete independence is assumed across subjects; therefore, the **SUBJECT=** option produces a block-diagonal structure in \( R \) with identical blocks. When the **SUBJECT=** effect consists entirely of classification variables, the blocks of \( R \) correspond to observations that share the same level of that effect. These blocks are sorted according to this effect as well.

  If you want to model nonzero covariance among all of the observations in your SAS data set, specify **SUBJECT=** Dummy_Intercept to treat the data as if they are all from one subject. You need to create this Dummy_Intercept variable in the data set. However, be aware that in this case **PROC HPLMIXED** manipulates an \( R \) matrix with dimensions equal to the number of observations.

**TYPE=**\( \text{covariance-structure} \)

- **TYPE=**\( \text{covariance-structure} \)

  specifies the covariance structure of the \( R \) matrix. The **SUBJECT=** option defines the blocks of \( R \), and the **TYPE=** option specifies the structure of these blocks. The default structure is VC. You can specify any of the covariance structures that are described in the **TYPE=** option in the RANDOM statement.
Details: HPLMIXED Procedure

Linear Mixed Models Theory

This section provides an overview of a likelihood-based approach to linear mixed models. This approach simplifies and unifies many common statistical analyses, including those that involve repeated measures, random effects, and random coefficients. The basic assumption is that the data are linearly related to unobserved multivariate normal random variables. For extensions to nonlinear and nonnormal situations, see the documentation of the GLIMMIX and NLMIXED procedures in the SAS/STAT User’s Guide. Additional theory and examples are provided in Littell et al. (2006); Verbeke and Molenberghs (1997, 2000); and Burdick and Graybill (1992).

Matrix Notation

Suppose that you observe \( n \) data points \( y_1, \ldots, y_n \) and that you want to explain them by using \( n \) values for each of \( p \) explanatory variables \( x_{11}, \ldots, x_{1p}, x_{21}, \ldots, x_{2p}, \ldots, x_{n1}, \ldots, x_{np} \). The \( x_{ij} \) values can be either regression-type continuous variables or dummy variables that indicate class membership. The standard linear model for this setup is

\[
y_i = \sum_{j=1}^{p} x_{ij} \beta_j + \epsilon_i \quad i = 1, \ldots, n
\]

where \( \beta_1, \ldots, \beta_p \) are unknown fixed-effects parameters to be estimated and \( \epsilon_1, \ldots, \epsilon_n \) are unknown independent and identically distributed normal (Gaussian) random variables with mean 0 and variance \( \sigma^2 \).

The preceding equations can be written simultaneously by using vectors and a matrix, as follows:

\[
\begin{bmatrix}
y_1 \\
y_2 \\
\vdots \\
y_n \\
\end{bmatrix} = \begin{bmatrix}
x_{11} & x_{12} & \cdots & x_{1p} \\
x_{21} & x_{22} & \cdots & x_{2p} \\
\vdots & \vdots & \ddots & \vdots \\
x_{n1} & x_{n2} & \cdots & x_{np} \\
\end{bmatrix} \begin{bmatrix}
\beta_1 \\
\beta_2 \\
\vdots \\
\beta_p \\
\end{bmatrix} + \begin{bmatrix}
\epsilon_1 \\
\epsilon_2 \\
\vdots \\
\epsilon_n \\
\end{bmatrix}
\]

For convenience, simplicity, and extendability, this entire system is written as

\[
y = X\beta + \epsilon
\]

where \( y \) denotes the vector of observed \( y_i \)'s, \( X \) is the known matrix of \( x_{ij} \)'s, \( \beta \) is the unknown fixed-effects parameter vector, and \( \epsilon \) is the unobserved vector of independent and identically distributed Gaussian random errors.

In addition to denoting data, random variables, and explanatory variables in the preceding fashion, the subsequent development makes use of basic matrix operators such as transpose (\( ' \)), inverse (\( ^{-1} \)), generalized inverse (\( ^{-} \)), determinant (\( | \cdot | \)), and matrix multiplication. See Searle (1982) for details about these and other matrix techniques.
Formulation of the Mixed Model

The previous general linear model is certainly a useful one (Searle 1971), and it is the one fitted by the GLM procedure. However, many times the distributional assumption about $\varepsilon$ is too restrictive. The mixed model extends the general linear model by allowing a more flexible specification of the covariance matrix of $\varepsilon$. In other words, it allows for both correlation and heterogeneous variances, although you still assume normality.

The mixed model is written as

$$ y = X\beta + Zy + \epsilon $$

where everything is the same as in the general linear model except for the addition of the known design matrix, $Z$, and the vector of unknown random-effects parameters, $y$. The matrix $Z$ can contain either continuous or dummy variables, just like $X$. The name mixed model comes from the fact that the model contains both fixed-effects parameters, $\beta$, and random-effects parameters, $y$. See Henderson (1990) and Searle, Casella, and McCulloch (1992) for historical developments of the mixed model.

A key assumption in the foregoing analysis is that $y$ and $\epsilon$ are normally distributed with

$$ E\left[ \begin{array}{c} y \\ \epsilon \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \end{array} \right] $$

$$ \text{Var}\left[ \begin{array}{c} y \\ \epsilon \end{array} \right] = \left[ \begin{array}{cc} G & 0 \\ 0 & R \end{array} \right] $$

Therefore, the variance of $y$ is $V = ZGZ' + R$. You can model $V$ by setting up the random-effects design matrix $Z$ and by specifying covariance structures for $G$ and $R$.

Note that this is a general specification of the mixed model, in contrast to many texts and articles that discuss only simple random effects. Simple random effects are a special case of the general specification with $Z$ containing dummy variables, $G$ containing variance components in a diagonal structure, and $R = \sigma^2I_n$, where $I_n$ denotes the $n \times n$ identity matrix. The general linear model is a further special case with $Z = 0$ and $R = \sigma^2I_n$.

The following two examples illustrate the most common formulations of the general linear mixed model.

**Example: Growth Curve with Compound Symmetry**

Suppose that you have three growth curve measurements for $s$ individuals and that you want to fit an overall linear trend in time. Your $X$ matrix is as follows:

$$ X = \begin{bmatrix} 1 & 1 \\ 1 & 2 \\ 1 & 3 \\ \vdots & \vdots \\ 1 & 1 \\ 1 & 2 \\ 1 & 3 \end{bmatrix} $$

The first column (coded entirely with 1s) fits an intercept, and the second column (coded with series of 1, 2, 3) fits a slope. Here, $n = 3s$ and $p = 2$.

Suppose further that you want to introduce a common correlation among the observations from a single individual, with correlation being the same for all individuals. One way of setting this up in the general mixed
model is to eliminate the $Z$ and $G$ matrices and let the $R$ matrix be block-diagonal with blocks corresponding to the individuals and with each block having the compound-symmetry structure. This structure has two unknown parameters, one modeling a common covariance and the other modeling a residual variance. The form for $R$ would then be

$$
R = \begin{bmatrix}
\sigma_1^2 + \sigma^2 & \sigma_1^2 & \sigma_1^2 \\
\sigma_1^2 & \sigma_1^2 + \sigma^2 & \sigma_1^2 \\
\sigma_1^2 & \sigma_1^2 & \sigma_1^2 + \sigma^2 \\
\vdots & \vdots & \vdots \\
\sigma_1^2 & \sigma_1^2 & \sigma_1^2 \\
\sigma_1^2 & \sigma_1^2 & \sigma_1^2 + \sigma^2
\end{bmatrix}
$$

where blanks denote zeros. There are $3s$ rows and columns altogether, and the common correlation is $\sigma_1^2/(\sigma_1^2 + \sigma^2)$.

The following PROC HPLMIXED statements fit this model:

```
proc hplmixed;
   class indiv;
   model y = time;
   repeated morder/ type=cs subject=indiv;
run;
```

Here, INDIV is a classification variable that indexes individuals. The MODEL statement fits a straight line for TIME; the intercept is fit by default just as in PROC GLM. The REPEATED statement models the $R$ matrix: TYPE=CS specifies the compound symmetry structure, and SUBJECT=INDIV specifies the blocks of $R$, and MORDER is the repeated effect that records the order of the measurements for each individual.

An alternative way of specifying the common intra-individual correlation is to let

$$
Z = \begin{bmatrix}
1 \\
1 \\
1 \\
1 \\
\vdots \\
1 \\
1 \\
1
\end{bmatrix}
$$

$$
G = \begin{bmatrix}
\sigma_1^2 \\
\sigma_1^2 \\
\vdots \\
\sigma_1^2
\end{bmatrix}
$$

and $R = \sigma^2 I_n$. The $Z$ matrix has $3s$ rows and $s$ columns, and $G$ is $s \times s$. 
You can set up this model in PROC HPLMIXED in two different but equivalent ways:

```sas
proc hplmixed;
   class indiv;
   model y = time;
   random indiv;
run;

proc hplmixed;
   class indiv;
   model y = time;
   random intercept / subject=indiv;
run;
```

Both of these specifications fit the same model as the previous one that used the REPEATED statement. However, the RANDOM specifications constrain the correlation to be positive, whereas the REPEATED specification leaves the correlation unconstrained.

**Example: Split-Plot Design**
The split-plot design involves two experimental treatment factors, A and B, and two different sizes of experimental units to which they are applied (Winer 1971; Snedecor and Cochran 1980; Milliken and Johnson 1992; Steel, Torrie, and Dickey 1997). The levels of A are randomly assigned to the larger-sized experimental units, called *whole plots*, whereas the levels of B are assigned to the smaller-sized experimental units, the *subplots*. The subplots are assumed to be nested within the whole plots, so that a whole plot consists of a cluster of subplots and a level of A is applied to the entire cluster.

Such an arrangement is often necessary by nature of the experiment; the classical example is the application of fertilizer to large plots of land and different crop varieties planted in subdivisions of the large plots. For this example, fertilizer is the whole-plot factor A and variety is the subplot factor B.

The first example is a split-plot design for which the whole plots are arranged in a randomized block design. The appropriate PROC HPLMIXED statements are as follows:

```sas
proc hplmixed;
   class a b block;
   model y = a b a*b;
   random block a*block;
run;
```

Here

\[ R = \sigma^2 I_{24} \]

and \( X, Z, \) and \( G \) have the following form:
\[
X = \begin{bmatrix}
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
\vdots & \vdots & \vdots & \vdots \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
\end{bmatrix}
\]

\[
Z = \begin{bmatrix}
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
\vdots & \vdots \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
\end{bmatrix}
\]

\[
G = \begin{bmatrix}
\sigma_B^2 & \sigma_B^2 & \sigma_B^2 & \sigma_B^2 \\
\sigma_B^2 & \sigma_B^2 & \sigma_B^2 & \sigma_B^2 \\
\sigma_B^2 & \sigma_B^2 & \sigma_B^2 & \sigma_B^2 \\
\sigma_B^2 & \sigma_B^2 & \sigma_B^2 & \sigma_B^2 \\
\sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 \\
\sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 \\
\sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 \\
\sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 \\
\sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 & \sigma_{AB}^2 \\
\end{bmatrix}
\]
where $\sigma^2_B$ is the variance component for Block and $\sigma^2_{AB}$ is the variance component for $A^*\text{Block}$. Changing the \texttt{RANDOM} statement as follows fits the same model, but with $Z$ and $G$ sorted differently:

\begin{verbatim}
random int a / subject=block;
\end{verbatim}

\begin{equation*}
Z = \begin{bmatrix}
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
1 & 1 \\
\end{bmatrix}
\end{equation*}

\begin{equation*}
G = \begin{bmatrix}
\sigma^2_B & \sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \cdots \\
\sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \\
\sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \\
\vdots & \vdots & \vdots & \vdots & \\
\sigma^2_B & \sigma^2_{AB} & \sigma^2_{AB} & \sigma^2_{AB} & \\
\end{bmatrix}
\end{equation*}

\section*{Estimating Covariance Parameters in the Mixed Model}

Estimation is more difficult in the mixed model than in the general linear model. Not only do you have $\beta$ as in the general linear model, but you also have unknown parameters in $y$, $G$, and $R$. Least squares is no longer the best method. Generalized least squares (GLS) is more appropriate, minimizing

\begin{equation*}
(y - X\beta)'V^{-1}(y - X\beta)
\end{equation*}
However, GLS requires knowledge of $V$ and therefore knowledge of $G$ and $R$. Lacking such information, one approach is to use an estimated GLS, in which you insert some reasonable estimate for $V$ into the minimization problem. The goal thus becomes finding a reasonable estimate of $G$ and $R$.

In many situations, the best approach is to use likelihood-based methods, exploiting the assumption that $\mathbf{y}$ and $\mathbf{e}$ are normally distributed (Hartley and Rao 1967; Patterson and Thompson 1971; Harville 1977; Laird and Ware 1982; Jennrich and Schluchter 1986). PROC HPLMIXED implements two likelihood-based methods: maximum likelihood (ML) and restricted (residual) maximum likelihood (REML). A favorable theoretical property of ML and REML is that they accommodate data that are missing at random (Rubin 1976; Little 1995).

PROC HPLMIXED constructs an objective function associated with ML or REML and maximizes it over all unknown parameters. Using calculus, it is possible to reduce this maximization problem to one over only the parameters in $G$ and $R$. The corresponding log-likelihood functions are as follows:

\[
\text{ML : } l(G, R) = -\frac{1}{2} \log |V| - \frac{1}{2} \mathbf{r}'\mathbf{V}^{-1}\mathbf{r} - \frac{n}{2} \log(2\pi) \\
\text{REML : } l_R(G, R) = -\frac{1}{2} \log |V| - \frac{1}{2} \log |X'V^{-1}X| - \frac{1}{2} \mathbf{r}'\mathbf{V}^{-1}\mathbf{r} - \frac{n - p}{2} \log(2\pi)
\]

where $\mathbf{r} = \mathbf{y} - X(X'V^{-1}X)^{-1}X'V^{-1}\mathbf{y}$ and $p$ is the rank of $X$. By default, PROC HPLMIXED actually minimizes a normalized form of $-2$ times these functions by using a ridge-stabilized Newton-Raphson algorithm by default. Lindstrom and Bates (1988) provide reasons for preferring Newton-Raphson to the expectation-maximum (EM) algorithm described in Dempster, Laird, and Rubin (1977) and Laird, Lange, and Stram (1987), in addition to analytical details for implementing a QR-decomposition approach to the problem. Wolfinger, Tobias, and Sall (1994) present the sweep-based algorithms that are implemented in PROC HPLMIXED. You can change the optimization technique with the TECHNIQUE= option in the PROC HPLMIXED statement.

One advantage of using the Newton-Raphson algorithm is that the second derivative matrix of the objective function evaluated at the optima is available upon completion. Denoting this matrix $H$, the asymptotic theory of maximum likelihood (Serfling 1980) shows that $2H^{-1}$ is an asymptotic variance-covariance matrix of the estimated parameters of $G$ and $R$. Thus, tests and confidence intervals based on asymptotic normality can be obtained. However, these can be unreliable in small samples, especially for parameters such as variance components that have sampling distributions that tend to be skewed to the right.

If a residual variance $\sigma^2$ is a part of your mixed model, it can usually be profiled out of the likelihood. This means solving analytically for the optimal $\sigma^2$ and plugging this expression back into the likelihood formula (Wolfinger, Tobias, and Sall 1994). This reduces the number of optimization parameters by 1 and can improve convergence properties. PROC HPLMIXED profiles the residual variance out of the log likelihood.

**Estimating Fixed and Random Effects in the Mixed Model**

ML and REML methods provide estimates of $G$ and $R$, which are denoted $\hat{G}$ and $\hat{R}$, respectively. To obtain estimates of $\mathbf{\beta}$ and predicted values of $\mathbf{y}$, the standard method is to solve the *mixed model equations* (Henderson 1984):

\[
\begin{bmatrix}
X'\hat{R}^{-1}X & X'\hat{R}^{-1}Z \\
Z'\hat{R}^{-1}X & Z'\hat{R}^{-1}Z + \hat{G}^{-1}
\end{bmatrix}
\begin{bmatrix}
\hat{\beta} \\
\hat{\gamma}
\end{bmatrix}
= 
\begin{bmatrix}
X'\hat{R}^{-1}\mathbf{y} \\
Z'\hat{R}^{-1}\mathbf{y}
\end{bmatrix}
\]
The solutions can also be written as
\[
\hat{\beta} = (X'\hat{\Sigma}^{-1}X)^{-1}X'\hat{\Sigma}^{-1}y \\
\hat{\gamma} = \hat{G}Z^\top \hat{\Sigma}^{-1}(y - X\hat{\beta})
\]
and have connections with empirical Bayes estimators (Laird and Ware 1982; Carlin and Louis 1996). Note that the \( y \) are random variables and not parameters (unknown constants) in the model. Technically, determining values for \( y \) from the data is thus a prediction task, whereas determining values for \( \beta \) is an estimation task.

The mixed model equations are extended normal equations. The preceding expression assumes that \( \hat{G} \) is nonsingular. For the extreme case where the eigenvalues of \( \hat{G} \) are very large, \( \hat{G}^{-1} \) contributes very little to the equations and \( \hat{\gamma} \) is close to what it would be if \( y \) actually contained fixed-effects parameters. On the other hand, when the eigenvalues of \( \hat{G} \) are very small, \( \hat{G}^{-1} \) dominates the equations and \( \hat{\gamma} \) is close to 0. For intermediate cases, \( \hat{G}^{-1} \) can be viewed as shrinking the fixed-effects estimates of \( y \) toward 0 (Robinson 1991).

If \( \hat{G} \) is singular, then the mixed model equations are modified (Henderson 1984) as follows:
\[
\begin{bmatrix}
X'\hat{R}^{-1}X & X'\hat{R}^{-1}\hat{Z}\hat{G} \\
\hat{G}'\hat{Z}'\hat{R}^{-1}X & \hat{G}'\hat{Z}'\hat{R}^{-1}\hat{Z}\hat{G} + \hat{G}
\end{bmatrix}
\begin{bmatrix}
\hat{\beta} \\
\hat{\tau}
\end{bmatrix} =
\begin{bmatrix}
X'\hat{R}^{-1}y \\
\hat{G}'\hat{Z}'\hat{R}^{-1}y
\end{bmatrix}
\]

Denote the generalized inverses of the nonsingular \( \hat{G} \) and singular \( \hat{G} \) forms of the mixed model equations by \( C \) and \( M \), respectively. In the nonsingular case, the solution \( \hat{\gamma} \) estimates the random effects directly. But in the singular case, the estimates of random effects are achieved through a back-transformation \( \hat{\gamma} = \hat{G}\hat{\tau} \) where \( \hat{\tau} \) is the solution to the modified mixed model equations. Similarly, while in the nonsingular case \( C \) itself is the estimated covariance matrix for \( (\hat{\beta}, \hat{\gamma}) \), in the singular case the covariance estimate for \( (\hat{\beta}, \hat{G}\hat{\tau}) \) is given by \( PMP \) where
\[
P = \begin{bmatrix}
I & \\
\hat{G}
\end{bmatrix}
\]

An example of when the singular form of the equations is necessary is when a variance component estimate falls on the boundary constraint of 0.

**Statistical Properties**

If \( G \) and \( R \) are known, \( \hat{\beta} \) is the best linear unbiased estimator (BLUE) of \( \beta \), and \( \hat{\gamma} \) is the best linear unbiased predictor (BLUP) of \( y \) (Searle 1971; Harville 1988, 1990; Robinson 1991; McLean, Sanders, and Stroup 1991). Here, “best” means minimum mean squared error. The covariance matrix of \( (\hat{\beta} - \beta, \hat{\gamma} - y) \) is
\[ C = \begin{bmatrix} X' R^{-1} X & X' R^{-1} Z \\ Z' R^{-1} X & Z' R^{-1} Z + G^{-1} \end{bmatrix}^{-1} \]

where \( - \) denotes a generalized inverse (Searle 1971).

However, \( G \) and \( R \) are usually unknown and are estimated by using one of the aforementioned methods. These estimates, \( \hat{G} \) and \( \hat{R} \), are therefore simply substituted into the preceding expression to obtain

\[ \hat{C} = \begin{bmatrix} X' \hat{R}^{-1} X & X' \hat{R}^{-1} Z \\ Z' \hat{R}^{-1} X & Z' \hat{R}^{-1} Z + \hat{G}^{-1} \end{bmatrix}^{-1} \]

as the approximate variance-covariance matrix of \( (\hat{\beta} - \beta, \hat{\gamma} - \gamma) \). In this case, the BLUE and BLUP acronyms no longer apply, but the word *empirical* is often added to indicate such an approximation. The appropriate acronyms thus become EBLUE and EBLUP.

McLean and Sanders (1988) show that \( \hat{C} \) can also be written as

\[ \hat{C} = \begin{bmatrix} \hat{C}_{11} & \hat{C}_{21} \\ \hat{C}_{21} & \hat{C}_{22} \end{bmatrix} \]

where

\[ \hat{C}_{11} = (X' \hat{V}^{-1} X)^{-1} \]
\[ \hat{C}_{21} = -\hat{G} Z \hat{V}^{-1} X \hat{C}_{11} \]
\[ \hat{C}_{22} = (Z' \hat{R}^{-1} Z + \hat{G}^{-1})^{-1} - \hat{C}_{21} X \hat{V}^{-1} Z \hat{G} \]

Note that \( \hat{C}_{11} \) is the familiar estimated generalized least squares formula for the variance-covariance matrix of \( \hat{\beta} \).

---

**Computational Method**

**Distributed Computing**

Distributed computing refers to the use of multiple autonomous computers that communicate through a secure network. Distributed computing solves computational problems by dividing them into many tasks, each of which is solved by one or more computers. Each computer in this distributed environment is referred to as a node.

You can specify the number of nodes to use with the \texttt{NODES=} option in the \texttt{PERFORMANCE} statement. Specify \texttt{NODES=}0 to force the execution to be done locally (often referred to as single-machine mode).

**Multithreading**

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.
The number of threads spawned by the HPLMIXED procedure is determined by the number of CPUs on a machine and can be controlled in the following ways:

You can specify the `NTHREADS=` option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify `NTHREADS=1` to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPLMIXED procedure allocates two threads per CPU.

The tasks multithreaded by the HPLMIXED procedure are primarily defined by dividing the data processed on a single machine among the threads—that is, the HPLMIXED procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
- effect levelization
- formation of the crossproducts matrix
- the log-likelihood computation

In addition, operations on matrices such as sweeps might be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

### Displayed Output

The following sections describe the output produced by PROC HPLMIXED. The output is organized into various tables, which are discussed in the order of their appearance.

#### Performance Information

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

If you specify the `DETAILS` option in the PERFORMANCE statement, PROC HPLMIXED also produces a “Timing” table that displays elapsed times (absolute and relative) for the main tasks of the procedure.

#### Model Information

The “Model Information” table describes the model, some of the variables it involves, and the method used in fitting it. The “Model Information” table also has a row labeled Fixed Effects SE Method. This row describes the method used to compute the approximate standard errors for the fixed-effects parameter estimates and related functions of them.
Class Level Information

The “Class Level Information” table lists the levels of every variable specified in the CLASS statement.

Dimensions

The “Dimensions” table lists the sizes of relevant matrices. This table can be useful in determining the requirements for CPU time and memory.

Number of Observations

The “Number of Observations” table shows the number of observations read from the data set and the number of observations used in fitting the model.

Optimization Information

The “Optimization Information” table displays important details about the optimization process.

The number of parameters that are updated in the optimization equals the number of parameters in this table minus the number of equality constraints. The number of constraints is displayed if you fix covariance parameters with the HOLD= option in the PARMS statement. The HPLMIXED procedure also lists the number of upper and lower boundary constraints. PROC HPLMIXED might impose boundary constraints for certain parameters, such as variance components and correlation parameters. If you specify the HOLD= option in the PARMS statement, covariance parameters have an upper and lower boundary equal to the parameter value.

Iteration History

The “Iteration History” table describes the optimization of the restricted log likelihood or log likelihood. The function to be minimized (the objective function) is \(-2l\) for ML and \(-2l_R\) for REML; the column name of the objective function in the “Iteration History” table is “-2 Log Like” for ML and “-2 Res Log Like” for REML. The minimization is performed by using a ridge-stabilized Newton-Raphson algorithm, and the rows of this table describe the iterations that this algorithm takes in order to minimize the objective function.

The Evaluations column of the “Iteration History” table tells how many times the objective function is evaluated during each iteration.

The Criterion column of the “Iteration History” table is, by default, a relative Hessian convergence quantity given by

\[
g_k^T H_k^{-1} g_k \quad \frac{1}{|f_k|}
\]

where \(f_k\) is the value of the objective function at iteration \(k\), \(g_k\) is the gradient (first derivative) of \(f_k\), and \(H_k\) is the Hessian (second derivative) of \(f_k\). If \(H_k\) is singular, then PROC HPLMIXED uses the following relative quantity:

\[
g_k^T g_k \quad \frac{1}{|f_k|}
\]

To prevent division by \(|f_k|\), specify the ABSGCONV option in the PROC HPLMIXED statement. To use a relative function or gradient criterion, specify the FCONV or GCONV option, respectively.
The Hessian criterion is considered superior to function and gradient criteria because it measures orthogonality rather than lack of progress (Bates et al. 1987). Provided that the initial estimate is feasible and the maximum number of iterations is not exceeded, the Newton-Raphson algorithm is considered to have converged when the criterion is less than the tolerance specified with the FCONV or GCONV option in the PROC HPLMIXED statement. The default tolerance is 1E–8. If convergence is not achieved, PROC HPLMIXED displays the estimates of the parameters at the last iteration.

A convergence criterion that is missing indicates that a boundary constraint has been dropped; it is usually not a cause for concern.

**Convergence Status**

The “Convergence Status” table displays the status of the iterative estimation process at the end of the optimization. The status appears as a message in the listing, and this message is repeated in the log. The ODS object “ConvergenceStatus” also contains several nonprinting columns that can be helpful in checking the success of the iterative process, in particular during batch processing. The Status variable takes on the value 0 for a successful convergence (even if the Hessian matrix might not be positive definite). The values 1 and 2 of the Status variable indicate lack of convergence and infeasible initial parameter values, respectively. The variable pdG can be used to check whether the G matrix is positive definite.

For models that are not fit iteratively, such as models without random effects or when the NOITER option is in effect, the “Convergence Status” is not produced.

**Covariance Parameter Estimates**

The “Covariance Parameter Estimates” table contains the estimates of the parameters in G and R. (See the section “Estimating Covariance Parameters in the Mixed Model” on page 396.) Their values are labeled in the table along with Subject information if applicable. The estimates are displayed in the Estimate column and are the results of either the REML or the ML estimation method.

**Fit Statistics**

The “Fit Statistics” table provides some statistics about the estimated mixed model. Expressions for $-2 \times \text{log likelihood}$ are provided in the section “Estimating Covariance Parameters in the Mixed Model” on page 396. If the log likelihood is an extremely large number, then PROC HPLMIXED has deemed the estimated V matrix to be singular. In this case, all subsequent results should be viewed with caution.

In addition, the “Fit Statistics” table lists three information criteria: AIC, AICC, and BIC. All these criteria are in smaller-is-better form and are described in **Table 8.9**.

**Table 8.9**  Information Criteria

<table>
<thead>
<tr>
<th>Criterion</th>
<th>Formula</th>
<th>Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>AIC</td>
<td>$-2\ell + 2d$</td>
<td>Akaike (1974)</td>
</tr>
<tr>
<td>AICC</td>
<td>$-2\ell + 2dn*/(n* - d - 1)$</td>
<td>Hurvich and Tsai (1989)</td>
</tr>
<tr>
<td>BIC</td>
<td>$-2\ell + d \log n$ for $n &gt; 0$</td>
<td>Schwarz (1978)</td>
</tr>
</tbody>
</table>
Here $\ell$ denotes the maximum value of the (possibly restricted) log likelihood; $d$ is the dimension of the model; and $n$ equals the number of effective subjects as displayed in the “Dimensions” table, unless this value equals 1, in which case $n$ equals the number of levels of the first random effect specified in the first RANDOM statement or the number of levels of the interaction of the first random effect with noncommon subject effect specified in the first RANDOM statement. If the number of effective subjects equals 1 and you have no RANDOM statements, then $n$ equals the number of valid observations for maximum likelihood estimation and $n - p$ for restricted maximum likelihood estimation, where $p$ equals the rank of $X$. For AICC (a finite-sample corrected version of AIC), $n^*$ equals the number of valid observations for maximum likelihood estimation and $n - p$ equals the number of valid observations for restricted maximum likelihood estimation, unless this number is less than $d + 2$, in which case it equals $d + 2$. When $n = 0$, the value of the BIC is $-2\ell$. For restricted likelihood estimation, $d$ equals $q$, the effective number of estimated covariance parameters. For maximum likelihood estimation, $d$ equals $q + p$.

**Timing Information**

If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Timing” table in which the elapsed time for each main task of the procedure is displayed.

---

**ODS Table Names**

Each table created by PROC HPLMIXED has a name associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 8.10.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>Default output</td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Convergence status</td>
<td>Default output</td>
</tr>
<tr>
<td>CovParms</td>
<td>Estimated covariance parameters</td>
<td>Default output</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Dimensions of the model</td>
<td>Default output</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output</td>
</tr>
<tr>
<td>IterHistory</td>
<td>Iteration history</td>
<td>Default output</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Model information</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>OptInfo</td>
<td>Optimization information</td>
<td>Default output</td>
</tr>
<tr>
<td>ParmSearch</td>
<td>Parameter search values</td>
<td>PARMS</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>Ranks</td>
<td>Rank of designed matrix X</td>
<td>PROC HPLMIXED RANKS</td>
</tr>
<tr>
<td>SolutionF</td>
<td>Fixed-effects solution vector</td>
<td>MODEL / S</td>
</tr>
<tr>
<td>SolutionR</td>
<td>Random-effects solution vector</td>
<td>RANDOM / S</td>
</tr>
<tr>
<td>Timing</td>
<td>Timing breakdown by task</td>
<td>DETAILS option in the PERFORMANCE statement</td>
</tr>
</tbody>
</table>
Example 8.1: Computing BLUPs for a Large Number of Subjects

Suppose you are using health measurements on patients treated by each medical center to monitor the performance of those centers. Different measurements within each patient are correlated, and there is enough data to fit the parameters of an unstructured covariance model for this correlation. In fact, long experience with historical data provides you with values for the covariance model that are essentially known, and the task is to apply these known values in order to compute best linear unbiased predictors (BLUPs) of the random effect of medical center. You can use these BLUPs to determine the best and worst performing medical centers, adjusting for other factors, on a weekly basis. Another reason why you want to do this with fixed values for the covariance parameters is to make the week-to-week BLUPs more comparable.

Although you cannot use the REPEATED statement in PROC HPLMIXED to fit models in this release, you can use it to compute BLUPs for such models with known values of the variance parameters. For illustration, the following statements create a simulated data set of a given week’s worth of patient health measurements across 100 different medical centers. Measurements at three different times are simulated for each patient, and each center has about 50 patients. The simulated model includes a fixed gender effect, a random effect due to center, and covariance between different measurements on the same patient.

```sas
%let NCenter = 100;
%let NPatient = %eval(&NCenter*50);
%let NTime = 3;
%let SigmaC = 2.0;
%let SigmaP = 4.0;
%let SigmaE = 8.0;
%let Seed = 12345;

data WeekSim;
  keep Gender Center Patient Time Measurement;
  array PGender{&NPatient};
  array PCenter{&NPatient};
  array PEffect{&NPatient};
  array CEffect{&NCenter};
  array GEffect{2};
  do Center = 1 to &NCenter;
    CEffect{Center} = sqrt(&SigmaC)*rannor(&Seed);
  end;
  GEffect{1} = 10*ranuni(&Seed);
  GEffect{2} = 10*ranuni(&Seed);
  do Patient = 1 to &NPatient;
    PGender{Patient} = 1 + int(2  *ranuni(&Seed));
    PCenter{Patient} = 1 + int(&NCenter*ranuni(&Seed));
    PEffect{Patient} = sqrt(&SigmaP)*rannor(&Seed);
  end;
```
Example 8.1: Computing BLUPs for a Large Number of Subjects

```sas
do Patient = 1 to &NPatient;
  Gender = PGender(Patient);
  Center = PCenter(Patient);
  Mean = 1 + GEffect(Gender) + CEffect(Center) + PEffect(Patient);
  do Time = 1 to &nTime;
    Measurement = Mean + sqrt(&SigmaE)*rannor(&Seed);
    output;
  end;
end;
run;
```

Suppose that the known values for the covariance parameters are

\[
\begin{align*}
\text{Var(Center)} &= 1.7564 \\
\text{Cov(Patient)} &= \begin{bmatrix} 11.4555 & 3.6883 & 4.5951 \\ 3.6883 & 11.2071 & 3.6311 \\ 4.5951 & 3.6311 & 12.1050 \end{bmatrix}
\end{align*}
\]

Incidentally, these are not precisely the same estimates you would get if you estimated these parameters based on the preceding data (for example, with the HPMIXED procedure).

The following statements use PROC HPLMIXED to compute the BLUPs for the random medical center effect. Instead of simply displaying them (as PROC HPMIXED does), PROC HPLMIXED sorts them and displays the five highest and lowest values. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```sas
ods listing close;
proc hplmixed data=WeekSim blup;
  performance host="&GRIDHOST" install="&GRIDINSTALLLOC" nodes=20;
  class Gender Center Patient Time;
  model Measurement = Gender;
  random Center / s;
  repeated Time / sub=Patient type=un;
  ods output SolutionR=BLUPs;
run;
ods listing;
```

```sas
proc sort data=BLUPs;
  by Estimate;
run;
```

```sas
data BLUPs; set BLUPs;
  Rank = _N_; 
run;
```
Three parts of the PROC HPLMIXED syntax are required in order to compute BLUPs for this model: the BLUP option in the HPLMIXED statement, the REPEATED statement, and the PARMS statement with fixed values for all parameters. The resulting values of the best and worst performing medical centers for this week are shown in Output 8.1.1. Apparently, for this week’s data, medical center 54 had the most decreasing effect, and medical center 48 the most increasing effect, on patient measurements overall.

Output 8.1.1 Highest and Lowest Medical Center BLUPs

<table>
<thead>
<tr>
<th>Obs</th>
<th>Center</th>
<th>Estimate</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>54</td>
<td>-2.9369</td>
</tr>
<tr>
<td>2</td>
<td>7</td>
<td>-2.4614</td>
</tr>
<tr>
<td>3</td>
<td>50</td>
<td>-2.2467</td>
</tr>
<tr>
<td>4</td>
<td>51</td>
<td>-2.2281</td>
</tr>
<tr>
<td>5</td>
<td>93</td>
<td>-2.1644</td>
</tr>
<tr>
<td>96</td>
<td>26</td>
<td>2.1603</td>
</tr>
<tr>
<td>97</td>
<td>99</td>
<td>2.2718</td>
</tr>
<tr>
<td>98</td>
<td>44</td>
<td>2.4222</td>
</tr>
<tr>
<td>99</td>
<td>60</td>
<td>2.6089</td>
</tr>
<tr>
<td>100</td>
<td>48</td>
<td>2.6443</td>
</tr>
</tbody>
</table>

References


Overview: HPLOGISTIC Procedure

The HPLOGISTIC procedure is a high-performance statistical procedure that fits logistic regression models for binary, binomial, and multinomial data on the SAS appliance.

The HPLOGISTIC procedure fits logistic regression models in the broader sense; the procedure permits several link functions and can handle ordinal and nominal data with more than two response categories (multinomial data).

PROC HPLOGISTIC runs in either single-machine mode or distributed mode.

**NOTE:** Distributed mode requires SAS High-Performance Statistics.

PROC HPLOGISTIC Features

The HPLOGISTIC procedure estimates the parameters of a logistic regression model by using maximum likelihood techniques. It also does the following:

- provides model-building syntax with the CLASS and effect-based MODEL statements, which are familiar from SAS/STAT analytic procedures (in particular, the GLM, LOGISTIC, GLIMMIX, and MIXED procedures)
- provides response-variable options as in the LOGISTIC procedure
- performs maximum likelihood estimation
- provides multiple link functions
- provides cumulative link models for ordinal data and generalized logit modeling for unordered multinomial data
- enables model building (variable selection) through the SELECTION statement
- provides a WEIGHT statement for weighted analysis
- provides a FREQ statement for grouped analysis
- provides an OUTPUT statement to produce a data set that contains predicted probabilities and other observationwise statistics
Because the HPLOGISTIC procedure is a high-performance statistical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode
- performs parallel reads of input data and parallel writes of output data when the data source is the appliance database

For more information, see the section “Processing Modes” on page 6.

PROC HPLOGISTIC Contrasted with Other SAS Procedures

For general contrasts, see the section “Common Features of SAS High-Performance Statistical Procedures” on page 36. The following remarks contrast the HPLOGISTIC procedure with the LOGISTIC procedure in SAS/STAT software.

The CLASS statement in the HPLOGISTIC procedure permits two parameterizations: the GLM parameterization and a reference parameterization. In contrast to the LOGISTIC, GENMOD, and other procedures that permit multiple parameterizations, the HPLOGISTIC procedure does not mix parameterizations across the variables in the CLASS statement. In other words, all classification variables have the same parameterization, and this parameterization is either the GLM or reference parameterization.

The default parameterization of CLASS variables in the HPLOGISTIC procedure is the GLM parameterization. The LOGISTIC procedure uses the EFFECT parameterization for the CLASS variables by default. In either procedure, you can change the parameterization with the PARAM= option in the CLASS statement.

The default optimization technique used by the LOGISTIC procedure is Fisher scoring; the HPLOGISTIC procedure uses by default a modification of the Newton-Raphson algorithm with a ridged Hessian. You can choose different optimization techniques, including first-order methods that do not require a crossproducts matrix or Hessian, with the TECHNIQUE= option in the PROC HPLOGISTIC statement.

The LOGISTIC procedure offers a wide variety of postfitting analyses, such as contrasts, estimates, tests of model effects, least squares means, and odds ratios. This release of the HPLOGISTIC procedure is limited in postfitting functionality, since with large data sets the focus is primarily on model fitting and scoring.

The HPLOGISTIC procedure is specifically designed to operate in the high-performance distributed environment. By default, PROC HPLOGISTIC performs computations in multiple threads. The LOGISTIC procedure executes in a single thread.
Getting Started: HPLOGISTIC Procedure

Binary Logistic Regression

The following DATA step contains 100 observations on a dichotomous response variable (y), a character variable (C), and 10 continuous variables (x1–x10):

```plaintext
data getStarted;
  input C$ y x1-x10;
datalines;
D  0 10.2  6 1.6  38 15  2.4  20  0.8  8.5  3.9
F  1 12.2  6 2.6  42 61  1.5  10  0.6  8.5  0.7
D  1  7.7  1 2.1  38 61  1  90  0.6  7.5  5.2
J  1 10.9  7 3.5  46 42  0.3  0  0.2  6  3.6
E  0 17.3  6 3.8  26 47  0.9  10  0.4  1.5  4.7
A  0 18.7  4 1.8  2 34  1.7  80  1  9.5  2.2
B  0  7.2  1 0.3  48 61  1.1  10  0.8  3.5  4
D  0  0.1  3 2.4  0 65  1.6  70  0.8  3.5  0.7
H  1  2.4  4 0.7  38 22  0.2  20  0  3  4.2
J  0 15.6  7 1.4  0 98  0.3  0  1  5  5.2
J  0 11.1  3 2.4  42 55  2.2  60  0.6  4.5  0.7
F  0  4  6 0.9  4 36  2.1  30  0.8  9  4.6
A  0  6.2  2 1.8  14 79  1.1  70  0.2  0  5.1
H  0  3.7  3 0.8  12 66  1.3  40  0.4  0.5  3.3
A  1  9.2  3 2.3  48 51  2.3  50  0  6  5.4
G  0  14  3 2 28 12  0.7  0  0  3  3.4
E  1 19.5  6 3.7  26 81  0.1  30  0.6  5  4.8
C  0  11  3 2.8  38 9  1.7  50  0.8  6.5  0.9
I  0 15.3  7 2.2  20 98  2.7  100  0.4  7  0.8
H  1  7.4  4 0.5  28 65  1.3  60  0.2  9.5  5.4
F  0 11.4  2 1.4  42 12  2.4  10  0.4  1  4.5
C  1 19.4  1 0.4  42 4  2.4  10  0  6.5  0.1
G  0  5.9  4 2.6  12 57  0.8  50  0.4  2  5.8
G  1 15.8  6 3.7  34 8  1.3  90  0.6  2.5  5.7
I  0 10  3 1.9  16 80  3  90  0.4  9.5  1.9
E  0 15.7  1 2.7  32 25  1.7  20  0.2  8.5  6
G  0  11  5 2.9  48 53  0.1  50  1  3.5  1.2
J  1 16.8  0 0.9  14 86  1.4  40  0.8  9  5
D  1  11  4 3.2  48 63  2.8  90  0.6  0  2.2
J  1  4.8  7 3.6  24 1  2.2  20  1  8.5  0.5
J  1 10.4  5 2 42 56  1  20  0  3.5  4.2
G  0 12.7  7 3.6  8 56  2.1  70  1  4.5  1.5
G  0  6.8  1 3.2  30 27  0.6  0  0.8  2.5  6.6
E  0  8.8  0 3.2  2 67  0.7  10  0.4  1  5
I  1  0.2  0 2.9  10 41  2.3  60  0.2  9  0.3
J  1  4.6  7 3.9  50 61  2.1  50  0.4  3  4.9
J  1  2.3  2 3.2  36 98  0.1  40  0.6  4.5  4.3
I  0 10.8  3 2.7  28 58  0.8  80  0.8  3  6
B  0  9.3  2 3.3  44 44  0.3  50  0.8  5.5  0.4
F  0  9.2  6 0.6  4 64  0.1  0  0.6  4.5  3.9
```
<table>
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<th>4.5</th>
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<td>5.3</td>
<td>0</td>
<td>0.2</td>
<td>48</td>
<td>63</td>
<td>2.3</td>
<td>80</td>
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</table>
The following statements fit a logistic model to these data by using a classification effect for variable C and 10 regressor effects for x1–x10:

```latex
proc hplogistic data=getStarted;
  class C;
  model y = C x1-x10;
run;
```

The default output from this analysis is presented in Figure 9.1 through Figure 9.11.

The “Performance Information” table in Figure 9.1 shows that the procedure executes in single-machine mode—that is, the model is fit on the machine where the SAS session executes. This run of the HPLOGISTIC procedure was performed on a multicore machine with the same number of CPUs as there are threads; that is, one computational thread was spawned per CPU.

**Figure 9.1** Performance Information

<table>
<thead>
<tr>
<th>The HPLOGISTIC Procedure</th>
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<tbody>
<tr>
<td>Performance Information</td>
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<tr>
<td>Execution Mode</td>
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<tr>
<td>Number of Threads</td>
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</tbody>
</table>

Figure 9.2 displays the “Model Information” table. The HPLOGISTIC procedure uses a Newton-Raphson algorithm to model a binary distribution for the variable y with a logit link function. The CLASS variable C is parameterized using the GLM parameterization, which is the default.

**Figure 9.2** Model Information

<table>
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<th>Model Information</th>
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<tr>
<td>Data Source</td>
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<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Class Parameterization</td>
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<tr>
<td>Distribution</td>
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<tr>
<td>Link Function</td>
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<tr>
<td>Optimization Technique</td>
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</table>

The CLASS variable C has 10 unique formatted levels, and these are displayed in the “Class Level Information” table in Figure 9.3.

**Figure 9.3** Class Level Information

<table>
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<tr>
<td>Class Levels Values</td>
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<tr>
<td>C</td>
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</table>
Figure 9.4 displays the “Number of Observations” table. All 100 observations in the data set are used in the analysis.

**Figure 9.4 Number of Observations**

<table>
<thead>
<tr>
<th>Number of Observations Read</th>
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<tbody>
<tr>
<td>Number of Observations Used</td>
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</table>

The “Response Profile” table in Figure 9.5 is produced by default for binary and multinomial response variables. It shows the breakdown of the response variable levels by frequency. By default for binary data, the HPLOGISTIC procedure models the probability of the event with the lower-ordered value in the “Response Profile” table—this is indicated by the note that follows the table. In this example, the values represented by \( y = '0' \) are modeled as the “successes” in the Bernoulli experiments.

**Figure 9.5 Response Profile**

<table>
<thead>
<tr>
<th>Ordered Value</th>
<th>Total Frequency</th>
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<td>1 0</td>
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<tr>
<td>2 1</td>
<td>31</td>
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</tbody>
</table>

You are modeling the probability that \( y='0' \).

You can use the response-variable options in the MODEL statement to affect which value of the response variable is modeled.

Figure 9.6 displays the “Dimensions” table for this model. This table summarizes some important sizes of various model components. For example, it shows that there are 21 columns in the design matrix \( X \), which correspond to one column for the intercept, 10 columns for the effect associated with the classification variable \( C \), and one column each for the continuous variables \( x_1-x_{10} \). However, the rank of the crossproducts matrix is only 20. Because the classification variable \( C \) uses GLM parameterization and because the model contains an intercept, there is one singularity in the crossproducts matrix of the model. Consequently, only 20 parameters enter the optimization.

**Figure 9.6 Dimensions in Binomial Logistic Regression**

<table>
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<td>Parameters in Optimization</td>
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</table>

The “Iteration History” table is shown in Figure 9.7. The Newton-Raphson algorithm with ridging converged after four iterations, not counting the initial setup iteration.
Figure 9.7  Iteration History

<table>
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<th>Max Gradient</th>
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<tr>
<td>2</td>
<td>2</td>
<td>0.4435038109</td>
<td>0.00014159</td>
<td>0.003302</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>0.4435035933</td>
<td>0.00000022</td>
<td>5.623E-6</td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>0.4435035933</td>
<td>0.00000000</td>
<td>1.59E-11</td>
</tr>
</tbody>
</table>

Figure 9.8 displays the final convergence status of the Newton-Raphson algorithm. The GCONV= relative convergence criterion is satisfied.

Figure 9.8  Convergence Status

Convergence criterion (GCONV=1E-8) satisfied.

The “Fit Statistics” table is shown in Figure 9.9. The \(-2\) log likelihood at the converged estimates is 88.7007. You can use this value to compare the model to nested model alternatives by means of a likelihood-ratio test. To compare models that are not nested, information criteria such as AIC (Akaike’s information criterion), AICC (Akaike’s bias-corrected information criterion), and BIC (Schwarz’ Bayesian information criterion) are used. These criteria penalize the \(-2\) log likelihood for the number of parameters. Because of the large number of parameters relative to the number of observations, the discrepancy between the \(-2\) log likelihood and, say, AIC, is substantial in this case.

Figure 9.9  Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>(-2) Log Likelihood</td>
<td>88.7007</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>128.70</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>139.33</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>180.80</td>
</tr>
</tbody>
</table>

Figure 9.10 shows the global test for the null hypothesis that all model effects jointly do not affect the probability of success of the binary response. The test is significant (\(p\)-value = 0.0135). One or more of the model effects thus significantly affects the probability of observing an event.

Figure 9.10  Null Test

<table>
<thead>
<tr>
<th>Testing Global Null Hypothesis: BETA=0</th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Test</td>
<td>Chi-Square</td>
<td>DF</td>
<td>Pr &gt; ChiSq</td>
</tr>
<tr>
<td>Likelihood Ratio</td>
<td>35.1194</td>
<td>19</td>
<td>0.0135</td>
</tr>
</tbody>
</table>

However, a look at the “Parameter Estimates” table in Figure 9.11 shows that many parameters have fairly large \(p\)-values, indicating that one or more of the model effects might not be necessary.
The following statements are available in the HPLOGISTIC procedure:

PROC HPLOGISTIC < options > ;
   BY variables ;
   CLASS variable <(options)> . . . < variable <(options)>) < / global-options > ;
   CODE < options > ;
   FREQ variable ;
   ID variables ;
   MODEL response< (response-options) > = < effects > < / model-options > ;
   MODEL events/trials< (response-options) > = < effects > < / model-options > ;
   OUTPUT < OUT=SAS-data-set > < keyword < = name > > . . . < keyword < = name > > < / options > ;
   PARTITION partition-options ;
   PERFORMANCE performance-options ;
   SELECTION selection-options ;
   WEIGHT variable ;

The PROC HPLOGISTIC statement and at least one MODEL statement is required. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statements.
### PROC HPLOGISTIC Statement

**PROC HPLOGISTIC <options> ;**

The PROC HPLOGISTIC statement invokes the procedure. Table 9.1 summarizes the available options in the PROC HPLOGISTIC statement by function. The options are then described fully in alphabetical order.

#### Table 9.1  PROC HPLOGISTIC Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Specifies a global significance level</td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td><strong>Options Related to Output</strong></td>
<td></td>
</tr>
<tr>
<td>ITDETAILS</td>
<td>Adds detail information to “Iteration History” table</td>
</tr>
<tr>
<td>ITSELECT</td>
<td>Displays the “Iteration History” table with model selection</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of class levels</td>
</tr>
<tr>
<td>NOITPRINT</td>
<td>Suppresses generation of the iteration history table</td>
</tr>
<tr>
<td>NOSTDERR</td>
<td>Suppresses computation of covariance matrix and standard errors</td>
</tr>
<tr>
<td><strong>Options Related to Optimization</strong></td>
<td></td>
</tr>
<tr>
<td>ABSCONV=</td>
<td>Tunes the absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCONV=</td>
<td>Tunes the absolute function difference convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Tunes the relative function difference convergence criterion</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>INEST=</td>
<td>Specifies the SAS data set that contains the starting values</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Chooses the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit of CPU time (in seconds) for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>NORMALIZE=</td>
<td>Specifies whether the objective function is normalized during optimization</td>
</tr>
<tr>
<td>OUTEST</td>
<td>Adds parameter name to the “Parameter Estimates” table</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
<tr>
<td><strong>Tolerances</strong></td>
<td></td>
</tr>
<tr>
<td>SINGCHOL=</td>
<td>Tunes the singularity criterion for Cholesky decompositions</td>
</tr>
<tr>
<td>SINGSWEEP=</td>
<td>Tunes the singularity criterion for the sweep operator</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Tunes the general singularity criterion</td>
</tr>
<tr>
<td><strong>User-Defined Formats</strong></td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies the file reference for a format stream</td>
</tr>
</tbody>
</table>
You can specify the following options in the PROC HPLOGISTIC statement.

**ABSCONV=r**

**ABSTOL=r**

specifies an absolute function convergence criterion. For minimization, termination requires \( f(\psi^{(k)}) \leq r \), where \( \psi \) is the vector of parameters in the optimization and \( f(\cdot) \) is the objective function. The default value of \( r \) is the negative square root of the largest double-precision value, which serves only as a protection against overflows.

**ABSFCNV=r**

**ABSFTOL=r**

specifies an absolute function difference convergence criterion. For all techniques except NMSIMP, termination requires a small change of the function value in successive iterations:

\[
| f(\psi^{(k-1)}) - f(\psi^{(k)}) | \leq r
\]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, and \( f(\cdot) \) is the objective function. The same formula is used for the NMSIMP technique, but \( \psi^{(k)} \) is defined as the vertex with the lowest function value and \( \psi^{(k-1)} \) is defined as the vertex with the highest function value in the simplex. The default value is \( r = 0 \).

**ABSGCONV=r**

**ABSGTOL=r**

specifies an absolute gradient convergence criterion. Termination requires the maximum absolute gradient element to be small:

\[
\max_j |g_j(\psi^{(k)})| \leq r
\]

Here, \( \psi \) denotes the vector of parameters that participate in the optimization, and \( g_j(\cdot) \) is the gradient of the objective function with respect to the \( j \)th parameter. This criterion is not used by the NMSIMP technique. The default value is \( r = 1E-5 \).

**ALPHA=number**

specifies a global significance level for the construction of confidence intervals. The confidence level is \( 1 - \text{number} \). The value of \( \text{number} \) must be between 0 and 1; the default is 0.05. You can override the global specification with the \texttt{ALPHA=} option in the \texttt{MODEL} statement.

**DATA=SAS-data-set**

names the input SAS data set for PROC HPLOGISTIC to use. The default is the most recently created data set.

If the procedure executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case the procedure reads the data alongside the distributed database. For information about the various execution modes, see the section “Processing Modes” on page 6; for information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.
FCONV=r

FTOL=r

specifies a relative function difference convergence criterion. For all techniques except NMSIMP, termination requires a small relative change of the function value in successive iterations,

$$\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex with the lowest function value, and $\psi^{(k-1)}$ is defined as the vertex with the highest function value in the simplex.

The default value is $r = 2 \times \epsilon$ where $\epsilon$ is the machine precision.

FMTLIBXML=file-ref

specifies the file reference for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are in other SAS products. For more information about how to generate a XML stream for your formats, see the section “Working with Formats” on page 29.

GCONV=r

GTOL=r

specifies a relative gradient convergence criterion. For all techniques except CONGRA and NMSIMP, termination requires that the normalized predicted function reduction be small,

$$\frac{g(\psi^{(k)})'[H^{(k)}]^{-1}g(\psi^{(k)})}{|f(\psi^{(k)})|} \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, $f(\cdot)$ is the objective function, and $g(\cdot)$ is the gradient. For the CONGRA technique (where a reliable Hessian estimate $H$ is not available), the following criterion is used:

$$\frac{\|g(\psi^{(k)})\|_2^2 \|s(\psi^{(k)})\|_2}{\|g(\psi^{(k)}) - g(\psi^{(k-1)})\|_2 \|f(\psi^{(k)})\|} \leq r$$

This criterion is not used by the NMSIMP technique. The default value is $r = 1E^{-8}$. 
**INEST=SAS-data-set**

names the TYPE=EST SAS data set that contains starting values for the parameters.

Your data set must include the _TYPE_ variable, a character variable in which the value ‘PARMS’ indicates the observation that contains your starting values. The data set also includes a numeric variable for each parameter for which you are specifying a starting value; the name of this numeric variable is the “parameter name.” You can obtain parameter names by specifying the OUTEST option and by using the ODS OUTPUT statement to output the “Parameter Estimates” table into a data set; the parameter name is contained in the ParmName variable in this data set. If you do not specify a starting value for a parameter, it is set to 0. PROC HPLOGISTIC uses only the first observation for which _TYPE_=PARMS, and it ignores BY variables. For more information about TYPE=EST data sets, see Chapter A, “Special SAS Data Sets” (SAS/STAT User’s Guide).

If you specify TECH=NONE or MAXITER=0, then the values in the INEST= data set are used as the parameter estimates, but the null model is still computed at the optimum value for the intercepts. If you specify TECH=NONE or MAXITER=0 and you specify a null model in the MODEL statement, then the null model is computed at the starting values for the intercept parameters.

**ITDETAILS**

adds to the “Iteration History” table the current values of the parameter estimates and their gradients. These quantities are reported only for parameters that participate in the optimization.

**ITSELECT**

generates the “Iteration History” table when you perform a model selection.

**MAXFUNC=\(n\)**

**MAXFU=\(n\)**

specifies the maximum number \(n\) of function calls in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: 125
- QUANEW, DBLDOG: 500
- CONGRA: 1,000
- NMSIMP: 3,000

The optimization can terminate only after completing a full iteration. Therefore, the number of function calls that are actually performed can exceed the number that is specified by the MAXFUNC= option. You can choose the optimization technique with the TECHNIQUE= option.
MAXITER=n
MAXIT=n

specifies the maximum number \( n \) of iterations in the optimization process. The default values are as follows, depending on the optimization technique:

- TRUREG, NRRIDG, NEWRAP: 50
- QUANEW, DBLDOG: 200
- CONGRA: 400
- NMSIMP: 1,000

These default values also apply when \( n \) is specified as a missing value. You can choose the optimization technique with the TECHNIQUE= option.

MAXTIME=r

specifies an upper limit of \( r \) seconds of CPU time for the optimization process. The default value is the largest floating-point double representation of your computer. The time specified by the MAXTIME= option is checked only once at the end of each iteration. Therefore, the actual running time can be longer than that specified by the MAXTIME= option.

MINITER=n
MINIT=n

specifies the minimum number of iterations. The default value is 0. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms can behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations.

NAMELEN=number

specifies the length to which long effect names are shortened. The default and minimum value is 20.

NOCCLPRINT<=number>

suppresses the display of the “Class Level Information” table if you do not specify number. If you specify number, the values of the classification variables are displayed for only those variables whose number of levels is less than number. Specifying a number helps to reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

NOITPRINT

suppresses the generation of the “Iteration History” table.

NOPRINT

suppresses the generation of ODS output.

NORMALIZE=YES | NO

specifies whether the objective function should be normalized during the optimization by the reciprocal of the used frequency count. The default is to normalize the objective function. This option affects the values reported in the “Iteration History” table. The results reported in the “Fit Statistics” are always displayed for the nonnormalized log-likelihood function.
suppresses the computation of the covariance matrix and the standard errors of the logistic regression coefficients. When the model contains many variables (thousands), the inversion of the Hessian matrix to derive the covariance matrix and the standard errors of the regression coefficients can be time-consuming.

OUTEST adds a column for the ParmName variable to the “Parameter Estimates” table. This column is not displayed, but you can use it to create a data set that you can specify in an INEST= option by first using the ODS OUTPUT statement to output the “Parameter Estimates” table and then submitting the following statements:

```plaintext
proc transpose data=parameterestimates out=INEST(type=EST) label=_TYPE_;
  label Estimate=PARMS;
  var Estimate;
  id ParmName;
run;
```

SINGCHOL=number tunes the singularity criterion in Cholesky decompositions. The default is 1E7 times the machine epsilon; this product is approximately 1E–9 on most computers.

SINGSWEEP=number tunes the singularity criterion for sweep operations. The default is 1E7 times the machine epsilon; this product is approximately 1E–9 on most computers.

SINGULAR=number tunes the general singularity criterion applied by the HPLOGISTIC procedure in sweeps and inversions. The default is 1E7 times the machine epsilon; this product is approximately 1E–9 on most computers.

TECHNIQUE=keyword specifies the optimization technique for obtaining maximum likelihood estimates. You can choose from the following techniques by specifying the appropriate keyword:

- CONGRA performs a conjugate-gradient optimization.
- DBLDOG performs a version of double-dogleg optimization.
- NEWRAP performs a Newton-Raphson optimization with line search.
- NMSIMP performs a Nelder-Mead simplex optimization.
- NONE performs no optimization.
- NRRIDG performs a Newton-Raphson optimization with ridging.
- QUANEW performs a dual quasi-Newton optimization.
- TRUREG performs a trust-region optimization

The default value is TECHNIQUE=NRRIDG.

For more information, see the section “Choosing an Optimization Algorithm” on page 448.
Chapter 9: The HPLOGISTIC Procedure

BY Statement

BY variables;

You can specify a BY statement with PROC HPLOGISTIC to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPLOGISTIC procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

BY statement processing is not supported when the HPLOGISTIC procedure runs alongside the database or alongside the Hadoop Distributed File System (HDFS). These modes are used if the input data are stored in a database or HDFS and the grid host is the appliance that houses the data.

For more information about BY-group processing, see the discussion in SAS Language Reference: Concepts. For more information about the DATASETS procedure, see the discussion in the SAS Visual Data Management and Utility Procedures Guide.

CLASS Statement

CLASS variable<(options)> . . . <variable<(options)>></global-options>;

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement. You can list the response variable for binary and multinomial models in the CLASS statement, but this is not necessary.

The CLASS statement for high-performance statistical procedures is documented in the section “CLASS Statement” on page 36.

The HPLOGISTIC procedure does not support the SPLIT option in the CLASS statement. The HPLOGISTIC procedure additionally supports the following global-option in the CLASS statement:

UPCASE

upercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a’, ‘A’, and ‘b’, then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B’.
CODE Statement

```sas
CODE <options> ;
```

The CODE statement writes SAS DATA step code for computing predicted values of the fitted model either to a file or to a catalog entry. This code can then be included in a DATA step to score new data.

Table 9.2 summarizes the options available in the CODE statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CATALOG=</td>
<td>Names the catalog entry where the generated code is saved</td>
</tr>
<tr>
<td>DUMMIES</td>
<td>Retains the dummy variables in the data set</td>
</tr>
<tr>
<td>ERROR</td>
<td>Computes the error function</td>
</tr>
<tr>
<td>FILE=</td>
<td>Names the file where the generated code is saved</td>
</tr>
<tr>
<td>FORMAT=</td>
<td>Specifies the numeric format for the regression coefficients</td>
</tr>
<tr>
<td>GROUP=</td>
<td>Specifies the group identifier for array names and statement labels</td>
</tr>
<tr>
<td>IMPUTE</td>
<td>Imputes predicted values for observations with missing or invalid covariates</td>
</tr>
<tr>
<td>LINESIZE=</td>
<td>Specifies the line size of the generated code</td>
</tr>
<tr>
<td>LOOKUP=</td>
<td>Specifies the algorithm for looking up CLASS levels</td>
</tr>
<tr>
<td>RESIDUAL</td>
<td>Computes residuals</td>
</tr>
</tbody>
</table>


FREQ Statement

```sas
FREQ variable ;
```

The variable in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence for each observation. High-performance statistical procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where the frequency value \( f \) is the value of the FREQ variable for the observation. If \( f \) is not an integer, then \( f \) is truncated to an integer. If \( f \) is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

ID Statement

```sas
ID variables ;
```

The ID statement lists one or more variables from the input data set that are to be transferred to output data sets created by high-performance statistical procedures, provided that the output data set produces one (or more) records per input observation.

For documentation about the common ID statement in high-performance statistical procedures, see the section “ID Statement” on page 40.
The MODEL statement defines the statistical model in terms of a response variable (the target) or an events/trials specification, model effects constructed from variables in the input data set, and options. An intercept is included in the model by default. You can remove the intercept with the NOINT option.

You can specify a single response variable that contains your binary, ordinal, or nominal response values. When you have binomial data, you can specify the events/trials form of the response, where one variable contains the number of positive responses (or events) and another variable contains the number of trials. Note that the values of both events and (trials – events) must be nonnegative and the value of trials must be positive.

For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

There are two sets of options in the MODEL statement. The response-options determine how the HPLOGISTIC procedure models probabilities for binary data. The model-options control other aspects of model formation and inference. Table 9.3 summarizes these options.

### Table 9.3  MODEL Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>DESCENDING</td>
<td>Reverses the response categories</td>
</tr>
<tr>
<td>EVENT=</td>
<td>Specifies the event category</td>
</tr>
<tr>
<td>ORDER=</td>
<td>Specifies the sort order</td>
</tr>
<tr>
<td>REF=</td>
<td>Specifies the reference category</td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Specifies the confidence level for confidence limits</td>
</tr>
<tr>
<td>ASSOCIATION</td>
<td>Requests association statistics</td>
</tr>
<tr>
<td>CL</td>
<td>Requests confidence limits</td>
</tr>
<tr>
<td>CTABLE</td>
<td>Requests classification statistics</td>
</tr>
<tr>
<td>CUTPOINT=</td>
<td>Specifies a cutpoint for binary classification</td>
</tr>
<tr>
<td>DDFM=</td>
<td>Specifies the degrees-of-freedom method</td>
</tr>
<tr>
<td>INCLUDE=</td>
<td>Includes effects in all models for model selection</td>
</tr>
<tr>
<td>LACKFIT</td>
<td>Requests the Hosmer and Lemeshow goodness-of-fit test</td>
</tr>
<tr>
<td>LINK=</td>
<td>Specifies the link function</td>
</tr>
<tr>
<td>NOCHECK</td>
<td>Suppresses checking for infinite parameters</td>
</tr>
<tr>
<td>NOINT</td>
<td>Suppresses the intercept</td>
</tr>
<tr>
<td>OFFSET=</td>
<td>Specifies the offset variable</td>
</tr>
<tr>
<td>PRIOR=</td>
<td>Specifies prior probabilities</td>
</tr>
<tr>
<td>RSQUARE</td>
<td>Requests a generalized coefficient of determination</td>
</tr>
<tr>
<td>START=</td>
<td>Includes effects in the initial model for model selection</td>
</tr>
<tr>
<td>STB</td>
<td>Displays standardized estimates</td>
</tr>
</tbody>
</table>
Response Variable Options

Response variable options determine how the HPLOGISTIC procedure models probabilities for binary and multinomial data.

You can specify the following response-options by enclosing them in parentheses after the response or trials variable.

**DESCENDING**

**DESC**

reverses the order of the response categories. If both the DESCENDING and ORDER= options are specified, PROC HPLOGISTIC orders the response categories according to the ORDER= option and then reverses that order.

**EVENT='category' | FIRST | LAST**

specifies the event category for the binary response model. PROC HPLOGISTIC models the probability of the event category. The EVENT= option has no effect when there are more than two response categories.

You can specify the value (formatted, if a format is applied) of the event category in quotes, or you can specify one of the following:

**FIRST**

designates the first ordered category as the event. This is the default.

**LAST**

designates the last ordered category as the event.

For example, the following statements specify that observations with formatted value ‘1’ represent events in the data. The probability modeled by the HPLOGISTIC procedure is thus the probability that the variable def takes on the (formatted) value ‘1’.

```plaintext
proc hplogistic data=MyData;
   class A B C;
   model def(event ='1') = A B C x1 x2 x3;
run;
```

**ORDER=DATA | FORMATTED | INTERNAL**

**ORDER=FREQ | FREQDATA | FREQFORMATTED | FREQINTERNAL**

specifies the sort order for the levels of the response variable. When ORDER=FORMATTED (the default) for numeric variables for which you have supplied no explicit format (that is, for which there is no corresponding FORMAT statement in the current PROC HPLOGISTIC run or in the DATA step that created the data set), the levels are ordered by their internal (numeric) value. The following table shows the interpretation of the ORDER= option:
Chapter 9: The HPLOGISTIC Procedure

ORDER= Levels Sorted By

- DATA: Order of appearance in the input data set
- FORMATTED: External formatted value, except for numeric variables with no explicit format, which are sorted by their unformatted (internal) value
- FREQ: Descending frequency count (levels with the most observations come first in the order)
- FRECDATA: Order of descending frequency count; by order of appearance in the input data set when counts are tied
- FREQFORMATTED: Order of descending frequency count; by formatted value (as above) when counts are tied
- FREQINTERNAL: Order of descending frequency count; by unformatted value when counts are tied
- INTERNAL: Unformatted value

By default, ORDER=FORMATTED. For the FORMATTED and INTERNAL orders, the sort order is machine-dependent.

For more information about sort order, see the chapter on the SORT procedure in the Base SAS Procedures Guide and the discussion of BY-group processing in SAS Language Reference: Concepts.

REF='category' | FIRST | LAST

specifies the reference category for the generalized logit model and the binary response model. For the generalized logit model, each logit contrasts a nonreference category with the reference category. For the binary response model, specifying one response category as the reference is the same as specifying the other response category as the event category. You can specify the value (formatted if a format is applied) of the reference category in quotes, or you can specify one of the following:

FIRST

designates the first ordered category as the reference

LAST

designates the last ordered category as the reference. This is the default.

Model Options

ALPHA=number

requests that confidence intervals for each of the parameters be constructed with the confidence level 1–number. The value of number must be between 0 and 1. By default, number is equal to the value of the ALPHA= option in the PROC HPLOGISTIC statement, or 0.05 if you do not specify that option.

ASSOCIATION

displays measures of association between predicted probabilities and observed responses for binary or binomial response models. These measures assess the predictive ability of the model. The displayed statistics are the concordance index c (the area under the ROC curve, AUC), Somers’ D statistic (Gini’s coefficient), the Goodman-Kruskal gamma statistic, and Kendall’s tau-a statistic. For more information, see the section “Association Statistics” on page 445.
requests that confidence limits be constructed for each of the parameter estimates. The confidence level is 0.95 by default; this can be changed with the ALPHA= option.

**CTABLE= SAS-data-set**
**OUTROC= SAS-data-set**
displays a table for binary or binomial response models that contains the frequencies of observations that are correctly and incorrectly classified as events and nonevents, the sensitivity, the 1–specificity, the positive and negative predictive values, and the correct classification rate. For more information, see the section “Classification Table and ROC Curves” on page 443.

Classification is carried out by initially binning the predicted probabilities as discussed in the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446. The PRIOR= option does not change the reported predicted probabilities.

Because the number of cutpoints can be very large, you can store the table in an output data set. If you specify a PARTITION statement, then the statistics are computed by their roles, and a Role variable indicates to which partition the computations belong.

**CUTPOINT= value**
specifies a value between 0 and 1 used for classifying observations when you have a binary or binomial response variable. If the predicted probability of an observation equals or exceeds the cutpoint, the observation is classified as an event; otherwise it is classified as a nonevent. This option affects computation of the misclassification rate and the true positive and true negative fractions in the “Partition Fit Statistics” table. By default, CUTPOINT=0.5.

**DDFM= RESIDUAL | NONE**
specifies how degrees of freedom for statistical inference be determined in the “Parameter Estimates Table.”

The HPLOGISTIC procedure always displays the statistical tests and confidence intervals in the “Parameter Estimates” tables in terms of a \( t \) test and a two-sided probability from a \( t \) distribution. With the DDFM= option, you can control the degrees of freedom of this \( t \) distribution and thereby switch between small-sample inference and large-sample inference based on the normal or chi-square distribution.

The default is DDFM=NONE, which leads to \( z \)-based statistical tests and confidence intervals. The HPLOGISTIC procedure then displays the degrees of freedom in the DF column as Infty, the \( p \)-values are identical to those from a Wald chi-square test, and the square of the \( t \) value equals the Wald chi-square statistic.

If you specify DDFM=RESIDUAL, the degrees of freedom are finite and determined by the number of usable frequencies (observations) minus the number of nonredundant model parameters. This leads to \( t \)-based statistical tests and confidence intervals. If the number of frequencies is large relative to the number of parameters, the inferences from the two degrees-of-freedom methods are almost identical.

**INCLUDE= \( n \)**
**INCLUDE= single-effect**
**INCLUDE= (effects)**
forces effects to be included in all models. If you specify INCLUDE= \( n \), then the first \( n \) effects that are listed in the MODEL statement are included in all models. If you specify INCLUDE= single-effect or
if you specify a list of effects within parentheses, then the specified effects are forced into all models. The effects that you specify in the INCLUDE= option must be explanatory effects that are specified in the MODEL statement before the slash (/).

**LACKFIT<(DFREDUCE=r NGROUPS=G)>**

performs the Hosmer and Lemeshow goodness-of-fit test (Hosmer and Lemeshow 2000) for binary response models.

The subjects are divided into at most \( G \) groups of roughly the same size, based on the percentiles of the estimated probabilities. You can specify \( G \) as any integer greater than or equal to 5; by default, \( G=10 \). Let the actual number of groups created be \( g \). The discrepancies between the observed and expected number of observations in these \( g \) groups are summarized by the Pearson chi-square statistic, which is then compared to a chi-square distribution with \( g-r \) degrees of freedom. You can specify a nonnegative integer \( r \) that satisfies \( g-r \geq 1 \); by default, \( r=2 \).

A small \( p \)-value suggests that the fitted model is not an adequate model. For more information, see the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446.

**LINK=keyword**

specifies the link function for the model. The *keywords* and the associated link functions are shown in Table 9.4.

**Table 9.4** Built-in Link Functions of the HPLOGISTIC Procedure

<table>
<thead>
<tr>
<th>LINK=</th>
<th>Link Function</th>
<th>( g(\mu) = \eta = )</th>
</tr>
</thead>
<tbody>
<tr>
<td>CLOGLOG</td>
<td>CLL</td>
<td>Complementary log-log</td>
</tr>
<tr>
<td>GLOGIT</td>
<td>GENLOGIT</td>
<td>Generalized logit</td>
</tr>
<tr>
<td>LOGIT</td>
<td>Logit</td>
<td>Log-log</td>
</tr>
<tr>
<td>LOGLOG</td>
<td></td>
<td>Probit</td>
</tr>
</tbody>
</table>

For the probit and cumulative probit links, \( \Phi^{-1}() \) denotes the quantile function of the standard normal distribution.

If the response variable has more than two categories, the HPLOGISTIC procedure fits a model with a cumulative link function based on the specified link. However, if you specify LINK=GLOGIT, the procedure assumes a generalized logit model for nominal (unordered) data, regardless of the number of response categories.

**NOCHECK**

disables the checking process that determines whether maximum likelihood estimates of the regression parameters exist. For more information, see the section “Existence of Maximum Likelihood Estimates” on page 439.

**NOINT**

requests that no intercept be included in the model. An intercept is included by default. The NOINT option is not available in multinomial models.
OFFSET=variable
 specifies a variable to be used as an offset to the linear predictor. An offset plays the role of an effect whose coefficient is known to be 1. The offset variable cannot appear in the CLASS statement or elsewhere in the MODEL statement. Observations with missing values for the offset variable are excluded from the analysis.

PRIOR=SAS-data-set
PRIOR=number
PEVENT=number
PRIOR=ALLDATA
 specifies prior probabilities (prevalences) that are used for computing posterior predicted probabilities. When you know what percentage of the population has a rare event and you oversample that rare event, specifying the prior probabilities as the prevalence of events in your population enables you to produce posterior probabilities that reflect the population, not the data.

You can specify your priors in a SAS data set in which a _PRIOR_ column contains the prior probabilities. For events/trials MODEL statement syntax, this data set should also include an _OUTCOME_ variable that contains the values EVENT and NONEVENT; for single-trial syntax, this data set should include the response variable that contains the unformatted response categories. Each row of the data set contains a unique response variable level and its prior. For binary and binomial response models, you can instead specify the probability of an event as number. If you also specify a PARTITION statement, you can specify PRIOR=ALLDATA to compute the prevalences as the observed proportions of the response levels gathered across all the roles.

If your response Y takes values $i = 1, \ldots, k$ that have observed empirical probabilities $\text{OldPrior}_i = \frac{n_i}{n}$, you specify priors $\text{Prior}_i$, and your model predicted probabilities are $\hat{p}_i$, then the posterior predicted probabilities $\text{Post}_i$ are computed as

$$\text{Post}_i = \frac{\hat{p}_i \cdot \text{Prior}_i}{\sum_{j=1}^{k} \hat{p}_j \cdot \text{Prior}_j}$$

The POST= option in the OUTPUT statement writes the posterior to the output data set. If your priors are identical to the empirical probabilities, then the posteriors are identical to the model-predicted probabilities.

The priors do not affect the model-fitting process, but instead modify the following statistics in the “Partition Fit Statistics” table: false positive fraction, false negative fraction, false response fraction (for multinomial response models), and misclassification rate. The “Classification” table statistics PPV, NPV, and Percent Correct are also adjusted as described in the section “Classification Table and ROC Curves” on page 443.

RSQUARE
R2
 requests a generalized coefficient of determination (R square, $R^2$) and a scaled version thereof for the fitted model. The results are added to the “Fit Statistics” table. For more information about the computation of these measures, see the section “Generalized Coefficient of Determination” on page 442.
START= \( n \)

START= single-effect

START= (effects)

begins the selection process from the designated initial model for the FORWARD and STEPWISE selection methods. If you specify START= \( n \), then the starting model includes the first \( n \) effects that are listed in the MODEL statement. If you specify START= single-effect or if you specify a list of effects within parentheses, then the starting model includes those specified effects. The effects that you specify in the START= option must be explanatory effects that are specified in the MODEL statement before the slash (/). The START= option is not available when you specify METHOD=BACKWARD in the SELECTION statement.

STB

displays the standardized estimates for the parameters in the “Parameter Estimates” table. The standardized estimate of \( \beta_i \) is given by \( \hat{\beta_i} / (s_i) \), where \( s_i \) is the total sample standard deviation for the \( i \)th explanatory variable and

\[
s = \begin{cases} 
\pi / \sqrt{3} & \text{LOGIT and GLOGIT links} \\
1 & \text{PROBIT link} \\
\pi / \sqrt{6} & \text{CLOGLOG and LOGLOG links}
\end{cases}
\]

The sample standard deviations for parameters that are associated with CLASS variables are computed using their codings. The standardized estimates are not computed for the intercept parameters.

**OUTPUT Statement**

\[
\text{OUTPUT} < \text{OUT}=SAS-data-set > \\
\quad < \text{COPYVARS}=(variables) > \\
\quad < \text{keyword} =name > . . . < \text{keyword} =name > > < / \text{options} > ;
\]

The OUTPUT statement creates a data set that contains observationwise statistics that PROC HPLOGISTIC computes after fitting the model. The variables in the input data set are not included in the output data set, in order to avoid data duplication for large data sets; however, variables that you specify in the ID statement or COPYVAR= option are included.

If the input data are in distributed form, where access of data in a particular order cannot be guaranteed, the HPLOGISTIC procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

The output statistics are computed based on the final parameter estimates. If the optimization does not converge, then the output data set is not created.

When there are more than two response levels, values are computed only for variables that are named by the XBETA, POST, and PRED keywords; the other variables have missing values. These statistics are computed for every response category, and the automatic variable _LEVEL_ identifies the response category upon which the computed values are based. That is, every observation generates several rows in the output data set. If you also specify the OBSCAT option, then the observationwise statistics are computed only for the observed response category, as indicated by the value of the _LEVEL_ variable.
For observations in which only the response variable is missing, values of the XBETA, POST, and PRED statistics are computed even though these observations do not affect the model fit. This enables, for instance, predicted probabilities to be computed for new observations.

You can specify the following syntax elements in the OUTPUT statement before the slash (/).

**OUT**=SAS-data-set  
**DATA**=SAS-data-set  
  specifies the name of the output data set. If the OUT= (or DATA=) option is omitted, the procedure uses the DATA convention to name the output data set.

**COPYVAR**=variable  
**COPYVARS**(variables)  
  transfers one or more variables from the input data set to the output data set. Variables named in an ID statement are also copied from the input data set to the output data set.

**keyword < <=name >**  
  specifies a statistic to include in the output data set and optionally names the variable name. If you do not provide a name, the HPLOGISTIC procedure assigns a default name based on the type of statistic requested.

The following are valid keywords for adding statistics to the OUTPUT data set:

**LINP | XBETA**  
  requests the linear predictor \( \eta = x'\beta \). The default name is Xbeta.

**PEARSON | PEARS | RESCHI**  
  requests the Pearson residual, \( \sqrt{\frac{w(\hat{y} - n - \mu)}{\hat{\mu}(1 - \hat{\mu})}} \), where \( \mu \) is the estimate of the predicted event probability, \( w \) is the weight of the observation, and \( n \) is the number of binomial trials (\( n=1 \) for binary observations). The default name is Pearson. This statistic is not computed for multinomial models.

**POSTERIOR | POST**  
  requests a numeric variable that contains the posterior predicted probability of each observation that is used in fitting the model. The default name is _POST_. If you do not specify the PRIOR option in the MODEL statement, then this value is the same as the predicted probability.

**PREDICTED | PRED | P**  
  requests predicted values (predicted probabilities of events) for the response variable. The default name is Pred.

**RESIDUAL | RESID | R**  
  requests the raw residual, \( y - \mu \), where \( \mu \) is the estimate of the predicted event probability. The default name is Residual. This statistic is not computed for multinomial models.

**ROLE**  
  requests a numeric variable that indicates the role played by each observation in fitting the model. The default name is _ROLE_. Table 9.5 shows how this variable is interpreted for each observation.
Chapter 9: The HPLOGISTIC Procedure

Table 9.5  Role Interpretation

<table>
<thead>
<tr>
<th>Value</th>
<th>Observation Role</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Not used</td>
</tr>
<tr>
<td>1</td>
<td>Training</td>
</tr>
<tr>
<td>2</td>
<td>Validation</td>
</tr>
<tr>
<td>3</td>
<td>Testing</td>
</tr>
</tbody>
</table>

If you do not partition the input data by specifying a PARTITION statement, then the role variable value is 1 for observations that are used in fitting the model and 0 for observations that have at least one missing or invalid value for the response, regressors, frequency or weight variables.

You can specify the following options in the OUTPUT statement after the slash (/):

ALLSTATS
adds all available statistics to the output data set.

OBSCAT
requests (for multinomial models) that observationwise statistics be produced for the response level only. If you do not specify the OBSCAT option and the response variable has \( J \) levels, then the following outputs are created: for cumulative link models, \( J - 1 \) records are output for every observation in the input data that corresponds to the \( J - 1 \) lower-ordered response categories; for generalized logit models, \( J \) records are output that correspond to all \( J \) response categories.

PARTITION Statement

PARTITION partition-options;

The PARTITION statement specifies how observations in the input data set are logically partitioned into disjoint subsets for model training, validation, and testing. For more information, see the section “Using Validation and Test Data” on page 441. Either you can designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, or you can specify proportions to use for random assignment of observations for each role.

You must specify one and only one of the following partition-options:

ROLEVAR | ROLE=variable(< TEST=’value’ > < TRAIN=’value’ > < VALIDATE=’value’ >)
names the variable in the input data set whose values are used to assign roles to each observation. The formatted values of this variable that are used to assign observations roles are specified in the TEST=, TRAIN=, and VALIDATE= suboptions. If you do not specify the TRAIN= suboption, then all observations whose role is not determined by the TEST= or VALIDATE= suboption are assigned to training.

FRACTION(< TEST=fraction > < VALIDATE=fraction > < SEED=number >)
randomly assigns specified proportions of the observations in the input data set to the roles. You specify the proportions for testing and validation by using the TEST= and VALIDATE= suboptions. If you specify both the TEST= and the VALIDATE= suboptions, then the sum of the specified fractions
PERFORMANCE Statement

PERFORMANCE < performance-options > ;

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables about the distributed computing environment, and requests detailed results about the performance characteristics of the HPLOGISTIC procedure.

With the PERFORMANCE statement you can also control whether the HPLOGISTIC procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement for high-performance statistical procedures is documented in the section “PERFORMANCE Statement” on page 31.

SELECTION Statement

SELECTION < options > ;

The SELECTION statement performs model selection by examining whether effects should be added to or removed from the model according to rules that are defined by model selection methods. The statement is fully documented in the section “SELECTION Statement” on page 41.

The HPLOGISTIC procedure supports the following effect-selection methods in the SELECTION statement:

METHOD=NONE results in no model selection. This method fits the full model.

METHOD=FORWARD performs forward selection. This method starts with no effects in the model and adds effects.

METHOD=BACKWARD performs backward elimination. This method starts with all effects in the model and deletes effects.

METHOD=BACKWARD(FAST) performs fast backward elimination when SELECT=SL. This method starts with all effects in the model and deletes effects without refitting the model.

METHOD=STEPWISE performs stepwise selection. This method is similar to the FORWARD method except that effects already in the model do not necessarily stay there.

The default criterion for the SELECT=, CHOOSE=, and STOP= options in the SELECTION statement is the significance level (SL), where effects enter and leave the model based on the significance level of an approximate chi-square test statistic. You can specify the following criteria in the SELECT=, CHOOSE=, and STOP= options:
Chapter 9: The HPLOGISTIC Procedure

AIC uses Akaike's information criterion (Akaike 1974).

AICC uses a small-sample bias corrected version of Akaike's information criterion, as promoted in Hurvich and Tsai (1989) and Burnham and Anderson (1998), for example.

BIC | SBC uses Schwarz' Bayesian criterion (Schwarz 1978).

SL uses the significance level of the score test as the criterion (not available for a CHOOSE= option).

VALIDATE uses the average square error (ASE) that is computed on the VALIDATE partition as the criterion (not available for a SELECT= option).

For more information, see the section “Information Criteria” on page 442. If you specify the PARTITION statement, then the AIC, AICC, BIC, and SL statistics are computed on the training data set; otherwise they are computed on the full data set.

NOTE: If you use the fast backward elimination method, then the –2 log likelihood, AIC, AICC, and BIC statistics are approximated at each step where the model is not refit, and hence they do not match the values that are computed when that model is fit outside the selection routine. Similarly, if you specify SELECT=AIC, AICC, or BIC, the selection criteria are estimated (Lawless and Singhal 1978), and hence they do not match the values that are computed when that model is fit outside the selection routine.

NOTE: The default model hierarchy method is HIERARCHY=NONE for the stepwise, forward, and fast backward selection methods. The backward elimination method always uses the HIERARCHY=SINGLE method.

When you specify the DETAILS= option in the SELECTION statement, the HPLOGISTIC procedure produces the following:

DETAILS=SUMMARY produces a summary table that shows the effect that is added or removed at each step along with the p-value and the SELECT=, CHOOSE=, and STOP= criteria. The summary table is produced by default if the DETAILS= option is not specified.

DETAILS=STEPS produces a detailed listing of all candidates at each step and their ranking in terms of the selection criterion for entry into or removal from the model.

DETAILS=ALL produces the preceding two tables and a table of selection details, which displays fit statistics for the model at each step of the selection process and an approximate chi-square score or likelihood ratio statistic.

WEIGHT Statement

WEIGHT variable ;

The variable in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations with nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is not included, then all observations used in the analysis are assigned a weight of 1.
Details: HPLOGISTIC Procedure

Missing Values

Any observation with missing values for the response, frequency, weight, offset, or explanatory variables is excluded from the analysis; however, missing values are valid for response and explanatory variables that are specified with the MISSING option in the CLASS statement. Observations with a nonpositive weight or with a frequency less than 1 are also excluded.

The estimated linear predictor and the fitted probabilities are not computed for any observation that has missing offset or explanatory variable values. However, if only the response value is missing, the linear predictor and the fitted probabilities can be computed and output to a data set by using the OUTPUT statement.

Response Distributions

The response distribution is the probability distribution of the response (target) variable. The HPLOGISTIC procedure can fit data for the following distributions:

- binary distribution
- binomial distribution
- multinomial distribution

The expressions for the log-likelihood functions of these distributions are given in the next section.

The binary (or Bernoulli) distribution is the elementary distribution of a discrete random variable that can take on two values with probabilities \( p \) and \( 1 - p \). Suppose the random variable is denoted \( Y \) and

\[
\begin{align*}
\Pr(Y = 1) &= p \\
\Pr(Y = 0) &= 1 - p
\end{align*}
\]

The value associated with probability \( p \) is often termed the event or “success”; the complementary event is termed the non-event or “failure.” A Bernoulli experiment is a random draw from a binary distribution and generates events with probability \( p \).

If \( Y_1, \ldots, Y_n \) are \( n \) independent Bernoulli random variables, then their sum follows a binomial distribution. In other words, if \( Y_i = 1 \) denotes an event (success) in the \( i \)th Bernoulli trial, a binomial random variable is the number of events (successes) in \( n \) independent Bernoulli trials. If you use the events/trials syntax in the MODEL statement, the HPLOGISTIC procedure fits the model as if the data had arisen from a binomial distribution. For example, the following statements fit a binomial regression model with regressors \( x_1 \) and \( x_2 \). The variables \( e \) and \( t \) represent the events and trials for the binomial distribution:
If the events/trials syntax is used, then both variables must be numeric and the value of the events variable cannot be less than 0 or exceed the value of the trials variable. A “Response Profile” table is not produced for binomial data.

The multinomial distribution is a generalization of the binary distribution and allows for more than two outcome categories. Because there are more than two possible outcomes for the multinomial distribution, the terminology of “successes,” “failures,” “events,” and “non-events” no longer applies. With multinomial data, these outcomes are generically referred to as “categories” or levels.

Whenever the HPLOGISTIC procedure determines that the response variable has more than two levels (unless the events/trials syntax is used), the procedure fits the model as if the data had arisen from a multinomial distribution. By default, it is then assumed that the response categories are ordered and a cumulative link model is fit by applying the default or specified link function. If the response categories are unordered, then you should fit a generalized logit model by choosing LINK=GLOGIT in the MODEL statement.

Log-Likelihood Functions

The HPLOGISTIC procedure forms the log-likelihood functions of the various models as

\[ L(\mu; y) = \sum_{i=1}^{n} f_i l(\mu_i; y_i, w_i) \]

where \( l(\mu_i; y_i, w_i) \) is the log-likelihood contribution of the \( i \)th observation with weight \( w_i \) and \( f_i \) is the value of the frequency variable. For the determination of \( w_i \) and \( f_i \), see the WEIGHT and FREQ statements. The individual log-likelihood contributions for the various distributions are as follows.

Binary Distribution

The HPLOGISTIC procedure computes the log-likelihood function \( l(\mu_i(\beta); y_i) \) for the \( i \)th binary observation as

\[ \eta_i = x_i^T \beta \]
\[ \mu_i(\beta) = g^{-1}(\eta_i) \]
\[ l(\mu_i(\beta); y_i) = y_i \log\{\mu_i\} + (1 - y_i) \log\{1 - \mu_i\} \]

Here, \( \mu_i \) is the probability of an event, and the variable \( y_i \) takes on the value 1 for an event and the value 0 for a non-event. The inverse link function \( g^{-1}(\cdot) \) maps from the scale of the linear predictor \( \eta_i \) to the scale of the mean. For example, for the logit link (the default),

\[ \mu_i(\beta) = \frac{\exp\{\eta_i\}}{1 + \exp\{\eta_i\}} \]

You can control which binary outcome in your data is modeled as the event with the response-options in the MODEL statement, and you can choose the link function with the LINK= option in the MODEL statement.
If a WEIGHT statement is given and $w_i$ denotes the weight for the current observation, the log-likelihood function is computed as

$$l(\mu_i(\beta); y_i, w_i) = w_i l(\mu_i(\beta); y_i)$$

### Binomial Distribution

The HPLOGISTIC procedure computes the log-likelihood function $l(\mu_i(\beta); y_i)$ for the $i$th binomial observation as

$$\eta_i = x_i'\beta$$
$$\mu_i(\beta) = g^{-1}(\eta_i)$$
$$l(\mu_i(\beta); y_i, w_i) = w_i \left( y_i \log\{\mu_i\} + (n_i - y_i) \log\{1 - \mu_i\} \right)$$
$$+ w_i \left( \log\{\Gamma(n_i + 1)\} - \log\{\Gamma(y_i + 1)\} - \log\{\Gamma(n_i - y_i + 1)\} \right)$$

where $y_i$ and $n_i$ are the values of the events and trials of the $i$th observation, respectively. $\mu_i$ measures the probability of events (successes) in the underlying Bernoulli distribution whose aggregate follows the binomial distribution.

### Multinomial Distribution

The multinomial distribution modeled by the HPLOGISTIC procedure is a generalization of the binary distribution; it is the distribution of a single draw from a discrete distribution with $J$ possible values. The log-likelihood function for the $i$th observation is thus deceptively simple:

$$l(\mu_i; y_i, w_i) = w_i \sum_{j=1}^{J} y_{ij} \log\{\mu_{ij}\}$$

In this expression, $J$ denotes the number of response categories (the number of possible outcomes) and $\mu_{ij}$ is the probability that the $i$th observation takes on the response value associated with category $j$. The category probabilities must satisfy

$$\sum_{j=1}^{J} \mu_j = 1$$

and the constraint is satisfied by modeling $J - 1$ categories. In models that have ordered response categories, the probabilities are expressed in cumulative form, so that the last category is redundant. In generalized logit models (multinomial models that have unordered categories), one category is chosen as the reference category and the linear predictor in the reference category is set to zero. For more information, see the REF= response-option in the MODEL statement.

### Existence of Maximum Likelihood Estimates

The likelihood equation for a logistic regression model does not always have a finite solution. Sometimes there is a nonunique maximum on the boundary of the parameter space, at infinity. The existence, finiteness,
and uniqueness of maximum likelihood estimates for the logistic regression model depend on the patterns of
data points in the observation space (Albert and Anderson 1984; Santner and Duffy 1986).

Consider a binary response model. Let $Y_j$ be the response of the $j$th subject, and let $x_j$ be the vector of
explanatory variables (including the constant 1 that is associated with the intercept). There are three mutually
exclusive and exhaustive types of data configurations: complete separation, quasi-complete separation, and
overlap.

**Complete Separation**  There is a complete separation of data points if there exists a vector $b$ that correctly
allocates all observations to their response groups; that is,

$$\begin{cases} b'x_j > 0 & Y_j = 1 \\ b'x_j < 0 & Y_j = 2 \end{cases}$$

This configuration produces nonunique infinite estimates. If the iterative process of maximizing
the likelihood function is allowed to continue, the log likelihood diminishes to 0, and the dispersion
matrix becomes unbounded.

**Quasi-complete Separation**  The data are not completely separable, but there is a vector $b$ such that

$$\begin{cases} b'x_j \geq 0 & Y_j = 1 \\ b'x_j \leq 0 & Y_j = 2 \end{cases}$$

and equality holds for at least one subject in each response group. This configuration also yields
nonunique infinite estimates. If the iterative process of maximizing the likelihood function is
allowed to continue, the dispersion matrix becomes unbounded and the log likelihood diminishes
to a nonzero constant.

**Overlap**  If neither complete nor quasi-complete separation exists in the sample points, there is an overlap
of sample points. In this configuration, the maximum likelihood estimates exist and are unique.

The HPLOGISTIC procedure uses a simple empirical approach to recognize the data configurations that lead
to infinite parameter estimates. The basis of this approach is that any convergence method of maximizing
the log likelihood must yield a solution that indicates complete separation, if such a solution exists. Upon
convergence, if the predicted response equals the observed response for every observation, there is a complete
separation of data points.

If the data are not completely separated, if an observation is identified to have an extremely large probability
($\geq 0.95$) of predicting the observed response, and if there have been at least eight iterations, then there are
two possible situations. First, there is overlap in the data set, the observation is an atypical observation of its
own group, and the iterative process stopped when a maximum was reached. Second, there is quasi-complete
separation in the data set, and the asymptotic dispersion matrix is unbounded. If any of the diagonal elements
of the dispersion matrix for the standardized observation vector (all explanatory variables standardized to zero
mean and unit variance) exceeds 5,000, quasi-complete separation is declared. If either complete separation
or quasi-complete separation is detected, a note is displayed in the procedure output.

Checking for quasi-complete separation is less foolproof than checking for complete separation. If neither
type of separation is discovered and your parameter estimates have large standard errors, then this indicates
that your data might be separable. The NOCHECK option in the MODEL statement turns off the process of
checking for infinite parameter estimates.
Using Validation and Test Data

When you have sufficient data, you can subdivide your data into three parts called the training, validation, and test data. During the selection process, models are fit on the training data, and the prediction errors for the models so obtained are found by using the validation data. This prediction error on the validation data can be used to decide when to terminate the selection process and to decide which model. Finally, after a selected model has been obtained, the test set can be used to assess how the selected model generalizes on data that played no role in selecting the model.

In some cases you might want to use only training and test data. For example, you might decide to use an information criterion to decide which effects to include and when to terminate the selection process. In this case no validation data are required, but test data can still be useful in assessing the predictive performance of the selected model. In other cases you might decide to use validation data during the selection process but forgo assessing the selected model on test data. Hastie, Tibshirani, and Friedman (2001) note that it is difficult to provide a general rule for how many observations you should assign to each role. They note that a typical split might be 50% for training and 25% each for validation and testing.

You use a PARTITION statement to logically subdivide the DATA= data set into separate roles. You can specify the fractions of the data that you want to reserve as test data and validation data. For example, the following statements randomly subdivide the inData data set, reserving 50% for training and 25% each for validation and testing:

```proc hplogistic data=inData;
   partition fraction(test=0.25 validate=0.25);
   ...
run;
```

You can specify the SEED= option in the PARTITION statement to create the same partition data sets for a given number of compute nodes. However, changing the number of compute nodes changes the initial distribution of data, resulting in different partition data sets.

In some cases you might need to exercise more control over the partitioning of the input data set. You can do this by naming both a variable in the input data set and a formatted value of that variable for each role. For example, the following statements assign roles to the observations in the inData data set that are based on the value of the variable Group in that data set. Observations whose value of Group is 'Group 1' are assigned for testing, and those whose value is 'Group 2' are assigned to training. All other observations are ignored.

```proc hplogistic data=inData;
   partition roleVar=Group(test='Group 1' train='Group 2')
   ...
run;
```

When you have reserved observations for training, validation, and testing, a model that is fit on the training data is scored on the validation and test data, and statistics are computed separately for each of these subsets. For more information, see the section “Partition Fit Statistics” on page 442. For an illustration, see Example 9.4.
Using the Validation Statistic as the \texttt{CHOOSE=} Criterion

When you specify the \texttt{CHOOSE=VALIDATE} suboption of the \texttt{METHOD=} option in the \texttt{SELECTION} statement, the ASE is computed on the validation data for the models at each step of the selection process. The smallest model at any step that yields the smallest validation ASE is selected.

Using the Validation Statistic as the \texttt{STOP=} Criterion

When you specify the \texttt{STOP=VALIDATE} suboption of the \texttt{METHOD=} option in the \texttt{SELECTION} statement, the ASE is computed on the validation data for the models at each step of the selection process. At step $k$ of the selection process, the best candidate effect to enter or leave the current model is determined and the validation ASE for this new model is computed. If this validation ASE is greater than the validation ASE for the model at step $k$, then the selection process terminates at step $k$.

Partition Fit Statistics

Specifying a \texttt{PARTITION} statement modifies the display of many tables by adding separate rows or columns for the training, validation, and test data sets. A “Partition Fit Statistics” table is also produced, and it displays the following statistics, which are useful for assessing the model and which should be very similar for the different roles when the training data are representative of the other data sets: average square error, misclassification rate, $R^2$, max-rescaled $R^2$, and McFadden’s $R^2$. Binary and binomial response models also display the following statistics: area under the ROC curve, the Hosmer-Lemeshow test $p$-value, difference of means, Somers’ $D$ statistic, and the true positive and negative fractions. Polytomous response models also display the true fraction for each response level. For more information, see the sections “Model Fit and Assessment Statistics” on page 442 and “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446.

Model Fit and Assessment Statistics

Information Criteria

The calculation of the information criteria uses the following formulas, where $p$ denotes the number of effective parameters in the candidate model, $F$ denotes the sum of frequencies used, and $l$ is the log likelihood evaluated at the converged estimates:

$$
\text{AIC} = -2l + 2p \\
\text{AICC} = \begin{cases} 
-2l + 2pF/(F - p - 1) & \text{when } F > p + 2 \\
-2l + 2p(p + 2) & \text{otherwise}
\end{cases} \\
\text{BIC} = -2l + p \log(F)
$$

If you do not specify a \texttt{FREQ} statement, $F$ equals $n$, the number of observations used.

Generalized Coefficient of Determination

The goal of a coefficient of determination, also known as an R-square measure, is to express the agreement between a stipulated model and the data in terms of variation in the data that is explained by the model. In linear models, the R-square measure is based on residual sums of squares; because these are additive, a measure bounded between 0 and 1 is easily derived.
In more general models where parameters are estimated by the maximum likelihood principle, Cox and Snell (1989, pp. 208–209) and Magee (1990) proposed the following generalization of the coefficient of determination:

\[ R^2 = 1 - \left( \frac{L(\mathbf{0})}{L(\hat{\mathbf{\beta}})} \right)^{\frac{2}{n}} \]

Here, \( L(\mathbf{0}) \) is the likelihood of the intercept-only model, \( L(\hat{\mathbf{\beta}}) \) is the likelihood of the specified model, and \( n \) denotes the number of observations used in the analysis. This number is adjusted for frequencies if a FREQ statement is present and is based on the trials variable for binomial models.

As discussed in Nagelkerke (1991), this generalized R-square measure has properties similar to the coefficient of determination in linear models. If the model effects do not contribute to the analysis, \( L(\hat{\mathbf{\beta}}) \) approaches \( L(\mathbf{0}) \) and \( R^2 \) approaches zero.

However, \( R^2 \) does not have an upper limit of 1. Nagelkerke suggested a rescaled generalized coefficient of determination, \( R^2_N \), which achieves an upper limit of 1 by dividing \( R^2 \) by its maximum value:

\[ R^2_{\text{max}} = 1 - \left( \frac{L(\mathbf{0})}{L(\hat{\mathbf{\beta}})} \right)^{\frac{2}{n}} \]

\[ R^2_N = \frac{R^2}{R^2_{\text{max}}} \]

Another measure from McFadden (1974) is also bounded by 0 and 1:

\[ R^2_M = 1 - \left( \frac{\log L(\hat{\mathbf{\beta}})}{\log L(\mathbf{0})} \right) \]

If you specify the RSQUARE option in the MODEL statement, the HPLOGISTIC procedure computes \( R^2 \) and \( R^2_N \). All three measures are computed for each data role when you specify a PARTITION statement.

These measures are most useful for comparing competing models that are not necessarily nested—that is, models that cannot be reduced to one another by simple constraints on the parameter space. Larger values of the measures indicate better models.

**Classification Table and ROC Curves**

For binary response data, the response \( Y \) is either an event or a nonevent; let the response \( Y \) take the value 1 for an event and 2 for a nonevent. From the fitted model, a predicted event probability \( \hat{\pi}_i \) can be computed for each observation \( i \). If the predicted event probability equals or exceeds some cutpoint value \( z \in [0, 1] \), the observation is classified as an event; otherwise, it is classified as a nonevent. Suppose \( n_1 \) of \( n \) individuals experience an event, such as a disease, and the remaining \( n_2 = n - n_1 \) individuals are nonevents. The 2 x 2 decision matrix in Table 9.6 is obtained by cross-classifying the observed and predicted responses, where \( n_{ij} \) is the total number of observations that are observed to have \( Y=i \) and are classified into \( j \). In this table, let \( Y = 1 \) denote an observed event and \( Y = 2 \) denote a nonevent, and let \( D = 1 \) indicate that the observation is classified as an event and \( D = 2 \) denote that the observation is classified as a nonevent.
Table 9.6  Decision Matrix

<table>
<thead>
<tr>
<th>$D = 1$ ((\hat{\pi} \geq z))</th>
<th>$D = 2$ ((\hat{\pi} &lt; z))</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>$Y = 1$ (event)</td>
<td>$n_{11}$</td>
<td>$n_{12}$</td>
</tr>
<tr>
<td>$Y = 2$ (nonevent)</td>
<td>$n_{21}$</td>
<td>$n_{22}$</td>
</tr>
</tbody>
</table>

In the decision matrix, the number of true positives, $n_{11}$, is the number of event observations that are correctly classified as events; the number of false positives, $n_{21}$, is the number of nonevent observations that are incorrectly classified as events; the number of false negatives, $n_{12}$, is the number of event observations that are incorrectly classified as nonevents; and the number of true negatives, $n_{22}$, is the number of nonevent observations that are correctly classified as nonevents. The following statistics are computed from the preceding decision matrix:

Table 9.7  Statistics from the Decision Matrix with Cutpoint $z$

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Equation</th>
<th>OUTROC Column</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cutpoint</td>
<td>$z$</td>
<td>ProbLevel</td>
</tr>
<tr>
<td>Number of true positives</td>
<td>$n_{11}$</td>
<td>TruePos</td>
</tr>
<tr>
<td>Number of true negatives</td>
<td>$n_{22}$</td>
<td>TrueNeg</td>
</tr>
<tr>
<td>Number of false positives</td>
<td>$n_{21}$</td>
<td>FalsePos</td>
</tr>
<tr>
<td>Number of false negatives</td>
<td>$n_{12}$</td>
<td>FalseNeg</td>
</tr>
<tr>
<td>Sensitivity</td>
<td>$n_{11}/n_1$</td>
<td>TPF (true positive fraction)</td>
</tr>
<tr>
<td>1−specificity</td>
<td>$n_{21}/n_2$</td>
<td>FPF (false positive fraction)</td>
</tr>
<tr>
<td>Correct classification rate</td>
<td>$(n_{11} + n_{22})/n$</td>
<td>PercentCorrect (PC)</td>
</tr>
<tr>
<td>Misclassification rate</td>
<td>$1 – PC$</td>
<td></td>
</tr>
<tr>
<td>Positive predictive value</td>
<td>$n_{11}/(n_{11} + n_{21})$</td>
<td>PPV</td>
</tr>
<tr>
<td>Negative predictive value</td>
<td>$n_{22}/(n_{12} + n_{22})$</td>
<td>NPV</td>
</tr>
</tbody>
</table>

The accuracy of the classification is measured by its ability to predict events and nonevents correctly. Sensitivity (TPF, true positive fraction) is the proportion of event responses that are predicted to be events. Specificity (1−FPF, true negative fraction) is the proportion of nonevent responses that are predicted to be nonevents.

You can also measure accuracy by how well the classification predicts the response. The positive predictive value (PPV) is the proportion of observations classified as events that are correctly classified. The negative predictive value (NPV) is the proportion of observations classified as nonevents that are correctly classified. The correct classification rate (PC) is the proportion of observations that are correctly classified.

If you also specify a PRIOR= option, then PROC HPLOGISTIC uses Bayes’ theorem to modify the PPV, NPV, and PC as follows. Results of the classification are represented by two conditional probabilities: sensitivity, $Pr(D = 1|Y = 1) = n_{11}/n_1$, and one minus the specificity, $Pr(D = 1|Y = 2) = n_{21}/n_2$.

If the prevalence of the disease in the population $Pr(Y = 1)$ is provided by the value of the PRIOR= option, then the PPV, NPV, and PC are given by Fleiss (1981, pp. 4–5) as follows:
If you do not specify the PRIOR= option, then PROC HPLOGISTIC uses the sample proportion of diseased individuals; that is, Pr(Y = 1) = n1/n. In such a case, the preceding values reduce to those in Table 9.7. Note that for a stratified sampling situation in which n1 and n2 are chosen a priori, n1/n is not a desirable estimate of Pr(Y = 1), so you should specify a PRIOR= option.

PROC HPLOGISTIC constructs the data for a receiver operating characteristic (ROC) curve by initially binning the predicted probabilities as discussed in the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446, then moving the cutpoint from 0 to 1 along the bin boundaries (so that the cutpoints correspond to the predicted probabilities), and then selecting those cutpoints where a change in the decision matrix occurs. The CTABLE option produces a table that includes these cutpoints and the statistics in Table 9.7 that correspond to each cutpoint. You can output this table to a SAS data set by specifying the CTABLE= option (see Table 9.7 for the column names), and you can display the ROC curve by using the SGPLOT procedure as shown in Example 9.2.

The area under the ROC curve (AUC), as determined by the trapezoidal rule, is given by the concordance index c, which is described in the section “Association Statistics” on page 445.

For more information about the topics in this section, see Pepe (2003).

The “Partition Fit Statistics” table displays the misclassification rate, true positive fraction, true negative fraction, and AUC according to their roles. If you have a polytomous response, then instead of classifying according to a cutpoint, PROC HPLOGISTIC classifies the observation into the lowest response level (which has the largest predicted probability for that observation) and similarly computes a true response-level fraction.

**Association Statistics**

If you specify the ASSOCIATION option in the MODEL statement, PROC HPLOGISTIC displays measures of association between predicted probabilities and observed responses for binary or binomial response models. These measures assess the predictive ability of a model.

Of the n pairs of observations in the data set with different responses, let nc be the number of pairs where the observation that has the lower-ordered response value has a lower predicted probability, let nd be the number of pairs where the observation that has the lower-ordered response value has a higher predicted probability, and let n1 = n - nc - nd be the rest. Let N be the sum of observation frequencies in the data. Then the following statistics are reported:

- concordance index c (AUC) = (nc + 0.5n1)/n
- Somers’ D (Gini coefficient) = (nc - nd)/n
- Goodman-Kruskal gamma = (nc - nd)/(nc + nd)
- Kendall’s tau-a = (nc - nd)/(0.5N(N - 1))
Classification of the pairs is carried out by initially binning the predicted probabilities as discussed in the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446. The concordance index, $c$, is an estimate of the AUC, which is the area under the receiver operating characteristic (ROC) curve. If there are no ties, then Somers’ $D$ (Gini’s coefficient) = $2c - 1$.

If you specify a PARTITION statement, then PROC HPLOGISTIC displays the AUC and Somers’ $D$ in the “Association” and “Partition Fit Statistics” tables according to their roles.

**Average Square Error**

The average square error (ASE) is the average of the squared differences between the responses and the predictions. When you have a discrete number of response levels, the ASE is modified as shown in Table 9.8 (Brier 1950; Murphy 1973); it is also called the Brier score or Brier reliability:

<table>
<thead>
<tr>
<th>Response Type</th>
<th>ASE (Brier Score)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Polytomous</td>
<td>$\frac{1}{F} \sum_{i} f_i \sum_{j} (y_{ij} - \hat{\pi}_{ij})^2$</td>
</tr>
<tr>
<td>Binary</td>
<td>$\frac{1}{F} \sum_{i} f_i (y_i (1 - \hat{\pi}_i)^2 + (1 - y_i)\hat{\pi}_i^2)$</td>
</tr>
<tr>
<td>Binomial</td>
<td>$\frac{1}{F} \sum_{i} f_i (r_i / t_i - \hat{\pi}_i)^2$</td>
</tr>
</tbody>
</table>

In Table 9.8, $F = \sum_{i} f_i$, $r_i$ is the number of events, $t_i$ is the number of trials in binomial response models, and $y_i = 1$ for events and 0 for nonevents in binary response models. For polytomous response models, $y_{ij} = 1$ if the $i$th observation has response level $j$, and $\pi_{ij}$ is the model-predicted probability of response level $j$ for observation $i$.

**Mean Difference**

For a binary response model, write the mean of the model-predicted probabilities of event ($Y=1$) observations as $\bar{X}_1 = \frac{\sum_{i=1}^{n} (\pi_{i} | y_{i}=1)}{n_1}$ and of the nonevent ($Y=2$) observations as $\bar{X}_2 = \frac{\sum_{i=1}^{n} (\pi_{i} | y_{i}=2)}{n_1}$. The mean difference, or more precisely the difference of means, is $\bar{X}_1 - \bar{X}_2$, which Tjur (2009) relates to other $R$-square measures and calls the **coefficient of discrimination** because it is a measure of the model’s ability to distinguish between the event and nonevent distributions. The difference of means is also the $d'$ or $\Delta m$ statistic (with unit standard error) that is discussed in the signal detection literature (McNicol 2005).

**The Hosmer-Lemeshow Goodness-of-Fit Test**

To evaluate the fit of the model, Hosmer and Lemeshow (2000) proposed a statistic that they show, through simulation, is distributed as chi-square when there is no replication in any of the subpopulations. This goodness-of-fit test is available only for binary response models.

The unit interval is partitioned into 2,000 equal-sized bins, and each observation $i$ is placed into the bin that contains its estimated event probability. This effectively sorts the observations in increasing order of their estimated event probability.

The observations (and frequencies) are further combined into $G$ groups. By default $G = 10$, but you can specify $G \geq 5$ with the NGROUPS= suboption of the LACKFIT option in the MODEL statement. Let $F$ be
the total frequency. The target frequency for each group is \( T = \lfloor F/G + 0.5 \rfloor \), which is the integer part of \( F/G + 0.5 \). Load the first group \((g_j, j = 1)\) with the first of the 2,000 bins that has nonzero frequency \( f_1 \), and let the next nonzero bin have a frequency of \( f \). PROC HPLOGISTIC performs the following steps for each nonzero bin to create the groups:

1. If \( j = G \), then add this bin to group \( g_j \).
2. Otherwise, if \( f_j < T \) and \( f_j + \lfloor f/2 \rfloor \leq T \), then add this bin to group \( g_j \).
3. Otherwise, start loading the next group \((g_{j+1})\) with \( f_{j+1} = f \), and set \( j = j + 1 \).

If the final group \( g_j \) has frequency \( f_j < T/2 \), then add these observations to the preceding group. The total number of groups actually created, \( g \), can be less than \( G \).

The Hosmer-Lemeshow goodness-of-fit statistic is obtained by calculating the Pearson chi-square statistic from the \( 2 \times g \) table of observed and expected frequencies. The statistic is written

\[
\chi^2_{HL} = \sum_{j=1}^{g} \frac{(O_j - F_j \hat{\pi}_j)^2}{F_j \hat{\pi}_j (1 - \hat{\pi}_j)}
\]

where, for the \( j \)th group \( g_j \), \( F_j = \sum_{i \in g_j} f_i \) is the total frequency of subjects, \( O_j \) is the total frequency of event outcomes, and \( \hat{\pi}_j = \sum_{i \in g_j} f_i \hat{\pi}_i / F_j \) is the average estimated predicted probability of an event outcome. Let \( \epsilon \) be the square root of the machine epsilon divided by 4,000, which is about 2.5E–12. Any \( \hat{\pi}_j < \epsilon \) is set to \( \epsilon \); similarly, any \( \hat{\pi}_j > 1 - \epsilon \) is set to \( 1 - \epsilon \).

The Hosmer-Lemeshow statistic is compared to a chi-square distribution with \( g - r \) degrees of freedom. You can specify \( r \) with the DFREDUCE= suboption of the LACKFIT option in the MODEL statement. By default, \( r = 2 \), and to compute the Hosmer-Lemeshow statistic you must have \( g - r \geq 1 \). Large values of \( \chi^2_{HL} \) (and small \( p \)-values) indicate a lack of fit of the model.

**Computational Method: Multithreading**

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads spawned by the HPLOGISTIC procedure is determined by the number of CPUs on a machine and can be controlled by specifying the NTHREADS= option in the PERFORMANCE statement. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution. The number of threads per machine is displayed in the “Dimensions” table, which is part of the default output. The HPLOGISTIC procedure allocates one thread per CPU by default.

The tasks that are multithreaded by the HPLOGISTIC procedure are primarily defined by dividing the data processed on a single machine among the threads—that is, the HPLOGISTIC procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:
• variable levelization
• effect levelization
• formation of the initial crossproducts matrix
• formation of approximate Hessian matrices for candidate evaluation during model selection
• objective function calculation
• gradient calculation
• Hessian calculation
• scoring of observations
• summarization of data for the Hosmer-Lemeshow test and association statistics

In addition, operations on matrices such as sweeps can be multithreaded provided that the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

### Choosing an Optimization Algorithm

#### First- or Second-Order Algorithms

The factors that go into choosing a particular optimization technique for a particular problem are complex. Trial and error can be involved.

For many optimization problems, computing the gradient takes more computer time than computing the function value. Computing the Hessian sometimes takes much more computer time and memory than computing the gradient, especially when there are many decision variables. Unfortunately, optimization techniques that do not use some kind of Hessian approximation usually require many more iterations than techniques that do use a Hessian matrix, and, as a result the total run time of these techniques is often longer. Techniques that do not use the Hessian also tend to be less reliable. For example, they can terminate more easily at stationary points than at global optima.

Table 9.9 shows which derivatives are required for each optimization technique.

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>First-Order</th>
<th>Second-Order</th>
</tr>
</thead>
<tbody>
<tr>
<td>TRUREG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NEWRAP</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>NRRIDG</td>
<td>x</td>
<td>x</td>
</tr>
<tr>
<td>QUANEW</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>DBLDOG</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>CONGRA</td>
<td>x</td>
<td>-</td>
</tr>
<tr>
<td>NMSIMP</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

The second-derivative methods TRUREG, NEWRAP, and NRRIDG are best for small problems for which the Hessian matrix is not expensive to compute. Sometimes the NRRIDG algorithm can be faster than the TRUREG algorithm, but TRUREG can be more stable. The NRRIDG algorithm requires only one matrix with \( p(p + 1)/2 \) double words; TRUREG and NEWRAP require two such matrices. Here, \( p \) denotes the number of parameters in the optimization.
The first-derivative methods QUANEW and DBLDOG are best for medium-sized problems for which the objective function and the gradient can be evaluated much faster than the Hessian. In general, the QUANEW and DBLDOG algorithms require more iterations than TRUREG, NRRIDG, and NEWRAP, but each iteration can be much faster. The QUANEW and DBLDOG algorithms require only the gradient to update an approximate Hessian, and they require slightly less memory than TRUREG or NEWRAP.

The first-derivative method CONGRA is best for large problems for which the objective function and the gradient can be computed much faster than the Hessian and for which too much memory is required to store the (approximate) Hessian. In general, the CONGRA algorithm requires more iterations than QUANEW or DBLDOG, but each iteration can be much faster. Because CONGRA requires only a factor of $p$ double-word memory, many large applications can be solved only by CONGRA.

The no-derivative method NMSIMP is best for small problems for which derivatives are not continuous or are very difficult to compute.

Each optimization method uses one or more convergence criteria that determine when it has converged. An algorithm is considered to have converged when any one of the convergence criteria is satisfied. For example, under the default settings, the QUANEW algorithm converges if $\text{ABSGCONV} < 1E^{-5}$, $\text{FCONV} < 2 \times \epsilon$, or $\text{GCONV} < 1E^{-8}$.

By default, the HPLOGISTIC procedure applies the NRRIDG algorithm because it can take advantage of multithreading in Hessian computations and inversions. If the number of parameters becomes large, specifying the TECHNIQUE=QUANEW option, which is a first-order method with good overall properties, is recommended.

**Algorithm Descriptions**

The following subsections provide details about each optimization technique and follow the same order as Table 9.9.

**Trust Region Optimization (TRUREG)**

The trust region method uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function $f(\psi)$ have continuous first- and second-order derivatives inside the feasible region.

The trust region method iteratively optimizes a quadratic approximation to the nonlinear objective function within a hyperelliptic trust region with radius $\Delta$ that constrains the step size that corresponds to the quality of the quadratic approximation. The trust region method is implemented based on Dennis, Gay, and Welsch (1981), Gay (1983), and Moré and Sorensen (1983).

The trust region method performs well for small- to medium-sized problems, and it does not need many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the dual quasi-Newton or conjugate gradient algorithms might be more efficient.

**Newton-Raphson Optimization with Line Search (NEWRAP)**

The NEWRAP technique uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region. If second-order derivatives are computed efficiently and precisely, the NEWRAP method can perform well for medium-sized to large problems, and it does not need many function, gradient, and Hessian calls.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. Otherwise, a combination of ridging and line search
is performed to compute successful steps. If the Hessian is not positive-definite, a multiple of the identity matrix is added to the Hessian matrix to make it positive-definite (Eskow and Schnabel 1991).

In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search method uses quadratic interpolation and cubic extrapolation.

**Newton-Raphson Ridge Optimization (NRRIDG)**

The NRRIDG technique uses the gradient \( g(\psi^{(k)}) \) and the Hessian matrix \( H(\psi^{(k)}) \); thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. If at least one of these two conditions is not satisfied, a multiple of the identity matrix is added to the Hessian matrix.

Because the NRRIDG technique uses an orthogonal decomposition of the approximate Hessian, each iteration of NRRIDG can be slower than that of the NEWRAP technique, which works with a Cholesky decomposition. However, NRRIDG usually requires fewer iterations than NEWRAP.

The NRRIDG method performs well for small- to medium-sized problems, and it does not require many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the dual quasi-Newton or conjugate gradient algorithms might be more efficient.

**Quasi-Newton Optimization (QUANEW)**

The dual quasi-Newton method uses the gradient \( g(\psi^{(k)}) \), and it does not need to compute second-order derivatives because they are approximated. It works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. However, in general the QUANEW technique requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which compute second-order derivatives. The QUANEW technique provides an appropriate balance between the speed and stability required for most nonlinear mixed model applications.

The QUANEW technique implemented by the HPLOGISTIC procedure is the dual quasi-Newton algorithm, which updates the Cholesky factor of an approximate Hessian.

In each iteration, a line search is performed along the search direction to find an approximate optimum. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size \( \alpha \) that satisfies the Goldstein conditions (Fletcher 1987). One of the Goldstein conditions can be violated if the feasible region defines an upper limit of the step size. Violating the left-side Goldstein condition can affect the positive-definiteness of the quasi-Newton update. In that case, either the update is skipped or the iterations are restarted with an identity matrix, resulting in the steepest descent or ascent search direction.

**Double-Dogleg Optimization (DBLDOG)**

The double-dogleg optimization method combines the ideas of the quasi-Newton and trust region methods. In each iteration, the double-dogleg algorithm computes the step \( s^{(k)} \) as the linear combination of the steepest descent or ascent search direction \( s_1^{(k)} \) and a quasi-Newton search direction \( s_2^{(k)} \):

\[
s^{(k)} = \alpha_1 s_1^{(k)} + \alpha_2 s_2^{(k)}
\]

The step is requested to remain within a prespecified trust region radius (Fletcher 1987, p. 107). Thus, the DBLDOG subroutine uses the dual quasi-Newton update but does not perform a line search.

The double-dogleg optimization technique works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian.
The implementation is based on Dennis and Mei (1979) and Gay (1983), but it is extended for dealing with boundary and linear constraints. The DBLDOG technique generally requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which require second-order derivatives; however, each of the DBLDOG iterations is computationally cheap. Furthermore, the DBLDOG technique requires only gradient calls for the update of the Cholesky factor of an approximate Hessian.

Conjugate Gradient Optimization (CONGRA)
Second-order derivatives are not required by the CONGRA algorithm and are not even approximated. The CONGRA algorithm can be expensive in function and gradient calls, but it requires only $O(p)$ memory for unconstrained optimization. In general, many iterations are required to obtain a precise solution, but each of the CONGRA iterations is computationally cheap.

The CONGRA subroutine should be used for optimization problems with large $p$. For the unconstrained or boundary-constrained case, CONGRA requires only $O(p)$ bytes of working memory, whereas all other optimization methods require order $O(p^2)$ bytes of working memory. During $p$ successive iterations, uninterrupted by restarts or changes in the working set, the conjugate gradient algorithm computes a cycle of $p$ conjugate search directions. In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions. One of the Goldstein conditions can be violated if the feasible region defines an upper limit for the step size.

Nelder-Mead Simplex Optimization (NMSIMP)
The Nelder-Mead simplex method does not use any derivatives and does not assume that the objective function has continuous derivatives. The objective function itself needs to be continuous. This technique is quite expensive in the number of function calls, and it might be unable to generate precise results for $p \gg 40$.

The original Nelder-Mead simplex algorithm is implemented and extended to boundary constraints. This algorithm does not compute the objective for infeasible points, but it changes the shape of the simplex adapting to the nonlinearities of the objective function. This change contributes to an increased speed of convergence and uses a special termination criterion.

Displayed Output
The following sections describe the output that PROC HPLOGISTIC produces. The output is organized into various tables, which are discussed in the order of appearance.

Performance Information
The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Timing” table in which elapsed time (absolute and relative) for the main tasks of the procedure are displayed.
Model Information

The “Model Information” table displays basic information about the model, such as the response variable, frequency variable, link function, and the model category the HPLOGISTIC procedure determined based on your input and options. The “Model Information” table also displays the distribution of the data that is assumed by the HPLOGISTIC procedure. See the section “Response Distributions” on page 437 for how the procedure determines the response distribution.

Class Level Information

The “Class Level Information” table lists the levels of every variable specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels with the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially with the NOCLPRINT= option in the PROC HPLOGISTIC statement.

If the classification variables use reference parameterization, the “Class Level Information” table also displays the reference value for each variable.

Number of Observations

The “Number of Observations” table displays the number of observations read from the input data set and the number of observations used in the analysis. If a FREQ statement is present, the sum of the frequencies read and used is displayed. If the events/trials syntax is used, the number of events and trials is also displayed. If you specify a PARTITION statement, the table displays the values for each role.

Response Profile

The “Response Profile” table displays the ordered value from which the HPLOGISTIC procedure determines the probability being modeled as an event in binary models and the ordering of categories in multinomial models. For each response category level, the frequency used in the analysis is reported. You can affect the ordering of the response values with the response-options in the MODEL statement. For binary and generalized logit models, the note that follows the “Response Profile” table indicates which outcome is modeled as the event in binary models and which value serves as the reference category.

The “Response Profile” table is not produced for binomial data. You can find information about the number of events and trials in the “Number of Observations” table. If you specify a PARTITION statement, the table displays the values for each role.

Selection Information

When you specify the SELECTION statement, the HPLOGISTIC procedure produces by default a series of tables with information about the model selection. The “Selection Information” table informs you about the model selection method, selection and stop criteria, and other parameters that govern the selection. You can suppress this table by specifying DETAILS=NONE in the SELECTION statement.

Selection Summary

When you specify the SELECTION statement, the HPLOGISTIC procedure produces the “Selection Summary” table with information about which effects were entered into or removed from the model at the steps of the model selection process. The statistic that led to the removal or entry decision is also displayed. You can
request further details about the model selection steps by specifying DETAILS=STEPS or DETAILS=ALL in the SELECTION statement. You can suppress the display of the “Selection Summary” table by specifying DETAILS=NONE in the SELECTION statement.

**Stop Reason**

When you specify the SELECTION statement, the HPLOGISTIC procedure produces a simple table that tells you why model selection stopped.

**Selection Reason**

When you specify the SELECTION statement, the HPLOGISTIC procedure produces a simple table that tells you why the final model was selected.

**Selected Effects**

When you specify the SELECTION statement, the HPLOGISTIC procedure produces a simple table that tells you which effects were selected into the final model.

**Candidate Entry and Removal Details**

When you specify the DETAILS=ALL or DETAILS=STEPS option in the SELECTION statement, the HPLOGISTIC procedure produces the “Candidate Entry and Removal Details” table, which displays the effect names and values of the criterion used to select entering or departing effects at each step of the selection process. For each step, the effects are displayed in sorted order from best to worst of the selection criterion.

**Selection Details**

When you specify the DETAILS=ALL option in the SELECTION statement, the HPLOGISTIC procedure produces the “Selection Details” table, which contains information about which effects were entered into or removed from the model at the steps of the model selection process. If you specify SELECT=AIC, AICC, or BIC then the likelihood ratio chi-square statistic is displayed along with the estimated selection criteria; otherwise the score or Wald chi-square statistic is displayed. Fit statistics computed at each step are also displayed.

**Iteration History**

For each iteration of the optimization, the “Iteration History” table displays the number of function evaluations (including gradient and Hessian evaluations), the value of the objective function, the change in the objective function from the previous iteration and the absolute value of the largest (projected) gradient element. The objective function used in the optimization in the HPLOGISTIC procedure is normalized by default to enable comparisons across data sets with different sampling intensity. You can control normalization with the NORMALIZE= option in the PROC HPLOGISTIC statement.

If you specify the ITDETAILS option in the PROC HPLOGISTIC statement, information about the parameter estimates and gradients in the course of the optimization is added to the “Iteration History” table.

The “Iteration History” table is displayed by default unless you specify the NOITPRINT option or perform a model selection. To generate the history from a model selection process, specify the ITSELECT or ITDETAILS option.
Convergence Status

The convergence status table is a small ODS table that follows the “Iteration History” table in the default output. In the listing it appears as a message that indicates whether the optimization succeeded and which convergence criterion was met. If the optimization fails, the message indicates the reason for the failure. If you save the convergence status table to an output data set, a numeric Status variable is added that enables you to assess convergence programmatically. The values of the Status variable encode the following:

0  Convergence was achieved, or an optimization was not performed (because TECHNIQUE=NONE is specified).
1  The objective function could not be improved.
2  Convergence was not achieved because of a user interrupt or because a limit was exceeded, such as the maximum number of iterations or the maximum number of function evaluations. To modify these limits, see the MAXITER=, MAXFUNC=, and MAXTIME= options in the PROC HPLOGISTIC statement.
3  Optimization failed to converge because function or derivative evaluations failed at the starting values or during the iterations or because a feasible point that satisfies the parameter constraints could not be found in the parameter space.

Dimensions

The “Dimensions” table displays size measures that are derived from the model and the environment. For example, it displays the number of columns in the design matrix, the rank of the matrix, the largest number of design columns associated with an effect, the number of compute nodes in distributed mode, and the number of threads per node.

Fit Statistics

The “Fit Statistics” table displays a variety of likelihood-based measures of fit. All statistics are presented in “smaller is better” form. If you specify a PARTITION statement, the table displays the values for each role. The values displayed in the “Fit Statistics” table are not based on a normalized log-likelihood function. For more information, see the section “Information Criteria” on page 442.

Partition Fit Statistics

If you specify the PARTITION statement, the “Partition Fit Statistics” table displays statistics for comparing the training, validation, and testing results. For more information about the statistics displayed in this table, see the sections “Partition Fit Statistics” on page 442, “Model Fit and Assessment Statistics” on page 442, and “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446.

Global Tests

The “Global Tests” table provides a statistical test for the hypothesis of whether the final model provides a better fit than a model without effects (an “intercept-only” model).

If you specify the NOINT option in the MODEL statement, the reference model is one where the linear predictor is 0 for all observations.
Partition for the Hosmer and Lemeshow Test

If you specify the LACKFIT option in the MODEL statement, the “Partition for the Hosmer and Lemeshow Test” table displays the grouping used in the Hosmer-Lemeshow test. If you specify a PARTITION statement, a table is displayed for each role. For more information, see the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446. For examples of using this partition, see Hosmer and Lemeshow (2000).

Hosmer and Lemeshow Goodness-of-Fit Test

If you specify the LACKFIT option in the MODEL statement, the “Hosmer and Lemeshow Goodness-of-Fit Test” table provides a test of the fit of the model; small $p$-values reject the null hypothesis that the fitted model is adequate. If you specify a PARTITION statement, a row is displayed for each role. For more information, see the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446.

Association Statistics

If you specify the ASSOCIATION option in the MODEL statement, the “Association Statistics” table displays the concordance index $c$ (the area under the ROC curve, AUC), Somers’ $D$ statistic (Gini’s coefficient), Goodman-Kruskal’s gamma statistic, and Kendall’s tau-$\alpha$ statistic. If you also specify a PARTITION statement, a row is displayed for each role. For more information, see the section “Association Statistics” on page 445.

Classification Table

The “Classification” table is displayed if you specify the CTABLE option without specifying an output data set. If you also specify a PARTITION statement, a table is displayed for each role. For more information, see the section “Classification Table and ROC Curves” on page 443.

Parameter Estimates

The parameter estimates, their estimated (asymptotic) standard errors, and $p$-values for the hypothesis that the parameter is 0 are presented in the “Parameter Estimates” table. If you request confidence intervals by using the CL or ALPHA= option in the MODEL statement, confidence limits are produced for the estimate on the linear scale.

By default, a normal $z$ statistic is used to test the parameter estimates and is displayed in the “t Value” column with DF=’Infty’. The square of the $z$ statistic is a chi-square, so these $p$-values are identical to those from a Wald chi-square test. You can specify the DDFM=RESIDUAL option in the MODEL statement to obtain small-sample $t$ tests.

ODS Table Names

Each table created by the HPLOGISTIC procedure has a name associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 9.10.
### Table 9.10  ODS Tables Produced by PROC HPLOGISTIC

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Statement</th>
<th>Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>Association</td>
<td>Association of predicted probabilities and observed responses</td>
<td>MODEL</td>
<td>ASSOCIATION</td>
</tr>
<tr>
<td>CandidateDetails</td>
<td>Details about candidates for entry into or removal from the model</td>
<td>SELECTION</td>
<td>DETAILS=STEP</td>
</tr>
<tr>
<td>Classification</td>
<td>Classification table</td>
<td>MODEL</td>
<td>CTABLE</td>
</tr>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>CLASS</td>
<td>Default</td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Status of optimization at conclusion of optimization</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Model dimensions</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>GlobalTests</td>
<td>Test of the model versus the null model</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>IterHistory</td>
<td>Iteration history</td>
<td>PROC</td>
<td>Default or ITSELECT</td>
</tr>
<tr>
<td>LackFitChiSq</td>
<td>Hosmer-Lemeshow chi-square test results</td>
<td>MODEL</td>
<td>LACKFIT</td>
</tr>
<tr>
<td>LackFitPartition</td>
<td>Partition for the Hosmer-Lemeshow test</td>
<td>MODEL</td>
<td>LACKFIT</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used, and number of events and trials, if applicable</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates associated with effects in MODEL statements</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>PartFitStats</td>
<td>Fit statistics for the data roles</td>
<td>PARTITION</td>
<td>Default</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>ResponseProfile</td>
<td>Response categories and category modeled in models for binary and multinomial data</td>
<td>PROC</td>
<td>Default</td>
</tr>
<tr>
<td>SelectedEffects</td>
<td>List of effects selected into model</td>
<td>SELECTION</td>
<td>Default</td>
</tr>
</tbody>
</table>
### Table 9.10  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Statement</th>
<th>Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>SelectionDetails</td>
<td>Details about model selection, including fit statistics by step</td>
<td>SELECTION</td>
<td>DETAILS=ALL</td>
</tr>
<tr>
<td>SelectionInfo</td>
<td>Information about the settings for model selection</td>
<td>SELECTION</td>
<td>Default</td>
</tr>
<tr>
<td>SelectionReason</td>
<td>Reason why the particular model was selected</td>
<td>SELECTION</td>
<td>Default</td>
</tr>
<tr>
<td>SelectionSummary</td>
<td>Summary information about model selection steps</td>
<td>SELECTION</td>
<td>Default</td>
</tr>
<tr>
<td>StopReason</td>
<td>Reason for termination of model selection</td>
<td>SELECTION</td>
<td>Default</td>
</tr>
<tr>
<td>Timing</td>
<td>Absolute and relative times for tasks performed by the procedure</td>
<td>PERFORMANCE</td>
<td>DETAILS</td>
</tr>
</tbody>
</table>

### Examples: HPLOGISTIC Procedure

#### Example 9.1: Model Selection

The following HPLOGISTIC statements examine the same data as in the section “Getting Started: HPLOGISTIC Procedure” on page 412, but they request model selection via the forward selection technique. Model effects are added in the order of their significance until no more effects make a significant improvement of the current model. The DETAILS=ALL option in the SELECTION statement requests that all tables related to model selection be produced.

```plaintext
proc hplogistic data=getStarted;
   class C;
   model y = C x1-x10;
   selection method=forward details=all;
run;
```

The model selection tables are shown in Output 9.1.1 through Output 9.1.4.

The “Selection Information” table in Output 9.1.1 summarizes the settings for the model selection. Effects are added to the model only if they produce a significant improvement as judged by comparing the $p$-value of a score test to the entry significance level (SLE), which is 0.05 by default. The forward selection stops when no effect outside the model meets this criterion.
The “Selection Summary” table in Output 9.1.2 shows the effects that were added to the model and their significance level. Step 0 refers to the null model that contains only an intercept. In the next step, effect x8 made the most significant contribution to the model among the candidate effects ($p = 0.0381$). In step 2 the most significant contribution when adding an effect to a model that contains the intercept and x8 was made by x2. In the subsequent step no effect could be added to the model that would produce a $p$-value less than 0.05, so variable selection stops.

The DETAILS=ALL option requests further detail information about the steps of the model selection. The “Candidate Details” table in Output 9.1.3 list all candidates for each step in the order of significance of their score tests. The effect with smallest $p$-value less than the SLE level of 0.05 is added in each step.
Output 9.1.3  Candidate Details

<table>
<thead>
<tr>
<th>Step</th>
<th>Rank</th>
<th>Effect</th>
<th>Candidate For</th>
<th>p Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>x8</td>
<td>Entry</td>
<td>0.0381</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>x2</td>
<td>Entry</td>
<td>0.0458</td>
</tr>
<tr>
<td>3</td>
<td>4</td>
<td>x4</td>
<td>Entry</td>
<td>0.0557</td>
</tr>
<tr>
<td>4</td>
<td>9</td>
<td>x9</td>
<td>Entry</td>
<td>0.1631</td>
</tr>
<tr>
<td>5</td>
<td>C</td>
<td>Entry</td>
<td>0.1858</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>x1</td>
<td>Entry</td>
<td>0.2715</td>
<td></td>
</tr>
<tr>
<td>7</td>
<td>x10</td>
<td>Entry</td>
<td>0.4434</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>x5</td>
<td>Entry</td>
<td>0.7666</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>x3</td>
<td>Entry</td>
<td>0.8006</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>x7</td>
<td>Entry</td>
<td>0.8663</td>
<td></td>
</tr>
<tr>
<td>11</td>
<td>x6</td>
<td>Entry</td>
<td>0.9626</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>x2</td>
<td>Entry</td>
<td>0.0255</td>
</tr>
<tr>
<td>2</td>
<td>4</td>
<td>x4</td>
<td>Entry</td>
<td>0.0721</td>
</tr>
<tr>
<td>3</td>
<td>9</td>
<td>x9</td>
<td>Entry</td>
<td>0.1080</td>
</tr>
<tr>
<td>4</td>
<td>C</td>
<td>Entry</td>
<td>0.1241</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>x1</td>
<td>Entry</td>
<td>0.2778</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>x10</td>
<td>Entry</td>
<td>0.5250</td>
<td></td>
</tr>
<tr>
<td>7</td>
<td>x5</td>
<td>Entry</td>
<td>0.6993</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>x7</td>
<td>Entry</td>
<td>0.7103</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>x3</td>
<td>Entry</td>
<td>0.8743</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>x6</td>
<td>Entry</td>
<td>0.9577</td>
<td></td>
</tr>
</tbody>
</table>

The DETAILS=ALL option also produces the “Selection Details” table, which provides fit statistics and the value of the score test chi-square statistic at each step.

Output 9.1.4  Selection Details

<table>
<thead>
<tr>
<th>Step Entered</th>
<th>Effect Entered</th>
<th>Number Effects In</th>
<th>Chi-Square</th>
<th>Pr &gt; ChiSq</th>
<th>-2 LogL</th>
<th>AIC</th>
<th>AICC</th>
<th>BIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 Initial Model</td>
<td>x8</td>
<td>1</td>
<td>4.2986</td>
<td>0.0381</td>
<td>119.46</td>
<td>123.46</td>
<td>123.59</td>
<td>128.67</td>
</tr>
<tr>
<td>2 x2</td>
<td>2</td>
<td>4.9882</td>
<td>0.0255</td>
<td>114.40</td>
<td>120.40</td>
<td>120.65</td>
<td>128.21</td>
<td></td>
</tr>
</tbody>
</table>

Output 9.1.5 displays information about the selected model. Notice that the $-2 \log$ likelihood value in the “Fit Statistics” table is larger than the value for the full model in Figure 9.9. This is expected because the selected model contains only a subset of the parameters. Because the selected model is more parsimonious than the full model, the discrepancy between the $-2 \log$ likelihood and the information criteria is less severe than previously noted.
Output 9.1.5  Fit Statistics and Null Test

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>114.40</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>120.40</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>120.65</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>128.21</td>
</tr>
</tbody>
</table>

Testing Global Null Hypothesis: BETA=0

<table>
<thead>
<tr>
<th>Test</th>
<th>Chi-Square</th>
<th>DF</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>Likelihood Ratio</td>
<td>9.4237</td>
<td>2</td>
<td>0.0090</td>
</tr>
</tbody>
</table>

The parameter estimates of the selected model are given in Output 9.1.6. Notice that the effects are listed in the “Parameter Estimates” table in the order in which they were specified in the MODEL statement and not in the order in which they were added to the model.

Output 9.1.6  Parameter Estimates

| Parameter | Estimate | Standard Error | DF  | t Value | Pr > |t| |
|-----------|----------|----------------|-----|---------|------|---|
| Intercept | 0.8584   | 0.5503         | Infy| 1.56    | 0.1188|
| x2        | -0.2502  | 0.1146         | Infy| -2.18   | 0.0290|
| x8        | 1.7840   | 0.7908         | Infy| 2.26    | 0.0241|

You can construct the prediction equation for this model from the parameter estimates as follows. The estimated linear predictor for an observation is

\[ \hat{\eta} = 0.8584 - 0.2503 \times x_2 + 1.7840 \times x_8 \]

and the predicted probability that variable \( y \) takes on the value 0 is

\[ \hat{P}_r(Y = 0) = \frac{1}{1 + \exp(-\hat{\eta})} \]

Example 9.2: Modeling Binomial Data

If \( Y_1, \ldots, Y_n \) are independent binary (Bernoulli) random variables with common success probability \( \pi \), then their sum is a binomial random variable. In other words, a binomial random variable with parameters \( n \) and \( \pi \) can be generated as the sum of \( n \) Bernoulli(\( \pi \)) random experiments. The HPLOGISTIC procedure uses a special syntax to express data in binomial form, the \text{events/trials} syntax.

Consider the following data, taken from Cox and Snell (1989, pp. 10–11), of the number, \( r \), of ingots not ready for rolling, out of \( n \) tested, for a number of combinations of heating time and soaking time. If each test is carried out independently and if for a particular combination of heating and soaking time there is a constant probability that the tested ingot is not ready for rolling, then the random variable \( r \) follows a Binomial(\( n, \pi \)) distribution, where the success probability \( \pi \) is a function of heating and soaking time.
Example 9.2: Modeling Binomial Data

The following statements show the use of the events/trials syntax to model the binomial response. The *events* variable in this situation is \( r \), the number of ingots not ready for rolling, and the *trials* variable is \( n \), the number of ingots tested. The dependency of the probability of not being ready for rolling is modeled as a function of heating time, soaking time, and their interaction. The ASSOCIATION option displays ordinal measures of association between the observed responses and predicted probabilities. The CTABLE=ROC option stores statistics that are used for evaluating the predictive power of the model in the Roc data set. The LACKFIT option produces the Hosmer and Lemeshow goodness-of-fit test for binary response models. The OUTPUT statement stores the linear predictors and the predicted probabilities in the Out data set along with the ID variable.

```sas
proc hplogistic data=Ingots;
  model r/n = Heat Soak Heat*Soak / association ctable=Roc lackfit;
  id Obsnum;
  output out=Out xbeta predicted=Pred;
run;
```

The “Performance Information” table in Output 9.2.1 shows that the procedure executes in single-machine mode. The example is executed on a single machine with the same number of cores as the number of threads used; that is, one computational thread was spawned per CPU.

Output 9.2.1 Performance Information

<table>
<thead>
<tr>
<th>The HPLOGISTIC Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Performance Information</strong></td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

The “Model Information” table shows that the data are modeled as binomially distributed with a logit link function (Output 9.2.2). This is the default link function in the HPLOGISTIC procedure for binary and binomial data. The procedure estimates the parameters of the model by a Newton-Raphson algorithm.
The second table in Output 9.2.2 shows that all 19 observations in the data set were used in the analysis, and that the total number of events and trials equal 12 and 387, respectively. These are the sums of the variables \( r \) and \( n \) across all observations.

Output 9.2.3 displays the “Iteration History” and convergence status tables for this run. The HPLOGISTIC procedure converged after four iterations (not counting the initial setup iteration) and meets the GCONV= convergence criterion.
Example 9.2: Modeling Binomial Data

Output 9.2.4 displays the “Dimensions” table for the model. There are four columns in the design matrix of the model (the $X$ matrix); they correspond to the intercept, the Heat effect, the Soak effect, and the interaction of the Heat and Soak effects. The model is nonsingular, since the rank of the crossproducts matrix equals the number of columns in $X$. All parameters are estimable and participate in the optimization.

### Output 9.2.4 Dimensions in Binomial Logistic Regression

<table>
<thead>
<tr>
<th>Dimensions</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Columns in $X$</td>
<td>4</td>
</tr>
<tr>
<td>Number of Effects</td>
<td>4</td>
</tr>
<tr>
<td>Max Effect Columns</td>
<td>1</td>
</tr>
<tr>
<td>Rank of Cross-product Matrix</td>
<td>4</td>
</tr>
<tr>
<td>Parameters in Optimization</td>
<td>4</td>
</tr>
</tbody>
</table>

Output 9.2.5 displays the “Fit Statistics” table for this run. Evaluated at the converged estimates, $-2$ times the value of the log-likelihood function equals 27.9569. Further fit statistics are also given, all of them in “smaller is better” form. The AIC, AICC, and BIC criteria are used to compare non-nested models and to penalize the model fit for the number of observations and parameters. The $-2$ log-likelihood value can be used to compare nested models by way of a likelihood ratio test.

### Output 9.2.5 Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>$-2$ Log Likelihood</td>
<td>27.9569</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>35.9569</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>38.8140</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>39.7346</td>
</tr>
</tbody>
</table>

Output 9.2.6 shows the test of the global hypothesis that the effects jointly do not impact the probability of ingot readiness. The chi-square test statistic can be obtained by comparing the $-2$ log-likelihood value of the model with covariates to the value in the intercept-only model. The test is significant with a $p$-value of 0.0082. One or more of the effects in the model have a significant impact on the probability of ingot readiness.

### Output 9.2.6 Null Test

<table>
<thead>
<tr>
<th>Testing Global Null Hypothesis: BETA=0</th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Test</td>
<td>Chi-Square</td>
<td>DF</td>
<td>Pr &gt; ChiSq</td>
</tr>
<tr>
<td>Likelihood Ratio</td>
<td>11.7663</td>
<td>3</td>
<td>0.0082</td>
</tr>
</tbody>
</table>
Output 9.2.7 shows the tables that are produced when you specify the LACKFIT option in the MODEL statement. The first table displays the partition that PROC HPLOGISTIC uses to compute the chi-square test that is displayed in the second table; the large $p$-value does not reject the adequacy of the model fit. For more information, see the section “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446.

**Output 9.2.7**  
Hosmer-Lemeshow Goodness-of-Fit Test

<table>
<thead>
<tr>
<th>Partition for the Hosmer and Lemeshow Test</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Events</td>
<td>Nonevents</td>
<td></td>
</tr>
<tr>
<td>Group</td>
<td>Observed</td>
<td>Expected</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>0.24</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>0.47</td>
</tr>
<tr>
<td>3</td>
<td>0</td>
<td>0.66</td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>0.46</td>
</tr>
<tr>
<td>5</td>
<td>0</td>
<td>0.48</td>
</tr>
<tr>
<td>6</td>
<td>0</td>
<td>0.36</td>
</tr>
<tr>
<td>7</td>
<td>1</td>
<td>1.94</td>
</tr>
<tr>
<td>8</td>
<td>4</td>
<td>1.59</td>
</tr>
<tr>
<td>9</td>
<td>1</td>
<td>1.63</td>
</tr>
<tr>
<td>10</td>
<td>4</td>
<td>4.17</td>
</tr>
</tbody>
</table>

**Hosmer and Lemeshow Goodness-of-Fit Test**

<table>
<thead>
<tr>
<th>Chi-Square</th>
<th>DF</th>
<th>Pr &gt; ChiSq</th>
</tr>
</thead>
<tbody>
<tr>
<td>11.9771</td>
<td>8</td>
<td>0.1522</td>
</tr>
</tbody>
</table>

Output 9.2.8 displays the “Association Statistics” table, which is produced when you specify the ASSOCIATION option in the MODEL statement. The table contains four measures of association for assessing the predictive ability of a model. For more information, see the section “Association Statistics” on page 445.

**Output 9.2.8**  
Association of Observed Responses and Predicted Probabilities

<table>
<thead>
<tr>
<th>Association Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Concordance Index</td>
</tr>
<tr>
<td>0.770556</td>
</tr>
</tbody>
</table>

The “Parameter Estimates” table in **Output 9.2.9** displays the estimates and standard errors of the model effects.

**Output 9.2.9**  
Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
<th>Standard Error</th>
<th>DF</th>
<th>t Value</th>
<th>Pr &gt;</th>
<th>t</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>-5.9902</td>
<td>1.6666</td>
<td>Infty</td>
<td>-3.59</td>
<td>0.0003</td>
<td></td>
</tr>
<tr>
<td>Heat</td>
<td>0.09634</td>
<td>0.04707</td>
<td>Infty</td>
<td>2.05</td>
<td>0.0407</td>
<td></td>
</tr>
<tr>
<td>Soak</td>
<td>0.2996</td>
<td>0.7551</td>
<td>Infty</td>
<td>0.40</td>
<td>0.6916</td>
<td></td>
</tr>
<tr>
<td>Heat*Soak</td>
<td>-0.00884</td>
<td>0.02532</td>
<td>Infty</td>
<td>-0.35</td>
<td>0.7270</td>
<td></td>
</tr>
</tbody>
</table>
You can construct the prediction equation of the model from the “Parameter Estimates” table. For example, an observation with Heat equal to 14 and Soak equal to 1.7 has linear predictor

$$\hat{\eta} = -5.9902 + 0.09634 \times 14 + 0.2996 \times 1.7 - 0.00884 \times 14 \times 7 = -4.34256$$

The probability that an ingot with these characteristics is not ready for rolling is

$$\hat{\pi} = \frac{1}{1 + \exp\left\{-(-4.34256)\right\}} = 0.01284$$

The OUTPUT statement computes these linear predictors and probabilities and stores them in the Out data set. This data set also contains the ID variable, which is used by the following statements to attach the covariates to these statistics. Output 9.2.10 shows the probability that an ingot with Heat equal to 14 and Soak equal to 1.7 is not ready for rolling.

```plaintext
data Out;
  merge Out Ingots;
  by Obsnum;
proc print data=Out;
  where Heat=14 & Soak=1.7;
run;
```

**Output 9.2.10** Predicted Probability for Heat=14 and Soak=1.7

<table>
<thead>
<tr>
<th>Obsnum</th>
<th>Pred</th>
<th>Xbeta</th>
<th>Heat</th>
<th>Soak</th>
</tr>
</thead>
<tbody>
<tr>
<td>6</td>
<td>0.012836</td>
<td>-4.34256</td>
<td>14</td>
<td>1.7</td>
</tr>
</tbody>
</table>

The CTABLE=ROC option computes statistics for binary response models (based on classifying observations according to whether their predicted probabilities exceed certain values) and stores the results in the Roc data set. For more information, see the section “Classification Table and ROC Curves” on page 443. You can use this data set to display the ROC curve by using the SGPLOT procedure as follows:

```plaintext
proc sgplot data=Roc aspect=1 noautolegend;
  title 'ROC Curve';
  xaxis values=(0 to 1 by 0.25) grid offsetmin=.05 offsetmax=.05;
  yaxis values=(0 to 1 by 0.25) grid offsetmin=.05 offsetmax=.05;
  lineparm x=0 y=0 slope=1 / lineattrs=(color=ligr);
  series x=FPF y=TPF;
  inset 'Area under the curve=0.7706' / position=bottomright;
run;
```
Binomial data are a form of grouped binary data where “successes” in the underlying Bernoulli trials are totaled. You can thus unwind data for which you use the events/trials syntax and fit it with techniques for binary data.

The following DATA step expands the Ingots data set with 12 events in 387 trials into a binary data set with 387 observations.

```sas
data Ingots_binary;
  set Ingots;
  do i=1 to n;
    if i <= r then y=1; else y = 0;
  output;
  end;
run;
```

The following HPLOGISTIC statements fit the model with Heat effect, Soak effect, and their interaction to the binary data set. The `event='1'` response-variable option in the MODEL statement ensures that the HPLOGISTIC procedure models the probability that the variable y takes on the value (‘1’).
Example 9.2: Modeling Binomial Data

Output 9.2.12 displays the “Performance Information”, “Model Information,” “Number of Observations,” and the “Response Profile” tables. The data are now modeled as binary (Bernoulli distributed) with a logit link function. The “Response Profile” table shows that the binary response breaks down into 375 observations where \( y \) equals zero and 12 observations where \( y \) equals 1.

**Output 9.2.12** Model Information in Binary Model

The HPLOGISTIC Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Data Access Information

<table>
<thead>
<tr>
<th>Data</th>
<th>Engine</th>
<th>Role</th>
<th>Path</th>
</tr>
</thead>
<tbody>
<tr>
<td>WORK.INGOTS_BINARY</td>
<td>V9</td>
<td>Input</td>
<td>On Client</td>
</tr>
</tbody>
</table>

Model Information

<table>
<thead>
<tr>
<th>Data Source</th>
<th>WORK.INGOTS_BINARY</th>
</tr>
</thead>
<tbody>
<tr>
<td>Response Variable</td>
<td>y</td>
</tr>
<tr>
<td>Distribution</td>
<td>Binary</td>
</tr>
<tr>
<td>Link Function</td>
<td>Logit</td>
</tr>
<tr>
<td>Optimization Technique</td>
<td>Newton-Raphson with Ridging</td>
</tr>
</tbody>
</table>

Number of Observations Read: 387
Number of Observations Used: 387

<table>
<thead>
<tr>
<th>Response Profile</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ordered Value</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
</tbody>
</table>

You are modeling the probability that \( y='1' \).

Output 9.2.13 displays the result for the test of the global null hypothesis and the parameter estimates. These results match those in Output 9.2.6 and Output 9.2.9.

**Output 9.2.13** Null Test and Parameter Estimates

<table>
<thead>
<tr>
<th>Testing Global Null Hypothesis: BETA=0</th>
</tr>
</thead>
<tbody>
<tr>
<td>Test</td>
</tr>
<tr>
<td>Likelihood Ratio</td>
</tr>
</tbody>
</table>
Example 9.3: Ordinal Logistic Regression

Consider a study of the effects of various cheese additives on taste. Researchers tested four cheese additives and obtained 52 response ratings for each additive. Each response was measured on a scale of nine categories ranging from strong dislike (1) to excellent taste (9). The data, given in McCullagh and Nelder (1989, p. 175) in the form of a two-way frequency table of additive by rating, are saved in the data set Cheese by using the following program. The variable y contains the response rating. The variable Additive specifies the cheese additive (1, 2, 3, or 4). The variable freq gives the frequency with which each additive received each rating.

```plaintext
data Cheese;
  do Additive = 1 to 4;
    do y = 1 to 9;
      input freq @@;
      output;
    end;
  end;
  label y='Taste Rating';
datalines;
0 0 1 7 8 8 19 8 1
6 9 12 11 7 6 1 0 0
1 1 6 8 23 7 5 1 0
0 0 0 1 3 7 14 16 11
;
```

The response variable y is ordinarily scaled. A cumulative logit model is used to investigate the effects of the cheese additives on taste. The following statements invoke PROC HPLOGISTIC to fit this model with y as the response variable and three indicator variables as explanatory variables, with the fourth additive as the reference level. With this parameterization, each Additive parameter compares an additive to the fourth additive.

```plaintext
proc hplogistic data=Cheese;
  freq freq;
  class Additive(ref='4') / param=ref ;
  model y=Additive;
  title 'Multiple Response Cheese Tasting Experiment';
run;
```

Results from the logistic analysis are shown in Output 9.3.1 through Output 9.3.3.

The “Response Profile” table in Output 9.3.1 shows that the strong dislike (y=1) end of the rating scale is associated with lower Ordered Values in the “Response Profile” table; hence the probability of disliking the additives is modeled.
Output 9.3.1  Proportional Odds Model Regression Analysis

### Multiple Response Cheese Tasting Experiment

The HPLOGISTIC Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>Engine</td>
</tr>
<tr>
<td>Role</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Response Variable</td>
</tr>
<tr>
<td>Frequency Variable</td>
</tr>
<tr>
<td>Class Parameterization</td>
</tr>
<tr>
<td>Distribution</td>
</tr>
<tr>
<td>Link Function</td>
</tr>
<tr>
<td>Optimization Technique</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>Additive</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Summary Statistics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Read</td>
</tr>
<tr>
<td>Number of Observations Used</td>
</tr>
<tr>
<td>Sum of Frequencies Read</td>
</tr>
<tr>
<td>Sum of Frequencies Used</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Response Profile</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ordered Value</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
<tr>
<td>3</td>
</tr>
<tr>
<td>4</td>
</tr>
<tr>
<td>5</td>
</tr>
<tr>
<td>6</td>
</tr>
<tr>
<td>7</td>
</tr>
<tr>
<td>8</td>
</tr>
<tr>
<td>9</td>
</tr>
</tbody>
</table>

You are modeling the probabilities of levels of y having lower Ordered Values in the Response Profile Table.
Output 9.3.2 Proportional Odds Model Regression Analysis

<table>
<thead>
<tr>
<th>Iteration</th>
<th>Evaluations</th>
<th>Objective Function</th>
<th>Change</th>
<th>Max Gradient</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>4</td>
<td>2.0668312595</td>
<td>.0137412</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>1.7319563017</td>
<td>0.002753</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>1.7105150048</td>
<td>0.008919</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>1.7099716191</td>
<td>0.0005433</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>1.7099709251</td>
<td>6.981E-7</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>2</td>
<td>1.7099709251</td>
<td>2.98E-12</td>
<td></td>
</tr>
</tbody>
</table>

Convergence criterion (GCONV=1E-8) satisfied.

Dimensions
- Columns in X: 11
- Number of Effects: 2
- Max Effect Columns: 8
- Rank of Cross-product Matrix: 11
- Parameters in Optimization: 11

Fit Statistics
- -2 Log Likelihood: 711.35
- AIC (smaller is better): 733.35
- AICC (smaller is better): 734.69
- BIC (smaller is better): 770.06

Testing Global Null Hypothesis: BETA=0
- Likelihood Ratio Test: 148.4539, 3 DF, Pr > ChiSq <.0001

The positive value (1.6128) for the parameter estimate for Additive=1 in Output 9.3.3 indicates a tendency toward the lower-numbered categories of the first cheese additive relative to the fourth. In other words, the fourth additive tastes better than the first additive. Similarly, the second and third additives are both less favorable than the fourth additive. The relative magnitudes of these slope estimates imply the preference ordering: fourth, first, third, second.

Output 9.3.3 Proportional Odds Model Regression Analysis

| Parameter | Taste Rating | Estimate | Standard Error | DF | t Value | Pr > |t| |
|-----------|--------------|----------|----------------|----|---------|------|---|
| Intercept | 1            | -7.0802  | 0.5640 Infty   | 11 | -12.55  | <.0001|
| Intercept | 2            | -6.0250  | 0.4764 Infty   | 11 | -12.65  | <.0001|
| Intercept | 3            | -4.9254  | 0.4257 Infty   | 11 | -11.57  | <.0001|
| Intercept | 4            | -3.8568  | 0.3880 Infty   | 11 | -9.94   | <.0001|
| Intercept | 5            | -2.5206  | 0.3453 Infty   | 11 | -7.30   | <.0001|
| Intercept | 6            | -1.5685  | 0.3122 Infty   | 11 | -5.02   | <.0001|
| Intercept | 7            | -0.06688 | 0.2738 Infty   | 11 | -0.24   | 0.8071|
| Intercept | 8            | 1.4930   | 0.3357 Infty   | 11 | 4.45    | <.0001|
| Additive 1|              | 1.6128   | 0.3805 Infty   | 11 | 4.24    | <.0001|
| Additive 2|              | 4.9646   | 0.4767 Infty   | 11 | 10.41   | <.0001|
| Additive 3|              | 3.3227   | 0.4218 Infty   | 11 | 7.88    | <.0001|
Example 9.4: Partitioning Data

The Sashelp.JunkMail data set comes from a study that classifies whether an email is junk email (coded as 1) or not (coded as 0). The data were collected by Hewlett-Packard Labs and donated by George Forman. The data set, which is specified in the following program, contains 4,601 observations, with 2 binary variables and 57 continuous explanatory variables. The response variable, Class, is a binary indicator of whether an email is considered spam or not. The partitioning variable, Test, is a binary indicator that is used to divide the data into training and testing sets. The 57 explanatory variables are continuous variables that represent frequencies of some common words and characters and lengths of uninterrupted sequences of capital letters in emails.

In the following program, the PARTITION statement divides the data into two parts. The training data have a Test value of 0 and contain about two-thirds of the data; the rest of the data are used to evaluate the fit. A forward selection method selects the best model based on the training observations.

```sas
proc hplogistic data=Sashelp.JunkMail;
  model Class(event='1')=Make Address All _3d Our Over Remove Internet Order Mail Receive Will People Report Addresses Free Business Email You Credit Your Font _000 Money HP HPL George _650 Lab Labs Telnet _857 Data _415 _85 Technology _1999 Parts PM Direct CS Meeting Original Project RE Edu Table Conference Semicolon Paren Bracket Exclamation Dollar Pound CapAvg CapLong CapTotal;
  partition rolevar=Test(train='0' test='1');
  selection method=forward;
run;
```

Selected results from the analysis are shown in Output 9.4.1 through Output 9.4.3.

The “Number of Observations” and “Response Profile” tables in Output 9.4.1 are divided into training and testing columns.

### Output 9.4.1 Partitioned Counts

#### Multiple Response Cheese Tasting Experiment

**The HPLOGISTIC Procedure**

<table>
<thead>
<tr>
<th>Description</th>
<th>Total</th>
<th>Training</th>
<th>Testing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Read</td>
<td>4601</td>
<td>3065</td>
<td>1536</td>
</tr>
<tr>
<td>Number of Observations Used</td>
<td>4601</td>
<td>3065</td>
<td>1536</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Ordered Value</th>
<th>Total Frequency</th>
<th>Training</th>
<th>Testing</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 - Not Junk</td>
<td>2788</td>
<td>1847</td>
<td>941</td>
</tr>
<tr>
<td>1 - Junk</td>
<td>1813</td>
<td>1218</td>
<td>595</td>
</tr>
</tbody>
</table>

You are modeling the probability that Class='1'.

The standard likelihood-based fit statistics for the selected model are displayed in the “Fit Statistics” table, with a column for each of the training and testing subsets.
Chapter 9: The HPLOGISTIC Procedure

Output 9.4.2  Partitioned Fit Statistics

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th>Training</th>
<th>Testing</th>
</tr>
</thead>
<tbody>
<tr>
<td>-2 Log Likelihood</td>
<td>1202.18</td>
<td>813.03</td>
</tr>
<tr>
<td>AIC (smaller is better)</td>
<td>1262.18</td>
<td>873.03</td>
</tr>
<tr>
<td>AICC (smaller is better)</td>
<td>1262.80</td>
<td>874.27</td>
</tr>
<tr>
<td>BIC (smaller is better)</td>
<td>1443.02</td>
<td>1033.14</td>
</tr>
</tbody>
</table>

More fit statistics are displayed in the “Partition Fit Statistics” table shown in Output 9.4.3. These statistics are computed for both the training and testing data and should be very similar between the two groups when the training data are representative of the testing data. The statistics include the likelihood-based R-square statistics, as well as several prediction-based statistics that are described in the sections “Model Fit and Assessment Statistics” on page 442 and “The Hosmer-Lemeshow Goodness-of-Fit Test” on page 446. For this model, the values of the statistics seem similar between the two disjoint subsets.

Output 9.4.3  More Partitioned Fit Statistics

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Training</th>
<th>Testing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Area under the ROC</td>
<td>0.9769</td>
<td>0.9653</td>
</tr>
<tr>
<td>Average Square Error</td>
<td>0.05467</td>
<td>0.06351</td>
</tr>
<tr>
<td>Hosmer-Lemeshow Test</td>
<td>3.74E-49</td>
<td>0</td>
</tr>
<tr>
<td>Misclassification Error</td>
<td>0.07145</td>
<td>0.07878</td>
</tr>
<tr>
<td>R-Square</td>
<td>0.6139</td>
<td>0.5533</td>
</tr>
<tr>
<td>Max-rescaled R-Square</td>
<td>0.8305</td>
<td>0.7508</td>
</tr>
<tr>
<td>McFadden's R-Square</td>
<td>0.7081</td>
<td>0.6035</td>
</tr>
<tr>
<td>Mean Difference</td>
<td>0.7596</td>
<td>0.7393</td>
</tr>
<tr>
<td>Somers' D</td>
<td>0.9538</td>
<td>0.9307</td>
</tr>
<tr>
<td>True Negative Fraction</td>
<td>0.9556</td>
<td>0.9416</td>
</tr>
<tr>
<td>True Positive Fraction</td>
<td>0.8875</td>
<td>0.8891</td>
</tr>
</tbody>
</table>

If you want to display the “Partition Fit Statistics” table without partitioning your data set, you must identify all your data as training data. One way to do this is to define the fractions for the other roles to be zero:

    proc hplogistic data=Sashelp.JunkMail;
      model Class(event='1')= Our Over Remove Internet Order Will Free Business You Your Font _000 Money HP George Parts Meeting RE Edu Semicolon Exclamation Dollar CapAvg CapLong;
      partition fraction(test=0 validation=0);
    run;

Another way is to specify a constant variable as the training role:

    data JunkMail;
      set Sashelp.JunkMail;
      Role=0;
    run;
    proc hplogistic data=JunkMail;
      model Class(event='1')= Our Over Remove Internet Order Will Free Business You Your Font _000 Money HP George Parts Meeting RE Edu Semicolon Exclamation Dollar CapAvg CapLong;
      partition fraction(test=0 validation=0);
    run;
The resulting “Partition Fit Statistics” table is shown in Output 9.4.4.

### Output 9.4.4  All Data Are Training Data

#### Multiple Response Cheese Tasting Experiment

The **HPLOGISTIC** Procedure

<table>
<thead>
<tr>
<th>Partition Fit Statistics</th>
<th>Training</th>
</tr>
</thead>
<tbody>
<tr>
<td>Area under the ROCC</td>
<td>0.9724</td>
</tr>
<tr>
<td>Average Square Error</td>
<td>0.05910</td>
</tr>
<tr>
<td>Hosmer-Lemeshow Test</td>
<td>854E-220</td>
</tr>
<tr>
<td>Misclassification Error</td>
<td>0.07324</td>
</tr>
<tr>
<td>R-Square</td>
<td>0.5932</td>
</tr>
<tr>
<td>Max-rescaled R-Square</td>
<td>0.8034</td>
</tr>
<tr>
<td>McFadden's R-Square</td>
<td>0.6708</td>
</tr>
<tr>
<td>Mean Difference</td>
<td>0.7325</td>
</tr>
<tr>
<td>Somers' D</td>
<td>0.9448</td>
</tr>
<tr>
<td>True Negative Fraction</td>
<td>0.9570</td>
</tr>
<tr>
<td>True Positive Fraction</td>
<td>0.8803</td>
</tr>
</tbody>
</table>

---

### References


Chapter 10
The HPNLMOD Procedure

Contents

Overview: HPNLMOD Procedure .................................................. 475
   PROC HPNLMOD Features .................................................. 476
   PROC HPNLMOD Contrasted with the NLIN and NLMIXED Procedures 476
Getting Started: HPNLMOD Procedure ......................................... 477
   Least Squares Model ...................................................... 477
   Binomial Model .......................................................... 478
Syntax: HPNLMOD Procedure .................................................. 479
   PROC HPNLMOD Statement ................................................ 480
   BOUNDS Statement ....................................................... 484
   BY Statement .......................................................... 485
   ESTIMATE Statement ..................................................... 485
   MODEL Statement ......................................................... 486
   PARAMETERS Statement .................................................. 487
   PERFORMANCE Statement ................................................. 489
   PREDICT Statement ....................................................... 490
   RESTRICT Statement ..................................................... 491
   Programming Statements ................................................... 492
Details: HPNLMOD Procedure .................................................. 494
   Least Squares Estimation .................................................. 494
   Built-In Log-Likelihood Functions ....................................... 494
   Computational Method ..................................................... 496
   Choosing an Optimization Algorithm ................................... 497
   Displayed Output .......................................................... 501
   ODS Table Names ........................................................ 504
Examples: HPNLMOD Procedure ................................................ 505
   Example 10.1: Segmented Model ......................................... 505
References ................................................................. 508

Overview: HPNLMOD Procedure

The HPNLMOD procedure is a high-performance procedure that uses either nonlinear least squares or maximum likelihood to fit nonlinear regression models. PROC HPNLMOD enables you to specify the model by using SAS programming statements, which give you greater flexibility in modeling the relationship
between the response variable and independent (regressor) variables than do SAS procedures that use a more structured MODEL statement.

PROC HPNLMOD runs in either single-machine mode or distributed mode.

**NOTE:** Distributed mode requires SAS High-Performance Statistics.

---

**PROC HPNLMOD Features**

The HPNLMOD procedure does the following:

- reads input data in parallel and writes output data in parallel when the data source is the appliance database
- is highly multithreaded during all phases of analytic execution
- computes analytical derivatives of user-provided expressions for more robust parameter estimations
- evaluates user-provided expressions and their confidence limits by using the ESTIMATE and PREDICT statements
- estimates parameters without specifying a particular distribution function by using the least squares method
- estimates parameters by using the maximum likelihood method when either a built-in distribution function is specified or a likelihood function is provided

Because the HPNLMOD procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

---

**PROC HPNLMOD Contrasted with the NLIN and NLMIXED Procedures**

Like the NLIN procedure, the HPNLMOD procedure estimates parameters by using least squares minimization for models that are specified by SAS programming statements. However, PROC HPNLMOD can also perform maximum likelihood estimation when information about the response variable’s distribution is provided. PROC HPNLMOD also has a RESTRICT statement for specifying restrictions on parameter estimates that are more general than those that are available in PROC NLIN. Because the HPNLMOD and NLIN procedures use different optimization techniques, the available options that control the estimation
process and resulting parameter estimates can differ between these procedures when equivalent models and data are analyzed.

Although it does not support the specification of random effects, PROC HPNLMOD is similar to PROC NLMIXED. Both procedures perform maximum likelihood estimation by using the same programming syntax and set of distributions to specify the model’s mean term. In addition, both PROC HPNLMOD and PROC NLMIXED use the same optimization techniques and options. However, PROC NLMIXED does not support least squares parameter estimation.

---

**Getting Started: HPNLMOD Procedure**

The most common use of the HPNLMOD procedure is to estimate the parameters in a model in which the response variable is a nonlinear function of one or more of the parameters.

### Least Squares Model

The Michaelis-Menten model of enzyme kinetics (Ratkowsky 1990, p. 59) relates a substrate’s concentration to its catalyzed reaction rate. The Michaelis-Menten model can be analyzed using a least squares estimation because it does not specify how the reaction rate is distributed around its predicted value. The relationship between reaction rate and substrate concentration is

\[ f(x, \theta) = \frac{\theta_1 x_i}{\theta_2 + x_i}, \quad \text{for } i = 1, 2, \ldots, n \]

where \( x_i \) represents the concentration for \( n \) trials and \( f(x, \theta) \) is the reaction rate. The vector \( \theta \) contains the rate parameters.

For this model, which has experimental measurements of reaction rate and concentration stored in the enzyme data set, the following SAS statements estimate the parameters \( \theta_1 \) and \( \theta_2 \):

```
proc hpnlmod data=enzyme;
  parms theta1=0 theta2=0;
  model rate ~ residual(theta1*conc / (theta2 + conc));
run;
```

The least squares estimation performed by PROC HPNLMOD for this enzyme kinetics problem produces the analysis of variance table that is displayed in Figure 10.1. The table displays the degrees of freedom, sums of squares, and mean squares along with the model \( F \) test.
Finally, Figure 10.2 displays the parameter estimates, standard errors, $t$ statistics, and 95% confidence intervals for $\theta_1$ and $\theta_2$.

**Figure 10.2** Parameter Estimates and Approximate 95% Confidence Intervals

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>$t$ Value</th>
<th>Approx 95% Confidence Limits</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\theta_1$</td>
<td>158.1</td>
<td>0.6737</td>
<td>234.67</td>
<td>156.6 159.6</td>
</tr>
<tr>
<td>$\theta_2$</td>
<td>0.0741</td>
<td>0.00313</td>
<td>23.69</td>
<td>0.0673 0.0809</td>
</tr>
</tbody>
</table>

In the enzyme kinetics model, no information was supplied about the distribution of the reaction rate around the model’s mean value. Therefore, the residual model distribution was specified to perform a least squares parameter fit.

**Binomial Model**

In Example 83.3 (*SAS/STAT User’s Guide*) cancer remission is modeled by expressing the maximum likelihood function for a binary distribution as a nonlinear least squares optimization. The following statements show an equivalent formulation of this model that uses PROC HPNLMOD and specifies the binary distribution explicitly:

```sas
proc hpnlmod data=remiss corr;
   parms int=-10 a=-2 b=-1 c=6;
   linp = int + a*cell + b*li + c*temp;
   p = probnorm(linp);
   model remiss ~ binary(1-p);
run;
```

This binary distribution model displays information about the quality of the estimation that is different from the information displayed in the section “Least Squares Model” on page 477. No analysis of variance table is produced for this model; fit statistics that are based on the value of the likelihood function are displayed in Figure 10.3.
Parameter estimates for the binary distribution model that uses the same quantities as are used in the section “Least Squares Model” on page 477 are displayed in Figure 10.4.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>DF</th>
<th>t Value</th>
<th>Approx Pr &gt;</th>
<th>Approximate 95% Confidence Limits</th>
</tr>
</thead>
<tbody>
<tr>
<td>int</td>
<td>-36.7548</td>
<td>32.3607</td>
<td>1</td>
<td>-1.14</td>
<td>0.2660</td>
<td>-103.2  29.6439</td>
</tr>
<tr>
<td>a</td>
<td>-5.6298</td>
<td>4.6376</td>
<td>1</td>
<td>-1.21</td>
<td>0.2353</td>
<td>-15.1454 3.8858</td>
</tr>
<tr>
<td>b</td>
<td>-2.2513</td>
<td>0.9790</td>
<td>1</td>
<td>-2.30</td>
<td>0.0294</td>
<td>-4.2599 -0.2426</td>
</tr>
<tr>
<td>c</td>
<td>45.1815</td>
<td>34.9095</td>
<td>1</td>
<td>1.29</td>
<td>0.2065</td>
<td>-26.4469 116.8</td>
</tr>
</tbody>
</table>

**Syntax: HPNLMOD Procedure**

The following statements are available in the HPNLMOD procedure:

```plaintext
PROC HPNLMOD <options>;
   BOUNDS constraint <, . . . , constraint>;
   BY variables;
   ESTIMATE 'label' expression <options>;
   MODEL dependent-variable ~ distribution;
   PARAMETERS <parameter-specification> <, . . . , parameter-specification> </options>;
   PERFORMANCE <performance-options>;
   PREDICT 'label' expression <options>;
   RESTRICT restriction1 <, restriction2 . . . >;
   Programming Statements;
```

The PROC HPNLMOD statement and exactly one MODEL statement are required.
**PROC HPNLMOD Statement**

PROC HPNLMOD <options> ;

The PROC HPNLMOD statement invokes the procedure. Table 10.1 summarizes important options in the PROC HPNLMOD statement by function. These and other options in the PROC HPNLMOD statement are then described fully in alphabetical order.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>OUT=</td>
<td>Specifies the output data set</td>
</tr>
<tr>
<td><strong>Output Options</strong></td>
<td></td>
</tr>
<tr>
<td>CORR</td>
<td>Specifies the correlation matrix</td>
</tr>
<tr>
<td>COV</td>
<td>Specifies the covariance matrix</td>
</tr>
<tr>
<td>ECORR</td>
<td>Specifies the correlation matrix of additional estimates</td>
</tr>
<tr>
<td>ECOV</td>
<td>Specifies the covariance matrix of additional estimates</td>
</tr>
<tr>
<td>DF</td>
<td>Specifies the default degrees of freedom</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>NOITPRINT</td>
<td>Suppresses output about iterations within the optimization process</td>
</tr>
<tr>
<td><strong>Optimization Options</strong></td>
<td></td>
</tr>
<tr>
<td>ABSCONV=</td>
<td>Tunes an absolute function convergence criterion</td>
</tr>
<tr>
<td>ABSFCCONV=</td>
<td>Tunes an absolute difference function convergence criterion</td>
</tr>
<tr>
<td>ABSGCONV=</td>
<td>Tunes the absolute gradient convergence criterion</td>
</tr>
<tr>
<td>FCONV=</td>
<td>Tunes the relative function convergence criterion</td>
</tr>
<tr>
<td>GCONV=</td>
<td>Tunes the relative gradient convergence criterion</td>
</tr>
<tr>
<td>MAXITER=</td>
<td>Chooses the maximum number of iterations in any optimization</td>
</tr>
<tr>
<td>MAXFUNC=</td>
<td>Specifies the maximum number of function evaluations in any optimization</td>
</tr>
<tr>
<td>MAXTIME=</td>
<td>Specifies the upper limit seconds of CPU time for any optimization</td>
</tr>
<tr>
<td>MINITER=</td>
<td>Specifies the minimum number of iterations in any optimization</td>
</tr>
<tr>
<td>TECHNIQUE=</td>
<td>Selects the optimization technique</td>
</tr>
<tr>
<td><strong>Tolerance Options</strong></td>
<td></td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Tunes the general singularity criterion</td>
</tr>
<tr>
<td><strong>User-Defined Format Options</strong></td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies a file reference for a format stream</td>
</tr>
<tr>
<td>XMLFORMAT=</td>
<td>Specifies a file name for a format stream</td>
</tr>
</tbody>
</table>
You can specify the following *options* in the PROC HPNLMOD statement.

**ABSCONV=r**

**ABSTOL=r**

specifies an absolute function convergence criterion. For minimization, termination requires $f(\psi^{(k)}) \leq r$, where $\psi$ is the vector of parameters in the optimization and $f(\cdot)$ is the objective function. The default value of $r$ is the negative square root of the largest double-precision value, which serves only as a protection against overflow.

**ABSFCONV=r <n>**

**ABSF TOL=r <n>**

specifies an absolute difference function convergence criterion. For all techniques except the Nelder-Mead simplex (NMSIMP) technique, termination requires a small change of the function value in successive iterations:

$$|f(\psi^{(k-1)}) - f(\psi^{(k)})| \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $f(\cdot)$ is the objective function. The same formula is used for the NMSIMP technique, but $\psi^{(k)}$ is defined as the vertex that has the lowest function value, and $\psi^{(k-1)}$ is defined as the vertex that has the highest function value in the simplex. The default value is $r = 0$. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated.

**ABSGCONV=r <n>**

**ABSG T OL=r <n>**

specifies an absolute gradient convergence criterion. Termination requires the maximum absolute gradient element to be small:

$$\max_j |g_j(\psi^{(k)})| \leq r$$

Here, $\psi$ denotes the vector of parameters that participate in the optimization, and $g_j(\cdot)$ is the gradient of the objective function with respect to the $j$th parameter. This criterion is not used by the NMSIMP technique. The default value is $r = 1E-5$. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can be terminated.

**ALPHA=\alpha**

specifies the level of significance $\alpha$ that is used in the construction of $100(1-\alpha)$% confidence intervals. The value must be strictly between 0 and 1; the default value of $\alpha = 0.05$ results in 95% intervals. This value is used as the default confidence level for limits that are computed in the “Parameter Estimates” table and is used in the LOWER and UPPER options in the PREDICT statement.

**CORR**

requests the approximate correlation matrix for the parameter estimates.

**COV**

requests the approximate covariance matrix for the parameter estimates.
Chapter 10: The HPNLMOD Procedure

**DATA=SAS-data-set**
names the SAS data set to be used by PROC HPNLMOD. The default is the most recently created data set.

If PROC HPNLMOD executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In the latter case, PROC HPNLMOD reads the data alongside the distributed database. For more information about the various execution modes, see the section “Processing Modes” on page 6; for more information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.

**DF=n**
specifies the default number of degrees of freedom to use in the calculation of p-values and confidence limits for additional parameter estimates.

**ECORR**
requests the approximate correlation matrix for all expressions that are specified in ESTIMATE statements.

**ECOV**
requests the approximate covariance matrix for all expressions that are specified in ESTIMATE statements.

**FCONV=r<n>**
**FTOL=r<n>**
specifies a relative function convergence criterion. For all techniques except NMSIMP, termination requires a small relative change of the function value in successive iterations:

\[
\frac{|f(\psi^{(k)}) - f(\psi^{(k-1)})|}{|f(\psi^{(k-1)})|} \leq r
\]

Here, \(\psi\) denotes the vector of parameters that participate in the optimization, and \(f(\cdot)\) is the objective function. The same formula is used for the NMSIMP technique, but \(\psi^{(k)}\) is defined as the vertex that has the lowest function value, and \(\psi^{(k-1)}\) is defined as the vertex that has the highest function value in the simplex. The default is \(r = 10^{-\text{FDIGITS}}\), where FDIGITS is by default \(-\log_{10}\{\epsilon\}\) and \(\epsilon\) is the machine precision. The optional integer value \(n\) specifies the number of successive iterations for which the criterion must be satisfied before the process can terminate.

**FMTLIBXML=file-ref**
specifies the file reference for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are handled in other SAS products. For information about how to generate a XML stream for your formats, see the section “Working with Formats” on page 29.

**GCONV=r<n>**
**GTOL=r<n>**
specifies a relative gradient convergence criterion. For all techniques except the conjugate gradient (CONGRA) and NMSIMP techniques, termination requires that the normalized predicted function reduction be small:

\[
\frac{g(\psi^{(k)})[H^{(k)}]^{-1}g(\psi^{(k)})}{|f(\psi^{(k)})|} \leq r
\]
Here, $\psi$ denotes the vector of parameters that participate in the optimization, $f(\cdot)$ is the objective function, and $g(\cdot)$ is the gradient. For the CONGRA technique (where a reliable Hessian estimate $H$ is not available), the following criterion is used:

$$\frac{\|g(\psi^{(k)})\|^2_2}{\|g(\psi^{(k)}) - g(\psi^{(k-1)})\|^2_2} \leq r$$

This criterion is not used by the NMSIMP technique. The default value is $r = 1E-8$. The optional integer value $n$ specifies the number of successive iterations for which the criterion must be satisfied before the process can terminate.

MAXFUNC=$n$

specifies the maximum number of function calls in the optimization process. The default values are as follows, depending on the optimization technique (which you specify in the TECHNIQUE= option):

- TRUREG, NRRIDG, NEWRAP: $n = 125$
- QUANEW, DBLDOG: $n = 500$
- CONGRA: $n = 1,000$
- NMSIMP: $n = 3,000$

Optimization can terminate only after completing a full iteration. Therefore, the number of function calls that are actually performed can exceed $n$.

MAXITER=$n$

specifies the maximum number of iterations in the optimization process. The default values are as follows, depending on the optimization technique (which you specify in the TECHNIQUE= option):

- TRUREG, NRRIDG, NEWRAP: $n = 50$
- QUANEW, DBLDOG: $n = 200$
- CONGRA: $n = 400$
- NMSIMP: $n = 1,000$

These default values also apply when $n$ is specified as a missing value.

MAXTIME=$r$

specifies an upper limit of $r$ seconds of CPU time for the optimization process. The default value is the largest floating-point double representation of your computer. This time that is specified by $r$ is checked only once at the end of each iteration. Therefore, the actual running time can be longer than $r$.

MINITER=$n$

MINIT=$n$

specifies the minimum number of iterations. The default value is 0. If you request more iterations than are actually needed for convergence to a stationary point, the optimization algorithms can behave strangely. For example, the effect of rounding errors can prevent the algorithm from continuing for the required number of iterations.
**NOITPRINT**
suppresses the display of the “Iteration History” table.

**NOPRINT**
suppresses the generation of ODS output.

**OUT=SAS-data-set**
names the SAS data set to be created when one or more PREDICT statements are specified. A single OUT= data set is created to contain all predicted values when more than one PREDICT statement is specified. An error message is produced if a PREDICT statement is specified and an OUT= data set is not specified. For more information about output data sets in SAS high-performance analytical procedures, see the section “Output Data Sets” on page 29.

**SINGULAR=number**
tunes the general singularity criterion that is applied in sweeps and inversions. The default is 1E4 times the machine epsilon; this product is approximately 1E−12 on most computers.

**TECHNIQUE=keyword**
**TECH=keyword**
specifies the optimization technique for obtaining maximum likelihood estimates. You can choose from the following techniques by specifying the appropriate *keyword*:

- **CONGRA** performs a conjugate-gradient optimization.
- **DBLDOG** performs a version of double-dogleg optimization.
- **LEVMAR** performs a Levenberg-Marquardt optimization.
- **NEWRAP** performs a Newton-Raphson optimization that combines a line-search algorithm with ridging.
- **NMSIMP** performs a Nelder-Mead simplex optimization.
- **NONE** performs no optimization.
- **NRRIDG** performs a Newton-Raphson optimization with ridging.
- **QUANEW** performs a quasi-Newton optimization.
- **TRUREG** performs a trust-region optimization.

The default value is TECHNIQUE=LEVMAR for least squares regression models and TECHNIQUE=NRRIDG for models where the distribution is specified.

**XMLFORMAT=filename**
specifies the file name for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are handled in other SAS products. For information about how to generate a XML stream for your formats, see the section “Working with Formats” on page 29.

---

**BOUNDS Statement**

**BOUNDS constraint <, constraint . . . > ;**
where constraint represents

\[ < \text{number operator} > \text{parameter-list} < \text{operator number} > \]

Boundary constraints are specified in a BOUNDS statement. One- or two-sided boundary constraints are allowed. Elements in a list of boundary constraints are separated by commas. For example:

\[
\begin{align*}
\text{bounds} & \ 0 \leq a1-a9 \ X \leq 1, \ -1 \leq c2-c5; \\
\text{bounds} & \ b1-b10 \ y \geq 0;
\end{align*}
\]

You can specify more than one BOUNDS statement. If you specify more than one lower (or upper) bound for the same parameter, the maximum (or minimum) of these is taken.

If the maximum \( l_j \) of all lower bounds is larger than the minimum of all upper bounds \( u_j \) for the same parameter \( \theta_j \), the boundary constraint is replaced by \( \theta_j := l_j := \min(u_j) \), which is defined by the minimum of all upper bounds specified for \( \theta_j \).

**BY Statement**

\[
\text{BY variables ;}
\]

You can specify a BY statement with PROC HPNLMOD to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPNLMOD procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

BY statement processing is not supported when the HPNLMOD procedure runs alongside the database or alongside the Hadoop distributed file system (HDFS). These modes are used if the input data are stored in a database or HDFS and the grid host is the appliance that houses the data.

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*.

**ESTIMATE Statement**

\[
\text{ESTIMATE 'label' expression < options > ;}
\]
The ESTIMATE statement enables you to compute an additional estimate that is a function of the parameter values. You must provide a quoted string to identify the estimate and then provide a valid SAS expression. Multiple ESTIMATE statements are permitted, and results from all ESTIMATE statements are listed in a common table. PROC HPNLMOD computes approximate standard errors for the estimates by using the delta method (Billingsley 1986). It uses these standard errors to compute corresponding \( t \) statistics, \( p \)-values, and confidence limits.

The ECOV option in the PROC HPNLMOD statement produces a table that contains the approximate covariance matrix of all the additional estimates you specify. The ECORR option produces the corresponding correlation matrix.

You can specify the following options in the ESTIMATE statement:

- **ALPHA** specifies the alpha level to be used to compute confidence limits. The default value corresponds to the ALPHA= option in the PROC HPNLMOD statement.

- **DF** specifies the degrees of freedom to be used to compute \( p \)-values and confidence limits. The default value corresponds to the DF= option in the PROC HPNLMOD statement.

---

### MODEL Statement

**MODEL** dependent-variable ~ distribution ;

The MODEL statement is the mechanism for either using a distribution specification to specify the distribution of the data or using the RESIDUAL distribution to specify a predicted value. You must specify a single dependent variable from the input data set, a tilde (\( \sim \)), and then a distribution along with its parameters. You can specify the following values for distribution:

- **RESIDUAL** \((m)\) or **LS** \((m)\) specifies no particular distribution. Instead the sum of squares of the differences between \( m \) and the dependent variable is minimized.

- **NORMAL** \((m, \nu)\) specifies a normal (Gaussian) distribution that has mean \( m \) and variance \( \nu \).

- **BINARY** \((p)\) specifies a binary (Bernoulli) distribution that has probability \( p \).

- **BINOMIAL** \((n, p)\) specifies a binomial distribution that has count \( n \) and probability \( p \).

- **GAMMA** \((a, b)\) specifies a gamma distribution that has shape \( a \) and scale \( b \).

- **NEGBIN** \((n, p)\) specifies a negative binomial distribution that has count \( n \) and probability \( p \).

- **POISSON** \((m)\) specifies a Poisson distribution that has mean \( m \).

- **GENERAL** \((ll)\) specifies a general log-likelihood function that you construct by using SAS programming statements.

The MODEL statement must follow any SAS programming statements that you specify for computing parameters of the preceding distributions. For information about the built-in log-likelihood functions, see the section “Built-In Log-Likelihood Functions” on page 494.
The purpose of the PARAMETERS statement is to provide starting values for the HPNLMOD procedure. You can provide values that define a single point in the parameter space or that define a set of points. For more information about parameter-specification, see the section “Assigning Starting Values by Using Parameter Specification” on page 487.

You can specify the following options in the PARAMETERS statement after the slash (/).

- **BEST=i > 0**
  
  specifies the maximum number of parameter grid points and the corresponding objective function values to display in the “Parameters” table. If you specify this option, the parameter grid points are listed in ascending order of objective function value. By default, all parameter grid points are displayed.

- **PDATA=SAS-data-set**

- **DATA=SAS-data-set**
  
  specifies the data set that provides parameter starting values.

- **START=value**

- **DEFSTART=value**
  
  specifies a default starting value for all parameters.

There are four methods available for providing starting values to the optimization process. In descending order of precedence, the methods are as follows:

1. Specify values directly in the PARAMETERS statement.
2. Specify values in the PDATA= data set option.
3. Specify a single value for all parameters by using the START= option.
4. Use the default value 1.0.

The names that are assigned to parameters must be valid SAS names and must not coincide with names of variables in the input data set (see the DATA= option in the PROC HPNLMOD statement). Parameters that are assigned starting values through the PARAMETERS statement can be omitted from the estimation if the expression in the MODEL statement does not depend on them.

### Assigning Starting Values by Using Parameter Specification

A parameter-specification has the following general form, where name identifies the parameter and value-list provides the set of starting values for the parameter:
Often the value-list contains only a single value, but more general and flexible list specifications such as the following are possible:

- \( m \) a single value
- \( m1, m2, \ldots, mn \) several values
- \( m \) TO \( n \) a sequence in which \( m \) equals the starting value, \( n \) equals the ending value, and the increment equals 1
- \( m \) TO \( n \) BY \( i \) a sequence in which \( m \) equals the starting value, \( n \) equals the ending value, and the increment is \( i \)
- \( m1, m2 \) TO \( m3 \) mixed values and sequences

When you specify more than one value for a parameter, PROC HPNLMOD sorts the values in ascending sequence and removes duplicate values from the parameter list before forming the grid for the parameter search. If you specify several values for each parameter, PROC HPNLMOD evaluates the model at each point on the grid. The iterations then commence from the point on the grid that yields the smallest objective function value.

For example, the following PARAMETERS statement specifies five parameters and sets their possible starting values as shown in the following table:

```
parms b0 = 0
       b1 = 4 to 8
       b2 = 0 to .6 by .2
       b3 = 1, 10, 100
       b4 = 0, .5, 1 to 4;
```

<table>
<thead>
<tr>
<th>Possible Starting Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>B0</td>
</tr>
<tr>
<td>----</td>
</tr>
<tr>
<td>0</td>
</tr>
<tr>
<td>5</td>
</tr>
<tr>
<td>6</td>
</tr>
<tr>
<td>7</td>
</tr>
<tr>
<td>8</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

The objective function values are calculated for each of the \( 1 \times 5 \times 4 \times 3 \times 6 = 360 \) combinations of possible starting values. Each grid point’s objective function value is computed by using the execution mode that is specified in the PERFORMANCE statement.

If you specify a starting value by using a parameter-specification, any starting values that are provided for this parameter through the PDATA= data set are ignored. The parameter-specification overrides the information in the PDATA= data set.
Assigning Starting Values from a SAS Data Set

The PDATA= option in the PARAMETERS statement enables you to assign starting values for parameters by using a SAS data set. The data set must contain at least two variables: a character variable named Parameter or Parm that identifies the parameter, and a numeric variable named Estimate or Est that contains the starting values. For example, the PDATA= option enables you to use the contents of the “ParameterEstimates” table from one PROC HPNLMOD run to supply starting values for a subsequent run, as follows:

```sas
proc hpnlmod data=d(obs=30);
    parameters alpha=100 beta=3 gamma=4;
    Switch = 1/(1+gamma*exp(beta*log(dose)));
    model y ~ residual(alpha*Switch);
    ods output ParameterEstimates=pest;
run;

proc hpnlmod data=d;
    parameters / pdata=pest;
    Switch = 1/(1+gamma*exp(beta*log(dose)));
    model y ~ residual(alpha*Switch);
run;
```

You can specify multiple values for a parameter in the PDATA= data set, and the parameters can appear in any order. The starting values are collected by parameter and arranged in ascending order, and duplicate values are removed. The parameter names in the PDATA= data set are not case sensitive. For example, the following DATA step defines starting values for three parameters and a starting grid with $1 \times 3 \times 1 = 3$ points:

```sas
data test;
    input Parameter $ Estimate;
    datalines;
    alpha 100
    BETA 4
    beta 4.1
    beta 4.2
    beta 4.1
    gamma 30
;
```

PERFORMANCE Statement

```sas
PERFORMANCE < performance-options > ;
```

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the procedure.

You can also use the PERFORMANCE statement to control whether PROC HPNLMOD executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.
PREDICT Statement

```
PREDICT 'label' expression <options> ;
PREDICT 'label' MEAN <options> ;
```

The PREDICT statement enables you to construct predictions of an expression across all of the observations in the input data set. Multiple PREDICT statements are permitted. Results for all PREDICT statements are placed in the output data set that you specify in the OUT= option in the PROC HPNLMOD statement. For more information, see the section “Output Data Sets” on page 29.

You must specify the following arguments:

- **'label'**
  - identifies the predicted expression.

- **expression | MEAN**
  - provides the predicted value. You can specify the predicted value either by using a SAS programming expression that involves the input data set variables and parameters or by using the keyword MEAN. If you specify the keyword MEAN, the predicted mean value for the distribution specified in the MODEL statement is used. Predicted values are computed using the final parameter estimates. Standard errors of prediction are computed using the delta method (Billingsley 1986; Cox 1998).

You can also specify the following **options**:

- **ALPHA=α**
  - specifies the alpha level to be used to compute confidence limits. The default value corresponds to the ALPHA= option in the PROC HPNLMOD statement.

- **DF=d**
  - specifies the degrees of freedom to be used to compute confidence limits. The default value corresponds to the DF= option in the PROC HPNLMOD statement.

- **LOWER=name**
  - specifies a variable that contains the lower confidence limit of the predicted value.

- **PRED=name**
  - specifies a variable that contains the predicted value.

- **PROBT=name**
  - specifies a variable that contains the p-value of the predicted value.

- **STDERR=name**
  - specifies a variable that contains the standard error of the predicted value.
**TVALUE=name**

specifies a variable that contains the \( t \) statistic for the predicted value.

**UPPER=name**

specifies a variable that contains the upper confidence limit of the predicted value.

---

**RESTRICT Statement**

RESTRICT \( \textit{restriction1} <, \textit{restriction2} \ldots > \);  

The RESTRICT statement imposes linear restrictions on the model’s parameters estimates. You can specify any number of RESTRICT statements.

Each \( \textit{restriction} \) is written as an expression, optionally followed by an equality operator (=) or an inequality operator (<, >, <=, >=), followed by a second expression as follows:

\[
\text{expression} < \text{operator} \text{ expression}>
\]

The \( \text{operator} \) can be =, <, >, <=, or >=. The operator and second expression are optional. When they are omitted, the \( \text{operator} \) defaults to = and the second \( \text{expression} \) defaults to the value 0.

Restriction expressions can be composed of parameter names, arithmetic operators, functions, and constants. Comparison operators (such as = or <) and logical operators (such as &) cannot be used in RESTRICT statement expressions. Parameters that are named in restriction expressions must be among the parameters that are estimated by the model. Restriction expressions cannot refer to other variables that are defined in the program or the DATA= data set. The restriction expressions must be linear functions of the parameters.

The following example illustrates how to use the RESTRICT statement to impose a linear constraint on parameters:

```
   proc hpnlmod;
      parms alpha beta;
      f = (x/alpha + beta)**2
      model y ~ residual(f);
      restrict beta < 2*(alpha + constant('pi'));
   run;
```

The preceding RESTRICT statement represents the following model constraint:

\[
\beta < 2(\alpha + \pi)
\]
Programming Statements

Programming statements define the arguments of the MODEL, ESTIMATE, and PREDICT statements in PROC HPNLMOD. Most of the programming statements that can be used in the SAS DATA step can also be used in the HPNLMOD procedure. See *SAS Language Reference: Concepts* for a description of SAS programming statements. The following are valid programming statements:

ABORT;
CALL name [ ( expression [, expression …] ) ];
DELETE;
DO[variable = expression
   [TO expression] [BY expression]
   [, expression [ TO expression] [ BY expression] …]
   ]
   [ WHILE expression ] [ UNTIL expression ] ;
END;
GOTO statement_label;
IF expression;
IF expression THEN program_statement;
   ELSE program_statement;
variable = expression;
variable + expression;
LINK statement_label;
PUT [variable] [=] […];
RETURN;
SELECT[(expression)];
STOP;
SUBSTR( variable, index, length )= expression;
WHEN (expression) program_statement;
   OTHERWISE program_statement;

For the most part, the SAS programming statements work the same as they do in the SAS DATA step, as documented in *SAS Language Reference: Concepts*. However, they differ as follows:

- The ABORT statement does not allow any arguments.
- The DO statement does not allow a character index variable. Thus, the first of the following statements is supported, but the second is not:

  do i = 1,2,3;

  do i = 'A','B','C';
In contrast to other procedures that share PROC HPNLMOD’s programming syntax, PROC HPNLMOD does not support the LAG function. Because observations are not processed sequentially when high-performance analytical procedures perform the parameter optimization, information for computing lagged values is not available.

The PUT statement, used mostly for program debugging in PROC HPNLMOD, supports only some of the features of the DATA step PUT statement, and it has some new features that the DATA step PUT statement does not have:

- The PROC HPNLMOD PUT statement does not support line pointers, factored lists, iteration factors, overprinting, _INFILE_, the colon (:) format modifier, or “$”.
- The PROC HPNLMOD PUT statement supports expressions, but the expression must be enclosed in parentheses. For example, the following statement displays the square root of x:

```plaintext
put (sqrt(x));
```

- The PROC HPNLMOD PUT statement supports the item _PDV_, which displays a formatted listing of all variables in the program. For example, the following statement displays a much more readable listing of the variables than the _ALL_ print item:

```plaintext
put _pdv_;
```

The WHEN and OTHERWISE statements enable you to specify more than one programming statement. That is, DO/END groups are not necessary for multiple WHEN statements. For example, the following syntax is valid:

```plaintext
select;
  when (exp1) stmt1;
    stmt2;
  when (exp2) stmt3;
    stmt4;
end;
```

When you code your programming statements, avoid defining variables that begin with an underscore (_) because they might conflict with internal variables that are created by PROC HPNLMOD. The MODEL statement must come after any SAS programming statements that define or modify terms that are used to specify the model.
Details: HPNLMOD Procedure

Least Squares Estimation

Models that are estimated by PROC HPNLMOD can be represented by using the equations

\[ Y = f(\beta; z_1, \cdots, z_k) + \epsilon \]

\[ E[\epsilon] = 0 \]

\[ \text{Var}[\epsilon] = \sigma^2 I \]

where

- \( Y \) is the \((n \times 1)\) vector of observed responses
- \( f \) is the nonlinear prediction function of parameters and regressor variables
- \( \beta \) is the vector of model parameters to be estimated
- \( z_1, \cdots, z_k \) are the \((n \times 1)\) vectors for each of the \( k \) regressor variables
- \( \epsilon \) is the \((n \times 1)\) vector of residuals
- \( \sigma^2 \) is the variance of the residuals

In these models, the distribution of the residuals is not specified and the model parameters are estimated using the least squares method. For the standard errors and confidence limits in the “ParameterEstimates” table to apply, the errors are assumed to be homoscedastic, uncorrelated, and have zero mean.

Built-In Log-Likelihood Functions

For models in which the distribution of model errors is specified, the HPNLMOD procedure estimates parameters by maximizing the value of a log-likelihood function for the specified distribution. The log-likelihood functions used by PROC HPNLMOD for the supported error distributions are as follows:

\[ Y \sim \text{normal}(m, v) \]

\[ l(m, v; y) = -\frac{1}{2} \left( \log(2\pi) + \frac{(y - m)^2}{v} + \log(v) \right) \]

\[ \text{E}[Y] = m \]

\[ \text{Var}[Y] = v \]

\[ v > 0 \]
$Y \sim \text{binary}(p)$

$$l_1(p; y) = \begin{cases} 
y \log\{p\} & y > 0 \\
0 & \text{otherwise}
\end{cases}$$

$$l_2(p; y) = \begin{cases} 
(1 - y) \log\{1 - p\} & y < 1 \\
0 & \text{otherwise}
\end{cases}$$

$$l(p; y) = l_1(p; y) + l_2(p; y)$$

$$\text{E}[Y] = p$$

$$\text{Var}[Y] = p (1 - p)$$

$0 < p < 1$

$Y \sim \text{binomial}(n, p)$

$$l_c = \log\{\Gamma(n + 1)\} - \log\{\Gamma(y + 1)\} - \log\{\Gamma(n - y + 1)\}$$

$$l_1(n, p; y) = \begin{cases} 
y \log\{p\} & y > 0 \\
0 & \text{otherwise}
\end{cases}$$

$$l_2(n, p; y) = \begin{cases} 
(n - y) \log\{1 - p\} & n - y > 0 \\
0 & \text{otherwise}
\end{cases}$$

$$l(n, p; y) = l_c + l_1(n, p; y) + l_2(n, p; y)$$

$$\text{E}[Y] = n p$$

$$\text{Var}[Y] = n p (1 - p)$$

$0 < p < 1$

$Y \sim \text{gamma}(a, b)$

$$l(a, b; y) = -a \log\{b\} - \log\{\Gamma(a)\} + (a - 1) \log\{y\} - y/b$$

$$\text{E}[Y] = ab$$

$$\text{Var}[Y] = ab^2$$

$a > 0$

$b > 0$

This parameterization of the gamma distribution differs from the parameterization that the GLIMMIX and GENMOD procedures use. The scale parameter in PROC HPNLMOD is expressed as the inverse of the scale parameter that PROC GLIMMIX and PROC GENMOD use. The PROC HPNLMOD parameter represents the scale of the magnitude of the residuals. The scale parameter in PROC GLIMMIX can be estimated by using the following statements:

```plaintext
proc glimmix;
    model y = x / dist=gamma s;
run;
```

The following statements show how to use PROC HPNLMOD to estimate the equivalent scale parameter:
Chapter 10: The HPNLMOD Procedure

```sas
proc hpnlmod;
  parms b0=1 b1=0 scale=14;
  linp = b0 + b1*x;
  mu = exp(linp);
  b = mu*scale;
  model y ~ gamma(1/scale,b);
run;
```

\( Y \sim \text{negbin}(n, p) \)

\[
I(n, p; y) = \log\{\Gamma(n + y)\} - \log\{\Gamma(n)\} - \log\{\Gamma(y + 1)\} + n \log\{p\} + y \log\{1 - p\}
\]

\[
E[Y] = n \left( \frac{1 - p}{p} \right)
\]

\[
\text{Var}[Y] = n \left( \frac{1 - p}{p^2} \right)
\]

\( n \geq 0 \)

\( 0 < p < 1 \)

The parameter \( n \) can be real-numbered; it does not have to be integer-valued.

\( Y \sim \text{Poisson}(m) \)

\[
I(m; y) = y \log\{m\} - m - \log\{\Gamma(y + 1)\}
\]

\[
E[Y] = m
\]

\[
\text{Var}[Y] = m
\]

\( m > 0 \)

---

**Computational Method**

**Multithreading**

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads that the HPNLMOD procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count by using the CPUCOUNT= SAS system option. For example, if you specify the following statement, the HPNLMOD procedure determines threading as if it executed on a system that has four CPUs, regardless of the actual CPU count:
You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the CPUCOUNT= system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPNLMOD procedure allocates one thread per CPU.

The HPNLMOD procedure divides the data that are processed on a single machine among the threads—that is, the HPNLMOD procedure implements multithreading by distributing computations across the data. For example, if the input data set has 1,000 observations and PROC HPNLMOD is running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- calculation of objective function values for the initial parameter grid
- objective function calculation
- gradient calculation
- Hessian calculation
- scoring of observations

In addition, operations on matrices such as sweeps might be multithreaded, provided that the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

### Choosing an Optimization Algorithm

#### First- or Second-Order Algorithms

The factors that affect how you choose a particular optimization technique for a particular problem are complex. Occasionally, you might benefit from trying several algorithms.

For many optimization problems, computing the gradient takes more computer time than computing the function value. Computing the Hessian sometimes takes much more computer time and memory than computing the gradient, especially when there are many decision variables. Unfortunately, optimization techniques that do not use some kind of Hessian approximation usually require many more iterations than techniques that do use a Hessian matrix; as a result, the total run time of these techniques is often longer. Techniques that do not use the Hessian also tend to be less reliable. For example, they can terminate more easily at stationary points than at global optima.

Table 10.3 shows which derivatives are required for each optimization technique.
The second-derivative methods (TRUREG, NEWRAP, and NRRIDG) are best for small problems for which the Hessian matrix is not expensive to compute. Sometimes the NRRIDG algorithm can be faster than the TRUREG algorithm, but TRUREG can be more stable. The NRRIDG algorithm requires only one matrix with \(p(p + 1)/2\) double words; TRUREG and NEWRAP require two such matrices. Here, \(p\) denotes the number of parameters in the optimization.

The first-derivative methods QUANEW and DBLDOG are best for medium-sized problems for which the objective function and the gradient are much faster to evaluate than the Hessian. In general, the QUANEW and DBLDOG algorithms require more iterations than TRUREG, NRRIDG, and NEWRAP, but each iteration can be much faster. The QUANEW and DBLDOG algorithms require only the gradient to update an approximate Hessian, and they require slightly less memory than TRUREG or NEWRAP.

The first-derivative method CONGRA is best for large problems for which the objective function and the gradient can be computed much faster than the Hessian and for which too much memory is required to store the (approximate) Hessian. In general, the CONGRA algorithm requires more iterations than QUANEW or DBLDOG, but each iteration can be much faster. Because CONGRA requires only a factor of \(p\) double-word memory, many large applications can be solved only by CONGRA.

The no-derivative method NMSIMP is best for small problems for which derivatives are not continuous or are very difficult to compute.

The LEVMAR method is appropriate only for least squares optimization problems.

Each optimization method uses one or more convergence criteria that determine when it has converged. An algorithm is considered to have converged when any one of the convergence criteria is satisfied. For example, under the default settings, the QUANEW algorithm converges if \(\text{ABSGCONV} < 1 \times 10^{-5}, \text{FCONV} < 2 \times \epsilon, \text{or GCONV} < 1 \times 10^{-8}\).

By default, the HPNLMOD procedure applies the NRRIDG algorithm because it can take advantage of multithreading in Hessian computations and inversions. If the number of parameters becomes large, specifying \text{TECHNIQUE=}QUANEW (which is a first-order method with good overall properties) is recommended.
Algorithm Descriptions

The following subsections provide details about each optimization technique and follow the same order as Table 10.3.

**Trust Region Optimization (TRUREG)**

The trust region method uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function $f(\psi)$ have continuous first- and second-order derivatives inside the feasible region.

The trust region method iteratively optimizes a quadratic approximation to the nonlinear objective function within a hyperelliptic trust region that has radius $\Delta$. The radius constrains the step size that corresponds to the quality of the quadratic approximation. The trust region method is implemented based on Dennis, Gay, and Welsch (1981); Gay (1983); Moré and Sorensen (1983).

The trust region method performs well for small- to medium-sized problems, and it does not need many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the quasi-Newton or conjugate gradient algorithms might be more efficient.

**Newton-Raphson Optimization with Line Search (NEWRAP)**

The NEWRAP technique uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

If second-order derivatives are computed efficiently and precisely, the NEWRAP method can perform well for medium-sized to large problems, and it does not need many function, gradient, and Hessian calls.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. Otherwise, a combination of ridging and line search is performed to compute successful steps. If the Hessian is not positive-definite, a multiple of the identity matrix is added to the Hessian matrix to make it positive-definite (Eskow and Schnabel 1991).

In each iteration, a line search is performed along the search direction to find an approximate optimum of the objective function. The default line-search method uses quadratic interpolation and cubic extrapolation (LIS=2).

**Newton-Raphson Ridge Optimization (NRRIDG)**

The NRRIDG technique uses the gradient $g(\psi^{(k)})$ and the Hessian matrix $H(\psi^{(k)})$; thus, it requires that the objective function have continuous first- and second-order derivatives inside the feasible region.

This algorithm uses a pure Newton step when the Hessian is positive-definite and when the Newton step reduces the value of the objective function successfully. If at least one of these two conditions is not satisfied, a multiple of the identity matrix is added to the Hessian matrix.

The NRRIDG method performs well for small- to medium-sized problems, and it does not require many function, gradient, and Hessian calls. However, if the computation of the Hessian matrix is computationally expensive, one of the quasi-Newton or conjugate gradient algorithms might be more efficient.

Because the NRRIDG technique uses an orthogonal decomposition of the approximate Hessian, each iteration of NRRIDG can be slower than an iteration of the NEWRAP technique, which works with a Cholesky decomposition. However, NRRIDG usually requires fewer iterations than NEWRAP.
**Quasi-Newton Optimization (QUANEW)**

The (dual) quasi-Newton method uses the gradient $g(\psi^{(k)})$, and it does not need to compute second-order derivatives because they are approximated. It works well for medium-sized to moderately large optimization problems, where the objective function and the gradient can be computed much faster than the Hessian. However, in general it requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which compute second-order derivatives. QUANEW is the default optimization algorithm because it provides an appropriate balance between the speed and stability that are required for most nonlinear mixed model applications.

The QUANEW technique that is implemented by the HPNLMOD procedure is the dual quasi-Newton algorithm, which updates the Cholesky factor of an approximate Hessian.

In each iteration, a line search is performed along the search direction to find an approximate optimum. The line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size $\alpha$ that satisfies the Goldstein conditions (Fletcher 1987). One of the Goldstein conditions can be violated if the feasible region defines an upper limit of the step size. Violating the left-side Goldstein condition can affect the positive-definiteness of the quasi-Newton update. In that case, either the update is skipped or the iterations are restarted by using an identity matrix, resulting in the steepest descent or ascent search direction.

The QUANEW algorithm uses its own line-search technique.

**Double-Dogleg Optimization (DBLDOG)**

The double-dogleg optimization method combines the ideas of the quasi-Newton and trust region methods. In each iteration, the double-dogleg algorithm computes the step $s^{(k)}$ as the linear combination of the steepest descent or ascent search direction $s^{(k)}_1$ and a quasi-Newton search direction $s^{(k)}_2$:

$$s^{(k)} = \alpha_1 s^{(k)}_1 + \alpha_2 s^{(k)}_2$$

The step is requested to remain within a prespecified trust region radius (Fletcher 1987, p. 107). Thus, the DBLDOG subroutine uses the dual quasi-Newton update but does not perform a line search.

The double-dogleg optimization technique works well for medium-sized to moderately large optimization problems, where the objective function and the gradient are much faster to compute than the Hessian. The implementation is based on Dennis and Mei (1979); Gay (1983), but it is extended for dealing with boundary and linear constraints. The DBLDOG technique generally requires more iterations than the TRUREG, NEWRAP, and NRRIDG techniques, which require second-order derivatives; however, each of the DBLDOG iterations is computationally cheap. Furthermore, the DBLDOG technique requires only gradient calls for the update of the Cholesky factor of an approximate Hessian.

**Conjugate Gradient Optimization (CONGRA)**

Second-order derivatives are not required by the CONGRA algorithm and are not even approximated. The CONGRA algorithm can be expensive in function and gradient calls, but it requires only $O(p)$ memory for unconstrained optimization. In general, the algorithm must perform many iterations to obtain a precise solution, but each of the CONGRA iterations is computationally cheap.

The CONGRA algorithm should be used for optimization problems that have large $p$. For the unconstrained or boundary-constrained case, the CONGRA algorithm requires only $O(p)$ bytes of working memory, whereas all other optimization methods require order $O(p^2)$ bytes of working memory. During $p$ successive iterations, uninterrupted by restarts or changes in the working set, the CONGRA algorithm computes a cycle of $p$ conjugate search directions. In each iteration, a line search is performed along the search direction to find an
approximate optimum of the objective function. The default line-search method uses quadratic interpolation and cubic extrapolation to obtain a step size \( \alpha \) that satisfies the Goldstein conditions. One of the Goldstein conditions can be violated if the feasible region defines an upper limit for the step size. Other line-search algorithms can be specified with the LIS= option.

**Levenberg-Marquardt Optimization (LEVMAR)**
The LEVMAR algorithm performs a highly stable optimization; however, for large problems, it consumes more memory and takes longer than the other techniques. The Levenberg-Marquardt optimization technique is a slightly improved variant of the Moré (1978) implementation.

**Nelder-Mead Simplex Optimization (NMSIMP)**
The Nelder-Mead simplex method does not use any derivatives and does not assume that the objective function has continuous derivatives. The objective function itself needs to be continuous. This technique is quite expensive in the number of function calls, and it might be unable to generate precise results for \( p \gg 40 \).

The original Nelder-Mead simplex algorithm is implemented and extended to boundary constraints. This algorithm does not compute the objective for infeasible points, but it changes the shape of the simplex by adapting to the nonlinearities of the objective function. This adaptation contributes to an increased speed of convergence. NMSIMP uses a special termination criterion.

---

**Displayed Output**

The following sections describe the output that PROC HPNLMOD produces by default. The output is organized into various tables, which are discussed in the order of their appearance.

**Performance Information**
The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Timing” table in which elapsed times (absolute and relative) for the main tasks of the procedure are displayed.

**Specifications**
The “Specifications” table displays basic information about the model such as the data source, the dependent variable, the distribution being modeled, and the optimization technique.

**Number of Observations**
The “Number of Observations” table displays the number of observations that are read from the input data set and the number of observations that are used in the analysis.
Dimensions

The “Dimensions” table displays the number of parameters that are estimated in the model and the number of upper and lower bounds that are imposed on the parameters.

Parameters

The “Parameters” table displays the initial values of parameters that are used to start the estimation process. You can limit this information by specifying the BEST= option in the PARAMETERS statement when you specify a large number of initial parameter value combinations. The parameter combinations and their corresponding objective function values are listed in increasing order of objective function value.

Iteration History

For each iteration of the optimization, the “Iteration History” table displays the number of function evaluations (including gradient and Hessian evaluations), the value of the objective function, the change in the objective function from the previous iteration, and the absolute value of the largest (projected) gradient element.

Convergence Status

The convergence status table is a small ODS table that follows the “Iteration History” table in the default output. In the listing it appears as a message that identifies whether the optimization succeeded and which convergence criterion was met. If the optimization fails, the message indicates the reason for the failure. If you save the convergence status table to an output data set, a numeric Status variable is added that enables you to programmatically assess convergence. The values of the Status variable encode the following:

<table>
<thead>
<tr>
<th>Status</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Convergence was achieved or an optimization was not performed because TECHNIQUE=NONE.</td>
</tr>
<tr>
<td>1</td>
<td>The objective function could not be improved.</td>
</tr>
<tr>
<td>2</td>
<td>Convergence was not achieved because of a user interrupt or because a limit (such as the maximum number of iterations or the maximum number of function evaluations) was reached. To modify these limits, see the MAXITER=, MAXFUNC=, and MAXTIME= options in the PROC HPNLMOD statement.</td>
</tr>
<tr>
<td>3</td>
<td>Optimization failed to converge because function or derivative evaluations failed at the starting values or during the iterations or because a feasible point that satisfies the parameter constraints could not be found in the parameter space.</td>
</tr>
</tbody>
</table>

Linear Constraints

The “Linear Constraints” table summarizes the linear constraints that are applied to the model by using the RESTRICT statements. All the constraints that are specified in the model are listed in the “Linear Constraints” table, together with information about whether each constraint represents an inequality or equality condition and whether that constraint is active for the final parameter estimates.

Fit Statistics

The “Fit Statistics” table displays a variety of measures of fit, depending on whether the model was estimated using least squares or maximum likelihood. In both cases, smaller values of the fit statistics indicate better fit.
For least squares estimations, the “Fit Statistics” table displays the sum of squares of errors and the variance of errors.

For maximum likelihood estimations, the table uses the following formulas to display information criteria, where $p$ denotes the number of effective parameters, $n$ denotes the number of observations used, and $l$ is the log likelihood that is evaluated at the converged estimates:

\[
\text{AIC} = -2l + 2p \\
\text{AICC} = \begin{cases} 
-2l + 2pn/(n - p - 1) & \text{if } f > p + 2 \\
-2l + 2p(p + 2) & \text{otherwise}
\end{cases} \\
\text{BIC} = -2l + p \log(f)
\]

The information criteria values that are displayed in the “Fit Statistics” table are not based on a normalized log-likelihood function.

**ANOVA**

The “Analysis of Variance” table is displayed only for least squares estimations. The ANOVA table displays the number of degrees of freedom and the sum of squares that are attributed to the model, the error, and the total. The ANOVA table also reports the variance of the model and the errors, the $F$ statistic, and its probability for the model.

**Parameter Estimates**

The “Parameter Estimates” table displays the parameter estimates, their estimated (asymptotic) standard errors $t$ statistics, and associated $p$-values for the hypothesis that the parameter is 0. Confidence limits are displayed for each parameter and are based on the value of the ALPHA= option in the PROC HPNLMOD statement.

**Additional Estimates**

The “Additional Estimates” table displays the same information as the “Parameter Estimates” table for the expressions that appear in the optional ESTIMATE statements. The table is generated when one or more ESTIMATE statements are specified. Because a separate ALPHA= option can be specified for each ESTIMATE statement, the “Additional Estimates” table also includes a column that indicates each confidence interval’s corresponding significance level.

**Covariance**

The “Covariance” table appears when the COV option is specified in the PROC HPNLMOD statement. The “Covariance” table displays a matrix of covariances between each pair of estimated parameters.

**Correlation**

The “Correlation” table appears when the CORR option is specified in the PROC HPNLMOD statement. The “Correlation” table displays the correlation matrix for the estimated parameters.
Additional Estimates Covariance

The “Covariance of Additional Estimates” table appears when the ECOV option is specified in the PROC HPNLMOD statement. The “Covariance of Additional Estimates” table displays a matrix of covariances between each pair of expressions that are specified in ESTIMATE statements.

Additional Estimates Correlation

The “Correlation of Additional Estimates” table appears when the ECORR option is specified in the PROC HPNLMOD statement. The “Correlation of Additional Estimates” table displays the correlation matrix for the expressions that are specified in ESTIMATE statements.

Procedure Task Timing

If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Procedure Task Timing” table in which elapsed times (absolute and relative) for the main tasks of the procedure are displayed.

ODS Table Names

Each table that is created by the HPNLMOD procedure has a name associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 10.4.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement and Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>AdditionalEstimates</td>
<td>Functions of estimated parameters and their associated statistics</td>
<td>ESTIMATE statement</td>
</tr>
<tr>
<td>ANOVA</td>
<td>Least squares analysis of variance information</td>
<td>RESIDUAL option in the MODEL statement</td>
</tr>
<tr>
<td>Constraints</td>
<td>Information about the model’s linear constraints</td>
<td>RESTRICT statement</td>
</tr>
<tr>
<td>ConvergenceStatus</td>
<td>Optimization success and convergence information</td>
<td>Default output</td>
</tr>
<tr>
<td>CorrB</td>
<td>Parameter correlation matrix</td>
<td>CORR option in the PROC HPNLMOD statement</td>
</tr>
<tr>
<td>CovB</td>
<td>Parameter covariance matrix</td>
<td>COV option in the PROC HPNLMOD statement</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Number of parameters and their bounds</td>
<td>Default output</td>
</tr>
<tr>
<td>ECorrB</td>
<td>Additional estimates’ correlation matrix</td>
<td>ECORR option in the PROC HPNLMOD statement</td>
</tr>
<tr>
<td>ECovB</td>
<td>Additional estimates’ covariance matrix</td>
<td>ECOV option in the PROC HPNLMOD statement</td>
</tr>
</tbody>
</table>
Examples: HPNLMOD Procedure

Example 10.1: Segmented Model

Suppose you are interested in fitting a model that consists of two segments that connect in a smooth fashion. For example, the following model states that the mean of $Y$ is a quadratic function in $x$ for values of $x$ less than $x_0$ and that the mean of $Y$ is constant for values of $x$ greater than $x_0$:

$$E[Y|x] = \begin{cases} 
\alpha + \beta x + \gamma x^2 & \text{if } x < x_0 \\
\gamma & \text{if } x \geq x_0 
\end{cases}$$

In this model equation, $\alpha$, $\beta$, and $\gamma$ are the coefficients of the quadratic segment, and $\gamma$ is the plateau of the mean function. The HPNLMOD procedure can fit such a segmented model even when the join point, $x_0$, is unknown.

Suppose you also want to impose conditions on the two segments of the model. First, the curve should be continuous—that is, the quadratic and the plateau section need to meet at $x_0$. Second, the curve should be smooth—that is, the first derivative of the two segments with respect to $x$ needs to coincide at $x_0$.

The continuity condition requires that

$$c = E[Y|x_0] = \alpha + \beta x_0 + \gamma x_0^2$$

The smoothness condition requires that

$$\frac{\partial E[Y|x_0]}{\partial x} = \beta + 2\gamma x_0 = 0$$

Table 10.4  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement and Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>FitStatistics</td>
<td>Statistics about the quality of the fit</td>
<td>Default output</td>
</tr>
<tr>
<td>IterHistory</td>
<td>Optimizer iteration information</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Parameter estimates and associated</td>
<td>Default output</td>
</tr>
<tr>
<td>Parameters</td>
<td>Initial parameter values</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about high-performance</td>
<td>Default output</td>
</tr>
<tr>
<td>Specifications</td>
<td>Basic model characteristics</td>
<td>Default output</td>
</tr>
</tbody>
</table>
If you solve for $x_0$ and substitute into the expression for $c$, the two conditions jointly imply that

\[
x_0 = -\frac{\beta}{2\gamma}
\]
\[
c = \alpha - \frac{\beta^2}{4\gamma}
\]

Although there are five unknowns, the model contains only three independent parameters. The continuity and smoothness restrictions together completely determine two parameters, given the other three.

The following DATA step creates the SAS data set for this example:

```sas
data a;
  input y x @@;
datalines;
.46 1 .47 2 .57 3 .61 4 .62 5 .68 6 .69 7
.78 8 .70 9 .74 10 .77 11 .78 12 .74 13 .80 13
.80 15 .78 16
;
```

The following PROC HPNLMOD statements fit this segmented model:

```sas
proc hpnlmod data=a out=b;
  parms alpha=.45 beta=.05 gamma=-.0025;
  x0 = -.5*beta / gamma;
  if (x < x0) then
    yp = alpha + beta*x + gamma*x*x;
  else
    yp = alpha + beta*x0 + gamma*x0*x0;
  model y ~ residual(yp);
  estimate 'join point' -beta/2/gamma;
  estimate 'plateau value c' alpha - beta**2/(4*gamma);
  predict 'predicted' yp pred=yp;
  predict 'response' y pred=y;
  predict 'x' x pred=x;
run;
```

The parameters of the model are $\alpha$, $\beta$, and $\gamma$. They are represented in the PROC HPNLMOD statements by the variables alpha, beta, and gamma, respectively. In order to model the two segments, a conditional statement assigns the appropriate expression to the mean function, depending on the value of $x_0$. The ESTIMATE statements compute the values of $x_0$ and $c$. The PREDICT statement computes predicted values for plotting and saves them to data set b.

The results from fitting this model are shown in Output 10.1.1 through Output 10.1.3. The iterative optimization converges after six iterations (Output 10.1.1). Output 10.1.2 shows the estimated parameters. Output 10.1.3 indicates that the join point is 12.7477 and the plateau value is 0.7775.
Example 10.1: Segmented Model

**Output 10.1.1** Nonlinear Least Squares Iterative Phase

**Quadratic Model with Plateau**

The HPNLMOD Procedure

<table>
<thead>
<tr>
<th>Iteration</th>
<th>Evaluations</th>
<th>Objective Function</th>
<th>Change</th>
<th>Max Gradient</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>5</td>
<td>0.0035144531</td>
<td>7.184063</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>2</td>
<td>0.0007352716</td>
<td>0.00277918</td>
<td>2.145337</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>0.0006292751</td>
<td>0.00010600</td>
<td>0.032551</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>0.0006291261</td>
<td>0.00000015</td>
<td>0.002952</td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>0.0006291244</td>
<td>0.000000000</td>
<td>0.000238</td>
</tr>
<tr>
<td>5</td>
<td>2</td>
<td>0.0006291244</td>
<td>0.000000000</td>
<td>0.000023</td>
</tr>
<tr>
<td>6</td>
<td>2</td>
<td>0.0006291244</td>
<td>0.000000000</td>
<td>2.313E-6</td>
</tr>
</tbody>
</table>

Convergence criterion (GCONV=1E-8) satisfied.

**Output 10.1.2** Least Squares Analysis for the Quadratic Model

<table>
<thead>
<tr>
<th>Source</th>
<th>DF</th>
<th>Sum of Squares</th>
<th>Mean Square</th>
<th>F Value</th>
<th>Approx Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Model</td>
<td>2</td>
<td>0.1769</td>
<td>0.0884</td>
<td>114.22</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Error</td>
<td>13</td>
<td>0.0101</td>
<td>0.000774</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Corrected Total</td>
<td>15</td>
<td>0.1869</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Output 10.1.3** Additional Estimates for the Quadratic Model

<table>
<thead>
<tr>
<th>Label</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>DF</th>
<th>t Value</th>
<th>Approx Pr &gt;</th>
<th>Approximate 95% Confidence Limits</th>
</tr>
</thead>
<tbody>
<tr>
<td>join point</td>
<td>12.7477</td>
<td>1.2781</td>
<td>1</td>
<td>9.97</td>
<td>&lt;.0001</td>
<td>0.05 9.9864 15.5089</td>
</tr>
<tr>
<td>plateau value c</td>
<td>0.7775</td>
<td>0.0123</td>
<td>1</td>
<td>63.11</td>
<td>&lt;.0001</td>
<td>0.05 0.7509 0.8041</td>
</tr>
</tbody>
</table>

The following statements produce a graph of the observed and predicted values along with reference lines for the join point and plateau estimates (Output 10.1.4):
proc sgplot data=b noautolegend;
  yaxis label='Observed or Predicted';
  reline 0.7775 / axis=y label="Plateau" labelpos=min;
  reline 12.7477 / axis=x label="Join point" labelpos=min;
  scatter y=y x=x;
  series y=yp x=x;
run;

Output 10.1.4  Observed and Predicted Values for the Quadratic Model

References


# Chapter 11
## The HPPLS Procedure

<table>
<thead>
<tr>
<th>Contents</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: HPPLS Procedure</td>
<td>512</td>
</tr>
<tr>
<td>PROC HPPLS Features</td>
<td>512</td>
</tr>
<tr>
<td>PROC HPPLS Contrasted with PROC PLS</td>
<td>513</td>
</tr>
<tr>
<td>Getting Started: HPPLS Procedure</td>
<td>514</td>
</tr>
<tr>
<td>Spectrometric Calibration</td>
<td>514</td>
</tr>
<tr>
<td>Fitting a PLS Model</td>
<td>516</td>
</tr>
<tr>
<td>Selecting the Number of Factors by Test Set Validation</td>
<td>517</td>
</tr>
<tr>
<td>Predicting New Observations</td>
<td>521</td>
</tr>
<tr>
<td>Syntax: HPPLS Procedure</td>
<td>522</td>
</tr>
<tr>
<td>PROC HPPLS Statement</td>
<td>522</td>
</tr>
<tr>
<td>BY Statement</td>
<td>525</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>526</td>
</tr>
<tr>
<td>ID Statement</td>
<td>526</td>
</tr>
<tr>
<td>MODEL Statement</td>
<td>526</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
<td>527</td>
</tr>
<tr>
<td>PARTITION Statement</td>
<td>529</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
<td>530</td>
</tr>
<tr>
<td>Details: HPPLS Procedure</td>
<td>530</td>
</tr>
<tr>
<td>Regression Methods</td>
<td>530</td>
</tr>
<tr>
<td>Partial Least Squares</td>
<td>530</td>
</tr>
<tr>
<td>SIMPLS</td>
<td>531</td>
</tr>
<tr>
<td>Principal Components Regression</td>
<td>532</td>
</tr>
<tr>
<td>Reduced Rank Regression</td>
<td>532</td>
</tr>
<tr>
<td>Relationships between Methods</td>
<td>532</td>
</tr>
<tr>
<td>Test Set Validation</td>
<td>535</td>
</tr>
<tr>
<td>Centering and Scaling</td>
<td>536</td>
</tr>
<tr>
<td>Missing Values</td>
<td>537</td>
</tr>
<tr>
<td>Computational Method</td>
<td>537</td>
</tr>
<tr>
<td>Multithreading</td>
<td>537</td>
</tr>
<tr>
<td>Output Data Set</td>
<td>538</td>
</tr>
<tr>
<td>Displayed Output</td>
<td>538</td>
</tr>
<tr>
<td>Performance Information</td>
<td>538</td>
</tr>
<tr>
<td>Data Access Information</td>
<td>538</td>
</tr>
<tr>
<td>Centering and Scaling Information</td>
<td>538</td>
</tr>
<tr>
<td>Model Information</td>
<td>539</td>
</tr>
<tr>
<td>Number of Observations</td>
<td>539</td>
</tr>
</tbody>
</table>
The HPPLS procedure is a high-performance version of the PLS procedure in SAS/STAT software, which fits models by using any one of a number of linear predictive methods, including partial least squares (PLS). Ordinary least squares regression, as implemented in SAS/STAT procedures such as the GLM and REG procedures, has the single goal of minimizing sample response prediction error, and it seeks linear functions of the predictors that explain as much variation in each response as possible. The HPPLS procedure implements techniques that have the additional goal of accounting for variation in the predictors, under the assumption that directions in the predictor space that are well sampled should provide better prediction for new observations when the predictors are highly correlated. All the techniques that the HPPLS procedure implements work by extracting successive linear combinations of the predictors, called factors (also called components, latent vectors, or latent variables), which optimally address one or both of these two goals: explaining response variation and explaining predictor variation. In particular, the method of partial least squares balances the two objectives by seeking factors that explain both response and predictor variation.

The name “partial least squares” also applies to a more general statistical method that is not implemented in this procedure. The partial least squares method was originally developed in the 1960s by the econometrician Herman Wold (1966) for modeling “paths” of causal relation between any number of “blocks” of variables. However, the HPPLS procedure fits only predictive partial least squares models that have one “block” of predictors and one “block” of responses. If you are interested in fitting more general path models, you should consider using the CALIS procedure.

PROC HPPLS runs in either single-machine mode or distributed mode.

**NOTE:** Distributed mode requires SAS High-Performance Statistics.

### PROC HPPLS Features

The main features of the HPPLS procedure are as follows:

- supports GLM and reference parameterization for classification effects
permits any degree of interaction effects that involve classification and continuous variables

- supports partitioning of data into training and testing roles

- supports test set validation to choose the number of extracted factors, where the model is fit to only part of the available data (the training set) and the fit is evaluated over the other part of the data (the test set)

- produces an output data set that contains predicted values and other observationwise statistics

The HPPLS procedure implements the following techniques:

- principal components regression, which extracts factors to explain as much predictor sample variation as possible

- reduced rank regression, which extracts factors to explain as much response variation as possible. This technique, also known as (maximum) redundancy analysis, differs from multivariate linear regression only when there are multiple responses.

- partial least squares regression, which balances the two objectives of explaining response variation and explaining predictor variation. Two different formulations for partial least squares are available: the original predictive method of Wold (1966) and the straightforward implementation of a statistically inspired modification of the partial least squares (SIMPLS) method of De Jong (1993).

Because the HPPLS procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations when you license SAS High-Performance Statistics

- enables you to run in single-machine mode on the server where SAS is installed

- exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

### PROC HPPLS Contrasted with PROC PLS

The HPPLS procedure and the PLS procedure have the following similarities and differences:

- All the general factor extraction methods that are available in PROC PLS are supported by PROC HPPLS.

- The RLGW algorithm, which is available in PROC PLS to compute extracted PLS factors, is not supported by PROC HPPLS.

- PROC PLS can specify various methods to be used for cross validation. PROC HPPLS supports test set validation only by using the PARTITION statement.
The CLASS statement in PROC HPPLS permits two parameterizations: the GLM-type parameterization and a reference parameterization. The HPPLS procedure does not mix parameterizations across the variables in the CLASS statement. In other words, all classification variables are in the same parameterization, and this parameterization is either the GLM or reference parameterization. In PROC PLS, only the GLM-type parameterization is supported.

The HPPLS procedure does not support the EFFECT statement, the MISSING= option, the VARSCALE option, and the PLOTS option that are available in PROC PLS.

The syntax of the OUTPUT statement in the HPPLS procedure is different from the syntax of the OUTPUT statement in PROC PLS. In the HPPLS procedure, you do not need to provide a prefix in the OUTPUT statement. A default prefix is used if you do not provide one. If you do not specify any output statistics in the OUTPUT statement in PROC HPPLS, the output data set includes the predicted values for response variables. Furthermore, although the OUTPUT statement in the PLS procedure includes the input and BY variables in the output data by default, PROC HPPLS does not include them by default so that it can avoid data duplication for large data sets. In order to include any input or BY variables in the output data set, you must list these variables in the ID statement.

The HPPLS procedure is primarily designed to operate in the high-performance distributed environment for large-data tasks. By default, PROC HPPLS performs computations on multiple threads. The PLS procedure executes on a single thread.

---

**Getting Started: HPPLS Procedure**

**Spectrometric Calibration**

The example in this section illustrates basic features of the HPPLS procedure. The data are reported in Umetrics (1995); the original source is Lindberg, Persson, and Wold (1983). Suppose you are researching pollution in the Baltic Sea and you want to use the spectra of samples of seawater to determine the amounts of three compounds present in seawater samples: lignin sulfonate (ls: pulp industry pollution), humic acids (ha: natural forest products), and optical whitener from detergent (dt). Spectrometric calibration is a type of problem in which partial least squares can be very effective. The predictors are the spectra emission intensities at different frequencies in a sample spectrum, and the responses are the amounts of various chemicals in the sample.

For the purposes of calibrating the model, samples that have known compositions are used. The calibration data consist of 16 samples of known concentrations of ls, ha, and dt, with spectra based on 27 frequencies (or, equivalently, wavelengths). The following statements create a SAS data set named Sample for these data. In order to demonstrate the use of test set validation, the data set contains a variable Role that is used to assign observations to the training and testing roles. In this case, the training role has nine samples and the testing role has seven samples.
data Sample;
  input obsnam $ v1-v27 ls ha dt Role $5. @@;
  datalines;
EM1 2766 2610 3306 3630 3600 3438 3213 3051 2907 2844 2796 2787 2760 2754 2670 2520 2310 2100 1917 1755 1602 1467 1353 1260 1167 1101 1017 3.0110 0.0000 0.00 TRAIN
EM2 1492 1419 1369 1158 958 887 905 929 920 887 800 710 617 535 451 368 296 241 190 157 128 106 89 70 65 56 50 0.0000 0.4005 0.00 TEST
EM3 2450 2379 2400 2055 1689 1355 1109 908 750 673 644 640 630 618 571 512 440 368 305 247 196 156 120 98 80 61 50 0.0000 0.0000 90.63 TRAIN
EM4 2751 2883 3492 3570 3282 2937 2634 2370 2187 2070 2007 1974 1950 1890 1824 1680 1527 1350 1206 1080 984 888 810 732 669 630 582 1.4820 0.1580 40.00 TEST
EM5 2652 2691 3225 3285 3033 2784 2520 2340 2235 2148 2094 2049 2007 1917 1800 1650 1464 1299 1140 1020 909 810 726 657 594 549 507 1.1160 0.4104 30.45 TEST
EM6 3993 4722 6147 6720 6531 5970 5382 4842 4470 4200 4077 4008 3948 3864 3663 3390 3090 2787 2481 2241 2028 1830 1680 1533 1440 1314 1227 3.3970 0.3032 50.82 TRAIN
EM7 4032 4350 5430 5857 5607 5097 4605 4170 3864 3708 3588 3537 3480 3330 3192 2910 2610 2325 2064 1830 1638 1476 1350 1236 1122 1044 963 3.0790 0.3032 50.82 TRAIN
EM8 4530 5190 6910 7425 7155 6525 5784 5166 4695 4380 4197 4131 4077 3972 3777 3531 3168 2835 2517 2244 2004 1809 1620 1700 1590 1490 1380 4.0240 0.1153 89.39 TRAIN
EM9 4077 4410 5460 5857 5607 5097 4605 4170 3864 3708 3588 3537 3480 3330 3192 2910 2610 2325 2064 1830 1638 1476 1350 1236 1122 1044 963 3.0790 0.3032 50.82 TRAIN
EM10 3450 3432 3969 4020 3678 3237 2814 2487 2205 2061 2001 1965 1947 1890 1776 1635 1452 1278 1128 981 867 753 663 600 552 507 468 0.9588 0.1450 101.10 TRAIN
EM11 4989 5301 6807 7425 7155 6525 5784 5166 4695 4380 4197 4131 4077 3972 3777 3531 3168 2835 2517 2244 2004 1809 1620 1700 1590 1490 1380 4.0240 0.1153 89.39 TRAIN
EM12 5340 5790 7590 8390 8130 7670 6890 6190 5700 5380 5200 5110 5040 4900 4700 4390 3970 3540 3170 2810 2490 2240 2060 1870 1700 1590 1470 4.1320 0.5691 81.75 TEST
EM13 3162 3477 4365 4650 4470 4107 3717 3432 3228 3093 3009 2964 2916 2838 2694 2490 2253 2013 1788 1599 1431 1305 1194 1077 990 927 855 2.1600 0.4360 27.59 TRAIN
EM14 4380 4695 6018 6510 6342 5760 5151 4596 4200 3948 3807 3720 3672 3567 3438 3171 2880 2571 2280 2046 1857 1680 1548 1413 1314 1200 1119 3.0940 0.2471 61.71 TRAIN
EM15 4587 4200 5040 5289 4965 4449 3939 3507 3174 2970 2850 2814 2748 2670 2529 2328 2088 1851 1641 1431 1284 1134 1020 918 840 756 714 1.6040 0.2856 108.80 TEST
EM16 4017 4725 6090 6570 6354 5895 5346 4911 4611 4422 4314 4287 4224 4110 3915 3600 3240 2913 2598 2325 2088 1917 1734 1587 1452 1356 1257 3.1620 0.7012 60.00 TEST
;
Fitting a PLS Model

To isolate a few underlying spectral factors that provide a good predictive model, you can fit a PLS model to the 16 samples by using the following SAS statements:

```sas
proc hppls data=sample;
    model ls ha dt = v1-v27;
run;
```

By default, the HPPLS procedure extracts at most 15 factors. The default output from this analysis is presented in Figure 11.1 through Figure 11.3.

Figure 11.1 displays the “Performance Information,” “Data Access Information,” and “Model Information” tables.

The “Performance Information” table shows that PROC HPPLS executes in single-machine mode—that is, the model is fit on the machine where the SAS session executes. This run of the HPPLS procedure was performed on a multicore machine that has four CPUs; one computational thread was spawned per CPU.

The “Data Access Information” table shows that the input data set is accessed with the V9 (base) engine on the client machine where the MVA SAS session executes.

The “Model Information” table identifies the data source and shows that the factor extraction method is partial least squares regression (which is the default) and that the nonlinear iterative partial least squares (NIPALS) algorithm (which is also the default) is used to compute extracted PLS factors.

**Figure 11.1** Performance, Data Access, and Model Information

<table>
<thead>
<tr>
<th>The HPPLS Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Performance Information</strong></td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
<tr>
<td><strong>Data Access Information</strong></td>
</tr>
<tr>
<td>Data</td>
</tr>
<tr>
<td>WORK.SAMPLE</td>
</tr>
<tr>
<td><strong>Model Information</strong></td>
</tr>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Factor Extraction Method</td>
</tr>
<tr>
<td>PLS Algorithm</td>
</tr>
<tr>
<td>Validation Method</td>
</tr>
</tbody>
</table>

Figure 11.2 displays the “Number of Observations” and “Dimensions” tables. The “Number of Observations” table shows that all 16 of the sample observations in the input data are used in the analysis because all samples contain complete data. The “Dimensions” table shows the number of dependent variables, the number of effects, the number of predictor parameters, and the number of factors to extract.

**Figure 11.2** Number of Observations and Dimensions

| Number of Observations Read | 16 |
| Number of Observations Used | 16 |
Figure 11.3 lists the amount of variation, both individual and cumulative, that is accounted for by each of the 15 factors. All the variation in both the predictors and the responses is accounted for by only 15 factors because there are only 16 sample observations. More important, almost all the variation is accounted for with even fewer factors—one or two for the predictors and three to eight for the responses.

### Figure 11.3 PLS Variation Summary

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Model Effects</th>
<th>Dependent Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Current</td>
<td>Total</td>
</tr>
<tr>
<td>1</td>
<td>97.46068</td>
<td>97.46068</td>
</tr>
<tr>
<td>2</td>
<td>2.18296</td>
<td>99.64365</td>
</tr>
<tr>
<td>3</td>
<td>0.17806</td>
<td>99.82170</td>
</tr>
<tr>
<td>4</td>
<td>0.11973</td>
<td>99.94143</td>
</tr>
<tr>
<td>5</td>
<td>0.04146</td>
<td>99.98289</td>
</tr>
<tr>
<td>6</td>
<td>0.01058</td>
<td>99.99347</td>
</tr>
<tr>
<td>7</td>
<td>0.00168</td>
<td>99.99515</td>
</tr>
<tr>
<td>8</td>
<td>0.00097586</td>
<td>99.99613</td>
</tr>
<tr>
<td>9</td>
<td>0.00142</td>
<td>99.99755</td>
</tr>
<tr>
<td>10</td>
<td>0.00097037</td>
<td>99.99852</td>
</tr>
<tr>
<td>11</td>
<td>0.00032725</td>
<td>99.99884</td>
</tr>
<tr>
<td>12</td>
<td>0.00029338</td>
<td>99.99914</td>
</tr>
<tr>
<td>13</td>
<td>0.00024792</td>
<td>99.99939</td>
</tr>
<tr>
<td>14</td>
<td>0.00042742</td>
<td>99.99981</td>
</tr>
<tr>
<td>15</td>
<td>0.00018639</td>
<td>100.00000</td>
</tr>
</tbody>
</table>

### Selecting the Number of Factors by Test Set Validation

A PLS model is not complete until you choose the number of factors. You can choose the number of factors by using test set validation, in which the data set is divided into two groups called the training data and test data. You fit the model to the training data, and then you check the capability of the model to predict responses for the test data. The predicted residual sum of squares (PRESS) statistic is based on the residuals that are generated by this process.

To select the number of extracted factors by test set validation, you use the PARTITION statement to specify how observations in the input data set are logically divided into two subsets for model training and testing. For example, you can designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, as in the following SAS statements:
The resulting output is shown in Figure 11.4 through Figure 11.6.

**Figure 11.4** Model Information and Number of Observations with Test Set Validation

**The HPPLS Procedure**

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Factor Extraction Method</td>
</tr>
<tr>
<td>PLS Algorithm</td>
</tr>
<tr>
<td>Validation Method</td>
</tr>
</tbody>
</table>

| Number of Observations Read | 16               |
| Number of Observations Used | 16               |
| Number of Observations Used for Training | 9               |
| Number of Observations Used for Testing    | 7               |

**Figure 11.5** Test-Set-Validated PRESS Statistics for Number of Factors

**The HPPLS Procedure**

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Root Mean PRESS</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1.426362</td>
</tr>
<tr>
<td>1</td>
<td>1.276694</td>
</tr>
<tr>
<td>2</td>
<td>1.181752</td>
</tr>
<tr>
<td>3</td>
<td>0.656999</td>
</tr>
<tr>
<td>4</td>
<td>0.43457</td>
</tr>
<tr>
<td>5</td>
<td>0.420916</td>
</tr>
<tr>
<td>6</td>
<td>0.585031</td>
</tr>
<tr>
<td>7</td>
<td>0.576586</td>
</tr>
<tr>
<td>8</td>
<td>0.563935</td>
</tr>
<tr>
<td>9</td>
<td>0.563935</td>
</tr>
</tbody>
</table>

Minimum Root Mean PRESS 0.420916

Minimizing Number of Factors 5
In Figure 11.4, the “Model Information” table indicates that test set validation is used. The “Number of Observations” table shows that nine sample observations are assigned for training roles and seven are assigned for testing roles.

Figure 11.5 provides details about the results from test set validation. These results show that the absolute minimum PRESS is achieved with five extracted factors. Notice, however, that this is not much smaller than the PRESS for three factors. By using the CVTEST option, you can perform a statistical model comparison that is suggested by Van der Voet (1994) to test whether this difference is significant, as shown in the following SAS statements:

```sas
proc hppls data=sample cvtest(pval=0.15 seed=12345);
   model ls ha dt = v1-v27;
   partition roleVar = Role(train='TRAIN' test='TEST');
run;
```

The model comparison test is based on a rerandomization of the data. By default, the seed for this randomization is based on the system clock, but it is specified here. The resulting output is presented in Figure 11.7 through Figure 11.9.

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Model Effects</th>
<th>Dependent Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>95.92495</td>
<td>37.27071</td>
</tr>
<tr>
<td>2</td>
<td>3.86407</td>
<td>99.78903</td>
</tr>
<tr>
<td>3</td>
<td>0.10170</td>
<td>99.89073</td>
</tr>
<tr>
<td>4</td>
<td>0.08979</td>
<td>99.98052</td>
</tr>
<tr>
<td>5</td>
<td>0.01142</td>
<td>99.99194</td>
</tr>
</tbody>
</table>

In Figure 11.6, the “Model Information” table indicates that test set validation is used. The “Number of Observations” table shows that nine sample observations are assigned for training roles and seven are assigned for testing roles.

Figure 11.7 provides details about the results from test set validation. These results show that the absolute minimum PRESS is achieved with five extracted factors. Notice, however, that this is not much smaller than the PRESS for three factors. By using the CVTEST option, you can perform a statistical model comparison that is suggested by Van der Voet (1994) to test whether this difference is significant, as shown in the following SAS statements:

```sas
proc hppls data=sample cvtest(pval=0.15 seed=12345);
   model ls ha dt = v1-v27;
   partition roleVar = Role(train='TRAIN' test='TEST');
run;
```

The model comparison test is based on a rerandomization of the data. By default, the seed for this randomization is based on the system clock, but it is specified here. The resulting output is presented in Figure 11.7 through Figure 11.9.

---

**Figure 11.6** PLS Variation Summary for Test-Set-Validated Model

<table>
<thead>
<tr>
<th>Percent Variation Accounted for by Partial Least Squares Factors</th>
<th>Model Effects</th>
<th>Dependent Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td>Current</td>
<td>Total</td>
<td>Current</td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
</tr>
<tr>
<td>1</td>
<td>95.92495</td>
<td>37.27071</td>
</tr>
<tr>
<td>2</td>
<td>3.86407</td>
<td>99.78903</td>
</tr>
<tr>
<td>3</td>
<td>0.10170</td>
<td>99.89073</td>
</tr>
<tr>
<td>4</td>
<td>0.08979</td>
<td>99.98052</td>
</tr>
<tr>
<td>5</td>
<td>0.01142</td>
<td>99.99194</td>
</tr>
</tbody>
</table>
The “Model Information” table in Figure 11.7 displays information about the options that are used in the model comparison test. In Figure 11.8, the $p$-value in comparing the test-set validated residuals from models that have five and three factors indicates that the difference between the two models is insignificant; therefore, the model with fewer factors is preferred. The variation summary in Figure 11.9 shows that more than 99% of the predictor variation and more than 90% of the response variation are accounted for by the three factors.
Predicting New Observations

Now that you have chosen a two-factor PLS model for predicting pollutant concentrations that are based on sample spectra, suppose that you have two new samples. The following SAS statements create a data set that contains the spectra for the new samples:

```
data newobs;
   input obsnam $ v1-v27 @@;
datalines;
EM17 3933 4518 5637 6006 5721 5187 4641 4149 3789
   3579 3447 3381 3327 3234 3078 2832 2571 2274
   2040 1818 1629 1470 1350 1245 1134 1050 987
EM25 2904 2997 3255 3150 2922 2778 2700 2646 2571
   2487 2370 2250 2127 2052 1713 1419 1200 984
   795 648 525 426 351 291 240 204 162
;```

You can apply the PLS model to these samples to estimate pollutant concentration by appending the new samples to the original 16 and specifying that the predicted values for all 18 be output to a data set, as shown in the following statements:

```
data all;
   set sample newobs;
run;

proc hppls data=all nfac=2;
   model ls ha dt = v1-v27;
   partition roleVar = Role(train='TRAIN' test='TEST');
   output out=result pred=p;
   id obsnam;
run;
```

```
proc print data=result;
   where (obsnam in ('EM17','EM25'));
   var obsnam p_ls p_ha p_dt;
run;
```

The ID statement lists the variable obsnam from the input data set that is transferred to the output data set. The new observations are not used in calculating the PLS model because they have no response values. Their predicted concentrations are shown in Figure 11.10.

**Figure 11.10** Predicted Concentrations for New Observations

<table>
<thead>
<tr>
<th>Obs</th>
<th>obsnam</th>
<th>p_ls</th>
<th>p_ha</th>
<th>p_dt</th>
</tr>
</thead>
<tbody>
<tr>
<td>17</td>
<td>EM17</td>
<td>2.63326</td>
<td>0.22343</td>
<td>80.2027</td>
</tr>
<tr>
<td>18</td>
<td>EM25</td>
<td>0.69865</td>
<td>0.14308</td>
<td>98.9937</td>
</tr>
</tbody>
</table>
Syntax: HPPLS Procedure

The following statements are available in the HPPLS procedure:

```
PROC HPPLS <options> ;
   BY variables ;
   CLASS variable <(options)> . . . <variable <(options)>> < / global-options> ;
   MODEL response-variables = predictor-effects < / options> ;
   OUTPUT < OUT=SAS-data-set>
       <keyword < =prefix>> . . . <keyword < =prefix>> ;
   PARTITION < partition-options> ;
   PERFORMANCE < performance-options> ;
   ID variables ;
```

The PROC HPPLS statement and a single MODEL statement are required. All other statements are optional. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statement. The following sections describe the PROC HPPLS statement and then describe the other statements in alphabetical order.

PROC HPPLS Statement

```
PROC HPPLS <options> ;
```

The PROC HPPLS statement invokes the HPPLS procedure. Table 11.1 summarizes the options available in the PROC HPPLS statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td><strong>Model Fitting Options</strong></td>
<td></td>
</tr>
<tr>
<td>CVTEST</td>
<td>Requests that van der Voet’s (1994) randomization-based model comparison test be performed</td>
</tr>
<tr>
<td>METHOD=</td>
<td>Specifies the general factor extraction method to be used</td>
</tr>
<tr>
<td>NFAC=</td>
<td>Specifies the number of factors to extract</td>
</tr>
<tr>
<td>NOCENTER</td>
<td>Suppresses centering of the responses and predictors before fitting</td>
</tr>
<tr>
<td>NOCVSTDIZE</td>
<td>Suppresses re-centering and rescaling of the responses and predictors when cross-validating</td>
</tr>
<tr>
<td>NOSCALE</td>
<td>Suppresses scaling of the responses and predictors before fitting</td>
</tr>
<tr>
<td><strong>Output Options</strong></td>
<td></td>
</tr>
<tr>
<td>CENSCALE</td>
<td>Displays the centering and scaling information</td>
</tr>
<tr>
<td>DETAILS</td>
<td>Displays the details of the fitted model</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of class levels</td>
</tr>
</tbody>
</table>
Table 11.1  continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>VARSS</td>
<td>Displays the amount of variation accounted for in each response and predictor</td>
</tr>
</tbody>
</table>

The following list provides details about these options.

**CENSCALE**

lists the centering and scaling information for each response and predictor.

**CVTEST <(cvtest-options)>**

requests that van der Voet’s (1994) randomization-based model comparison test be performed to test models that have different numbers of extracted factors against the model that minimizes the predicted residual sum of squares. For more information, see the section “Test Set Validation” on page 535. You can also specify the following `cvtest-options` in parentheses after the CVTEST option:

- **PVAL=n**
  specifies the cutoff probability for declaring an insignificant difference. By default, PVAL=0.10.

- **STAT=PRESS | T2**
  specifies the test statistic for the model comparison. You can specify either T2, for Hotelling’s $T^2$ statistic, or PRESS, for the predicted residual sum of squares. By default, STAT=T2.

- **NSAMP=n**
  specifies the number of randomizations to perform. By default, NSAMP=1000.

- **SEED=n**
  specifies the seed value for the random number stream. If you do not specify a seed, or if you specify a value less than or equal to 0, the seed is generated from reading the time of day from the computer’s clock.

Analyses that use the same (nonzero) seed are not completely reproducible if they are executed on a different number of threads because the random number streams in separate threads are independent. You can control the number of threads on which the HPPLS procedure executes by using SAS system options or by using the PERFORMANCE statement in the HPPLS procedure.

**DATA=SAS-data-set**

names the input SAS data set to be used by PROC HPPLS. The default is the most recently created data set.

If PROC HPPLS executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case PROC HPPLS reads the data alongside the distributed database. For more information about the various execution modes, see the section “Processing Modes” on page 6. For more information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.
DETAILS
lists the details of the fitted model for each successive factor. The listed details are different for different extraction methods. For more information, see the section “Displayed Output” on page 538.

METHOD=PLS< (PLS-options) > | SIMPLS | PCR | RRR
specifies the general factor extraction method to be used. You can specify the following values:

PCR
requests principal components regression.

PLS< (PLS-options) >
requests partial least squares. You can also specify the following optional PLS-options in parentheses after METHOD=PLS:

ALGORITHM=NIPALS | SVD | EIG
names the specific algorithm used to compute extracted PLS factors. NIPALS requests the usual iterative NIPALS algorithm, SVD bases the extraction on the singular value decomposition of $X'Y$, and EIG bases the extraction on the eigenvalue decomposition of $Y'XX'Y$. ALGORITHM=SVD is the most accurate but least efficient approach. By default, ALGORITHM=NIPALS.

EPSILON=$n$
specifies the convergence criterion for the NIPALS algorithm. By default, EPSILON=$10^{-12}$.

MAXITER=$n$
specifies the maximum number of iterations for the NIPALS algorithm. By default, MAXITER=200.

RRR
requests reduced rank regression.

SIMPLS
requests the straightforward implementation of a statistically inspired modification of the partial least squares (SIMPLS) method of De Jong (1993).

By default, METHOD=PLS.

NAMELEN=$number$
specifies the length to which long effect names are shortened. By default, NAMELEN=20. If you specify a value less than 20 for $number$, the default is used.

NFAC=$n$
specifies the number of factors to extract. The default is $\min\{15, p, N\}$, where $p$ is the number of predictors (or the number of dependent variables when METHOD=RRR) and $N$ is the number of runs (observations). You probably do not need to extract this many factors for most applications. Extracting too many factors can lead to an overfit model (one that matches the training data too well), sacrificing predictive ability. Thus, if you use the default, you should also either specify the PARTITION statement to select the appropriate number of factors for the final model or consider the analysis to be preliminary and examine the results to determine the appropriate number of factors for a subsequent analysis.
BY Statement

BY variables;

You can specify a BY statement with PROC HPPLS to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPPLS procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).
For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*.

**CLASS Statement**

```
CLASS variable <(options)> . . . <variable <(options)>> </global-options> ;
```

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement.

The CLASS statement for SAS high-performance statistical procedures is documented in the section “CLASS Statement” on page 36. The HPPLS procedure also supports the following *global-option* in the CLASS statement:

- **UPCASE**
  
  uppercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a’, ‘A’, and ‘b’, then ‘a’ and ‘A’ represent the same level and that CLASS variable is treated as having only two values: ‘A’ and ‘B’.

**ID Statement**

```
ID variables ;
```

The ID statement lists one or more variables from the input data set to be transferred to output data sets that are created by SAS high-performance analytical procedures, provided that the output data set produces one (or more) records per input observation.

For information about the common ID statement in SAS high-performance analytical procedures, see the section “ID Statement” on page 40.

**MODEL Statement**

```
MODEL response-variables = predictor-effects </options> ;
```

The MODEL statement names the responses and the predictors, which determine the $Y$ and $X$ matrices of the model, respectively. You can simply list the names of the predictor variables as the model effects, but you can also specify other types of effects, including polynomial effects and interactions. For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

The MODEL statement is required. You can specify only one MODEL statement.

You can specify the following *options* in the MODEL statement after a slash (/).
INTERCEPT
overrides the default, in which the responses and predictors are centered. When responses and predictors are centered, no intercept is required in the model.

SOLUTION
lists the coefficients of the final predictive model for the responses. The coefficients for predicting the centered and scaled responses that are based on the centered and scaled predictors are displayed, in addition to the coefficients for predicting the raw responses that are based on the raw predictors.

OUTPUT Statement

OUTPUT <OUT=SAS-data-set>
   <keyword < =prefix>> ...<keyword < =prefix>> ;

The OUTPUT statement creates a data set that contains observationwise statistics, which are computed after fitting the model. If you do not specify any keyword, then only the predicted values for responses are included.

The variables in the input data set are not included in the output data set in order to avoid data duplication for large data sets; however, variables specified in the ID statement are included. If the input data are in distributed form, where accessing data in a particular order cannot be guaranteed, the HPPLS procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

You can specify the following syntax elements in the OUTPUT statement:

OUT=SAS-data-set
DATA=SAS-data-set

specifies the name of the output data set. If the OUT= (or DATA=) option is omitted, the procedure uses the DATA convention to name the output data set.

keyword < =prefix >

specifies a statistic to include in the output data set and optionally a prefix for naming the output variables. If you do not provide a prefix, the HPPLS procedure assigns a default prefix based on the type of statistic requested. For example, for response variables y1 and y2, a specification of PREDICTED produces two predicted value variables Pred_y1 and Pred_y2.

You can specify the following keywords for adding statistics to the OUTPUT data set:

H
   requests the approximate leverage. The default prefix is H.

PREDICTED
PRED
P
   requests predicted values for each response. The default prefix is Pred.
PRESS
requests approximate predicted residuals for each response. The default prefix is \texttt{PRESS}.

ROLE
requests numeric values that indicate the role played by each observation in fitting the model. The default prefix is \_\texttt{ROLE}\_. \textbf{Table 11.2} shows the interpretation of this variable for each observation.

\begin{table}[h]
\centering
\caption{Role Interpretation}
\begin{tabular}{|c|l|}
\hline
Value & Observation Role \\
\hline
0 & Not used \\
1 & Training \\
2 & Testing \\
\hline
\end{tabular}
\end{table}

If you do not partition the input data by using a \texttt{PARTITION} statement, then the role variable value is 1 for observations that are used in fitting the model, and 0 for observations that have at least one missing or invalid value for the responses or predictors.

STDX
requests standardized (centered and scaled) predictor values for each predictor. The default prefix is \texttt{StdX}.

STDXSSE
requests the sum of squares of residuals for standardized predictors. The default prefix is \texttt{StdXSSE}.

STDY
requests standardized (centered and scaled) response values for each response. The default prefix is \texttt{StdY}.

STDYSSE
requests the sum of squares of residuals for standardized responses. The default prefix is \texttt{StdYSSE}.

TSQUARE
T2
requests scaled sum of squares of score values. The default prefix is \texttt{TSquare}.

XRESIDUAL
XRESID
XR
requests residuals for each predictor. The default prefix is \texttt{XResid}.

XSCORE
requests extracted factors (X-scores, latent vectors, latent variables, $T$) for each selected model factor. The default prefix is \texttt{XScore}. 
YRESIDUAL
YRESID
YR
requests residuals for each response. The default prefix is YResid.

YSCORE
requests extracted responses (Y-scores, $U$) for each selected model factor. The default prefix is YScore.

According to the keyword specified, the output variables that contain the requested statistic are named as follows:

- The keywords XRESIDUAL and STDX define an output variable for each predictor, so the variables that correspond to each predictor are named by appending a number (which starts from 1) to the prefix. For each defined variable, a label is also generated automatically; the label contains the prefix of the variable and the name of the predictor. For example, if the model has three predictors, then a specification of XRESIDUAL=XR produces the variables XR1, XR2, and XR3.

- The keywords PREDICTED, YRESIDUAL, STDY, and PRESS define an output variable for each response, so the variables that correspond to each response are named by appending the name of the response variable to the prefix. For example, if the model has response variables $y_1$ and $y_2$, then a specification of PREDICTED=P produces the variables $P_{_y1}$ and $P_{_y2}$.

- The keywords XSCORE and YSCORE define an output variable for each selected model factor, so the variables that correspond to each successive factor are named by appending the factor number to the prefix. For example, if the model has three selected factors, then a specification of XSCORE=T produces the variables T1, T2, and T3.

- The keywords H, TSQUARE, STDXSSE, STDYSSE, and ROLE each define a single output variable, so the variable name matches the prefix.

PARTITION Statement

PARTITION < partition-options> ;

The PARTITION statement specifies how observations in the input data set are logically partitioned into disjoint subsets for model training and testing. Either you can designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, or you can specify proportions to use for random assignment of observations for each role.

You can specify one (but not both) of the following partition-options:

ROLEVAR | ROLE=variable (<TEST='value'> <TRAIN='value'>)
names the variable in the input data set whose values are used to assign roles to each observation. The formatted values of this variable that are used to assign observations roles are specified in the TEST= and TRAIN= suboptions. If you specify only the TEST= suboption, then all observations whose role is not determined by the TEST= suboption are assigned to training. If you specify only the TRAIN= suboption, then all observations whose role is not determined by the TRAIN= suboption are assigned to testing.
FRACTION( <TEST=fraction> <SEED=n> )
requests that specified proportions of the observations in the input data set be randomly assigned training and testing roles. You specify the proportions for testing by using the TEST= suboption; the specified fraction must be less than 1 and the remaining fraction of the observations are assigned to the training role. If you do not specify the TEST= suboption, the default fraction is 0.5. The SEED= suboption specifies an integer that is used to start the pseudorandom number generator for random partitioning of data for training and testing. If you do not specify a seed, or if you specify a value less than or equal to 0, the seed is generated from reading the time of day from the computer’s clock.

Because fraction is a per-observation probability (which means that any particular observation has a probability of fraction of being assigned the testing role), using the FRACTION option can cause different numbers of observations to be assigned training and testing roles. Different partitions can be observed when the number of nodes or threads changes or when PROC HPPLS runs in alongside-the-database mode.

PERFORMANCE Statement

PERFORMANCE <performance-options> ;

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the HPPLS procedure.

You can also use the PERFORMANCE statement to control whether the HPPLS procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.

Details: HPPLS Procedure

Regression Methods

All the predictive methods that PROC HPPLS implements work essentially by finding linear combinations of the predictors (factors) to use to predict the responses linearly. The methods differ only in how the factors are derived, as explained in the following sections.

Partial Least Squares

Partial least squares (PLS) works by extracting one factor at a time. Let $X = X_0$ be the centered and scaled matrix of predictors, and let $Y = Y_0$ be the centered and scaled matrix of response values. The PLS method starts with a linear combination $t = X_0 w$ of the predictors, where $t$ is called a score vector and $w$ is its associated weight vector. The PLS method predicts both $X_0$ and $Y_0$ by regression on $t$:

$$\hat{X}_0 = tp', \quad \text{where} \quad p' = (t't)^{-1}t'X_0$$
$$\hat{Y}_0 = tc', \quad \text{where} \quad c' = (t't)^{-1}t'Y_0$$
The vectors \( p \) and \( c \) are called the X- and Y-\textit{loadings}, respectively.

The specific linear combination \( t = X_0 w \) is the one that has maximum covariance \( t' u \) with some response linear combination \( u = Y_0 q \). Another characterization is that the X-weight, \( w \), and the Y-weight, \( q \), are proportional to the first left and right singular vectors, respectively, of the covariance matrix \( X_0' Y_0 \) or, equivalently, the first eigenvectors of \( X_0' Y_0' X_0 \) and \( Y_0' X_0' Y_0 \), respectively.

This accounts for how the first PLS factor is extracted. The second factor is extracted in the same way by replacing \( X_0 \) and \( Y_0 \) with the X- and Y-residuals from the first factor:

\[
X_1 = X_0 - \hat{X}_0 \\
Y_1 = Y_0 - \hat{Y}_0
\]

These residuals are also called the \textit{deflated} X and Y blocks. The process of extracting a score vector and deflating the data matrices is repeated for as many extracted factors as are wanted.

**SIMPLS**

Note that each extracted PLS factor is defined in terms of different X-variables \( X_i \). This leads to difficulties in comparing different scores, weights, and so on. The SIMPLS method of De Jong (1993) overcomes these difficulties by computing each score \( t_i = X r_i \) in terms of the original (centered and scaled) predictors \( X \). The SIMPLS X-weight vectors \( r_i \) are similar to the eigenvectors of \( SS = X' Y Y' X \), but they satisfy a different orthogonality condition. The \( r_1 \) vector is just the first eigenvector \( e_1 \) (so that the first SIMPLS score is the same as the first PLS score). However, the second eigenvector maximizes

\[
e_1' S S' e_2 \text{ subject to } e_1' e_2 = 0
\]

whereas the second SIMPLS weight \( r_2 \) maximizes

\[
r_1' S S' r_2 \text{ subject to } r_1' X' X r_2 = t_1' t_2 = 0
\]

The SIMPLS scores are identical to the PLS scores for one response but slightly different for more than one response; see De Jong (1993) for details. The X- and Y-loadings are defined as in PLS, but because the scores are all defined in terms of \( X \), it is easy to compute the overall model coefficients \( B \):

\[
\hat{Y} = \sum_i t_i c_i' \\
= \sum_i X r_i c_i' \\
= X B, \text{ where } B = RC'
\]
Principal Components Regression

Like the SIMPLS method, principal component regression (PCR) defines all the scores in terms of the original (centered and scaled) predictors \(X\). However, unlike both the PLS and SIMPLS methods, the PCR method chooses the X-weights and X-scores without regard to the response data. The X-scores are chosen to explain as much variation in \(X\) as possible; equivalently, the X-weights for the PCR method are the eigenvectors of the predictor covariance matrix \(X'X\). Again, the X- and Y-loadings are defined as in PLS; but, as in SIMPLS, it is easy to compute overall model coefficients for the original (centered and scaled) responses \(Y\) in terms of the original predictors \(X\).

Reduced Rank Regression

As discussed in the preceding sections, partial least squares depends on selecting factors \(t = Xw\) of the predictors and \(u = Yq\) of the responses that have maximum covariance, whereas principal components regression effectively ignores \(u\) and selects \(t\) to have maximum variance, subject to orthogonality constraints. In contrast, reduced rank regression selects \(u\) to account for as much variation in the predicted responses as possible, effectively ignoring the predictors for the purposes of factor extraction. In reduced rank regression, the Y-weights \(q_i\) are the eigenvectors of the covariance matrix \(\hat{Y}_{LS}' \hat{Y}_{LS}\) of the responses that are predicted by ordinary least squares regression, and the X-scores are the projections of the Y-scores \(Yq_i\) onto the X space.

Relationships between Methods

When you develop a predictive model, it is important to consider not only the explanatory power of the model for current responses, but also how well sampled the predictive functions are, because the sampling affects how well the model can extrapolate to future observations. All the techniques that the HPPLS procedure implements work by extracting successive factors (linear combinations of the predictors) that optimally address one or both of these two goals: explaining response variation and explaining predictor variation. In particular, principal components regression selects factors that explain as much predictor variation as possible, reduced rank regression selects factors that explain as much response variation as possible, and partial least squares balances the two objectives, seeking factors that explain both response and predictor variation.

To see the relationships between these methods, consider how each one extracts a single factor from the following artificial data set, which consists of two predictors and one response:

```plaintext
data data;
  input x1 x2 y;
datalines;
  3.37651  2.30716  0.75615
  0.74193  -0.88845  1.15285
  4.18747  2.17373  1.42392
  0.96097  0.57301  0.27433
 -1.11161  -0.75225  -0.25410
 -1.38029  -1.31343  -0.04728
  1.28153  -0.13751  1.00341
 -1.39242  -2.03615  0.45518
  0.63741   0.06183  0.40699
 -2.52533  -1.23726  -0.91080
  2.44277   3.61077  -0.82590;
```
The amount of model and response variation that are explained by the first factor for each method is shown in Figure 11.11 through Figure 11.13.

**Figure 11.11** Variation Explained by the First Reduced Rank Regression Factor

**The HPPLS Procedure**

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Current</th>
<th>Total</th>
<th>Current</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>15.06605</td>
<td>15.06605</td>
<td>100.00000</td>
<td>100.00000</td>
</tr>
</tbody>
</table>

**Figure 11.12** Variation Explained by the First Principal Components Regression Factor

**The HPPLS Procedure**

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Current</th>
<th>Total</th>
<th>Current</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>92.99959</td>
<td>92.99959</td>
<td>9.37874</td>
<td>9.37874</td>
</tr>
</tbody>
</table>

**Figure 11.13** Variation Explained by the First Partial Least Squares Regression Factor

**The HPPLS Procedure**

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Current</th>
<th>Total</th>
<th>Current</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>88.53567</td>
<td>88.53567</td>
<td>26.53038</td>
<td>26.53038</td>
</tr>
</tbody>
</table>
Notice that although the first reduced rank regression factor explains *all* of the response variation, it accounts for only about 15% of the predictor variation. In contrast, the first principal component regression factor accounts for most of the predictor variation (93%) but only 9% of the response variation. The first partial least squares factor accounts for only slightly less predictor variation than principal components but about three times as much response variation.

*Figure 11.14* illustrates how partial least squares balances the goals of explaining response and predictor variation in this case.

*Figure 11.14* Depiction of the First Factors for Three Different Regression Methods

The ellipse shows the general shape of the 11 observations in the predictor space, with the contours of increasing $y$ overlaid. Also shown are the directions of the first factor for each of the three methods. Notice that although the predictors vary most in the $x_1 = x_2$ direction, the response changes most in the orthogonal $x_1 = -x_2$ direction. This explains why the first principal component accounts for little variation in the response and why the first reduced rank regression factor accounts for little variation in the predictors. The direction of the first partial least squares factor represents a compromise between the other two directions.
None of the regression methods that the HPPLS procedure implements fit the observed data any better than ordinary least squares (OLS) regression; in fact, all the methods approach OLS as more factors are extracted. Basing the model on more extracted factors improves the model fit to the observed data, but extracting too many factors can cause overfitting—that is, tailoring the model too much to the current data to the detriment of future predictions. So the crucial point is that when there are many predictors, OLS can overfit the observed data; biased regression methods that use fewer extracted factors can provide better predictability of future observations. However, as the preceding observations imply, the quality of the observed data fit cannot be used to choose the number of factors to extract; the number of extracted factors must be chosen on the basis of how well the model fits observations that are not involved in the modeling procedure itself.

The method of choosing the number of extracted factors that PROC HPPLS implements is called test set validation. When you have sufficient data, you can subdivide your data into two parts: training data and test data. During the validation process, the model is fit on the training data, and the predicted residual sum of squares (PRESS) for models that have different numbers of extracted factors is found by using the test data. The number of factors chosen is usually the one that minimizes PRESS.

You use a PARTITION statement to logically subdivide the DATA= data set into separate roles. You can name the fractions of the data that you want to reserve as training data and test data. For example, the following statements randomly subdivide the inData data set, reserving 50% each for training and testing:

```latex
proc hppls data=inData;
  partition fraction(test=0.5);
  ...
run;
```

In some cases you might need to exercise more control over the partitioning of the input data set. You can do this by naming both a variable in the input data set and a formatted value of that variable for each role. For example, the following statements assign roles to the observations in the inData data set based on the value of the variable Group in that data set. Observations whose value of Group is 'group 1' are assigned for training, and those whose value is 'group 2' are assigned to testing. All other observations are ignored.

```latex
proc hppls data=inData;
  partition roleVar=Group(train='group 1' test='group 2')
  ...
run;
```

By default, the number of extracted factors is chosen to be the one that minimizes PRESS. However, models that have fewer factors often have PRESS statistics that are only marginally larger than the absolute minimum. To address this, Van der Voet (1994) proposed a statistical test for comparing the predicted residuals from different models; when you apply van der Voet’s test, the number of factors chosen is the fewest while still producing residuals that are insignificantly larger than the residuals of the model that has a minimum PRESS.

To see how van der Voet’s test works, let $R_{i,jk}$ be the $j$th predicted residual for response $k$ for the model that has $i$ extracted factors. Then, the PRESS statistic is $\sum_{jk} R_{i,jk}^2$. Also, let $i_{\text{min}}$ be the number of factors for which PRESS is minimized. The critical value for van der Voet’s test is based on the differences between squared predicted residuals:

$$D_{i,jk} = R_{i,jk}^2 - R_{i_{\text{min}},jk}^2$$
One alternative for the critical value is \( C_i = \sum_{jk} D_{i,jk} \), which is simply the difference between the PRESS statistics for \( i \) and \( i_{\text{min}} \) factors; alternatively, van der Voet suggests Hotelling’s \( T^2 \) statistic \( C_i = d_i', S_i^{-1} d_i \), where \( d_i \) is the sum of the vectors \( d_{i,j} = \{D_{i,j1}, \ldots, D_{i,jN}\}' \) and \( S_i \) is the sum of squares and crossproducts matrix.

\[
S_i = \sum_j d_{i,j} d_{i,j}'
\]

Virtually, the significance level for van der Voet’s test is obtained by comparing \( C_i \) with the distribution of values that result from randomly exchanging \( R^2_{i,jk} \) and \( R^2_{i_{\text{min}},jk} \). In practice, a Monte Carlo sample of such values is simulated and the significance level is approximated as the proportion of simulated critical values that are greater than \( C_i \). If you apply van der Voet’s test by specifying the CVTEST option, then, by default, the number of extracted factors that are chosen is the least number of factors that have an approximate significance level that is greater than 0.10.

---

**Centering and Scaling**

By default, the predictors and the responses are centered and scaled to have mean 0 and standard deviation 1. Centering the predictors and the responses ensures that the criterion for choosing successive factors is based on how much variation they explain in either the predictors or the responses or in both. (For more information about how different methods explain variation, see the section “Regression Methods” on page 530.) Without centering, both the mean variable value and the variation around that mean are involved in selecting factors. Scaling serves to place all predictors and responses on an equal footing relative to their variation in the data. For example, if \( \text{Time} \) and \( \text{Temp} \) are two of the predictors, then scaling says that a change of \( \text{std}(\text{Time}) \) in \( \text{Time} \) is approximately equivalent to a change of \( \text{std}(\text{Temp}) \) in \( \text{Temp} \).

Usually, both the predictors and responses should be centered and scaled. However, if their values already represent variation around a nominal or target value, then you can use the NOCENTER option in the PROC HPPLS statement to suppress centering. Likewise, if the predictors or responses are already all on comparable scales, then you can use the NOSCALE option to suppress scaling.

If the predictors involve crossproduct terms, PROC HPPLS does not standardize the variables before it standardizes the crossproduct. That is, if the \( i \)th values of two predictors are denoted \( x^1_i \) and \( x^2_i \), then the default standardized \( i \)th value of the crossproduct is

\[
\frac{x^1_i x^2_i - \text{mean}_j (x^1_j x^2_j)}{\text{std}_j (x^1_j x^2_j)}
\]

When test set validation is performed for the number of effects, some practitioners disagree as to whether the training data should be retransformed. By default, PROC HPPLS does retransform the training data, but you can suppress this behavior by specifying the NOCVSTDIZE option in the PROC HPPLS statement.
Missing Values

Observations that have any missing independent variables (including all classification variables) are excluded from the analysis, and no predictions are computed for such observations. Observations that have no missing independent variables but do have missing dependent variables are also excluded from the analysis, but predictions are computed. If you use the PARTITION statement and specify the ROLEVAR= option, observations that contain the missing ROLEVAR= variable are excluded from the analysis, but predictions are computed for them.

Computational Method

Multithreading

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads that the HPPLS procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count by using the CPUCOUNT= SAS system option. For example, if you specify the following statements, the HPPLS procedure schedules threads as if it executed on a system that has four CPUs, regardless of the actual CPU count.

```sas
options cpucount=4;
```

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPPLS procedure allocates one thread per CPU.

The tasks that the HPPLS procedure multithreads are primarily defined by dividing the data that are processed on a single machine among the threads—that is, the HPPLS procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and PROC HPPLS runs on four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
- effect levelization
- formation of the crossproducts matrix
- computation of loadings, weights, scores, generalized inverse, and residual sums of squares
• scoring of observations

In addition, operations on matrices such as sweeps might be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.

---

**Output Data Set**

When an observationwise output data set is created, many procedures in SAS software add the variables from the input data set to the output data set. High-performance statistical procedures assume that the input data sets can be large and contain many variables. For performance reasons, the output data set contains only the following:

- variables that are explicitly created by the statement
- variables that are listed in the ID statement
- distribution keys or hash keys that are transferred from the input data set

Including these variables and keys enables you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For more information about output data sets that are produced when PROC HPPLS runs in distributed mode, see the section “Output Data Sets” on page 29.

---

**Displayed Output**

The following sections describe the output that PROC HPPLS produces. The output is organized into various tables, which are discussed in the order of their appearance.

**Performance Information**

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

**Data Access Information**

The “Data Access Information” table is produced by default. For the input and output data sets, it displays the libref and data set name, the engine used to access the data, the role (input or output) of the data set, and the path that data followed to reach the computation.

**Centering and Scaling Information**

If you specify the CENSCALE option in the PROC HPPLS statement, the HPPLS procedure produces “Model Effect Centering and Scaling” and “Dependent Variable Centering and Scaling” tables, which display the centering and scaling information for each response and predictor.
Model Information

The “Model Information” table displays basic information about the model, such as the input data set, the factor extraction method, the validation method, and the type of parameterization used for classification variables that are named in the CLASS statement. If you use the PARTITION statement, the table also displays the random number seed for partition, the validation testing criterion, the number of random permutations, and the random number seed for permutation, depending on whether you specify the FRACTION option in the PARTITION statement and the CVTEST option in the PROC HPPLS statement.

Number of Observations

The “Number of Observations” table displays the number of observations that are read from the input data set and the number of observations that are used in the analysis. If you use a PARTITION statement, the table also displays the number of observations that are used for each data role.

Class Level Information

The “Class Level Information” table lists the levels of every variable that is specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels by specifying the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially by specifying the NOCLPRINT= option in the PROC HPPLS statement.

If the classification variables are in the reference parameterization, the “Class Level Information” table also displays the reference value for each variable.

Dimensions

The “Dimensions” table displays information about the number of response variables, the number of effects, and the number of predictor parameters. It also displays the number of factors to extract.

Test Set Validation

If you use the PARTITION statement to perform a test set validation for choosing the number of extracted factors, the HPPLS procedure produces a “Test Set Validation Residual Summary” table to display a residual summary of the validation for each number of factors. It also produces a “Test Set Validation Results” table to display information about the optimal number of factors.

Percent Variation Accounted for by Extracted Factors

By default, the HPPLS procedure produces the “Percent Variation Accounted for by Extracted Factors” table to display just the amount of predictor variation and response variation that are accounted for by each factor. If you specify the VARSS option in the PROC HPPLS statement, the HPPLS procedure also produces the “Model Effect Percent Variation Accounted for by Extracted Factors” table and the “Dependent Variable Percent Variation Accounted for by Extracted Factors” table to display the amount of variation that is accounted for in each response and predictor, in addition to the average response and predictor sum of squares that are accounted for by each successive factor.
Model Details

If you specify the DETAILS option in the PROC HPPLS statement, the HPPLS procedure produces tables to display details about the fitted model for each successive factor. These tables include the following:

- “Model Effect Loadings” table, which displays the predictor loadings
- “Model Effect Weights” table, which displays predictor weights
- “Dependent Variable Weights” table, which displays the response weights
- “Coded Regression Coefficients” tables, which display the coded regression coefficients, if you specify METHOD=SIMPLS, METHOD=PCR, or METHOD=RRR in the PROC HPPLS statement.

Parameter Estimates

If you specify the SOLUTION option in the MODEL statement, the HPPLS procedure produces a “Parameter Estimates” table to display the coefficients of the final predictive model for the responses. The coefficients for predicting the centered and scaled responses based on the centered and scaled predictors are displayed, in addition to the coefficients for predicting the raw responses based on the raw predictors.

Timing Information

If you specify the DETAILS option in the PERFORMANCE statement, the HPPLS procedure produces a “Timing” table, which displays the elapsed time (absolute and relative) of each main task of the procedure.

ODS Table Names

PROC HPPLS assigns a name to each table that it creates. You can use these names to refer to the ODS table when you use the Output Delivery System (ODS) to select tables and create output data sets. These names are listed in Table 11.3. For more information about ODS, see Chapter 20, “Using the Output Delivery System” (SAS/STAT User’s Guide).

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement and Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>CVResults</td>
<td>Results of test set validation</td>
<td>PARTITION statement</td>
</tr>
<tr>
<td>CenScaleParms</td>
<td>Parameter estimates for centered and scaled data</td>
<td>SOLUTION option in MODEL statement</td>
</tr>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>CLASS statement</td>
</tr>
<tr>
<td>CodedCoef</td>
<td>Coded regression coefficients</td>
<td>DETAILS option in PROC HPPLS statement</td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Model dimensions</td>
<td>Default output</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Model information</td>
<td>Default output</td>
</tr>
</tbody>
</table>
Table 11.3  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement and Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Parameter estimates for raw data</td>
<td>SOLUTION option in MODEL statement</td>
</tr>
<tr>
<td>PercentVariation</td>
<td>Predictor and response variation that are accounted for by each factor</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>ResidualSummary</td>
<td>Residual summary from test set validation</td>
<td>PARTITION statement</td>
</tr>
<tr>
<td>Timing</td>
<td>Absolute and relative times of tasks that are performed by the procedure</td>
<td>DETAILS option in PERFORMANCE statement</td>
</tr>
<tr>
<td>XEffectCenScale</td>
<td>Centering and scaling information for predictor effects</td>
<td>CENSCALE option in PROC HPPLS statement</td>
</tr>
<tr>
<td>XLoadings</td>
<td>Loadings for predictor effects</td>
<td>DETAILS option in PROC HPPLS statement</td>
</tr>
<tr>
<td>XPercentVariation</td>
<td>Variation that is accounted for by each factor for predictor effects</td>
<td>VARSS option in PROC HPPLS statement</td>
</tr>
<tr>
<td>XWeights</td>
<td>Weights for predictor effects</td>
<td>DETAILS option in PROC HPPLS statement</td>
</tr>
<tr>
<td>YPercentVariation</td>
<td>Variation that is accounted for by each factor for responses</td>
<td>VARSS option in PROC HPPLS statement</td>
</tr>
<tr>
<td>YVariableCenScale</td>
<td>Centering and scaling information for responses</td>
<td>CENSCALE option in PROC HPPLS statement</td>
</tr>
<tr>
<td>YWeights</td>
<td>Weights for responses</td>
<td>DETAILS option in PROC HPPLS statement</td>
</tr>
</tbody>
</table>

Examples: HPPLS Procedure

Example 11.1: Choosing a PLS Model by Test Set Validation

This example demonstrates issues in spectrometric calibration. The data (Umetrics 1995) consist of spectrographic readings on 33 samples that contain known concentrations of two amino acids, tyrosine and tryptophan. The spectra are measured at 30 frequencies across the overall range of frequencies. For example, Output 11.1.1 shows the observed spectra for three samples: one with only tryptophan, one with only tyrosine, and one with a mixture of the two, all at a total concentration of $10^{-6}$. 
Of the 33 samples, 18 are used as a training set and 15 as a test set. The data originally appear in McAvoy et al. (1989).

These data were created in a lab, where the concentrations are fixed in order to provide a wide range of applicability for the model. You want to use a linear function of the logarithms of the spectra to predict the logarithms of tyrosine and tryptophan concentration, in addition to the logarithm of the total concentration. Actually, because zeros are possible in both the responses and the predictors, slightly different transformations are used. The following statements create a SAS data set named ex1Data for these data. The data set also contains a variable Role that is used to assign samples to the training and testing roles.

```sas
data ex1Data;
  input obsnam $ Role : $5. tot tyr f1-f30 @@;
  try = tot - tyr;
  if (tyr) then tyr_log = log10(tyr); else tyr_log = -8;
  if (try) then try_log = log10(try); else try_log = -8;
  tot_log = log10(tot);
  datalines;
17mix35 TRAIN 0.00003 0
-6.215 -5.809 -5.114 -3.963 -2.897 -2.269 -1.675 -1.235
-0.900 -0.659 -0.497 -0.395 -0.335 -0.315 -0.333 -0.377
```

![Output 11.1.1 Spectra for Three Samples of Tyrosine and Tryptophan](image-url)
Example 11.1: Choosing a PLS Model by Test Set Validation

The following statements fit a PLS model that has 10 factors.

```plaintext
proc hppls data=ex1Data nfac=10;
   model tot_log tyr_log try_log = f1-f30;
run;
```

The “Model Information” table in **Output 11.1.2** shows that no validation method is used. The “Number of Observations” table confirms that all 33 sample observations are used in the analysis.

The table in **Output 11.1.3** indicates that only four or five factors are required to explain almost all of the variation in both the predictors and the responses.

**Output 11.1.2** Model Information and Number of Observations

<table>
<thead>
<tr>
<th>The HPPLS Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Model Information</strong></td>
</tr>
<tr>
<td><strong>Data Source</strong></td>
</tr>
<tr>
<td><strong>Factor Extraction Method</strong></td>
</tr>
<tr>
<td><strong>PLS Algorithm</strong></td>
</tr>
<tr>
<td><strong>Validation Method</strong></td>
</tr>
<tr>
<td><strong>Number of Observations Read</strong></td>
</tr>
<tr>
<td><strong>Number of Observations Used</strong></td>
</tr>
</tbody>
</table>
In order to choose the optimal number of PLS factors, you can explore how well models that are based on data in training roles and have different numbers of factors fit the data in testing roles. To do so, you can use the PARTITION statement to assign observations to training and testing roles based on the values of the input variable named Role.

    proc hppls data=ex1Data nfac=10 cvtest(stat=press seed=12345);
        model tot_log tyr_log try_log = f1-f30;
        partition roleVar = Role(train='TRAIN' test='TEST');
    run;

Output 11.1.4 shows the “Model Information” table and the “Number of Observations” table. The “Model Information” table indicates that test set validation is used and displays information about the options that are used in the model comparison test. The “Number of Observations” table confirms that there are 18 observations for the training role and 15 for the testing role.

Output 11.1.5 displays the results of the test set validation. They indicate that although five PLS factors produce the minimum predicted residual sum of squares, the residuals for four factors are insignificantly different from the residuals for five factors. Thus, the smaller model is preferred.

    proc hppls data=ex1Data nfac=10 cvtest(stat=press seed=12345);
        model tot_log tyr_log try_log = f1-f30;
        partition roleVar = Role(train='TRAIN' test='TEST');
    run;

Output 11.1.4 shows the “Model Information” table and the “Number of Observations” table. The “Model Information” table indicates that test set validation is used and displays information about the options that are used in the model comparison test. The “Number of Observations” table confirms that there are 18 observations for the training role and 15 for the testing role.

Output 11.1.5 displays the results of the test set validation. They indicate that although five PLS factors produce the minimum predicted residual sum of squares, the residuals for four factors are insignificantly different from the residuals for five factors. Thus, the smaller model is preferred.

<table>
<thead>
<tr>
<th>Number of Extracted Factors</th>
<th>Model Effects</th>
<th>Dependent Variables</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Current</td>
<td>Total</td>
</tr>
<tr>
<td>1</td>
<td>77.67903</td>
<td>77.67903</td>
</tr>
<tr>
<td>2</td>
<td>20.6219</td>
<td>98.30622</td>
</tr>
<tr>
<td>3</td>
<td>1.00143</td>
<td>99.30766</td>
</tr>
<tr>
<td>4</td>
<td>0.24930</td>
<td>99.55696</td>
</tr>
<tr>
<td>5</td>
<td>0.13077</td>
<td>99.68773</td>
</tr>
<tr>
<td>6</td>
<td>0.08970</td>
<td>99.77742</td>
</tr>
<tr>
<td>7</td>
<td>0.05684</td>
<td>99.83426</td>
</tr>
<tr>
<td>8</td>
<td>0.06730</td>
<td>99.90156</td>
</tr>
<tr>
<td>9</td>
<td>0.01521</td>
<td>99.91676</td>
</tr>
<tr>
<td>10</td>
<td>0.02627</td>
<td>99.94304</td>
</tr>
</tbody>
</table>

In order to choose the optimal number of PLS factors, you can explore how well models that are based on data in training roles and have different numbers of factors fit the data in testing roles. To do so, you can use the PARTITION statement to assign observations to training and testing roles based on the values of the input variable named Role.
Example 11.2: Fitting a PLS Model in Single-Machine and Distributed Modes

This example shows how you can run PROC HPPLS in single-machine and distributed modes. For more information about the execution modes of SAS high-performance analytical procedures, see the section “Processing Modes” on page 6. The focus of this example is to show how you can switch the modes of execution in PROC HPPLS. The following DATA step generates the data:
data ex2Data;
    drop i j k sign n n1 n2 n3 n4;

    n = 100000;
    n1 = n*0.1;
    n2 = n*0.25;
    n3 = n*0.45;
    n4 = n*0.7;

    array y{10};
    array x{100};

    do i=1 to n;
        do j=1 to dim(y);
            y{j} = 1;
        end;

        sign = 1;

        do j=1 to dim(x);
            x{j} = ranuni(1);
            do k=1 to dim(y);
                y{k} = y{k} + sign*j*x{j};
                sign = -sign;
            end;
        end;

        do j=1 to dim(y);
            y{j} = y{j} + 7*rannor(1);
        end;

        if i <= n1 then z='verytiny';
        else if i <= n2 then z='small';
        else if i <= n3 then z='medium';
        else if i <= n4 then z='large';
        else z='huge';

        output;
    end;
run;

The following statements use PROC HPPLS to fit a PLS model by using the SIMPLS method and test set validation:

    proc hppls data=ex2Data method=simpls cvtest(stat=press seed=12345);
        class z;
        model y: = x: z:;
        partition fraction(test=0.4 seed=67890);
        performance details;
    run;

In this example, any particular observation has a 40% probability of being assigned the testing role. All nonassigned observations are in training roles.
Example 11.2: Fitting a PLS Model in Single-Machine and Distributed Modes

Output 11.2.1 shows the “Performance Information” table. This table shows that the HPPLS procedure executes in single-machine mode on four threads (the client machine has four CPUs). You can force a certain number of threads on any machine to be involved in the computations by specifying the NTHREADS= option in the PERFORMANCE statement.

Output 11.2.1 Performance Information in Single-Machine Mode

<table>
<thead>
<tr>
<th>The HPPLS Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td>Performance Information</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Output 11.2.2 shows timing information for the PROC HPPLS run. This table is produced when you specify the DETAILS option in the PERFORMANCE statement. You can see that, in this case, the majority of time is spent fitting a PLS model.

Output 11.2.2 Timing in Single-Machine Mode

<table>
<thead>
<tr>
<th>Procedure Task Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Task</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
</tr>
<tr>
<td>Fitting Model</td>
</tr>
</tbody>
</table>

To switch to running PROC HPPLS in distributed mode, specify valid values for the NODES=, INSTALL=, and HOST= options in the PERFORMANCE statement. An alternative to specifying the INSTALL= and HOST= options in the PERFORMANCE statement is to use the OPTIONS SET commands to set appropriate values for the GRIDHOST and GRIDINSTALLLOC environment variables. For information about setting these options or environment variables, see the section “Processing Modes” on page 6.

Note: Distributed mode requires SAS High-Performance Statistics.

The following statements provide an example. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```
proc hppls data=ex2Data method=simpls cvtest(stat=press seed=12345);
  class z;
  model y: = x: z:;
  partition fraction(test=0.4 seed=67890);
  performance details nodes = 4
      host="&GRIDHOST" install="&GRIDINSTALLLOC"
  ;
run;
```

The execution mode in the “Performance Information” table shown in Output 11.2.3 indicates that the calculations were performed in a distributed environment that uses four nodes, each of which uses 32 threads.
Another indication of distributed execution is the following message, which is issued by all high-performance analytical procedures (with the corresponding procedure name) in the SAS log:

**NOTE:** The HPPLS procedure is executing in the distributed computing environment with 4 worker nodes.

Output 11.2.3 shows timing information for this distributed run of the HPPLS procedure. The majority of time in the distributed mode run is also spent fitting a model.

<table>
<thead>
<tr>
<th>Task</th>
<th>Seconds</th>
<th>Percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>Distributing Data</td>
<td>1.54</td>
<td>16.40%</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
<td>0.37</td>
<td>3.91%</td>
</tr>
<tr>
<td>Fitting Model</td>
<td>7.29</td>
<td>77.73%</td>
</tr>
<tr>
<td>Waiting on Client</td>
<td>0.18</td>
<td>1.96%</td>
</tr>
</tbody>
</table>

**References**


References


# Chapter 12
## The HPPRINCOMP Procedure

<table>
<thead>
<tr>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: HPPRINCOMP Procedure</td>
</tr>
<tr>
<td>PROC HPPRINCOMP Features</td>
</tr>
<tr>
<td>PROC HPPRINCOMP Contrasted with PROC PRINCOMP</td>
</tr>
<tr>
<td>Getting Started: HPPRINCOMP Procedure</td>
</tr>
<tr>
<td>Syntax: HPPRINCOMP Procedure</td>
</tr>
<tr>
<td>PROC HPPRINCOMP Statement</td>
</tr>
<tr>
<td>BY Statement</td>
</tr>
<tr>
<td>CODE Statement</td>
</tr>
<tr>
<td>FREQ Statement</td>
</tr>
<tr>
<td>ID Statement</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
</tr>
<tr>
<td>PARTIAL Statement</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
</tr>
<tr>
<td>VAR Statement</td>
</tr>
<tr>
<td>WEIGHT Statement</td>
</tr>
<tr>
<td>Details: HPPRINCOMP Procedure</td>
</tr>
<tr>
<td>Computing Principal Components</td>
</tr>
<tr>
<td>Eigenvalue Decomposition</td>
</tr>
<tr>
<td>NIPALS</td>
</tr>
<tr>
<td>ITERGS</td>
</tr>
<tr>
<td>Missing Values</td>
</tr>
<tr>
<td>Output Data Sets</td>
</tr>
<tr>
<td>OUT= Data Set</td>
</tr>
<tr>
<td>OUTSTAT= Data Set</td>
</tr>
<tr>
<td>Computational Method</td>
</tr>
<tr>
<td>Multithreading</td>
</tr>
<tr>
<td>Displayed Output</td>
</tr>
<tr>
<td>Performance Information</td>
</tr>
<tr>
<td>Data Access Information</td>
</tr>
<tr>
<td>Model Information</td>
</tr>
<tr>
<td>Number of Observations</td>
</tr>
<tr>
<td>Number of Variables</td>
</tr>
<tr>
<td>Simple Statistics</td>
</tr>
<tr>
<td>Centering and Scaling Information</td>
</tr>
<tr>
<td>Explained Variation of Variables</td>
</tr>
<tr>
<td>Correlation Matrix</td>
</tr>
</tbody>
</table>
Overview: HPPRINCOMP Procedure

The HPPRINCOMP procedure is a high-performance procedure that performs principal component analysis. It is a high-performance version of the PRINCOMP procedure in SAS/STAT software, but it provides additional iterative methods to calculate the principal components.

Principal component analysis is a multivariate technique for examining relationships among several quantitative variables, providing an optimal way of reducing dimensionality by projecting the data onto a lower-dimensional orthogonal subspace that explains as much variation in those variables as possible. The choice between using factor analysis and using principal component analysis depends in part on your research objectives. You should use the HPPRINCOMP procedure if you are interested in summarizing data and detecting linear relationships. You can use principal component analysis to reduce the number of variables in regression, clustering, and so on.

PROC HPPRINCOMP runs in either single-machine mode or distributed mode.

NOTE: Distributed mode requires SAS High-Performance Statistics.

PROC HPPRINCOMP Features

The main features of the HPPRINCOMP procedure are as follows:

- supports a PARTIAL statement for analyzing a partial correlation or covariance matrix
- supports a FREQ statement for grouped analysis
- supports a WEIGHT statement for weighted analysis
The HPPRINCOMP procedure implements the following algorithms:

- eigenvalue decomposition, which uses the correlation or covariance of the data matrix and calculates all the principal components simultaneously
- nonlinear iterative partial least squares (NIPALS), which uses the data matrix and extracts the principal components successively
- the iterative method based on Gram-Schmidt orthogonalization (ITERGS) of Andrecut (2009), which uses the data matrix and extracts the principal components successively. The algorithm applies reorthogonalization correction to both the scores and the loadings at each iteration step.

Because the HPPRINCOMP procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations when you license SAS High-Performance Statistics
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

PROC HPPRINCOMP Contrasted with PROC PRINCOMP

The HPPRINCOMP procedure and the PRINCOMP procedure in SAS/STAT have the following similarities and differences:

- All statements that are available in PROC PRINCOMP are supported by the HPPRINCOMP procedure.
- The HPPRINCOMP procedure supports the OUTPUT statement, which is not available in PROC PRINCOMP.
- The HPPRINCOMP procedure can specify various methods to be used for calculating the principal components by using the METHOD= option, which is not available in PROC PRINCOMP.
- PROC PRINCOMP can accept ordinary SAS data sets and other types of special SAS data sets as input. The HPPRINCOMP procedure can accept only ordinary SAS data sets (raw data) as input.
- The HPPRINCOMP procedure does not support the PLOTS option that is available in PROC PRINCOMP.
- The HPPRINCOMP procedure is specifically designed to operate in the high-performance distributed environment. By default, PROC HPPRINCOMP performs computations on multiple threads. The PRINCOMP procedure executes on a single thread.
Getting Started: HPPRINCOMP Procedure

The following data provide crime rates per 100,000 people in seven categories for each of the 50 US states in 1977:

```
title 'Crime Rates per 100,000 Population by State';

data Crime;
  input State $1-15 Murder Rape Robbery Assault
        Burglary Larceny Auto_Theft;
  datalines;
Alabama  14.2  25.2  96.8  278.3  1135.5  1881.9  280.7
Alaska   10.8  51.6  96.8  284.0  1331.7  3369.8  753.3
Arizona  9.5  34.2 138.2  312.3  2346.1  4467.4  439.5
Arkansas  8.8  27.6  83.2  203.4  972.6  1862.1  183.4
California 11.5  49.4 287.0  358.0  2139.4  3499.8  663.5
Colorado  6.3  42.0 170.7  292.9  1935.2  3903.2  477.1
Connecticut 4.2  16.8 129.5  131.8  1346.0  2620.7  593.2
Delaware  6.0  24.9 157.0  194.2  1682.6  3678.4  467.0
Florida   10.2  39.6 187.9  449.1  1859.9  3840.5  351.4
Georgia   11.7  31.1 140.5  256.5  1351.1  2170.2  297.9
Hawaii    7.2  25.5 128.0  64.1  1911.5  3920.4  489.4
Idaho     5.5  19.4  39.6  172.5  1050.8  2599.6  237.6
Illinois  9.9  21.8 211.3  209.0  1085.0  2828.5  528.6
Indiana   7.4  26.5 123.2  153.5  1086.2  2498.7  377.4
Iowa      2.3  10.6  41.2  89.8  812.5  2685.1  219.9
Kansas    6.6  22.0 100.7  180.5  1270.4  2739.3  244.3
Kentucky  10.1  19.1  81.1  123.3  872.2  1662.1  245.4
Louisiana 15.5  30.9 142.9  335.5  1165.5  2469.9  337.7
Maine     2.4  13.5  38.7  170.0  1253.1  2350.7  246.9
Maryland  8.0  34.8  292.1  358.9  1400.0  3177.7  428.5
Massachusetts 3.1  20.8 169.1  231.6  1532.2  2311.3  1140.1
Michigan  9.3  38.9  261.9  274.6  1522.7  3159.0  545.5
Minnesota  2.7  19.5  85.9  85.8  1134.7  2559.3  343.1
Mississippi 14.3  19.6  65.7  189.1  915.6  1239.9  144.4
Missouri  9.6  28.3  189.0  233.5  1318.3  2424.2  378.4
Montana   5.4  16.7  39.2  156.8  804.9  2773.2  309.2
Nebraska  3.9  18.1  64.7  112.7  760.0  2316.1  249.1
Nevada   15.8  49.1  323.1  355.0  2453.1  4212.6  559.2
New Hampshire  3.2  10.7  23.2  76.0  1041.7  2343.9  293.4
New Jersey  5.6  21.0 180.4  185.1  1435.8  2774.5  511.5
New Mexico  8.8  39.1 109.6  343.4  1418.7  3008.6  259.5
New York  10.7  29.4  472.6  319.1  1728.0  2782.0  745.8
North Carolina  10.6  17.0  61.3  318.3  1154.1  2037.8  192.1
North Dakota  0.9  9.0  13.3  43.8  446.1  1843.0  144.7
Ohio      7.8  27.3 190.5  181.1  1216.0  2696.8  400.4
Oklahoma  8.6  29.2  73.8  205.0  1288.2  2228.1  326.8
Oregon    4.9  39.9 124.1  286.9  1636.4  3506.1  388.9
Pennsylvania  5.6  19.0 130.3  128.0  877.5  1624.1  333.2
Rhode Island 3.6  10.5  86.5  201.0  1489.5  2844.1  791.4
South Carolina 11.9  33.0 105.9  485.3  1613.6  2342.4  245.1
South Dakota  2.0  13.5  17.9  155.7  570.5  1704.4  147.5
```
The following statements invoke the HPRINCOMP procedure, which requests a principal component analysis of the data and produces Figure 12.1 through Figure 12.4:

```sas
proc hpprincomp data=Crime;
run;
```

Figure 12.1 displays the “Performance Information,” “Data Access Information,” “Model Information,” “Number of Observations,” “Number of Variables,” and “Simple Statistics” tables.

The “Performance Information” table shows the procedure executes in single-machine mode—that is, the data reside and the computation is performed on the machine where the SAS session executes. This run of the HPRINCOMP procedure took place on a multicore machine with four CPUs; one computational thread was spawned per CPU.

The “Data Access Information” table shows that the input data set is accessed with the V9 (base) engine on the client machine where the MVA SAS session executes.

The “Model Information” table identifies the data source and shows that the principal component extraction method is eigenvalue decomposition, which is the default.

The “Number of Observations” table shows that of the 50 observations in the input data, only 48 observations are used in the analysis because some observations have incomplete data.

The “Number of Variables” table indicates that there are seven variables to be analyzed and seven principal components to be computed. By default, if the VAR statement is omitted, all numeric variables that are not listed in other statements are used in the analysis.

The “Simple Statistics” table displays the mean and standard deviation of the analysis variables.

---

**Figure 12.1** Performance Information and Simple Statistics

**Crime Rates per 100,000 Population by State**

<table>
<thead>
<tr>
<th>State</th>
<th>Mean Crime Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Tennessee</td>
<td>10.1</td>
</tr>
<tr>
<td>Texas</td>
<td>13.3</td>
</tr>
<tr>
<td>Utah</td>
<td>3.5</td>
</tr>
<tr>
<td>Vermont</td>
<td>1.4</td>
</tr>
<tr>
<td>Virginia</td>
<td>9.0</td>
</tr>
<tr>
<td>Washington</td>
<td>4.3</td>
</tr>
<tr>
<td>West Virginia</td>
<td>6.0</td>
</tr>
<tr>
<td>Wisconsin</td>
<td>2.8</td>
</tr>
<tr>
<td>Wyoming</td>
<td>21.9</td>
</tr>
</tbody>
</table>

---

**Performance Information**

<table>
<thead>
<tr>
<th>Execution Mode</th>
<th>Single-Machine</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Threads</td>
<td>4</td>
</tr>
</tbody>
</table>

**Data Access Information**

<table>
<thead>
<tr>
<th>Data</th>
<th>Engine Role</th>
<th>Path</th>
</tr>
</thead>
<tbody>
<tr>
<td>WORK.CRIME</td>
<td>V9</td>
<td>Input On Client</td>
</tr>
</tbody>
</table>
Chapter 12: The HPPRINCOMP Procedure

Figure 12.1 continued

Model Information

<table>
<thead>
<tr>
<th>Data Source</th>
<th>WORK.CRIME</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Extraction Method</td>
<td>Eigenvalue Decomposition</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Number of Observations Read</th>
<th>50</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Used</td>
<td>48</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Number of Variables</th>
<th>7</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Principal Components</td>
<td>7</td>
</tr>
</tbody>
</table>

Simple Statistics

<table>
<thead>
<tr>
<th>Variable</th>
<th>Mean</th>
<th>Standard Deviation</th>
</tr>
</thead>
<tbody>
<tr>
<td>Murder</td>
<td>7.51667</td>
<td>3.93059</td>
</tr>
<tr>
<td>Rape</td>
<td>26.07500</td>
<td>10.81304</td>
</tr>
<tr>
<td>Robbery</td>
<td>127.55625</td>
<td>88.49374</td>
</tr>
<tr>
<td>Assault</td>
<td>214.58750</td>
<td>100.64360</td>
</tr>
<tr>
<td>Burglary</td>
<td>1316.37917</td>
<td>423.31261</td>
</tr>
<tr>
<td>Larceny</td>
<td>2696.88542</td>
<td>714.75023</td>
</tr>
<tr>
<td>Auto_Theft</td>
<td>383.97917</td>
<td>194.37033</td>
</tr>
</tbody>
</table>

Figure 12.2 displays the “Correlation Matrix” table. By default, the PROC HPPRINCOMP statement requests that principal components be computed from the correlation matrix, so the total variance is equal to the number of variables, 7.

Figure 12.2 Correlation Matrix Table

<table>
<thead>
<tr>
<th>Correlation Matrix</th>
<th>Murder</th>
<th>Rape</th>
<th>Robbery</th>
<th>Assault</th>
<th>Burglary</th>
<th>Larceny</th>
<th>Auto_Theft</th>
</tr>
</thead>
<tbody>
<tr>
<td>Murder</td>
<td>1.0000</td>
<td>0.6000</td>
<td>0.4768</td>
<td>0.6485</td>
<td>0.3778</td>
<td>0.0925</td>
<td>0.0555</td>
</tr>
<tr>
<td>Rape</td>
<td>0.6000</td>
<td>1.0000</td>
<td>0.5817</td>
<td>0.7316</td>
<td>0.7038</td>
<td>0.6009</td>
<td>0.3282</td>
</tr>
<tr>
<td>Robbery</td>
<td>0.4768</td>
<td>0.5817</td>
<td>1.0000</td>
<td>0.5452</td>
<td>0.6200</td>
<td>0.4371</td>
<td>0.5787</td>
</tr>
<tr>
<td>Assault</td>
<td>0.6485</td>
<td>0.7316</td>
<td>0.5452</td>
<td>1.0000</td>
<td>0.6082</td>
<td>0.3791</td>
<td>0.2520</td>
</tr>
<tr>
<td>Burglary</td>
<td>0.3778</td>
<td>0.7038</td>
<td>0.5420</td>
<td>0.6200</td>
<td>1.0000</td>
<td>0.7932</td>
<td>0.5390</td>
</tr>
<tr>
<td>Larceny</td>
<td>0.0925</td>
<td>0.6009</td>
<td>0.4371</td>
<td>0.3791</td>
<td>0.7932</td>
<td>1.0000</td>
<td>0.4246</td>
</tr>
<tr>
<td>Auto_Theft</td>
<td>0.0555</td>
<td>0.3282</td>
<td>0.5787</td>
<td>0.2520</td>
<td>0.5390</td>
<td>0.4246</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

Figure 12.3 displays the “Eigenvalues” table. The first principal component accounts for about 57.8% of the total variance, the second principal component accounts for about 18.1%, and the third principal component accounts for about 10.7%. Note that the eigenvalues sum to the total variance.

The eigenvalues indicate that two or three components provide a good summary of the data: two components account for 76% of the total variance, and three components account for 87%. Subsequent components account for less than 5% each.
Figure 12.3  Eigenvalues Table

<table>
<thead>
<tr>
<th>Eigenvalues of the Correlation Matrix</th>
<th>Eigenvalue</th>
<th>Difference</th>
<th>Proportion</th>
<th>Cumulative</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>4.045824</td>
<td>2.781795</td>
<td>0.5780</td>
<td>0.5780</td>
</tr>
<tr>
<td>2</td>
<td>1.264030</td>
<td>0.516529</td>
<td>0.1806</td>
<td>0.7586</td>
</tr>
<tr>
<td>3</td>
<td>0.747500</td>
<td>0.421175</td>
<td>0.1068</td>
<td>0.8653</td>
</tr>
<tr>
<td>4</td>
<td>0.326325</td>
<td>0.061119</td>
<td>0.0466</td>
<td>0.9120</td>
</tr>
<tr>
<td>5</td>
<td>0.265207</td>
<td>0.036843</td>
<td>0.0379</td>
<td>0.9498</td>
</tr>
<tr>
<td>6</td>
<td>0.228364</td>
<td>0.105613</td>
<td>0.0326</td>
<td>0.9825</td>
</tr>
<tr>
<td>7</td>
<td>0.122750</td>
<td>0.0175</td>
<td>1.0000</td>
<td></td>
</tr>
</tbody>
</table>

Figure 12.4 displays the “Eigenvectors” table. From the eigenvectors matrix, you can represent the first principal component, Prin1, as a linear combination of the original variables:

\[
\text{Prin1} = 0.302888 \times \text{Murder} \\
+ 0.434103 \times \text{Rape} \\
+ 0.397055 \times \text{Robbery} \\
\ldots \\
+ 0.288343 \times \text{Auto_Theft}
\]

Similarly, the second principal component, Prin2, is

\[
\text{Prin2} = -0.618929 \times \text{Murder} \\
- 0.170526 \times \text{Rape} \\
+ 0.047125 \times \text{Robbery} \\
\ldots \\
+ 0.504003 \times \text{Auto_Theft}
\]

where the variables are standardized.
The first component is a measure of the overall crime rate, because the first eigenvector shows approximately equal loadings on all variables. The second eigenvector has high positive loadings on the variables Auto_Theft and Larceny and high negative loadings on the variables Murder and Assault. There is also a small positive loading on the variable Burglary and a small negative loading on the variable Rape. This component seems to measure the preponderance of property crime compared to violent crime. The interpretation of the third component is not obvious.

**Syntax: HPPRINCOMP Procedure**

The following statements are available in the HPPRINCOMP procedure:

```
PROC HPPRINCOMP <options> ;
   BY variables ;
   CODE <options> ;
   FREQ variable ;
   ID variables ;
   OUTPUT <OUT=SAS-data-set>
      <keyword <=prefix>> . . . <keyword <=prefix>> ;
      PARTIAL variables ;
      PERFORMANCE performance-options ;
      VAR variables ;
      WEIGHT variable ;
```

The rest of this section provides detailed syntax information for each of the preceding statements, beginning with the PROC HPPRINCOMP statement. The remaining statements are described in alphabetical order.

**PROC HPPRINCOMP Statement**

```
PROC HPPRINCOMP <options> ;
```

The PROC HPPRINCOMP statement invokes the HPPRINCOMP procedure. Optionally, it also identifies the input and output data sets, specifies the analyses to be performed, and controls displayed output. Table 12.1 summarizes the options available in the PROC HPPRINCOMP statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Specify Data Sets</strong></td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the name of the input data set</td>
</tr>
<tr>
<td>OUT=</td>
<td>Specifies the name of the output data set</td>
</tr>
<tr>
<td>OUTSTAT=</td>
<td>Specifies the name of the output data set that contains various statistics</td>
</tr>
<tr>
<td><strong>Specify Details of Analysis</strong></td>
<td></td>
</tr>
<tr>
<td>COV</td>
<td>Computes the principal components from the covariance matrix</td>
</tr>
</tbody>
</table>
Table 12.1 continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>METHOD=</td>
<td>Specifies the principal component extraction method to be used</td>
</tr>
<tr>
<td>N=</td>
<td>Specifies the number of principal components to be computed</td>
</tr>
<tr>
<td>NOINT</td>
<td>Omits the intercept from the model</td>
</tr>
<tr>
<td>PREFIX=</td>
<td>Specifies a prefix for naming the principal components</td>
</tr>
<tr>
<td>PARPREFIX=</td>
<td>Specifies a prefix for naming the residual variables</td>
</tr>
<tr>
<td>SINGULAR=</td>
<td>Specifies the singularity criterion</td>
</tr>
<tr>
<td>STD</td>
<td>Standardizes the principal component scores</td>
</tr>
<tr>
<td>VARDEF=</td>
<td>Specifies the divisor used in calculating variances and standard deviations</td>
</tr>
</tbody>
</table>

**Suppress the Display of Output**

NOPRINT Suppresses the display of all output

The following list provides details about these options.

**COVARIANCE**

**COV**

computes the principal components from the covariance matrix. If you omit the COV option, the correlation matrix is analyzed. The COV option causes variables that have large variances to be more strongly associated with components that have large eigenvalues, and it causes variables that have small variances to be more strongly associated with components that have small eigenvalues. You should not specify the COV option unless the units in which the variables are measured are comparable or the variables are standardized in some way.

**DATA=SAS-data-set**

specifies the SAS data set to be analyzed. The data set can only be an ordinary SAS data set (raw data). If you omit the DATA= option, the HPPRINCOMP procedure uses the most recently created SAS data set.

If PROC HPPRINCOMP executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case PROC HPPRINCOMP reads the data alongside the distributed database. For more information about the various execution modes, see the section “Processing Modes” on page 6.

For more information about the alongside-the-database model, see the section “Alongside-the-Database Execution” on page 14.

**METHOD=EIG | ITERGS< (iter-options) > | NIPALS< (iter-options) >**

specifies the principal component extraction method to be used. You can specify the following values:

**EIG**

requests eigenvalue decomposition.
Chapter 12: The HPPRINCOMP Procedure

ITERGS<(iter-options)>
requests the iterative method based on Gram-Schmidt orthogonalization (ITERGS) of Andrecut (2009). You can also specify the following optional iter-options in parentheses after METHOD=ITERGS:

EPSILON=n
specifies the convergence criterion for the iterative method. By default, EPSILON=1E–12.

MAXITER=n
specifies the maximum number of iterations for the iterative method. By default, MAXITER=5000.

NOCENTER
suppresses centering of the numeric variables to be analyzed. This option is useful if the analysis variables are already centered and scaled.

NOSCALE
suppresses scaling of the numeric variables to be analyzed. This option is useful if the analysis variables are already centered and scaled.

NIPALS<(iter-options)>
requests the nonlinear iterative partial least squares (NIPALS) method. You can also specify the optional iter-options in parentheses after METHOD=NIPALS.

By default, METHOD=EIG. If you specify METHOD=NIPALS or METHOD=ITERGS, the following options in the PROC HPPRINCOMP statement are ignored: COV, NOINT, OUT=, OUTSTAT=, PARPREFIX=, SINGULAR=, and STD.

N=number
specifies the number of principal components to be computed. The default is the number of variables. The value of the N= option must be an integer greater than or equal to 0.

NOINT
omits the intercept from the model. In other words, the NOINT option requests that the covariance or correlation matrix not be corrected for the mean. When you specify the NOINT option in the HPPRINCOMP procedure, the covariance matrix and, hence, the standard deviations are not corrected for the mean. If you want to obtain the standard deviations corrected for the mean, you can obtain them by using a procedure such as PROC MEANS.

If you use the NOINT option and also create an OUTSTAT= data set, the data set is TYPE=UCORR or TYPE=UCOV rather than TYPE=CORR or TYPE=COV.

NOPRINT
suppresses the display of all output. This option temporarily disables the Output Delivery System (ODS). For more information, see Chapter 20, “Using the Output Delivery System” (SAS/STAT User’s Guide).

OUT=SAS-data-set
creates an output SAS data set to contain observationwise principal component scores. To avoid data duplication when you have large data sets, the variables in the input data set are not included in the output data set; however, variables that are specified in the ID statement are included.
If the input data are in distributed form, in which access of data in a particular order cannot be
 guaranteed, the HPPRINCOMP procedure copies the distribution or partition key to the output data set
 so that its contents can be joined with the input data.

If you want to create a SAS data set in a permanent library, you must specify a two-level name. For
 more information about permanent libraries and SAS data sets, see SAS Language Reference: Concepts.
 For more information about OUT= data sets, see the section “Output Data Sets” on page 567.

**OUTSTAT=**SAS-data-set
creates an output SAS data set to contain means, standard deviations, number of observations, corre-
lations or covariances, eigenvalues, and eigenvectors. If you specify the COV option, the data set is
TYPE=COV or TYPE=UCOV, depending on the NOINT option, and it contains covariances; otherwise,
the data set is TYPE=CORR or TYPE=UCORR, depending on the NOINT option, and it contains
 correlations. If you specify the PARTIAL statement, the OUTSTAT= data set also contains R squares.

If you want to create a SAS data set in a permanent library, you must specify a two-level name. For
 more information about permanent libraries and SAS data sets, see SAS Language Reference: Concepts.
 For more information about OUTSTAT= data sets, see the section “Output Data Sets” on page 567.

**PREFIX=**name
specifies a prefix for naming the principal components. By default, the names are Prin1, Prin2, . . . ,
Prinn. If you specify PREFIX=Abc, the components are named Abc1, Abc2, Abc3, and so on. The
number of characters in the prefix plus the number of digits required to designate the variables should
not exceed the current name length that is defined by the VALIDVARNAME= system option.

**PARPREFIX=**name
**PPREFIX=**name
**RPREFIX=**name
 specifies a prefix for naming the residual variables in the OUT= data set and the OUTSTAT= data set.
By default, the prefix is R_. The number of characters in the prefix plus the maximum length of the
variable names should not exceed the current name length that is defined by the VALIDVARNAME=
 system option.

**SINGULAR=**p
**SING=**p
 specifies the singularity criterion, where 0 < p < 1. If a variable in a PARTIAL statement has an R
 square as large as 1 – p when predicted from the variables listed before it in the statement, the variable
is assigned a standardized coefficient of 0. By default, SINGULAR=1E–8.

**STANDARD
STD**
standardizes the principal component scores in the OUT= data set to unit variance. If you omit the
STANDARD option, the scores have a variance equal to the corresponding eigenvalue. Note that the
STANDARD option has no effect on the eigenvalues themselves.

**VARDEF=**DF | N | WDF | WEIGHT | WGT
 specifies the divisor to be used in calculating variances and standard deviations. By default,
VARDEF=DF. The following table displays the values and associated divisors:
### Chapter 12: The HPPRINCOMP Procedure

#### Value Divisor Formula

<table>
<thead>
<tr>
<th>Value</th>
<th>Divisor</th>
<th>Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>DF</td>
<td>Error degrees of freedom</td>
<td>( n - i ) (before partialing)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>( n - p - i ) (after partialing)</td>
</tr>
<tr>
<td>N</td>
<td>Number of observations</td>
<td>( n )</td>
</tr>
<tr>
<td>WEIGHT</td>
<td>WGT</td>
<td>Sum of weights</td>
</tr>
<tr>
<td>WDF</td>
<td>Sum of weights minus one</td>
<td>( \left( \sum_{j=1}^{n} w_j \right) - i ) (before partialing)</td>
</tr>
<tr>
<td></td>
<td></td>
<td>( \left( \sum_{j=1}^{n} w_j \right) - p - i ) (after partialing)</td>
</tr>
</tbody>
</table>

In the formulas for VARDEF=DF and VARDEF=WDF, \( p \) is the number of degrees of freedom of the variables in the PARTIAL statement, and \( i \) is 0 if the NOINT option is specified and 1 otherwise.

### BY Statement

**BY** variables ;

You can specify a BY statement with PROC HPPRINCOMP to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPPRINCOMP procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*.

### CODE Statement

**CODE** <options> ;

The CODE statement enables you to write SAS DATA step code for computing the principal component scores either to a file or to a catalog entry. This code can then be included in a DATA step to score new data.
The CODE statement is not supported when the PARTIAL statement is specified. If you specify more than one CODE statement, only the last one specified is used.

Table 12.2 summarizes the options available in the CODE statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CATALOG=</td>
<td>Names the catalog entry where the generated code is saved</td>
</tr>
<tr>
<td>FILE=</td>
<td>Names the file where the generated code is saved</td>
</tr>
<tr>
<td>FORMAT=</td>
<td>Specifies the numeric format for the eigenvectors</td>
</tr>
<tr>
<td>GROUP=</td>
<td>Specifies the group identifier for array names and statement labels</td>
</tr>
<tr>
<td>LINESIZE=</td>
<td>Specifies the line size of the generated code</td>
</tr>
</tbody>
</table>

For more information about the syntax of the CODE statement, see the section “CODE Statement” in Chapter 19, “Shared Concepts and Topics” (*SAS/STAT User’s Guide*).

**FREQ Statement**

```sas
FREQ variable ;
```

The `variable` in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence of each observation. SAS high-performance analytics procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where \( f \) is the value of the FREQ variable for the observation. If the frequency value is not an integer, it is truncated to an integer. If the frequency value is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

The FREQ statement is not supported if you specify METHOD=NIPALS or METHOD=ITERGS in the PROC HPPRINCOMP statement.

**ID Statement**

```sas
ID variables ;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets created by SAS high-performance analytics procedures, provided that the output data set produces one (or more) records per input observation.

For information about the common ID statement in SAS high-performance analytics procedures, see the section “ID Statement” on page 40.
The OUTPUT statement creates a data set that contains observationwise statistics, which are computed after PROC HPPRINCOMP fits the model. If you do not specify a keyword, then only the principal component scores are included.

The OUTPUT statement causes the OUT= option in the PROC HPPRINCOMP statement to be ignored. The variables in the input data set are not included in the output data set, in order to avoid data duplication for large data sets; however, variables that you specify in the ID statement are included. If the input data are in distributed form, in which accessing data in a particular order cannot be guaranteed, the HPPRINCOMP procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

You can specify the following syntax elements:

\[ \text{OUTPUT } < \text{OUT} = \text{SAS-data-set}> \]
\[ \quad < \text{keyword } \preceq \text{prefix} > \ldots < \text{keyword } \preceq \text{prefix} > ; \]

\[ \text{OUT} = \text{SAS-data-set} \]
\[ \text{DATA} = \text{SAS-data-set} \]

specifies the name of the output data set. If you omit this option, the procedure uses the DATA\(n\) convention to name the output data set.

\[ \text{keyword } \preceq \text{prefix} \]

specifies a statistic to include in the output data set and optionally a prefix for naming the output variables. If you do not provide a prefix, the HPPRINCOMP procedure assigns a default prefix based on the type of statistic requested. For example, for the VAR variables \(x_1\) and \(x_2\), RESIDUAL produces two residual value variables, \(R_{x1}\) and \(R_{x2}\).

You can specify the following keywords to add statistics to the OUTPUT data set:

\[ \text{H} \]

requests the approximate leverage. The default prefix is \(H\).

\[ \text{STD} \]

requests standardized (centered and scaled) VAR variable values for each VAR variable. The default prefix is \(Std\).

\[ \text{STDSSE} \]

requests the sum of squares of residuals for standardized VAR variables. The default prefix is \(StdSSE\).

\[ \text{TSQUARE} \]

\[ \text{T2} \]

requests scaled sum of squares of score values. The default prefix is \(TSquare\).
requests residuals for each VAR variable. The default prefix is R.

**SCORE**

requests principal component scores for each principal component. The default prefix is Score.

If you specify METHOD=EIG, the only valid *keywords* are RESIDUAL (if you also specify the PARTIAL statement) and SCORE. Other *keywords* are ignored.

The output variables that contain the requested statistic are named as follows, according to the *keyword* that you specify:

- The *keywords* RESIDUAL and STD define an output variable for each VAR variable, so the variables that correspond to each VAR variable are named by appending the name of the VAR variable to the prefix. For example, if the model has the VAR variables x1 and x2, then RESIDUAL=R produces the variables R_x1 and R_x2.
- The *keyword* SCORE defines an output variable for each principal component, so the variables that correspond to each successive component are named by appending the component number to the prefix. For example, if the model has three principal components, then SCORE=T produces the variables T1, T2, and T3.
- The *keywords* H, STDSSE, and TSQUARE each define a single output variable, so the variable name matches the prefix.

**PARTIAL Statement**

```
PARTIAL variables ;
```

If you want to analyze a partial correlation or covariance matrix, specify the names of the numeric variables to be partialed out in the PARTIAL statement. The HPPRINCOMP procedure computes the principal components of the residuals from the prediction of the VAR variables by the PARTIAL variables. If you request an OUT= or OUTSTAT= data set, the residual variables are named by prefixing either the characters R_ (by default) or the string specified in the PARPREFIX= option to the VAR variables.

The PARTIAL statement is not supported if you specify METHOD=NIPALS or METHOD=ITERGS in the PROC HPPRINCOMP statement.

**PERFORMANCE Statement**

```
PERFORMANCE < performance-options > ;
```

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the HPPRINCOMP procedure.

You can also use the PERFORMANCE statement to control whether the HPPRINCOMP procedure executes in single-machine mode or distributed mode.
The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.

**VAR Statement**

```
VAR variables ;
```

The VAR statement lists the numeric variables to be analyzed. If you omit the VAR statement, all numeric variables that are not specified in other statements are analyzed.

**WEIGHT Statement**

```
WEIGHT variable ;
```

The variable in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations that have nonpositive or missing weights are not included in the analysis. If you do not specify a WEIGHT statement, all observations that are used in the analysis are assigned a weight of 1.

The WEIGHT statement is not supported if you specify METHOD=NIPALS or METHOD=ITERGS in the PROC HPPRINCOMP statement.

**Details: HPPRINCOMP Procedure**

**Computing Principal Components**

The HPPRINCOMP procedure implements several algorithms to calculate principal components: eigenvalue decomposition, NIPALS, and ITERGS of Andrecut (2009). Eigenvalue decomposition is more efficient when you want to calculate all principal components, whereas the NIPALS method is faster if you want to extract only the first few principal components. For high-dimensional data sets, the NIPALS method is more efficient, whereas it gets expensive for eigenvalue decomposition to calculate all the components simultaneously.

**Eigenvalue Decomposition**

Let $X$ be a centered and scaled data matrix that has $k$ numerical variables. The eigenvalue decomposition method bases the component extraction on the eigenvalue decomposition of the covariance matrix $X'X$, which extracts all the $k$ principal components simultaneously. Each principal component is a linear combination of the original variables, and each component is orthogonal, with coefficients equal to the eigenvectors of the covariance matrix $X'X$. The eigenvectors are usually normalized to have unit length. The principal components are sorted by descending order of the eigenvalues, which are equal to the variances of the components.
NIPALS

The nonlinear iterative partial least squares (NIPALS) method extracts the principal components successively based on the data matrix $X$. The NIPALS method starts by calculating the loadings, $p$, as $p' = (t't)^{-1}t'X$, where $t$ is the score vector. It then calculates an improved score vector, $t = Xp$. The method iteratively computes the improved $p$ and $t$ until convergence is reached.

This process accounts for how the first principal component is extracted. The second component is extracted in the same way, by replacing $X$ with the residual from the first component: $E = X - tp'$.

For large data matrices or matrices that have a high degree of column collinearity, the NIPALS method suffers from loss of orthogonality because of the machine-precision errors that accumulate at each iteration step. In practice, the NIPALS method is used to extract only the first few principal components.

ITERGS

The iterative method based on Gram-Schmidt orthogonalization (ITERGS) of Andrecut (2009) overcomes the issue of loss of orthogonality in the NIPALS method by applying Gram-Schmidt reorthogonalization correction to both the loadings and the scores at each iteration step:

$$
p_c = p - P_kP'_k p
\quad \text{and} \quad
\mathbf{t}_c = t - T_kT'_k t
$$

Here, $p_c$ and $t_c$ are the corrected loading vector and score vector, respectively. $P_k$ is the matrix that is formed by using the first $k$ loadings. $T_k$ is the matrix that is formed by using the first $k$ scores.

The ITERGS method stabilizes the iterative process at the cost of increased computational effort.

---

Missing Values

Observations that have missing values for any variable in the VAR, PARTIAL, FREQ, or WEIGHT statement are omitted from the analysis and are given missing values for principal component scores in the OUT= data set.

Output Data Sets

When an observationwise output data set is created, many SAS procedures add the variables from the input data set to the output data set. High-performance statistical procedures assume that the input data sets can be large and can contain many variables. For performance reasons, the output data set contains only the following:

- variables that are explicitly created by the statement
- variables that are listed in the ID statement
- distribution keys or hash keys that are transferred from the input data set
including these variables and keys enables you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For more information about output data sets that are produced when you run PROC HPPRINCOMP in distributed mode, see the section “Output Data Sets” on page 29.

**OUT= Data Set**

The new variables that are created for the OUT= data set contain the principal component scores. The N= option determines the number of new variables. The names of the new variables are formed by concatenating the value given by the PREFIX= option (or Prin if PREFIX= is omitted) to the numbers 1, 2, 3, and so on. The new variables have mean 0 and a variance equal to the corresponding eigenvalue, unless you specify the STANDARD option to standardize the scores to unit variance. Also, if you specify the COV option, PROC HPPRINCOMP computes the principal component scores from the corrected or uncorrected (if the NOINT option is specified) variables rather than from the standardized variables.

If you use a PARTIAL statement, the OUT= data set also contains the residuals from predicting the VAR variables from the PARTIAL variables.

**OUTSTAT= Data Set**

The OUTSTAT= data set is similar to the TYPE=CORR data set that the CORR procedure produces. The following table relates the TYPE= value for the OUTSTAT= data set to the options that are specified in the PROC HPPRINCOMP statement:

<table>
<thead>
<tr>
<th>Options</th>
<th>TYPE=</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Default)</td>
<td>CORR</td>
</tr>
<tr>
<td>COV</td>
<td>COV</td>
</tr>
<tr>
<td>NOINT</td>
<td>UCORR</td>
</tr>
<tr>
<td>COV NOINT</td>
<td>UCOV</td>
</tr>
</tbody>
</table>

Note that the default (neither the COV nor NOINT option) produces a TYPE=CORR data set.

The new data set contains the following variables:

- the BY variables, if any
- two new variables, _TYPE_ and _NAME_, both character variables
- the variables that are analyzed (that is, those in the VAR statement); or, if there is no VAR statement, all numeric variables not listed in any other statement; or, if there is a PARTIAL statement, the residual variables as described in the section “OUT= Data Set”

Each observation in the new data set contains some type of statistic, as indicated by the _TYPE_ variable. The values of the _TYPE_ variable are as follows:

<table>
<thead>
<tr>
<th><em>TYPE</em></th>
<th>Contents</th>
</tr>
</thead>
<tbody>
<tr>
<td>MEAN</td>
<td>mean of each variable. If you specify the PARTIAL statement, this observation is omitted.</td>
</tr>
</tbody>
</table>
### Output Data Sets

- **STD**
  - Standard deviations. If you specify the COV option, this observation is omitted, so the SCORE procedure does not standardize the variables before computing scores. If you use the PARTIAL statement, the standard deviation of a variable is computed as its root mean squared error as predicted from the PARTIAL variables.

- **USTD**
  - Uncorrected standard deviations. When you specify the NOINT option in the PROC HPTRINCOMP statement, the OUTSTAT= data set contains standard deviations not corrected for the mean. However, if you also specify the COV option in the PROC HPTRINCOMP statement, this observation is omitted.

- **N**
  - Number of observations on which the analysis is based. This value is the same for each variable. If you specify the PARTIAL statement and the value of the VARDEF= option is DF or unspecified, then the number of observations is decremented by the degrees of freedom for the PARTIAL variables.

- **SUMWGT**
  - The sum of the weights of the observations. This value is the same for each variable. If you specify the PARTIAL statement and VARDEF=WDF, then the sum of the weights is decremented by the degrees of freedom for the PARTIAL variables. This observation is output only if the value is different from that in the observation for which _TYPE_='N'.

- **CORR**
  - Correlations between each variable and the variable specified by the _NAME_ variable. The number of observations for which _TYPE_='CORR' is equal to the number of variables being analyzed. If you specify the COV option, no _TYPE_='CORR' observations are produced. If you use the PARTIAL statement, the partial correlations, not the raw correlations, are output.

- **UCORR**
  - Uncorrected correlation matrix. When you specify the NOINT option without the COV option in the PROC HPTRINCOMP statement, the OUTSTAT= data set contains a matrix of correlations not corrected for the means. However, if you also specify the COV option in the PROC HPTRINCOMP statement, this observation is omitted.

- **COV**
  - Covariances between each variable and the variable specified by the _NAME_ variable. _TYPE_='COV' observations are produced only if you specify the COV option. If you use the PARTIAL statement, the partial covariances, not the raw covariances, are output.

- **UCOV**
  - Uncorrected covariance matrix. When you specify the NOINT and COV options in the PROC HPTRINCOMP statement, the OUTSTAT= data set contains a matrix of covariances not corrected for the means.

- **EIGENVAL**
  - Eigenvalues. If the N= option requests less than the maximum number of principal components, only the specified number of eigenvalues are produced, with missing values filling out the observation.

- **SCORE**
  - Eigenvectors. The _NAME_ variable contains the name of the corresponding principal component as constructed from the PREFIX= option. The number of observations for which _TYPE_='SCORE' equals the number of principal components computed. The eigenvectors have unit length unless you specify the STD option, in which case the unit-length eigenvectors are divided by the square roots of the eigenvalues to produce scores that have unit standard deviations.

To obtain the principal component scores, if the COV option is not specified, these coefficients should be multiplied by the standardized data. For the COV option, these coefficients should be multiplied by the centered data. To center and standardize the data, you should use means that are obtained from the observation for which _TYPE_='MEAN' and standard deviations that are obtained from the observation for which _TYPE_='STD'.

---

**Output Data Sets**

- **STD**
- **USTD**
- **N**
- **SUMWGT**
- **CORR**
- **UCORR**
- **COV**
- **UCOV**
- **EIGENVAL**
- **SCORE**
USCORE scoring coefficients to be applied without subtracting the mean from the raw variables. Observations for which _TYPE_='USCORE' are produced when you specify the NOINT option in the PROC HPSTRIPPINCOMP statement.

To obtain the principal component scores, these coefficients should be multiplied by the data that are standardized by the uncorrected standard deviations obtained from the observation for which _TYPE_='USTD'.

RSQUARED R squares for each VAR variable as predicted by the PARTIAL variables.

B regression coefficients for each VAR variable as predicted by the PARTIAL variables. This observation is produced only if you specify the COV option.

STB standardized regression coefficients for each VAR variable as predicted by the PARTIAL variables. If you specify the COV option, this observation is omitted.

You can use the data set in the SCORE procedure to compute principal component scores, or you can use it as input to the FACTOR procedure and specify METHOD=SCORE to rotate the components. If you use the PARTIAL statement, the scoring coefficients should be applied to the residuals, not to the original variables.

**Computational Method**

**Multithreading**

Threading is the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading is the concurrent execution of threads. When multithreading is possible, you can realize substantial performance gains compared to the performance that you get from sequential (single-threaded) execution.

The number of threads that the HPSTRIPPINCOMP procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count by using the CPUCOUNT= SAS system option. For example, if you specify the following statements, the HPSTRIPPINCOMP procedure schedules threads as if it were executing on a system that had four CPUs, regardless of the actual CPU count:

  ```
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPSTRIPPINCOMP procedure allocates one thread per CPU.

The tasks that are multithreaded by the HPSTRIPPINCOMP procedure are primarily defined by dividing the data processed on a single machine among the threads; that is, PROC HPSTRIPPINCOMP implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running on four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. Those operations include the following:
- formation of the crossproducts matrix
- computation of loadings, scores, and residual sums of squares
- principal component scoring of observations

**Displayed Output**

The following sections describe the output that PROC HPPRINCUMP produces. The output is organized into various tables, which are discussed in order of appearance.

**Performance Information**

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the grid mode (symmetric or asymmetric), the number of compute nodes, and the number of threads per node.

**Data Access Information**

The “Data Access Information” table is produced by default. For the input and output data sets, it displays the libref and data set name, the engine used to access the data, the role (input or output) of the data set, and the path that data followed to reach the computation.

**Model Information**

The “Model Information” table displays basic information about the model, including the input data set and the principal component extraction method that is used in the analysis.

**Number of Observations**

The “Number of Observations” table displays the number of observations read from the input data set and the number of observations used in the analysis. If you specify a FREQ statement, the table also displays the sum of frequencies read and used.

**Number of Variables**

The “Number of Variables” table displays the number of VAR variables, the number of PARTIAL variables, and the number of principal components to be extracted.

**Simple Statistics**

If you specify METHOD=EIG, the HPPRINCUMP procedure produces a “Simple Statistics” table that displays the mean and standard deviation (std) for each variable. If you specify the NOINT option, the uncorrected standard deviation (ustd) is displayed.
Centering and Scaling Information

If you specify METHOD=NIPALS or METHOD=ITERGS, the HPPRINCOMP procedure produces a “Centering and Scaling Information” table that displays the centering and scaling information for each variable.

Explained Variation of Variables

If you specify METHOD=NIPALS or METHOD=ITERGS, the HPPRINCOMP procedure produces an “Explained Variation of Variables” table that displays the fraction of variation that is accounted for in each variable by each successive principal component.

Correlation Matrix

If you specify METHOD=EIG, the HPPRINCOMP procedure produces a “Correlation Matrix” table that displays the correlation or, if you specify the COV option, the covariance matrix.

Regression Statistics

When you specify the PARTIAL statement, the HPPRINCOMP procedure produces a “Regression Statistics” table that displays the R square and root mean squared error (RMSE) for each VAR variable as predicted by the PARTIAL variables.

Regression Coefficients

When you specify the PARTIAL statement, the HPPRINCOMP procedure produces a “Regression Coefficients” table that displays standardized regression coefficients or, if you specify the COV option, regression coefficients for predicting the VAR variables from the PARTIAL variables.

Partial Correlation Matrix

When you specify the PARTIAL statement, the HPPRINCOMP procedure produces a “Partial Correlation Matrix” table that displays the partial correlation matrix or, if you specify the COV option, the partial covariance matrix.

Total Variance

If you specify METHOD=EIG and the COV option, the HPPRINCOMP procedure produces a simple table that displays the total variance.

Eigenvalues

The “Eigenvalues” table displays eigenvalues of the correlation or covariance matrix (if you specify METHOD=EIG) or eigenvalues of the data matrix (if you specify METHOD=NIPALS or METHOD=ITERGS), along with the difference between successive eigenvalues, the proportion of variance explained by each eigenvalue, and the cumulative proportion of variance explained.
**Eigenvectors**

If you specify METHOD=EIG, the HPPRINCOMP procedure produces an “Eigenvectors” table that displays the eigenvectors.

**Loadings**

If you specify METHOD=NIPALS or METHOD=ITERGS, the HPPRINCOMP procedure produces a “Loadings” table that displays the loadings.

**Timing Information**

If you specify the DETAILS option in the PERFORMANCE statement, the HPPRINCOMP procedure produces a “Timing” table that displays the elapsed time of each main task of the procedure.

---

**ODS Table Names**

PROC HPPRINCOMP assigns a name to each table that it creates. You can use these names to reference the ODS table when using the Output Delivery System (ODS) to select tables and create output data sets. These names are listed in Table 12.3. For more information about ODS, see Chapter 20, “Using the Output Delivery System” (SAS/STAT User's Guide).

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>CenScaleInfo</td>
<td>Centering and scaling information</td>
<td>METHOD=NIPALS</td>
</tr>
<tr>
<td>Corr</td>
<td>Correlation matrix</td>
<td>METHOD=EIG</td>
</tr>
<tr>
<td>Cov</td>
<td>Covariance matrix</td>
<td>METHOD=EIG and COV</td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
</tr>
<tr>
<td>Eigenvalues</td>
<td>Eigenvalues</td>
<td>Default output</td>
</tr>
<tr>
<td>Eigenvectors</td>
<td>Eigenvectors</td>
<td>METHOD=EIG</td>
</tr>
<tr>
<td>Loadings</td>
<td>Loadings</td>
<td>METHOD=NIPALS</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Model information</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>NVars</td>
<td>Number of variables, partial variables, and principal components</td>
<td>Default output</td>
</tr>
<tr>
<td>ParCorr</td>
<td>Partial correlation matrix</td>
<td>PARTIAL statement</td>
</tr>
<tr>
<td>ParCov</td>
<td>Uncorrected partial covariance matrix</td>
<td>PARTIAL statement and COV</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about the high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>RegCoef</td>
<td>Regression coefficients</td>
<td>PARTIAL statement and COV</td>
</tr>
<tr>
<td>RSquareRMSE</td>
<td>Regression statistics: R-squares and RMSEs</td>
<td>PARTIAL statement</td>
</tr>
<tr>
<td>SimpleStatistics</td>
<td>Simple statistics</td>
<td>METHOD=EIG</td>
</tr>
<tr>
<td>StdRegCoef</td>
<td>Standardized regression coefficients</td>
<td>PARTIAL statement</td>
</tr>
<tr>
<td>Timing</td>
<td>Absolute and relative times of tasks that are performed by the procedure</td>
<td>DETAILS option in PERFORMANCE statement</td>
</tr>
</tbody>
</table>
Table 12.3  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>TotalVariance</td>
<td>Total variance</td>
<td>METHOD=EIG and COV</td>
</tr>
<tr>
<td>Variation</td>
<td>Explained variation of variables</td>
<td>METHOD=NIPALS</td>
</tr>
</tbody>
</table>

Examples: HPPRINCOMP Procedure

Example 12.1: Analyzing Mean Temperatures of US Cities

This example analyzes mean daily temperatures of selected US cities in January and July. The following statements create the Temperature data set:

``` SAS
data Temperature;
  length Cityid $ 2;
  title 'Mean Temperature in January and July for Selected Cities '
  input City $1-15 January July;
  Cityid = substr(City,1,2);
  datalines;
  Mobile      51.2 81.6
  Phoenix     51.2 91.2
  Little Rock  39.5 81.4
  Sacramento  45.1 75.2
  Denver      29.9 73.0
  ... more lines ...
  Cheyenne    26.6 69.1
;```

The following statements invoke the HPPRINCOMP procedure, which requests a principal component analysis of the Temperature data set and outputs the scores to the Scores data set (OUT= Scores). The Cityid variable in the ID statement is also included in the output data set.

``` SAS
  title 'Mean Temperature in January and July for Selected Cities';
  proc hpprincomp data=Temperature cov out=Scores;
    var July January;
    id Cityid;
  run;
```

Output 12.1.1 displays the PROC HPPRINCOMP output. The standard deviation of January (11.712) is higher than the standard deviation of July (5.128). The COV option in the PROC HPPRINCOMP statement requests that the principal components be computed from the covariance matrix. The total variance is 163.474. The first principal component accounts for about 94% of the total variance, and the second principal component accounts for only about 6%. The eigenvalues sum to the total variance.
Note that January receives a higher loading on Prin1 because it has a higher standard deviation than July. Also note that the HPPRINCOMP procedure calculates the scores by using the centered variables rather than the standardized variables.

**Output 12.1.1 Results of Principal Component Analysis**

**Mean Temperature in January and July for Selected Cities**

**The HPPRINCOMP Procedure**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

**Data Access Information**

<table>
<thead>
<tr>
<th>Data</th>
<th>Engine</th>
<th>Role</th>
<th>Path</th>
</tr>
</thead>
<tbody>
<tr>
<td>WORK.TEMPERATURE</td>
<td>V9</td>
<td>Input</td>
<td>On Client</td>
</tr>
<tr>
<td>WORK.SCORES</td>
<td>V9</td>
<td>Output</td>
<td>On Client</td>
</tr>
</tbody>
</table>

**Model Information**

<table>
<thead>
<tr>
<th>Data Source</th>
<th>WORK.TEMPERATURE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Component Extraction Method</td>
<td>Eigenvalue Decomposition</td>
</tr>
</tbody>
</table>

**Number of Observations Read** 64
**Number of Observations Used** 64
**Number of Variables** 2
**Number of Principal Components** 2

**Simple Statistics**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Mean</th>
<th>Standard Deviation</th>
</tr>
</thead>
<tbody>
<tr>
<td>July</td>
<td>75.60781</td>
<td>5.12762</td>
</tr>
<tr>
<td>January</td>
<td>32.09531</td>
<td>11.71243</td>
</tr>
</tbody>
</table>

**Covariance Matrix**

<table>
<thead>
<tr>
<th>Variable</th>
<th>July</th>
<th>January</th>
</tr>
</thead>
<tbody>
<tr>
<td>July</td>
<td>26.29248</td>
<td>46.82829</td>
</tr>
<tr>
<td>January</td>
<td>46.82829</td>
<td>137.18109</td>
</tr>
</tbody>
</table>

**Total Variance** 163.47356647

**Eigenvalues of the Covariance Matrix**

<table>
<thead>
<tr>
<th>Eigenvalue</th>
<th>Difference</th>
<th>Proportion</th>
<th>Cumulative</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>154.310607</td>
<td>0.9439</td>
<td>0.9439</td>
</tr>
<tr>
<td>2</td>
<td>9.162960</td>
<td>0.0561</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

**Eigenvectors**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Prin1</th>
<th>Prin2</th>
</tr>
</thead>
<tbody>
<tr>
<td>July</td>
<td>0.34353</td>
<td>0.93914</td>
</tr>
<tr>
<td>January</td>
<td>0.93914</td>
<td>-0.34353</td>
</tr>
</tbody>
</table>
Example 12.2: Computing Principal Components in Single-Machine and Distributed Modes

PROC HPPRINCOMP shows its real power when the computation is conducted with multiple threads or in a distributed environment. This example shows how you can run PROC HPPRINCOMP in single-machine and distributed modes. For more information about the execution modes of SAS high-performance analytics procedures, see the section “Processing Modes” on page 6. The focus of this example is to show how you can switch the modes of execution in PROC HPPRINCOMP. The following DATA step generates the data:

```plaintext
data ex2Data;
  array x{100};
  do i = 1 to 5000000;
    do j = 1 to dim(x);
      x[j] = ranuni(1);
    end;
    output;
  end;
run;
```

The following statements use PROC HPPRINCOMP to perform a principal component analysis and to output various statistics to the Stats data set (OUTSTAT= Stats):

```plaintext
proc hpprincomp data=ex2Data n=20 outstat=Stats;
  var x:;
  performance details;
run;
```

Output 12.2.1 shows the “Performance Information” table. This table shows that the HPPRINCOMP procedure executes in single-machine mode on four threads, because the client machine has four CPUs. You can force a certain number of threads on any machine to be involved in the computations by specifying the NTHREADS= option in the PERFORMANCE statement.

**Output 12.2.1** Performance Information in Single-Machine Mode

<table>
<thead>
<tr>
<th>The HPPRINCOMP Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td>Performance Information</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Output 12.2.2 shows timing information for the PROC HPPRINCOMP run. This table is produced when you specify the DETAILS option in the PERFORMANCE statement. You can see that, in this case, the majority of time is spent reading the data and computing the moments.
To switch to running PROC HPPrincomp in distributed mode, specify valid values for the NODES=, INSTALL=, and HOST= options in the PERFORMANCE statement. An alternative to specifying the INSTALL= and HOST= options in the PERFORMANCE statement is to use OPTIONS SET commands to set appropriate values for the GRIDHOST and GRIDINSTALLLOC environment variables. For information about setting these options or environment variables, see the section “Processing Modes” on page 6.

The following statements provide an example. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```
proc hpprincomp data=ex2Data n=20 outstat=Stats;
  var x:;
  performance details nodes = 4
    host="&GRIDHOST" install="&GRIDINSTALLLOC";
run;
```

The execution mode in the “Performance Information” table shown in Output 12.2.3 indicates that the calculations were performed in a distributed environment that uses four nodes, each of which uses 32 threads.

```
<table>
<thead>
<tr>
<th>Task</th>
<th>Procedure Task Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Reading Data and Computing Moments</td>
<td>53.02 85.98%</td>
</tr>
<tr>
<td>Computing Principal Components</td>
<td>8.63  13.99%</td>
</tr>
<tr>
<td>Producing Output Statistics Data Set</td>
<td>0.01  0.02%</td>
</tr>
</tbody>
</table>
```

Another indication of distributed execution is the following message in the SAS log, which is issued by all high-performance analytics procedures:

NOTE: The HPPrincomp procedure is executing in the distributed computing environment with 4 worker nodes.

Output 12.2.4 shows timing information for this distributed run of the HPPrincomp procedure. In contrast with the single-machine mode (where reading the data and computing the moments dominate the time spent), the majority of time in the distributed-mode run is spent distributing the data.
Example 12.3: Extracting Principal Components with NIPALS

This example demonstrates the NIPALS method in PROC HPPRINCOMP, which extracts principal components successively. The data that this example uses are from the Getting Started section; they provide crime rates per 100,000 people in seven categories for each of the 50 US states in 1977. The following DATA step generates the data:

```plaintext
data Crime;
  title 'Crime Rates per 100,000 Population by State';
  input State $1-15 Murder Rape Robbery Assault Burglary Larceny Auto_Theft;
  datalines;
  Alabama 14.2 25.2 96.8 278.3 1135.5 1881.9 280.7
  Alaska 10.8 51.6 96.8 284.0 1331.7 3369.8 753.3
  Arizona 9.5 34.2 138.2 312.3 2346.1 4467.4 439.5
  Arkansas 8.8 27.6 83.2 203.4 972.6 1862.1 183.4
  California 11.5 49.4 287.0 358.0 2139.4 3499.8 663.5
  ... more lines ...
  Wisconsin 2.8 12.9 52.2 63.7 846.9 2614.2 220.7
  Wyoming . 21.9 39.7 173.9 811.6 2772.2 282.0
;```

The following statements use PROC HPPRINCOMP to extract principal components by using the NIPALS method:

```plaintext
proc hpprincomp data=Crime method=nipals;
  run;
```

Output 12.3.1 displays the PROC HPPRINCOMP output. The “Model Information” table shows that the NIPALS method is used to extract principal components. The “Explained Variation of Variables” table lists the fraction of variation that is accounted for in each variable by each of the seven principal components. All the variation in each variable is accounted for by seven principal components because there are only seven variables. The eigenvalues indicate that two or three components provide a good summary of the data: two components account for 76% of the total variance, and three components account for 87%. Subsequent components account for less than 5% each.

Note that in the Getting Started section, the principal components are extracted from the same data by using the eigenvalue decomposition method; the “Eigenvalues” table generated there matches the one generated
by the NIPALS method. Also, the eigenvectors in the “Eigenvectors” table match the loading factors in the “Loadings” table.

**Output 12.3.1** Results of Principal Component Analysis Using NIPALS

**Crime Rates per 100,000 Population by State**

**The HPPRINCOMP Procedure**

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
</tr>
<tr>
<td>WORK.CRIME</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Model Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
</tr>
<tr>
<td>Component Extraction Method</td>
</tr>
</tbody>
</table>

| Number of Observations Read | 50          |
| Number of Observations Used  | 48          |

| Number of Variables | 7            |
| Number of Principal Components | 7            |

**Centering and Scaling Information**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Subtracted off</th>
<th>Divided by</th>
</tr>
</thead>
<tbody>
<tr>
<td>Murder</td>
<td>7.51667</td>
<td>3.93059</td>
</tr>
<tr>
<td>Rape</td>
<td>26.07500</td>
<td>10.81304</td>
</tr>
<tr>
<td>Robbery</td>
<td>127.55625</td>
<td>88.49374</td>
</tr>
<tr>
<td>Assault</td>
<td>214.58750</td>
<td>100.64360</td>
</tr>
<tr>
<td>Burglary</td>
<td>1316.37917</td>
<td>423.31261</td>
</tr>
<tr>
<td>Larceny</td>
<td>2696.88542</td>
<td>714.75023</td>
</tr>
<tr>
<td>Auto Theft</td>
<td>383.97917</td>
<td>194.37033</td>
</tr>
</tbody>
</table>

**Explained Variation of Variables**

<table>
<thead>
<tr>
<th>Variable</th>
<th>Prin1</th>
<th>Prin2</th>
<th>Prin3</th>
<th>Prin4</th>
<th>Prin5</th>
<th>Prin6</th>
<th>Prin7</th>
</tr>
</thead>
<tbody>
<tr>
<td>Murder</td>
<td>0.37117</td>
<td>0.85539</td>
<td>0.87790</td>
<td>0.89562</td>
<td>0.97555</td>
<td>0.99143</td>
<td>1.00000</td>
</tr>
<tr>
<td>Rape</td>
<td>0.76242</td>
<td>0.79917</td>
<td>0.84059</td>
<td>0.84199</td>
<td>0.85065</td>
<td>0.99041</td>
<td>1.00000</td>
</tr>
<tr>
<td>Robbery</td>
<td>0.63783</td>
<td>0.64064</td>
<td>0.62164</td>
<td>0.92942</td>
<td>0.99788</td>
<td>0.99992</td>
<td>1.00000</td>
</tr>
<tr>
<td>Assault</td>
<td>0.63517</td>
<td>0.79127</td>
<td>0.79341</td>
<td>0.91781</td>
<td>0.98822</td>
<td>0.99513</td>
<td>1.00000</td>
</tr>
<tr>
<td>Burglary</td>
<td>0.78913</td>
<td>0.84414</td>
<td>0.88183</td>
<td>0.88207</td>
<td>0.88544</td>
<td>0.94800</td>
<td>1.00000</td>
</tr>
<tr>
<td>Larceny</td>
<td>0.51373</td>
<td>0.72178</td>
<td>0.93718</td>
<td>0.95479</td>
<td>0.95492</td>
<td>0.95530</td>
<td>1.00000</td>
</tr>
<tr>
<td>Auto Theft</td>
<td>0.33638</td>
<td>0.65746</td>
<td>0.90481</td>
<td>0.96197</td>
<td>0.99623</td>
<td>0.99706</td>
<td>1.00000</td>
</tr>
</tbody>
</table>
Output 12.3.1 continued

<table>
<thead>
<tr>
<th>Eigenvalues of the Data Matrix</th>
</tr>
</thead>
<tbody>
<tr>
<td>Eigenvalue</td>
</tr>
<tr>
<td>-------------</td>
</tr>
<tr>
<td>1</td>
</tr>
<tr>
<td>2</td>
</tr>
<tr>
<td>3</td>
</tr>
<tr>
<td>4</td>
</tr>
<tr>
<td>5</td>
</tr>
<tr>
<td>6</td>
</tr>
<tr>
<td>7</td>
</tr>
</tbody>
</table>

Loadings

<table>
<thead>
<tr>
<th>Variable</th>
<th>Prin1</th>
<th>Prin2</th>
<th>Prin3</th>
<th>Prin4</th>
<th>Prin5</th>
<th>Prin6</th>
<th>Prin7</th>
</tr>
</thead>
<tbody>
<tr>
<td>Murder</td>
<td>0.30289</td>
<td>-0.61893</td>
<td>0.17353</td>
<td>-0.23308</td>
<td>0.54896</td>
<td>-0.26371</td>
<td>-0.26428</td>
</tr>
<tr>
<td>Rape</td>
<td>0.43410</td>
<td>-0.17053</td>
<td>-0.23539</td>
<td>0.06540</td>
<td>0.18075</td>
<td>0.78232</td>
<td>0.27946</td>
</tr>
<tr>
<td>Robbery</td>
<td>0.39705</td>
<td>0.04713</td>
<td>0.49208</td>
<td>-0.57470</td>
<td>-0.50808</td>
<td>0.09452</td>
<td>0.02497</td>
</tr>
<tr>
<td>Assault</td>
<td>0.39622</td>
<td>-0.35142</td>
<td>-0.05343</td>
<td>0.61744</td>
<td>-0.51525</td>
<td>-0.17395</td>
<td>-0.19921</td>
</tr>
<tr>
<td>Burglary</td>
<td>0.44164</td>
<td>0.20861</td>
<td>-0.22454</td>
<td>-0.02750</td>
<td>0.11273</td>
<td>-0.52340</td>
<td>0.65085</td>
</tr>
<tr>
<td>Larceny</td>
<td>0.35634</td>
<td>0.40570</td>
<td>-0.53681</td>
<td>-0.23231</td>
<td>0.02172</td>
<td>-0.04085</td>
<td>-0.60346</td>
</tr>
<tr>
<td>Auto_Theft</td>
<td>0.28834</td>
<td>0.50400</td>
<td>0.57524</td>
<td>0.41853</td>
<td>0.35939</td>
<td>0.06024</td>
<td>-0.15487</td>
</tr>
</tbody>
</table>

References


Chapter 13
The HPQUANTSELECT Procedure

Contents

Overview: HPQUANTSELECT Procedure .............................................. 582
PROC HPQUANTSELECT Features .................................................. 584
PROC HPQUANTSELECT Contrasted with Other SAS Procedures .......... 585
Getting Started: HPQUANTSELECT Procedure .............................. 586
Syntax: HPQUANTSELECT Procedure .............................................. 595
PROC HPQUANTSELECT Statement .............................................. 595
BY Statement .................................................................................. 597
CLASS Statement ........................................................................... 597
CODE Statement ............................................................................ 598
ID Statement .................................................................................. 598
MODEL Statement .......................................................................... 599
OUTPUT Statement ......................................................................... 600
PARTITION Statement ..................................................................... 603
PERFORMANCE Statement .............................................................. 603
SELECTION Statement .................................................................... 603
WEIGHT Statement ......................................................................... 605
Details: HPQUANTSELECT Procedure .............................................. 605
Quantile Regression ......................................................................... 605
  Linear Model with iid Errors ......................................................... 606
  Linear-in-Parameter Model with Non-iid Settings ....................... 607
  More Statistics for Parameter Estimates ....................................... 608
Criteria Used in Model Selection ................................................... 608
  Quasi-likelihood Information Criteria .......................................... 609
  Statistical Tests for Significance Level .......................................... 609
Diagnostic Statistics ....................................................................... 611
Classification Variables and the SPLIT Option ............................... 612
Macro Variables That Contain Selected Effects ............................... 613
Using Validation and Test Data ....................................................... 614
  Using the Validation ACL as the STOP= Criterion ....................... 615
  Using the Validation ACL as the CHOOSE= Criterion .................. 615
  Using the Validation ACL as the SELECT= Criterion ................. 615
Computational Method .................................................................... 616
Multithreading ................................................................................ 616
Output Data Set ............................................................................... 617
Displayed Output ............................................................................ 617
Performance Information ................................................................. 617
Overview: HPQUANTSELECT Procedure

Quantile regression is a systematic statistical methodology for modeling conditional quantile functions of a response variable on explanatory covariate effects. Although modern quantile regression was introduced by Koenker and Bassett (1978), simple quantile regression that uses only the intercept as the explanatory effect has been practiced for much longer, because quantile is no more than a generalized notion for terms such as percentile, decile, quintile, and quartile. A conditional quantile of a response variable at quantile level \( \tau \) denotes the value below which the proportion of the conditional response population is \( \tau \). Unlike linear regression, which exclusively focuses on the conditional mean, quantile regression can anatomize the entire response distribution and examine how the covariate effects influence the shape of the response distribution over the entire range of quantile levels \([0, 1]\). Therefore, quantile regression provides a more comprehensive view of the regression relationship. Figure 13.1 shows an example of quantile regression that creates growth charts for the men’s body mass index (BMI) as quantile curves. Each entry in the legend shows the quantile level for the corresponding quantile curve. For example, the curve whose quantile level \( \tau = 0.85 \) corresponds to the 85th conditional percentile. For more information about the BMI example, see “Example 13.2: Growth Charts for Body Mass Index” on page 624.
The HPQUANTSELECT procedure is a high-performance procedure that fits and performs effect selection for quantile regression analysis. PROC HPQUANTSELECT supports continuous variables, CLASS variables, and the interactions of these variables. PROC HPQUANTSELECT supports statistical inferences on quantile regression models with or without the assumption of independently and identically distributed (iid) errors. PROC HPQUANTSELECT also offers extensive capabilities for customizing the effect selection by using a wide variety of selection and stopping criteria.

PROC HPQUANTSELECT runs in either single-machine mode or distributed mode. NOTE: Distributed mode requires SAS High-Performance Statistics.
PROC HPQUANTSELECT Features

The main features of the HPQUANTSELECT procedure are as follows:

• Model specification
  – supports quantile regression for single or multiple quantile levels
  – supports GLM and reference cell parameterization for classification effects
  – supports any degree of interaction (crossed effects) and nested effects
  – supports statistical inferences with or without iid errors assumption
  – supports hierarchy among effects
  – supports partitioning of data into training, validation, and testing roles
  – supports a CODE statement to write SAS DATA step code to a file or catalog entry for computing predicted quantiles
  – supports a WEIGHT statement for a weighted analysis

• Selection control
  – provides multiple effect-selection methods
  – offers selection of individual levels of classification effects
  – provides effect selection based on a variety of selection criteria
  – provides stopping rules based on a variety of model evaluation criteria

• Display and output
  – produces output data sets that contain predicted values, residuals, standardized errors, and confidence limits of predicted values

The HPQUANTSELECT procedure supports the following effect-selection methods. For more information about these methods, see the section “Methods” on page 57.

forward selection  starts with no effects in the model and adds effects.
backward elimination starts with all effects in the model and deletes effects.
stepwise selection  is similar to the forward selection method except that effects already in the model do not necessarily stay there.
PROC HPQUANTSELECT Contrasted with Other SAS Procedures

For general contrasts between SAS High-Performance Analytics procedures and other SAS procedures, see the section “Common Features of SAS High-Performance Statistical Procedures” on page 36. The following remarks contrast the HPQUANTSELECT procedure with the QUANTSELECT and QUANTREG procedures in SAS/STAT.

The major functional differences between the HPQUANTSELECT and QUANTSELECT procedures are as follows:

- The HPQUANTSELECT procedure uses an interior point algorithm for model fitting. The QUANTSELECT procedure uses a flexible simplex algorithm for model fitting.
- The HPQUANTSELECT procedure can output confidence limits for parameter estimates.
- The HPQUANTSELECT procedure does not support the LASSO and adaptive LASSO effect-selection methods.
- The HPQUANTSELECT procedure does not support the TESTDATA= and VALIDATA= options in its PROC statement.
- The HPQUANTSELECT procedure does not support graphical summaries for the effect selection processes.

Both the HPQUANTSELECT and QUANTSELECT procedures support the forward, backward, and stepwise effect-selection methods and the ability to use separate validation and test data via the PARTITION statement. For more information about the QUANTSELECT procedure, see Chapter 99, “The QUANTSELECT Procedure” (SAS/STAT User’s Guide).

The major functional differences between the HPQUANTSELECT and QUANTREG procedures are as follows:

- The QUANTREG procedure does not support any effect-selection methods. It does not output the following fit statistics: AIC, AICC, SBS, VALIDATE, TEST, R1, and adjusted R1. And it does not support the PARTITION statement.
- The QUANTREG procedure provides three algorithms for fitting quantile regression models: simplex algorithm, interior point algorithm, and smoothing algorithm. The HPQUANTSELECT procedure supports only the interior point algorithm.
- The QUANTREG procedure supports the rank test, which is not available for the HPQUANTSELECT procedure. Both the QUANTREG and HPQUANTSELECT procedures support the Wald test and the likelihood test.
- The QUANTREG procedure supports two methods of estimating the covariance matrix of the parameter estimates: an asymptotic method and a bootstrap method. The HPQUANTSELECT procedure supports only the asymptotic method.
For more information about the QUANTREG procedure, see Chapter 98, “The QUANTREG Procedure” (SAS/STAT User's Guide).

The HPQUANTSELECT procedure is also different from the QUANTSELECT and QUANTREG procedures in the following respects:

- The HPQUANTSELECT procedure supports the CODE statement, which is not available in the QUANTSELECT and QUANTREG procedures.
- The HPQUANTSELECT procedure does not support quantile process regression, whereas the QUANTREG procedure does support quantile process regression. The QUANTSELECT procedure supports effect selection for quantile process regression.
- The HPQUANTSELECT procedure does not support the EFFECT statement, which provides constructed effects such as polynomial effects, spline effects, collection effects, and multimember classification effects.
- The HPQUANTSELECT procedure can output confidence limits for mean predicted quantiles; this functionality is not available in the QUANTSELECT and QUANTREG procedures.

In addition to having many similarities to the QUANTSELECT and QUANTREG procedures, the HPQUANTSELECT procedure also compares closely to the HPREG procedure. PROC HPREG is a high-performance procedure that performs effect selection in the framework of general linear models. The HPQUANTSELECT procedure inherits most of its syntax from the HPREG and QUANTREG procedures. The HPQUANTSELECT procedure provides results that are similar to those of the HPREG and QUANTSELECT procedures.

---

**Getting Started: HPQUANTSELECT Procedure**

The following example is modeled on the example in the section “Getting Started: QUANTSELECT Procedure” in the SAS/STAT User’s Guide. The Sashelp.baseball data set contains salary and performance information for Major League Baseball (MLB) players, excluding pitchers, who played in at least one game in both the 1986 and 1987 seasons. The salaries (Time Inc. 1987) are for the 1987 season, and the performance measures are for the 1986 season (Reichler 1987).

The following statements display the variables in the data set. **Figure 13.2** shows the results.

```plaintext
proc contents varnum data=sashelp.baseball;
   ods select position;
run;
```
Suppose you want to investigate how the MLB players’ salaries for the 1987 season depend on performance measures for the players’ previous season and MLB career. You might worry that some players who are outliers could dominate your least squares analysis. To address this concern, you can use the following statements to obtain a median regression model, which is equivalent to the 50th conditional percentile or the quantile regression model at quantile level 0.5:

```sas
proc hpquantselect data=sashelp.baseball;
   class league division;
   model Salary = nAtBat nHits nHome nRuns nRBI nBB
                 yrMajor crAtBat crHits crHome crRuns crRbi
                 crBB league division nOuts nAssts nError
      / clb;
run;
```

The CLB option in the MODEL statement requests 95% confidence limits for the parameter estimates. If you do not use the SELECTION statement, the HPQUANTSELECT procedure fits the full model that is specified by the MODEL statement without any effect selection.
**Figure 13.3** Performance, Data Access, and Model Information

**The HPQUANTSELECT Procedure**

<table>
<thead>
<tr>
<th>Performance Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
<td>Single-Machine</td>
</tr>
<tr>
<td>Number of Threads</td>
<td>4</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Data Access Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Data</td>
<td>Engine</td>
</tr>
<tr>
<td>SASHELP.BASEBALL</td>
<td>V9</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Model Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Source</td>
<td>SASHELP.BASEBALL</td>
</tr>
<tr>
<td>Dependent Variable</td>
<td>Salary</td>
</tr>
<tr>
<td>Class Parameterization</td>
<td>GLM</td>
</tr>
<tr>
<td>Optimization Algorithm</td>
<td>Interior</td>
</tr>
</tbody>
</table>

Figure 13.3 displays the “Performance Information,” “Data Access Information,” and “Model Information” tables.

The “Performance Information” table shows that the HPQUANTSELECT procedure executes in client mode—that is, the model is fit on the machine where the SAS session executes. This step was performed on a multicore machine that contained four CPUs; one computational thread was spawned per CPU.

The “Data Access Information” table shows that the input data set is accessed with the V9 (base) engine on the client machine.

The “Model Information” table identifies the data source and response and shows that the CLASS variables are parameterized in the GLM parameterization, which is the default.

**Figure 13.4** Number of Observations, Class Level Information, and Dimensions Tables

| Number of Observations Read | 322 |
| Number of Observations Used | 263 |

<table>
<thead>
<tr>
<th>Class Level Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
<td>Levels</td>
</tr>
<tr>
<td>League</td>
<td>2</td>
</tr>
<tr>
<td>Division</td>
<td>2</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Dimensions</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Effects</td>
<td>19</td>
</tr>
<tr>
<td>Number of Parameters</td>
<td>21</td>
</tr>
</tbody>
</table>

Figure 13.4 displays the “Number of Observations,” “Class Level Information,” and “Dimensions” tables.

The “Number of Observations” table shows that, of the 322 observations, PROC HPQUANTSELECT uses only 263 observations for model fitting and ignores 59 incomplete observations.

The “Class Level Information” table shows level information for two CLASS effects that the CLASS statement identifies: League and Division. League has two levels: American League and National League. Division also has two levels: East Division and West Division.
The “Dimensions” table shows that the MODEL statement identifies 19 effects for model fitting besides the intercept effect. Because the 19 effects include two CLASS effects and each level of a CLASS effect corresponds to a parameter, the 19 effects contain a total of 21 parameters.

**Figure 13.5** Fit Statistics

**The HPQUANTSELECT Procedure**

**Quantile Level = 0.5**

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Objective Function</td>
<td>25977</td>
</tr>
<tr>
<td>R1</td>
<td>0.40584</td>
</tr>
<tr>
<td>Adj R1</td>
<td>0.36200</td>
</tr>
<tr>
<td>AIC</td>
<td>2453.81587</td>
</tr>
<tr>
<td>AICC</td>
<td>2456.94344</td>
</tr>
<tr>
<td>SBC</td>
<td>2521.66680</td>
</tr>
<tr>
<td>ACL</td>
<td>98.77118</td>
</tr>
</tbody>
</table>

**Figure 13.6** Parameter Estimates

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>95% Confidence Limits</th>
<th>t Value</th>
<th>Pr &gt;</th>
<th>t</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>-67.75322</td>
<td>39.95908</td>
<td>-146.46197</td>
<td>10.95553</td>
<td>-1.70</td>
<td>0.0912</td>
<td></td>
</tr>
<tr>
<td>nAtBat</td>
<td>1</td>
<td>-1.57112</td>
<td>0.44700</td>
<td>-2.45160</td>
<td>-0.69064</td>
<td>-3.51</td>
<td>0.0005</td>
<td></td>
</tr>
<tr>
<td>nHits</td>
<td>1</td>
<td>8.82192</td>
<td>1.94990</td>
<td>4.98114</td>
<td>12.66270</td>
<td>4.52</td>
<td>&lt;0.0001</td>
<td></td>
</tr>
<tr>
<td>nHome</td>
<td>1</td>
<td>-5.91757</td>
<td>4.91015</td>
<td>-15.58926</td>
<td>3.75412</td>
<td>-1.21</td>
<td>0.2293</td>
<td></td>
</tr>
<tr>
<td>nRuns</td>
<td>1</td>
<td>-5.17076</td>
<td>2.14914</td>
<td>-9.40400</td>
<td>-0.93753</td>
<td>-2.41</td>
<td>0.0169</td>
<td></td>
</tr>
<tr>
<td>nRBI</td>
<td>1</td>
<td>0.77547</td>
<td>2.15469</td>
<td>-3.46870</td>
<td>5.01963</td>
<td>0.36</td>
<td>0.7192</td>
<td></td>
</tr>
<tr>
<td>nBB</td>
<td>1</td>
<td>5.28866</td>
<td>1.67603</td>
<td>1.98732</td>
<td>8.59000</td>
<td>3.16</td>
<td>0.0018</td>
<td></td>
</tr>
<tr>
<td>YrMajor</td>
<td>1</td>
<td>6.61877</td>
<td>6.61798</td>
<td>-6.41690</td>
<td>19.65444</td>
<td>1.00</td>
<td>0.3182</td>
<td></td>
</tr>
<tr>
<td>CrAtBat</td>
<td>1</td>
<td>-0.04463</td>
<td>0.15485</td>
<td>-0.34964</td>
<td>0.26038</td>
<td>-0.29</td>
<td>0.7734</td>
<td></td>
</tr>
<tr>
<td>CrHits</td>
<td>1</td>
<td>0.07896</td>
<td>0.73594</td>
<td>-1.37064</td>
<td>1.52857</td>
<td>0.11</td>
<td>0.9146</td>
<td></td>
</tr>
<tr>
<td>CrHome</td>
<td>1</td>
<td>3.78231</td>
<td>1.90065</td>
<td>0.03854</td>
<td>7.52607</td>
<td>1.99</td>
<td>0.0477</td>
<td></td>
</tr>
<tr>
<td>CrRuns</td>
<td>1</td>
<td>1.23105</td>
<td>0.77137</td>
<td>-0.28833</td>
<td>2.75044</td>
<td>1.60</td>
<td>0.1118</td>
<td></td>
</tr>
<tr>
<td>CrRbi</td>
<td>1</td>
<td>-0.70695</td>
<td>0.76888</td>
<td>-2.22144</td>
<td>0.80754</td>
<td>-0.92</td>
<td>0.3588</td>
<td></td>
</tr>
<tr>
<td>CrBB</td>
<td>1</td>
<td>-0.68911</td>
<td>0.41382</td>
<td>-1.50423</td>
<td>0.12601</td>
<td>-1.67</td>
<td>0.0971</td>
<td></td>
</tr>
<tr>
<td>League American</td>
<td>1</td>
<td>-34.39136</td>
<td>24.37175</td>
<td>-82.39724</td>
<td>13.61451</td>
<td>-1.41</td>
<td>0.1595</td>
<td></td>
</tr>
<tr>
<td>League National</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>-1.41</td>
<td>0.1595</td>
<td>0.05</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Division East</td>
<td>1</td>
<td>60.30856</td>
<td>27.28730</td>
<td>6.55984</td>
<td>114.05728</td>
<td>2.21</td>
<td>0.0280</td>
<td></td>
</tr>
<tr>
<td>Division West</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>-1.41</td>
<td>0.1595</td>
<td>0.05</td>
<td></td>
<td></td>
</tr>
<tr>
<td>n Outs</td>
<td>1</td>
<td>0.23273</td>
<td>0.12110</td>
<td>-0.00581</td>
<td>0.47126</td>
<td>1.92</td>
<td>0.0558</td>
<td></td>
</tr>
<tr>
<td>n Assts</td>
<td>1</td>
<td>0.09824</td>
<td>0.18888</td>
<td>-0.27381</td>
<td>0.47029</td>
<td>0.52</td>
<td>0.6035</td>
<td></td>
</tr>
<tr>
<td>n Error</td>
<td>1</td>
<td>-0.81574</td>
<td>3.51436</td>
<td>-7.73810</td>
<td>6.10661</td>
<td>-0.23</td>
<td>0.8166</td>
<td></td>
</tr>
</tbody>
</table>
Chapter 13: The HPQUANTSELECT Procedure

Figure 13.6 displays the “Parameter Estimates” table, which shows the parameter estimates of the fitted median model. You can see that, of the 19 effective parameters whose degrees of freedom are not zero, the fitted model contains 13 insignificant parameters whose 95% confidence intervals cover zeros. Because more than half of the 19 effective parameters are insignificant, you might worry that the model is overfitted.

It is well known that both overfitting and underfitting harm the prediction performance of a model. You can prevent overfitting and underfitting by using a good effect-selection technique. The following statements apply the forward selection method and the SL (significance level) criterion to choose a parsimonious model for the Sashelp.baseball data set:

```sas
proc hpquantselect data=sashelp.baseball;
  class league division;
  model Salary = nAtBat nHits nHome nRuns nRBI nBB yrMajor crAtBat crHits crHome crRuns crRbi crBB league division nOuts nAssts nError / clb;
  selection method=forward(select=sl sle=0.1);
run;
```

The SLE=0.1 option in the SELECTION statement specifies the significance level for entry. A candidate effect can enter the model at a certain selection step only if the following conditions are met:

- Its $p$-value is the smallest among all the valid candidate effects.
- Its $p$-value is smaller than 0.1 (the significance level for entry).

For more information about using significance levels in effect selection, see the section “Statistical Tests for Significance Level” on page 609.

**Figure 13.7 Selection Information**

<table>
<thead>
<tr>
<th>Selection Information</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Selection Method</td>
<td>Forward</td>
</tr>
<tr>
<td>Select Criterion</td>
<td>Significance Level</td>
</tr>
<tr>
<td>Stop Criterion</td>
<td>Significance Level</td>
</tr>
<tr>
<td>Effect Hierarchy Enforced</td>
<td>None</td>
</tr>
<tr>
<td>Entry Significance Level (SLE)</td>
<td>0.1</td>
</tr>
<tr>
<td>Stop Horizon</td>
<td>1</td>
</tr>
</tbody>
</table>

Figure 13.7 displays the “Selection Information” table. The “Selection Information” provides details about the method and criteria used to perform the model selection. The requested selection method is the forward selection method where the decisions about what effects to add at any step and when to terminate the selection are both based on the significance level criterion.
Figure 13.8 Selection Summary

The HPQUANTSELECT Procedure

Quantile Level = 0.5

<table>
<thead>
<tr>
<th>Step</th>
<th>Effect Entered</th>
<th>Number Effects In</th>
<th>p Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Intercept</td>
<td>1</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>CrHome</td>
<td>2</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>2</td>
<td>nHits</td>
<td>3</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>3</td>
<td>CrHits</td>
<td>4</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>4</td>
<td>nOuts</td>
<td>5</td>
<td>0.0185</td>
</tr>
<tr>
<td>5</td>
<td>nAtBat</td>
<td>6</td>
<td>0.0182</td>
</tr>
<tr>
<td>6</td>
<td>Division</td>
<td>7</td>
<td>0.0118</td>
</tr>
<tr>
<td>7</td>
<td>nBB</td>
<td>8</td>
<td>0.0647</td>
</tr>
<tr>
<td>8</td>
<td>nRuns</td>
<td>9</td>
<td>0.0558</td>
</tr>
</tbody>
</table>

Figure 13.8 displays the “Selection Summary” table. Each row in the “Selection Summary” table shows the effect that enters the model at the corresponding step of the effect selection process together with its p-value for adding the effect into the model at that step.

Figure 13.9 Stopping and Selection Reasons

Selection stopped because no candidate for entry is significant at the 0.1 level.

The model at step 8 is selected.

The HPQUANTSELECT Procedure

Quantile Level = 0.5

Selected Model

Selected Effects: Intercept nAtBat nHits nRuns nBB CrHits CrHome Division nOuts

Figure 13.9 displays the “Stop Reason,” “Selection Reason,” and “Selected Effects” tables. The “Stop Reason” and “Selection Reason” tables indicate that effect selection stopped because no candidate for entry was significant at the 0.1 level after step 8. The “Selected Effects” table lists the effects that are included in the selected model.

Figure 13.10 Details of the Selected Model

<table>
<thead>
<tr>
<th>Fit Statistics</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Objective Function</td>
<td>26568</td>
</tr>
<tr>
<td>R1</td>
<td>0.39232</td>
</tr>
<tr>
<td>Adj R1</td>
<td>0.37318</td>
</tr>
<tr>
<td>AIC</td>
<td>2445.64547</td>
</tr>
<tr>
<td>AICC</td>
<td>2446.35693</td>
</tr>
<tr>
<td>SBC</td>
<td>2477.79485</td>
</tr>
<tr>
<td>ACL</td>
<td>101.01768</td>
</tr>
</tbody>
</table>
The “Fit Statistics” and “Parameter Estimates” tables in Figure 13.10 give details of the final selected model. You can see that all nine effective parameters (excluding Division West) are significant at the 5% significance level, corresponding to the 95% confidence limits.

Like the sample median, a median regression model is robust to extreme observations, because it depends only on a small middle subset of all the observations in the data set. However, it is less representative of the entire conditional distribution of the response variable. You might want to further investigate the Sashelp.baseball data set at other quantile levels. The following statements select quantile regression models at the quantile levels 0.1 and 0.9, which correspond to the 10% and 90% conditional percentiles of the players’ salaries:

```plaintext
proc hpquantselect data=sashelp.baseball alpha=0.1;
class league division;
model Salary = nAtBat nHits nHome nRuns nRBI nBB
   yrMajor crAtBat crHits crHome crRuns crRbi
crBB league division nOuts nAssts nError
   / quantile=0.1 0.9 clb;
selection method=backward(select=sl sls=0.1);
run;
```

The ALPHA=0.1 option in the PROC statement sets the significance level to 0.1. Combined with the CLB option in the MODEL statement, the ALPHA=0.1 option requests 90% confidence limits for parameter estimates. The QUANTILE= option in the MODEL statement specifies two quantile levels, 0.1 and 0.9, for fitting quantile regression models. The METHOD=BACKWARD option in the SELECTION statement specifies the backward elimination method of effect selection.

The “Fit Statistics” and “Parameter Estimates” tables in Figure 13.10 give details of the final selected model. You can see that all nine effective parameters (excluding Division West) are significant at the 5% significance level, corresponding to the 95% confidence limits.

Like the sample median, a median regression model is robust to extreme observations, because it depends only on a small middle subset of all the observations in the data set. However, it is less representative of the entire conditional distribution of the response variable. You might want to further investigate the Sashelp.baseball data set at other quantile levels. The following statements select quantile regression models at the quantile levels 0.1 and 0.9, which correspond to the 10% and 90% conditional percentiles of the players’ salaries:

```
proc hpquantselect data=sashelp.baseball alpha=0.1;
class league division;
model Salary = nAtBat nHits nHome nRuns nRBI nBB
   yrMajor crAtBat crHits crHome crRuns crRbi
crBB league division nOuts nAssts nError
   / quantile=0.1 0.9 clb;
selection method=backward(select=sl sls=0.1);
run;
```

The ALPHA=0.1 option in the PROC statement sets the significance level to 0.1. Combined with the CLB option in the MODEL statement, the ALPHA=0.1 option requests 90% confidence limits for parameter estimates. The QUANTILE= option in the MODEL statement specifies two quantile levels, 0.1 and 0.9, for fitting quantile regression models. The METHOD=BACKWARD option in the SELECTION statement specifies the backward elimination method of effect selection.
Figure 13.11 displays the “Selected Effects” and “Parameter Estimates” tables at quantile level 0.1.

Figure 13.12 Parameter Estimates at Quantile Level 0.9

The HPQUANTSELECT Procedure

Quantile Level = 0.9
Selected Model

Selected Effects: Intercept nHits nBB CRAtBat CRHits CRHome CRrbi League Division nOuts

| Parameter       | DF  | Estimate | Standard Error | 90% Confidence Limits | t Value | Pr > |t| |
|-----------------|-----|----------|----------------|-----------------------|---------|------|---|
| Intercept       | 1   | 20.39804 | 58.17164       | -75.63745             | 116.43353 | 0.35 | 0.7261 |
| nHits           | 1   | 2.30897  | 0.55640        | -1.39042              | 3.22752 | 4.15 | <.0001 |
| nBB             | 1   | 3.09799  | 1.44414        | 0.71386               | 5.48213 | 2.15 | 0.0329 |
| CRAtBat         | 1   | -0.44914 | 0.14651        | -0.69101              | -0.20727 | -3.07 | 0.0024 |
| CRHits          | 1   | 2.48604  | 0.51725        | 1.62672               | 3.33457 | 4.80 | <.0001 |
| CRHome          | 1   | 6.29896  | 1.37134        | 4.03502               | 8.56291 | 4.59 | <.0001 |
| CRrbi           | 1   | 2.12293  | 0.76546        | -3.38662              | -0.85923 | -2.77 | 0.0060 |
| League American | 1   | -103.2895 | 33.68480      | -158.89975           | -47.67935 | -3.07 | 0.0024 |
| League National | 0   | 0.00000  | 0.00000        | 0.00000               | 0.00000 | 0.00 | 1.0000 |
| Division East   | 1   | 107.46694 | 50.82797    | 23.55512              | 191.37876 | 2.11 | 0.0355 |
| Division West   | 0   | 0.00000  | 0.00000        | 0.00000               | 0.00000 | 0.00 | 1.0000 |
| nOuts           | 1   | 0.39766  | 0.12820        | 0.18601               | 0.60931 | 3.10 | 0.0021 |

Figure 13.11 displays the “Selected Effects” and “Parameter Estimates” tables at quantile level 0.9.

You might want to compute the 90th percentile predictions for players’ salaries and find out which players were overpaid based on the quantile regression model at quantile level 0.9. The following statements repeat the backward elimination method at quantile level 0.9, compute and sort the overpaid players’ salaries, and output the observations for the top 10 overpaid players in the Sashelp.baseball data set:
Chapter 13: The HPQUANTSELECT Procedure

```
proc hpquantselect data=sashelp.baseball alpha=0.1;
  id Name;
  class league division;
  model Salary = nAtBat nHits nHome nRuns nRBI nBB
    yrMajor crAtBat crHits crHome crRuns crRbi
    crBB league division nOuts nAssts nError
    / quantile=0.9 clb;
  selection method=backward(select=sl sls=0.1);
  output out=BaseballOverpaid copyvar=Salary r=Overpaid
    p=PredictedSalary lclm uclm;
run;
```

```
proc sort data=BaseballOverpaid;
  by descending Overpaid;
run;
```

```
proc print data=BaseballOverpaid(obs=10);
  var Name Salary Overpaid PredictedSalary lclm uclm;
run;
```

The ID statement adds the variable Name from the input data set to the BaseballOverpaid data set that is produced by the OUTPUT statement. The LCLM and UCLM options, respectively, request lower and upper bounds of $100(1 - \alpha)$% confidence intervals for the expected conditional quantile predictions of players’ salaries at quantile level 0.9.

**Figure 13.13** Top 10 Overpaid Baseball Players at Quantile Level 0.9

<table>
<thead>
<tr>
<th>Obs</th>
<th>Name</th>
<th>Salary</th>
<th>Overpaid</th>
<th>PredictedSalary</th>
<th>LCLM</th>
<th>UCLM</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Smith, Ozzie</td>
<td>1940.0</td>
<td>1084.54</td>
<td>855.46</td>
<td>611.09</td>
<td>1099.83</td>
</tr>
<tr>
<td>2</td>
<td>Wiggins, Alan</td>
<td>700.0</td>
<td>220.74</td>
<td>479.26</td>
<td>345.93</td>
<td>612.60</td>
</tr>
<tr>
<td>3</td>
<td>Murray, Eddie</td>
<td>2460.0</td>
<td>213.10</td>
<td>2246.90</td>
<td>1982.06</td>
<td>2511.74</td>
</tr>
<tr>
<td>4</td>
<td>Strawberry, D</td>
<td>1220.0</td>
<td>187.64</td>
<td>1032.36</td>
<td>914.99</td>
<td>1149.72</td>
</tr>
<tr>
<td>5</td>
<td>Gibson, Kirk</td>
<td>1300.0</td>
<td>177.24</td>
<td>1122.76</td>
<td>1011.97</td>
<td>1233.56</td>
</tr>
<tr>
<td>6</td>
<td>Trevino, Alex</td>
<td>512.5</td>
<td>149.70</td>
<td>362.80</td>
<td>273.17</td>
<td>452.43</td>
</tr>
<tr>
<td>7</td>
<td>Ramirez, Rafael</td>
<td>875.0</td>
<td>141.09</td>
<td>733.91</td>
<td>599.52</td>
<td>868.31</td>
</tr>
<tr>
<td>8</td>
<td>Romero, Ed</td>
<td>375.0</td>
<td>128.71</td>
<td>246.29</td>
<td>144.88</td>
<td>347.70</td>
</tr>
<tr>
<td>9</td>
<td>Mattingly, Don</td>
<td>1975.0</td>
<td>124.82</td>
<td>1850.18</td>
<td>1557.81</td>
<td>2142.55</td>
</tr>
<tr>
<td>10</td>
<td>Puhl, Terry</td>
<td>900.0</td>
<td>104.34</td>
<td>795.66</td>
<td>625.51</td>
<td>965.81</td>
</tr>
</tbody>
</table>
```

Output 13.13 shows the information about the top 10 overpaid players according to the final selected quantile regression model at quantile level 0.9. Ozzie Smith is in first place. This might be because, although Smith was known for his defensive brilliance, the model weights offensive performance measures much more than defensive performance measures.
Syntax: HPQUANTSELECT Procedure

The following statements are available in the HPQUANTSELECT procedure:

```
PROC HPQUANTSELECT <options>;
  BY variables;
  CLASS variable <options>... <variable <options>> <global-options>;
  CODE <options>;
  ID variables;
  MODEL dependent = <effects> <model-options>;
  OUTPUT <OUT=SAS-data-set>
    <keyword =<name>>... 
    <keyword =<name>> <options>;
  PARTITION <partition-options>;
  PERFORMANCE performance-options;
  SELECTION selection-options;
  WEIGHT variable;
```

The PROC HPQUANTSELECT statement and a single MODEL statement are required. All other statements are optional. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statement.

The rest of this section provides detailed syntax information about each of the preceding statements, beginning with the PROC HPQUANTSELECT statement. The remaining statements are described in alphabetical order.

PROC HPQUANTSELECT Statement

```
PROC HPQUANTSELECT <options>;
```

The PROC HPQUANTSELECT statement invokes the HPQUANTSELECT procedure. Table 13.1 summarizes the options in the PROC HPQUANTSELECT statement by function.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Basic Options</td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>MAXMACRO=</td>
<td>Specifies the maximum number of macro variables to produce</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td>Options Related to Output</td>
<td></td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of CLASS levels</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>User-Defined Formats</td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies a file reference for a format stream</td>
</tr>
</tbody>
</table>
Table 13.1 continued

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Other Options</td>
<td>Sets the significance level to use for the construction of confidence intervals</td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Sets the significance level to use for the construction of confidence intervals</td>
</tr>
<tr>
<td>SEED=</td>
<td>Sets the seed used for pseudorandom number generation</td>
</tr>
</tbody>
</table>

The following list describes these options in alphabetical order:

**ALPHA=**number

sets the significance level to use for the construction of confidence intervals. The value must be between 0 and 1; the default value of 0.05 results in 95% intervals. This option affects the STDP, LCLM, and UCLM keywords in the OUTPUT statement and the CLB option in the MODEL statement.

**DATA=**SAS-data-set

names the input SAS data set to be used by PROC HPQUANTSELECT. The default is the most recently created data set.

If PROC HPQUANTSELECT executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case, PROC HPQUANTSELECT reads the data alongside the distributed database. For more information, see the section “Processing Modes” on page 6 about the various execution modes and the section “Alongside-the-Database Execution” on page 14 about the alongside-the-database model.

**FMTLIBXML=**file-ref

specifies the file reference for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are in other SAS products. For more information about how to generate an XML stream for your formats, see the section “Working with Formats” on page 29.

**MAXMACRO=**n

specifies the total maximum number of macro variables to produce. Each macro variable contains selected effects for a selected model. For more information about the macro variables, see the section “Macro Variables That Contain Selected Effects” on page 613. By default, MAXMACRO=100.

**NAMELEN=**number

specifies the length to which long effect names are to be shortened. The default and minimum value is 20.

**NOCLPRINT< =**number >

suppresses the display of the “Class Level Information” table if you do not specify number. If you specify number, the values of the classification variables are displayed for only those variables whose number of levels is less than number. Specifying number helps reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.
NOPRINT
suppresses the generation of ODS output.

SEED=number
specifies an integer to be used to start the pseudorandom number generator for random partitioning of
data for training, testing, and validation. If you do not specify a seed, or if you specify a value less
than or equal to 0, the seed is generated from reading the time of day from the computer’s clock.

BY Statement

You can specify a BY statement with PROC HPQUANTSELECT to obtain separate analyses of observations
in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the
input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the
last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPQUANTSELECT
  procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the
data are arranged in groups (according to values of the BY variables) and that these groups are not
necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

Processing of BY statements is not supported when the HPQUANTSELECT procedure runs alongside the
database or alongside the Hadoop Distributed File System (HDFS). These modes are used if the input data
are stored in a database or HDFS and the grid host is the appliance that houses the data.

For more information about BY-group processing, see the discussion in SAS Language Reference: Concepts.
For more information about the DATASETS procedure, see the discussion in the SAS Visual Data Management
and Utility Procedures Guide.

CLASS Statement

CLASS variable <(options )>…< variable <(options )>> </global-option> ;

The CLASS statement names the classification variables to be used as explanatory variables in the analysis.
The CLASS statement must precede the MODEL statement.

The CLASS statement for SAS high-performance analytical procedures is documented in the section “CLASS
Statement” on page 36. The HPQUANTSELECT procedure also supports the following global-option in the
CLASS statement:
UPCASE
uppercases the values of character-valued CLASS variables before levelizing them. For example, if you specify the UPCASE option and a CLASS variable can take the values ‘a,’ ‘A,’ and ‘b,’ then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B.’

**CODE Statement**

```sas
CODE <options> ;
```

The CODE statement writes SAS DATA step code for computing predicted values of the fitted model either to a file or to a catalog entry. This code can then be included in a DATA step to score new data.

Table 13.2 summarizes the *options* available in the CODE statement.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CATALOG=</td>
<td>Names the catalog entry where the generated code is saved</td>
</tr>
<tr>
<td>DUMMIES</td>
<td>Retains the dummy variables in the data set</td>
</tr>
<tr>
<td>ERROR</td>
<td>Computes the error function</td>
</tr>
<tr>
<td>FILE=</td>
<td>Names the file where the generated code is saved</td>
</tr>
<tr>
<td>FORMAT=</td>
<td>Specifies the numeric format for the regression coefficients</td>
</tr>
<tr>
<td>GROUP=</td>
<td>Specifies the group identifier for array names and statement labels</td>
</tr>
<tr>
<td>IMPUTE</td>
<td>Imputes predicted values for observations with missing or invalid covariates</td>
</tr>
<tr>
<td>LINESIZE=</td>
<td>Specifies the line size of the generated code</td>
</tr>
<tr>
<td>LOOKUP=</td>
<td>Specifies the algorithm for looking up CLASS levels</td>
</tr>
<tr>
<td>RESIDUAL</td>
<td>Computes residuals</td>
</tr>
</tbody>
</table>


**ID Statement**

```sas
ID variables ;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets created by SAS High-Performance Analytics procedures, provided that the output data set produces one (or more) records per input observation.

For information about the common ID statement in SAS high-performance analytical procedures, see the section “ID Statement” on page 40.
**MODEL Statement**

MODEL dependent=<effects> / <options> ;

The MODEL statement names the dependent variable and the explanatory effects, including covariates, main effects, interactions, and nested effects. If you omit the explanatory effects, PROC HPQUANTSELECT fits an intercept-only model.

After the keyword MODEL, the dependent (response) variable is specified, followed by an equal sign. The explanatory effects follow the equal sign. For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

You can specify the following options in the MODEL statement after a slash (/):

- **CLB**
  requests the $100(1 - \alpha)$% upper and lower confidence limits for the parameter estimates. By default, the 95% limits are computed; you can use the ALPHA= option in the PROC HPQUANTSELECT statement to change the $\alpha$ level.

- **INCLUDE=n**
- **INCLUDE=single-effect**
- **INCLUDE=(effects)**
  forces effects to be included in all models. If you specify INCLUDE=n, then the first n effects that are listed in the MODEL statement are included in all models. If you specify INCLUDE=single-effect or if you specify a list of effects within parentheses, then the specified effects are forced into all models. The effects that you specify in the INCLUDE= option must be explanatory effects that are defined in the MODEL statement.

- **NOINT**
  suppresses the intercept term that is otherwise included in the model.

- **ORDERSELECT**
  specifies that, for the selected model, effects be displayed in the order in which they first entered the model. If you do not specify this option, then effects in the selected model are displayed in the order in which they appear in the MODEL statement.

- **QUANTILES=number-list**
- **QUANTILE=number-list**
  specifies the quantile levels for the quantile regression. You can specify any number of quantile levels in (0, 1). If you do not specify this option, the HPQUANTSELECT procedure performs median regression effect selection that corresponds to QUANTILE=0.5.

- **SPARSITY(< BF | HS > < IID >)**
  specifies the suboptions for estimating the sparsity function. You can specify the Bofinger method by using the BF suboption or the Hall-Sheather method by using the HS suboption. By default, the Hall-Sheather method is used. You can also specify the IID suboption to assume that the quantile regression errors satisfy the independently and identically distributed (iid) assumption. Let $f_i$ and $F_i$, respectively, denote the probability density function and the cumulative distribution function of the $i$th error for $i = 1, \ldots, n$. The iid assumption means that there exist $f$ and $F$ such that $f = f_1 = \cdots = f_n$ and $F = F_1 = \cdots = F_n$. If you specify the IID option, the covariance matrix of the parameter estimates,
\( \omega^2(\tau, F)(X'X)^{-1} \), is adopted for computing the confidence limits and the Wald statistics, where
\( \omega^2(\tau, F) = \tau (1-\tau) / F(1-\tau) \). By default, the covariance matrix of the parameter estimates is non-iid and takes the sandwich form:
\[ n^{-2} (1-\tau) H_n (X'X) H_n^{-1} \]
where
\[ H_n = n^{-1} \sum_{i=1}^{n} f_i (F_i^{-1}\tau) x_i x_i' \].
For more information, see the section “Details: HPQUANTSELECT Procedure” on page 605.

**START=n**
**START=single-effect**
**START=effects**

begins the effect-selection process in the forward and stepwise selection methods from the initial model that you designate. If you specify \( \text{START}=n \), then the starting model consists of the first \( n \) effects listed in the MODEL statement. If you specify \( \text{START}=\text{single-effect} \) or if you specify a list of effects within parentheses, then the starting model consists of these specified effects. The effects that you specify in the \( \text{START} \) option must be explanatory effects defined in the MODEL statement. The \( \text{START} \) option is not available when you specify \( \text{METHOD} = \text{BACKWARD} \) in the SELECTION statement.

**STB**

produces standardized regression coefficients. A standardized regression coefficient is computed by dividing a parameter estimate by the ratio of the sample standard deviation of the dependent variable to the sample standard deviation of the regressor. If you use the INCLUDE= option to force some effects to be in the model, then the QTRSELECT procedure computes the sample standard deviation against all the effects that are forced in, as follows. Let \( X_1 \) denote the design submatrix of \( p_1 \) regressors that consists of all the effects that are forced in, and let \( z \) denote the dependent variable or any regressor. Then the sample standard deviation of \( z \) is computed as
\[
 s_z = \frac{z'}{\sqrt{\left( I - X_1(X_1'X_1)^{-1}X_1' \right) z}} n - p_1
\]

**TOL**

produces tolerance values for the estimates. Tolerance for a parameter is defined as \( 1 - R^2 \), where \( R^2 \) is obtained from the ordinary least squares regression of the parameter on all other parameters in the model.

**VIF**

produces variance inflation factors in the parameter estimates table. Variance inflation is the reciprocal of tolerance.

---

**OUTPUT Statement**

```
OUTPUT <OUT=SAS-data-set>
  <COPYVARS=(variables)>
  <keyword <=name>> . . . <keyword <=name>> ;
```

The OUTPUT statement creates a data set that contains observationwise statistics, which are computed after the final selected model is fit. To avoid data duplication for large data sets, the variables in the input data set are \textit{not} included in the output data set; however, variables that are specified in the ID statement or COPYVARS= option are included.
If the input data are in distributed form, where access of data in a particular order cannot be guaranteed, the HPQUANTSELECT procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

The output statistics are computed based on the parameter estimates for the selected model. If you specify multiple quantile levels by using the QUANTILE= option in the MODEL statement, then for each appropriate keyword that is specified in the OUTPUT statement, one variable is generated for each specified quantile level. These variables appear in the sorted order of the specified quantile levels. For example, the following statements generate the Out data set, which contains the two predicted quantile variables p1 and p2:

```sas
proc hpquantselect data=one;
   model y = x1-x4 /quantile=0.5 0.3;
   output out=out pred=p;
run;
```

The variable p1 is for quantile level 0.3, and the variable p2 is for quantile level 0.5, because the sorted quantile levels are (0.3 0.5), not (0.5 0.3).

You can specify the following options in the OUTPUT statement:

- **OUT=SAS-data-set**
  - Specifies the name of the output data set. If you omit the OUT= (or DATA=) option, PROC HPQUANTSELECT uses the DATA convention to name the output data set.

- **DATA=SAS-data-set**
  - Specifies the name of the output data set. If you omit the OUT= (or DATA=) option, PROC HPQUANTSELECT uses the DATA convention to name the output data set.

- **COPYVAR=variable**
  - Copies one or more variables from the input data set to the output data set. Variables that you name in an ID statement are also copied from the input data set to the output data set.

- **COPYVARS=(variables)**
  - Transfers one or more variables from the input data set to the output data set. Variables that you name in an ID statement are also copied from the input data set to the output data set.

- **keyword <=name>**
  - Specifies the statistics to include in the output data set and optionally names the new variables that contain the statistics. Specify a keyword for each desired statistic (see the following list of keywords), followed optionally by an equal sign and a variable to contain the statistic.

  If you specify **keyword=name**, the new variable that contains the requested statistic has the specified name. If you omit the optional =name after a keyword, then a default name is used.

You can specify the following **keywords** to request statistics that are available with for selection methods:

- **LCLM**
  - Requests the lower bound of a $100(1 - \alpha)%$ confidence interval for the expected quantile of the dependent variable. The default variable name is LCLM.

- **PREDICTED**
- **PRED**
- **P**
  - Requests predicted values for the response variable. The default variable name is Pred.
RESIDUAL
RESID
R
requests the residual, calculated as ACTUAL – PREDICTED. The default variable name is Residual.

ROLE
requests a numeric variable that indicates the role that each observation plays in fitting the model. The default variable name is _ROLE_. For each observation, the interpretation of this variable is shown in Table 13.3.

<table>
<thead>
<tr>
<th>Value</th>
<th>Observation Role</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Not used</td>
</tr>
<tr>
<td>1</td>
<td>Training</td>
</tr>
<tr>
<td>2</td>
<td>Validation</td>
</tr>
<tr>
<td>3</td>
<td>Testing</td>
</tr>
</tbody>
</table>

If you do not partition the input data by using a PARTITION statement, then the role variable value is 1 for observations that are used in fitting the model, and 0 for observations that have at least one missing or invalid value for the response, regressor, or weight variables.

You can use the following statements to display the values of the _ROLE_ variable in the output data set:

```latex
proc format;
  value role 0 = 'Not Used'
        1 = 'Training'
        2 = 'Validation'
        3 = 'Testing';
run;

proc freq;
  tables _role_;
  format _role_ role.;
run;
```

STDP
requests standard error of the mean predicted quantiles. The default variable name is STDP.

UCLM
requests the upper bound of a 100(1 – α)% confidence interval for the expected quantile of the dependent variable. The default variable name is UCLM.
PARTITION Statement

PARTITION partition-options ;

The PARTITION statement specifies how observations in the input data set are logically partitioned into disjoint subsets for model training, validation, and testing. Either you can designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, or you can specify proportions to use for random assignment of observations for each role.

You can specify either of the following mutually exclusive partition-options:

FRACTION(<TEST=fraction> <VALIDATE=fraction>)
randomly assigns the specified proportions of observations in the input data set to testing, validation, and training roles. You specify the proportions for testing and validation by using the TEST= and VALIDATE= suboptions. If you specify both the TEST= and VALIDATE= suboptions, then the sum of the specified fractions must be less than 1 and the remaining fraction of the observations are assigned to the training role.

ROLEVAR | ROLE=variable(<TEST=value> <TRAIN=value> <VALIDATE=value>)
names the variable in the input data set whose values are used to assign roles to each observation. Use the TEST=, TRAIN=, and VALIDATE= suboptions to specify the formatted values of this variable that are used to assign observation roles are specified in the TEST=, TRAIN=, and VALIDATE= suboptions. If you do not specify the TRAIN= suboption, then all observations whose roles are not determined by the TEST= and VALIDATE= suboptions are assigned to training.

To create an output data set variable that indicates the role assignment for either partition-option, specify the ROLE=variable option in the OUTPUT statement.

PERFORMANCE Statement

PERFORMANCE < performance-options> ;

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables about the distributed computing environment, and requests detailed results about the performance characteristics of a SAS high-performance analytical procedure.

You can also use the PERFORMANCE statement to control whether a SAS high-performance analytical procedure executes in single-machine or distributed mode.

The PERFORMANCE statement for SAS high-performance analytical procedures is documented in the section “PERFORMANCE Statement” on page 31.

SELECTION Statement

SELECTION <options> ;

The SELECTION statement performs variable selection. The statement is fully documented in the section “SELECTION Statement” on page 41.
The HPQUANTSELECT procedure supports the following suboptions in the METHOD= option in the SELECTION statement to specify the corresponding effect selection methods:

**NONE** specifies no model selection.

**FORWARD** specifies the forward selection method, which starts with no effects in the model and adds effects.

**BACKWARD** specifies the backward elimination method, which starts with all effects in the model and deletes effects.

**STEPWISE** specifies the stepwise regression method, which is similar to the forward selection method except that effects already in the model do not necessarily stay there.

By default, the METHOD=STEPWISE option is used in the SELECTION statement. If you do not use the SELECTION statement, the HPQUANTSELECT procedure fits the full model that is specified by the MODEL statement; this is equivalent to specifying the METHOD=NONE option in the SELECTION statement. For information about all the selection criteria that are used in PROC HPQUANTSELECT, see the section “Criteria Used in Model Selection” on page 608.

The DETAILS=ALL and DETAILS=STEPS options produce “Fit Statistics” and “Parameter Estimates” tables, which provide information about the model that is selected at each step of the selection process.

**SHOWLASTSTEP**

**SLS** displays the last stop horizon step in the “Selection Summary” table, and includes this step for choosing the final model.

**TEST=value** specifies a method to compute significance levels for the selection process. Table 13.4 summarizes these methods.

<table>
<thead>
<tr>
<th>Value of TEST=</th>
<th>Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>LR1</td>
<td>Likelihood ratio test Type I</td>
</tr>
<tr>
<td>LR2</td>
<td>Likelihood ratio test Type II</td>
</tr>
<tr>
<td>WALD</td>
<td>Wald score test</td>
</tr>
</tbody>
</table>

By default, PROC HPQUANTSELECT uses the Wald score to compute significance levels. If you specify the IID suboption in the SPARSITY option of the MODEL statement, the Wald score test uses the iid form of the covariance matrix to compute the Wald score and the associated significance levels. Otherwise, the non-iid form of the covariance matrix is used. The sparsity functions for both Type I and Type II likelihood ratio tests are estimated under the iid assumption no matter whether you specify the IID suboption.
WEIGHT Statement

```
WEIGHT variable;
```

The `variable` in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations that have nonpositive or missing weights are not included in the analysis. If you do not use a WEIGHT statement, all observations that are used in the analysis are assigned a weight of 1.

The HPQUANTSELECT procedure mainly uses each valid weight as the scale factor of its relevant observation. Let \( X \) denote the design matrix before using weights, and let \( W \) denote the diagonal matrix whose diagonal elements are the weights. Then the HPQUANTSELECT procedure mainly uses the weighted design matrix \( WX \) for its computation. For example, the weighted version of \( X'X \) is \( X'WX \) but not \( X'WX \). The only exception is in computing the standardized parameter estimates, which computation uses the weighted standard deviation of the dependent variable and all regressors. These standard deviations are based effectively on the diagonal of \( X'WX \).

Details: HPQUANTSELECT Procedure

Quantile Regression

This section describes the basic concepts and notations for quantile regression and quantile regression model selection.

Let \( \{ (y_i, x_i) : i = 1, \ldots, n \} \) denote a data set of observations, where \( y_i \) are responses and \( x_i \) are regressors. Koenker and Bassett (1978) define the regression quantile at quantile level \( \tau \in (0, 1) \) as any solution to the minimization problem

\[
\min_{\beta \in \mathbb{R}^p} \sum_{i=1}^{n} \rho_\tau (y_i - x_i' \beta)
\]

where \( \rho_\tau(r) = \tau r^+ + (1 - \tau) r^- \) is a check loss function in which \( r^+ = \max(r, 0) \) and \( r^- = \max(-r, 0) \).

If you specify weights \( w_i, i = 1, \ldots, n \), in the WEIGHT statement, then weighted quantile regression is carried out by solving

\[
\min_{\beta \in \mathbb{R}^p} \sum_{i=1}^{n} \rho_\tau (w_i (y_i - x_i' \beta))
\]

The HPQUANTSELECT procedure fits a quantile regression model by using a predictor-corrector interior point algorithm, which was originally designed to solve support vector machine classifiers for large data sets (Gertz and Griffin 2005, 2010).
Linear Model with iid Errors

You can specify the SPARSITY(IID) option in the MODEL statement to assume that the distribution of $Y_i$ conditional on $x_i$ follows the linear model

$$Y_i = x_i' \beta + \epsilon_i$$

where $\epsilon_i$ for $i = 1, \ldots, n$ are iid in the distribution function $F$. Let $f = F'$ denote the density function of $F$. Further assume that $f(F^{-1}(\tau)) > 0$ in a neighborhood of $\tau$. Then, under some mild conditions, Koenker and Bassett (1982) prove that the asymptotic distribution of the quantile regression estimates is

$$\sqrt{n}(\hat{\beta}(\tau) - \beta(\tau)) \rightarrow N(0, \omega^2(\tau, F)\Omega^{-1})$$

where $\omega^2(\tau, F) = \tau(1-\tau)/f^2(F^{-1}(\tau))$ and $\Omega = \lim_{n \rightarrow \infty} n^{-1} \sum x_i x_i'$. The reciprocal of the density function, $s(\tau) = 1/f(F^{-1}(\tau))$, is called the sparsity function.

Accordingly, the covariance matrix of $\hat{\beta}(\tau)$ can be estimated as

$$\hat{\Sigma}(\tau) = \tau(1-\tau)\hat{s}^2(\tau)(X'X)^{-1}$$

where $X = (x_1, \ldots, x_n)'$ is the design matrix and $\hat{s}(\tau)$ is an estimate of $s(\tau)$. Under the iid assumption, the algorithm for computing $\hat{s}(\tau)$ is as follows:

1. Fit a quantile regression model and compute the residuals. Each residual $r_i = y_i - x_i'\hat{\beta}(\tau)$ can be viewed as an estimated realization of the corresponding error $\epsilon_i$.

2. Compute the quantile level bandwidth $h_n$. The HPQUANTSELECT procedure provides two bandwidth methods:

   - The Bofinger bandwidth is an optimizer of mean squared error for standard density estimation:
     $$h_n = n^{-1/5}(4.5v(\tau))^{1/5}$$

   - The Hall-Sheather bandwidth is based on Edgeworth expansions for studentized quantiles,
     $$h_n = n^{-1/3}z_\alpha^{2/3}(1.5v(\tau))^{1/3}$$

   $z_\alpha$ satisfies $T(z_\alpha, df) = 1 - \alpha/2$ for the construction of $1 - \alpha$ confidence intervals, where $T$ is the cumulative distribution function for the $t$ distribution and $df$ is the residual degrees of freedom.

The quantity

$$v(\tau) = \frac{s(\tau)}{s(2)(\tau)} = \frac{f^2}{2(f^{(1)}/f)^2 + [(f^{(1)}/f)^2 - f^{(2)}/f]}$$

is not sensitive to $f$ and can be estimated by assuming $f$ is Gaussian as

$$\hat{v}(\tau) = \frac{\exp(-q^2)}{2\pi(q^2 + 1)}$$

where $q = \Phi^{-1}(\tau)$. 
3. Compute residual quantiles $\hat{F}^{-1}(\tau_0)$ and $\hat{F}^{-1}(\tau_1)$ as follows:
   a) Set $\tau_0 = \max(0, \tau - h_n)$ and $\tau_1 = \min(1, \tau + h_n)$.
   b) Use the equation
      \[
      \hat{F}^{-1}(t) = \begin{cases} 
      \frac{r(1)}{0.5 + (nt-i)} r_{(i+1)} + \frac{0.5-(nt-i)}{n} r_{(i)} & \text{if } t \in [0,0.5/n) \\
      r_{(i)} & \text{if } t \in [0.5/n, (i+0.5)/n) \\
      \end{cases}
      \]
      where $r_{(i)}$ is the $i$th smallest residual.
   c) If $\hat{F}^{-1}(\tau_0) = \hat{F}^{-1}(\tau_1)$, find $i$ that satisfies $r_{(i)} < \hat{F}^{-1}(\tau_0)$ and $r_{(i+1)} \geq \hat{F}^{-1}(\tau_0)$. If such an $i$ exists, reset $\tau_0 = (i - 0.5)/n$ so that $\hat{F}^{-1}(\tau_0) = r_{(i)}$. Also find $j$ that satisfies $r_{(j)} > \hat{F}^{-1}(\tau_1)$ and $r_{(j-1)} \leq \hat{F}^{-1}(\tau_1)$. If such a $j$ exists, reset $\tau_1 = (j - 0.5)/n$ so that $\hat{F}^{-1}(\tau_1) = r_{(j)}$.
4. Estimate the sparsity function $s(\tau)$ as
   \[
   \hat{s}(\tau) = \frac{\hat{F}^{-1}(\tau_1) - \hat{F}^{-1}(\tau_0)}{\tau_1 - \tau_0}
   \]

**Linear-in-Parameter Model with Non-iid Settings**

The general form of a linear quantile regression model is
\[
Q_Y(\tau|x) = x'\beta(\tau)
\]
where the iid assumption is not necessary. Under some regularity conditions, the asymptotic distribution of the general form of quantile regression estimates is
\[
\sqrt{n}(\hat{\beta}(\tau) - \beta(\tau)) \to N(0, \tau(1 - \tau)H_n^{-1}\Omega H_n^{-1})
\]
where $H_n = \lim_{n\to\infty} n^{-1} \sum x_i x_i' / \hat{F}^{-1}(\tau)$.

Accordingly, the covariance matrix of $\hat{\beta}(\tau)$ can be estimated as
\[
\hat{\Sigma}(\tau) = n^{-2} \tau(1 - \tau)\hat{H}_n^{-1}(X'X)\hat{H}_n^{-1}
\]
where $\hat{H}_n = n^{-1} \sum (x_i x_i' / \hat{s}_i(\tau))$.

The sparsity function of the $i$th observation, $\hat{s}_i(\tau)$, can be estimated as
\[
\hat{s}_i(\tau) = \frac{\hat{F}_i^{-1}(\tau + h_n) - \hat{F}_i^{-1}(\tau - h_n)}{2h_n}
\]
where $\hat{F}_i^{-1}(\tau \pm h_n) = x_i' \hat{\beta}(\tau \pm h_n)$ are the $i$th predicted quantile values at quantile levels $(\tau \pm h_n)$. 
More Statistics for Parameter Estimates

Let \( \text{COV}(\cdot) \) denote the covariance function matrix of a random vector. Then, the sparsity-function estimates of \( \text{COV}(\hat{\beta}(\tau)) \) is

\[
\widehat{\text{COV}}(\hat{\beta}(\tau)) = \begin{cases} 
\omega^2(\tau, F)\Omega^{-1} / n & \text{for a linear model with iid errors} \\
\tau(1 - \tau)H_n^* \Omega H_n^* / n & \text{for a linear-in-parameter model with non-iid settings}
\end{cases}
\]

where \( \hat{\beta}(\tau) = (\hat{\beta}_1(\tau), \ldots, \hat{\beta}_p(\tau)) \) is the vector of the parameter estimates.

If you specify the CLB option in the MODEL statement, PROC HPQUANTSELECT outputs the standard error, confidence limits, \( t \) value, and \( \text{Pr} > |t| \) probability for each \( \hat{\beta}_j(\tau) \) in the parameter estimates table. Table 13.5 summarizes these statistics for \( \hat{\beta}_j(\tau) \).

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Definition</th>
</tr>
</thead>
<tbody>
<tr>
<td>Standard error: ( \hat{\sigma}_j )</td>
<td>( \sqrt{\text{COV}(\hat{\beta}(\tau))_{jj}} )</td>
</tr>
<tr>
<td>((1 - \alpha)% ) confidence limits</td>
<td>( \hat{\beta}<em>j(\tau) \pm t</em>{1,1-\frac{\alpha}{2}} \hat{\sigma}_j )</td>
</tr>
<tr>
<td>( t ) value</td>
<td>( \hat{\beta}_j(\tau) / \hat{\sigma}_j )</td>
</tr>
<tr>
<td>( \text{Pr} &gt;</td>
<td>t</td>
</tr>
</tbody>
</table>

Here \( \text{COV}(\hat{\beta}(\tau))_{jj} \) is the \((j, j)\) element of \( \text{COV}(\hat{\beta}(\tau)) \), and \( t_{1,1-\frac{\alpha}{2}} \) denotes the \((1 - \frac{\alpha}{2})\)-level student’s \( t \) score with 1 degree of freedom.

Criteria Used in Model Selection

The HPQUANTSELECT procedure supports the following fit statistics that you can use as criteria for the \text{CHOOSE}=:, \text{SELECT}=:, and \text{STOP}=: options in the \text{SELECTION} statement:

- **ADJR1**: specifies the adjusted R1 statistic.
- **AIC**: specifies Akaike’s information criterion (Akaike 1969; Koenker 2005).
- **AICC**: specifies the corrected Akaike’s information criterion (Hurvich and Tsai 1989).
- **BIC | SBC**: specifies the Schwarz Bayesian information criterion (Schwarz 1978; Koenker 2005).
- **R1**: specifies the R1 statistic (Koenker and Machado 1999). The R1 statistic is not valid for the \text{STOP}=: or \text{CHOOSE}=: option.
- **SL**: specifies the significance level that is used to assess an effect’s contribution to the fit when it is added to or removed from a model. SL is not valid for the \text{CHOOSE}=: option.
- **VALIDATE**: specifies the average check loss over the validation data.
Quasi-likelihood Information Criteria

Given the quantile level \( \tau \), assume that the distribution of \( Y_i \) conditional on \( x_i \) follows the linear model

\[
Y_i = x_i^T \beta + \epsilon_i
\]

where \( \epsilon_i \) for \( i = 1, \ldots, n \) are iid in distribution \( F \). Further assume that \( F \) is an asymmetric Laplace distribution whose density function is

\[
f_\tau(r) = \frac{\tau(1-\tau)}{\sigma} \exp\left(-\frac{\rho_\tau(r)}{\sigma}\right)
\]

where \( \sigma \) is the scale parameter. Then, the negative log-likelihood function is

\[
l_\tau(\beta, \sigma) = n \log(\sigma) + \sigma^{-1} \sum_{i=1}^{n} \rho_\tau(y_i - x_i^T \beta) - n \log(\tau(1-\tau))
\]

Under these settings, the maximum likelihood estimate (MLE) of \( \beta \) is the same as the relevant level-\( \tau \) quantile regression solution \( \hat{\beta}(\tau) \), and the MLE for \( \sigma \) is

\[
\hat{\sigma}(\tau) = n^{-1} \sum_{i=1}^{n} \rho_\tau(y_i - x_i^T \hat{\beta}(\tau))
\]

where \( \hat{\sigma}(\tau) \) equals the level-\( \tau \) average check loss ACL(\( \tau \)) for the quantile regression solution.

Because the general form of Akaike’s information criterion (AIC) is

\[
AIC = -2l + 2p
\]

the quasi-likelihood AIC for quantile regression is

\[
AIC(\tau) = 2n \ln(ACL(\tau)) + 2p
\]

where \( p \) is the degrees of freedom for the fitted model.

Similarly, the quasi-likelihood AICC (corrected AIC) and SBC (Schwarz Bayesian information criterion) can be formulated as follows:

\[
AICC(\tau) = 2n \ln(ACL(\tau)) + \frac{2pn}{n-p-1}
\]

\[
SBC(\tau) = 2n \ln(ACL(\tau)) + p \ln(n)
\]

In fact, the quasi-likelihood AIC, AICC, and SBC are fairly robust, and you can use them to select effects for data sets without the iid assumption in asymmetric Laplace distribution. For a simulation study that applies SBC for effect selection, see “Example 13.1: Simulation Study” on page 622. The study generates a data set by using a naive instrumental model (Chernozhukov and Hansen 2008).

Statistical Tests for Significance Level

The HPQUANTSELECT procedure supports the significance level (SL) criterion for effect selection. Consider the general form of a linear quantile regression model:

\[
Q_Y(\tau|x_1, x_2) = x_1^T \beta_1(\tau) + x_2^T \beta_2(\tau)
\]

At each step of an effect-selection process, a candidate effect can be represented as \( x_2 \), and the significance level of the candidate effect can be calculated by testing the null hypothesis: \( H_0 : \beta_2(\tau) = 0 \).

When you use SL as a criterion for effect selection, you can further use the TEST= option in the SELECTION statement to specify a statistical test method to compute the significance-level values as follows:
• The TEST=WALD option specifies the Wald test. Let \( \hat{\beta}(\tau) = \left( \hat{\beta}_1(\tau), \hat{\beta}_2(\tau) \right) \) be the parameter estimates for the extended model, and denote the estimated covariance matrix of \( \hat{\beta}(\tau) \) as

\[
\hat{\Sigma}(\tau) = \begin{bmatrix}
\hat{\Sigma}_{11}(\tau) & \hat{\Sigma}_{12}(\tau) \\
\hat{\Sigma}_{21}(\tau) & \hat{\Sigma}_{22}(\tau)
\end{bmatrix}
\]

where \( \hat{\Sigma}_{22}(\tau) \) is the covariance matrix for \( \hat{\beta}_2(\tau) \). Then the Wald test score is defined as

\[
\hat{\beta}_2'(\tau) \hat{\Sigma}_{22}^{-1}(\tau) \hat{\beta}_2(\tau)
\]

If you specify the SPARSITY(IID) option in the MODEL statement, \( \hat{\Sigma}(\tau) \) is estimated under the iid errors assumption. Otherwise, \( \hat{\Sigma}(\tau) \) is estimated by using non-iid settings. For more information about the linear model with iid errors and non-iid settings, see the section “Quantile Regression” on page 605.

• The TEST=LR1 or TEST=LR2 option specifies the Type I or Type II quasi-likelihood ratio test, respectively. Under the iid assumption, Koenker and Machado (1999) propose two types of quasi-likelihood ratio tests for quantile regression, where the error distribution is flexible but not limited to the asymmetric Laplace distribution. The Type I test score, LR1, is defined as

\[
\frac{2(D_1(\tau) - D_2(\tau))}{\tau(1 - \tau)\hat{s}}
\]

where \( D_1(\tau) = \sum \rho_\tau \left( y_i - x_{1i} \hat{\beta}_1(\tau) \right) \) is the sum of check losses for the reduced model, \( D_2(\tau) = \sum \rho_\tau \left( y_i - x_{1i} \hat{\beta}_1(\tau) - x_{2i} \hat{\beta}_2(\tau) \right) \) is the sum of check losses for the extended model, and \( \hat{s} \) is the estimated sparsity function. The Type II test score, LR2, is defined as

\[
\frac{2D_2(\tau)(\log(D_1(\tau)) - \log(D_2(\tau)))}{\tau(1 - \tau)\hat{s}}
\]

Under the null hypothesis that the reduced model is the true model, the Wald score, LR1 score, and LR2 score all follow a \( \chi^2 \) distribution with degrees of freedom \( df = df_2 - df_1 \), where \( df_1 \) and \( df_2 \) are the degrees of freedom for the reduced model and the extended model, respectively.

When you use SL as a criterion for effect selection, the algorithm for estimating sparsity function depends on whether an effect is being considered as an add or a drop candidate. For testing an add candidate effect, the sparsity function, which is \( s(\tau) \) under the iid error assumption or \( s_i(\tau) \) for non-iid settings, is estimated on the reduced model that does not include the add candidate effect. For testing a drop candidate effect, the sparsity function is estimated on the extended model that does not exclude the drop candidate effect. Then, these estimated sparsity function values are used to compute LR1 or LR2 and the covariance matrix of the parameter estimates for the extended model. However, for the model that is selected at each step, the sparsity function for estimating standard errors and confidence limits of the parameter estimates is estimated on that model itself, but not on the model that was selected at the preceding step.

Because the null hypotheses usually do not hold, the SLEnTRY and SLSTAY values cannot reliably be viewed as probabilities. One way to address this difficulty is to replace hypothesis testing as a means of selecting a model with information criteria or out-of-sample prediction criteria.

Table 13.6 provides formulas and definitions for these fit statistics.
Table 13.6  Formulas and Definitions for Model Fit Summary
Statistics for Single Quantile Effect Selection

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Definition or Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>$n$</td>
<td>Number of observations</td>
</tr>
<tr>
<td>$p$</td>
<td>Number of parameters, including the intercept</td>
</tr>
<tr>
<td>$r_{i}(\tau)$</td>
<td>Residual for the $i$th observation; $r_{i}(\tau) = y_{i} - x_{i}\hat{\beta}(\tau)$</td>
</tr>
<tr>
<td>$D(\tau)$</td>
<td>Total sum of check losses; $D(\tau) = \sum_{i=1}^{n} \rho_{\tau}(r_{i})$. $D(\tau)$ is labeled as Objective Function in the “Fit Statistics” table.</td>
</tr>
<tr>
<td>$D_{0}(\tau)$</td>
<td>Total sum of check losses for intercept-only model if the intercept is a forced-in effect; otherwise for empty model.</td>
</tr>
<tr>
<td>$ACL(\tau)$</td>
<td>Average check loss; $ACL(\tau) = \frac{D(\tau)}{n}$</td>
</tr>
<tr>
<td>$R1(\tau)$</td>
<td>Counterpart of linear regression R square for quantile regression; $R1(\tau) = 1 - \frac{D(\tau)}{D_{0}(\tau)}$.</td>
</tr>
<tr>
<td>$ADJR1(\tau)$</td>
<td>Adjusted R1; $1 - \frac{(n - 1)D(\tau)}{(n - p)D_{0}(\tau)}$ if intercept is a forced-in effect; otherwise $1 - \frac{nD(\tau)}{(n - p)D_{0}(\tau)}$.</td>
</tr>
<tr>
<td>$AIC(\tau)$</td>
<td>$2n \ln (ACL(\tau)) + 2p$</td>
</tr>
<tr>
<td>$AICC(\tau)$</td>
<td>$2n \ln (ACL(\tau)) + \frac{2pn}{n - p - 1}$</td>
</tr>
<tr>
<td>$SBC(\tau)$</td>
<td>$2n \ln (ACL(\tau)) + p \ln(n)$</td>
</tr>
</tbody>
</table>

The ADJR1($\tau$) criterion is equivalent to the generalized approximate cross validation (GACV) criterion for quantile regression (Yuan 2006). The GACV criterion is defined as

$$GACV(\tau) = \frac{D(\tau)}{n - p}$$

which is proportional to $1 - ADJR1(\tau)$. 

Diagnostic Statistics

This section gathers the formulas for the statistics available in the OUTPUT statement. All the statistics available in the OUTPUT statement are conditional on the selected model and do not take into account the variability that is introduced by doing model selection.

The model to be fit is $Q_{Y}(\tau|x) = x^{\prime}\beta(\tau)$, and the parameter estimate $\hat{\beta}(\tau)$ is the solution that minimizes $\sum_{i=1}^{n} \rho_{\tau}(y_{i} - x_{i}^{\prime}\beta)$. The subscript $i$ is for the $i$th observation. The subscript $j$ is for the $j$th-smallest quantile level among all the specified QUANTILE= levels in the MODEL statement. $\hat{\Sigma}(\tau)$ denotes the covariance estimation for $\hat{\beta}(\tau)$.

The ALPHA= option in the PROC HPQUANTSELECT statement sets the $\alpha$ value for the confidence limit statistics. The degrees of freedom for $t_{\alpha}$ are $n - p$.

Table 13.7 contains the diagnostic statistics and their formulas. Each statistic is computed for each observation.
### Classification Variables and the SPLIT Option

PROC HPQUANTSELECT supports the ability to split classification variables when you do model selection. You use the SPLIT option in the CLASS statement to specify that the columns of the design matrix that correspond to effects that contain a split classification variable can enter or leave a model independently of the other design columns of that effect. The following statements illustrate the use of the SPLIT option:

```sas
data splitExample;
  length C2 $6;
  drop i;
  do i=1 to 1000;
    C1 = 1 + mod(i,6);
    if i < 250 then C2 = 'Low';
    else if i < 500 then C2 = 'Medium';
    else C2 = 'High';
    x1 = ranuni(1);
    x2 = ranuni(1);
    y = x1 + 3*(C2 = 'low') + 10*(C1=3) + 5*(C1=5) + rannor(1);
    output;
  end;
run;

proc hpquantselect data=splitExample;
  class C1(split) C2(order=data);
  model y = C1 C2 x1 x2/orderselect clb;
  selection method=forward;
run;
```

The “Class Levels” table in Figure 13.14 is produced by default whenever you specify a CLASS statement.

**Figure 13.14** Class Levels

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Class Levels</strong></td>
</tr>
<tr>
<td>C1</td>
</tr>
<tr>
<td>C2</td>
</tr>
</tbody>
</table>

* Associated Parameters Split
The SPLIT option has been specified for the classification variable C1. This permits the parameters that are associated with the effect C1 to enter or leave the model individually. The “Parameter Estimates” table in Figure 13.15 shows that for this example the parameters that correspond to only levels 3 and 5 of C1 are in the selected model. Finally, note that the ORDERSELECT option in the MODEL statement displays the parameters in the order in which they first entered the model.

**Figure 13.15** Parameter Estimates

| Parameter | DF  | Estimate | Standard Error | 95% Confidence Limits | t Value | Pr > |t| |
|-----------|-----|----------|----------------|-----------------------|---------|------|---|
| Intercept | 1   | -0.21596 | 0.09024        | -0.39304              | -2.39   | 0.0169 |
| C1_3      | 1   | 10.08952 | 0.09852        | 9.89619               | 10.26285| 102.41 <.0001 |
| C1_5      | 1   | 5.04115  | 0.10835        | 4.82854               | 5.25376 | 46.53 <.0001 |
| x1        | 1   | 1.29863  | 0.14014        | 1.02363               | 1.57363 | 9.27 <.0001 |

**Macro Variables That Contain Selected Effects**

PROC HPQUANTSELECT saves the list of selected effects in a macro variable for each selected model so that you can use other SAS procedures to perform postselection analyses. This list does not explicitly include the intercept so that you can use it in the MODEL statement of other SAS/STAT regression procedures.

When multiple quantile levels or BY processing are used, one macro variable, indexed by the quantile level order and the BY group number (as shown in Table 13.8), is created for each quantile level and BY group combination.

**Table 13.8** Macro Variables Created for Subsequent Processing

<table>
<thead>
<tr>
<th>Macro Variable Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Single Quantile Level and No BY Processing</td>
</tr>
<tr>
<td>_HPQRSIND</td>
</tr>
<tr>
<td>Multiple Quantile Levels and No BY Processing</td>
</tr>
<tr>
<td>_HPQRSINDT1</td>
</tr>
<tr>
<td>_HPQRSINDT2</td>
</tr>
<tr>
<td>...</td>
</tr>
<tr>
<td>Single Quantile Level and BY Processing</td>
</tr>
<tr>
<td>_HPQRSIND1</td>
</tr>
<tr>
<td>_HPQRSIND2</td>
</tr>
<tr>
<td>...</td>
</tr>
<tr>
<td>Multiple Quantile Levels and BY Processing</td>
</tr>
<tr>
<td>_HPQRSIND1T1</td>
</tr>
<tr>
<td>_HPQRSIND1T2</td>
</tr>
<tr>
<td>...</td>
</tr>
<tr>
<td>_HPQRSIND2T1</td>
</tr>
<tr>
<td>_HPQRSIND2T2</td>
</tr>
<tr>
<td>...</td>
</tr>
</tbody>
</table>
The macro variables _HPQRSIND, _HPQRSINDT1, _HPQRSIND1, and _HPQRSIND1T1 are all synonyms.

The following statements generate a simulation data set, use PROC HPQUANTSELECT to select a median regression model, and print the macro variables for the selected model:

```
%let seed=321;
%let p=20;
%let n=3000;

data analysisData;
    array x{&p} x1-x&p;
    do i=1 to &n;
        do j=1 to &p;
            x{j} = ranuni(&seed);
        end;
        e = ranuni(&seed);
        y = x1 + x2 + x3 + e;
        output;
    end;
run;

proc hpquantselect data=analysisData;
    model y = x1-x&p;
    selection method=forward;
run;

%put _HPQRSIND = &_hpqrsind;
%put _HPQRSIND1 = &_hpqrsind1;
%put _HPQRSIND1T1 = &_hpqrsind1t1;
```

The following statements use PROC HPREG to fit a linear regression model on the effects that are selected by the HPQUANTSELECT procedure:

```
proc hpreg data=analysisData;
    model y = &_hpqrsind;
run;
```

---

**Using Validation and Test Data**

When you have sufficient data, you can subdivide your data into three parts, called the training, validation, and test data. During the selection process, models are fit on the training data, and the prediction error for the models is found by using the validation data. This prediction error on the validation data can be used to decide when to terminate the selection process or what effects to include as the selection process proceeds. Finally, after you have obtained a selected model, you can use the test set to assess how the selected model generalizes on data that played no role in selecting the model.

In some cases, you might want to use only training and test data. For example, you might decide to use an information criterion to decide what effects to include and when to terminate the selection process. In this case, no validation data are required, but test data can still be useful in assessing the predictive performance of the selected model. In other cases, you might decide to use validation data during the selection process but forgo assessing the selected model on test data. Hastie, Tibshirani, and Friedman (2001) state that it is
difficult to give a general rule for how many observations you should assign to each role. They note that a typical split might be 50% for training and 25% each for validation and testing.

You use a PARTITION statement to logically subdivide the DATA= data set into separate roles. You can name the fractions of the data that you want to reserve as test data and validation data. For example, the following statements randomly subdivide the inData data set, reserving 50% for training and 25% each for validation and testing:

```plaintext
proc hpquantselect data=inData;
   partition fraction(test=0.25 validate=0.25);
   ...
run;
```

In some cases, you might need to exercise more control over the partitioning of the input data set. You can do this by naming both a variable in the input data set and a formatted value of that variable that correspond to each role. For example, the following statements assign roles to the observations in the inData data set based on the value of the variable Group in that data set. Observations in which the value of Group is 'group 1' are assigned for testing, and those whose value is 'group 2' are assigned to training. All other observations are ignored.

```plaintext
proc hpquantselect data=inData;
   partition roleVar=Group(test='group 1' train='group 2')
   ...
run;
```

After you reserve observations for training, validation, and testing, a model fit on the training data is scored on the validation and test data, and the average check loss (ACL) is computed separately for each of these subsets. The ACL for each data role is the error sum of squares for observations in that role divided by the number of observations in that role.

**Using the Validation ACL as the STOP= Criterion**

If you have provided observations for validation, then you can specify STOP=VALIDATE as a suboption of the METHOD= option in the SELECTION statement. At step $k$ of the selection process, the best candidate effect to enter or leave the current model is determined. Here “best candidate” means the effect that gives the best value of the SELECT= criterion; this criterion need not be based on the validation data. The validation ACL is computed for the model in which this candidate effect is added or removed. If this validation ACL is greater than the validation ACL for the model at step $k$, then the selection process terminates at step $k$.

**Using the Validation ACL as the CHOOSE= Criterion**

When you specify the CHOOSE=VALIDATE suboption of the METHOD= option in the SELECTION statement, the validation ACL is computed for the models at each step of the selection process. The smallest model at any step that yields the smallest validation ACL is selected.

**Using the Validation ACL as the SELECT= Criterion**

You request the validation ACL as the selection criterion by specifying the SELECT=VALIDATE suboption of the METHOD= option in the SELECTION statement. At step $k$ of the selection process, the validation ACL is computed for each model in which a candidate for entry is added or a candidate for removal is dropped. The selected candidate for entry or removal is the one that yields a model that has the minimal validation ACL.
Chapter 13: The HPQUANTSELECT Procedure

Computational Method

Multithreading

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to those that occur in sequential (single-threaded) execution.

The number of threads that the HPQUANTSELECT procedure spawns is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count by using the CPUCOUNT= SAS system option. For example, if you specify the following statement, the HPQUANTSELECT procedure schedules threads as if it were executing on a system that had at most four CPUs:

  ```
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

The number of threads is displayed in the “Performance Information” table, which is part of the default output. The HPQUANTSELECT procedure allocates one thread per CPU.

PROC HPQUANTSELECT divides the data processing on a single machine among the threads—that is, the HPQUANTSELECT procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running on four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. These operations include the following:

- variable levelization
- effect levelization
- formation of the crossproducts matrix
- quantile regression model fitting
- estimation of covariance matrix for parameter estimates
- evaluation of predicted residual sums of check losses on validation and test data
- scoring of observations

In addition, operations on matrices such as sweeps might be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.
Output Data Set

Many SAS procedures add the variables from the input data set when an observationwise output data set is created. The assumption of high-performance analytical procedures is that the input data sets can be large and contain many variables. For performance reasons, the output data set contains the following:

- variables that are explicitly created by the statement
- variables that are listed in the ID statement or specified by using the COPYVAR= option
- distribution keys or hash keys that are transferred from the input data set

The high-performance analytical procedures enable you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For further details about output data sets when PROC HPQUANTSELECT is run in distributed mode, see the section “Output Data Sets” on page 29.

Displayed Output

The following sections describe the output that PROC HPQUANTSELECT produces. The output is organized into various tables, which are discussed in their order of appearance.

Performance Information

The “Performance Information” table is produced by default and displays information about the grid host for distributed execution and about whether PROC HPQUANTSELECT executes in single-machine mode, distributed mode, or alongside-the-database mode. The numbers of compute nodes and threads are also displayed, depending on the environment.

Data Access Information

The “Data Access Information” table is produced by default. For the input and output data sets, it displays the libref and data set name, the engine used to access the data, the role (input or output) of the data set, and path that data followed to reach the computation.

Model Information

The “Model Information” table displays basic information about the model, such as the response variable, the weight variable, and the type of parameterization that is used for classification variables named in the CLASS statement.

Selection Information

When you specify the SELECTION statement, by default the HPQUANTSELECT procedure produces a series of tables that contain information about the model selection. The “Selection Information” table informs you about the model selection method; select, stop, and choose criteria; and other parameters that govern the selection. You can suppress this table by specifying DETAILS=NONE in the SELECTION statement.
Number of Observations

The “Number of Observations” table displays the number of observations that are read from the input data set and the number of observations that are used in the analysis. If you use a PARTITION statement, the table also displays the number of observations that are used for each data role.

Class Level Information

The “Class Level Information” table lists the levels of every variable that is specified in the CLASS statement. You should check this information to ensure that the data are correct. You can adjust the order of the CLASS variable levels by specifying the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially by specifying the NOCLPRINT= option in the PROC HPQUANTSELECT statement.

If the classification variables are in the reference parameterization, the “Class Level Information” table also displays the reference value for each variable. This table also indicates which, if any, of the classification variables are split by using the SPLIT option in the CLASS statement.

Dimensions

The “Dimensions” table displays information about the number of effects and the number of parameters from which the selected model is chosen. If you use split classification variables, then this table also includes the number of effects after splitting is taken into account.

Entry and Removal Candidates

When you specify the DETAILS=ALL or DETAILS=STEPS option in the SELECTION statement, the HPQUANTSELECT procedure produces “Entry Candidates” and “Removal Candidates” tables that display the effect names and values of the criterion used to select entering or departing effects at each step of the selection process. The effects are displayed in order from best to worst of the selection criterion.

Selection Summary

When you specify the SELECTION statement, the HPQUANTSELECT procedure produces the “Selection Summary” table, which contains information about the sequence of steps of the selection process. For each step, the effect that was entered or dropped is displayed along with the statistics used to select the effect, stop the selection, and choose the selected model. For all criteria that you can use for model selection, the steps at which the optimal values of these criteria occur are also indicated.

You can suppress the “Selection Summary” table by specifying DETAILS=NONE in the SELECTION statement.

Stop Reason

The “Stop Reason” table displays the reason why the selection stopped. To facilitate programmatic use of this table, an integer code is assigned to each reason and is included if you output this table by using an ODS OUTPUT statement. The reasons and their associated codes follow:
### Code Stop Reason

1. All eligible effects are in the model.
2. All eligible effects have been removed.
3. Specified maximum number of steps have been done.
4. The model contains the specified maximum number of effects.
5. The model contains the specified minimum number of effects (for backward selection).
6. The stopping criterion is at a local optimum.
7. No suitable add or drop candidate could be found.
8. Adding or dropping any effect does not improve the selection criterion.
9. No candidate meets the appropriate SLE or SLS significance level.
10. Stepwise selection is cycling.
11. The model is an exact fit.
12. Dropping an effect would result in an empty model.

You can suppress the “Stop Reason” table by specifying DETAILS=NONE in the SELECTION statement.

### Selection Reason

When you specify the SELECTION statement, the HPQUANTSELECT procedure produces a simple table that contains text that explains why the final model was selected.

You can suppress the “Selection Reason” table by specifying DETAILS=NONE in the SELECTION statement.

### Selected Effects

When you specify the SELECTION statement, the HPQUANTSELECT procedure produces a simple table that contains text that lists the selected effects in the final model.

### Fit Statistics

The “Fit Statistics” table displays fit statistics for the selected model. The statistics include the following:

- Objective Function, total sum of check losses. Objective Function is denoted as \( D(\tau) \) in Table 13.6.

- R1, a measure between 0 and 1 that indicates the portion of the (corrected) total check losses attributed to the fit rather than left to residuals. It is calculated as \( 1 - \frac{D(\tau)}{D_0(\tau)} \). It is the quantile regression counterpart of the linear regression R square.

- Adj R1, the adjusted R1, a version of R1 that has been adjusted for degrees of freedom. It is calculated as

\[
\text{Adj R1} = 1 - \frac{n - i}{n - p} (1 - R1)
\]

where \( i = 1 \) if the intercept is forced in and \( i = 0 \) otherwise, \( n \) is the number of observations used to fit the model, and \( p \) is the number of parameters in the model.
• the fit criteria AIC, AICC, and SBC if they are used in the selection process. For the formulas to evaluate these criteria, see Table 13.6.

• the average check loss (ACL) on the training, validation, and test data

You can request the “Fit Statistics” tables for the model at each step of the selection process by specifying the DETAILS= option in the SELECTION statement.

Parameter Estimates

The “Parameter Estimates” table displays the parameters in the selected model and their estimates. The information that is displayed for each parameter in the selected model includes the following:

• the parameter label, which includes the effect name and level information for effects that contain classification variables

• the degrees of freedom (DF) for the parameter. There is one degree of freedom unless the model is not full rank.

• the parameter estimate

• the standardized parameter estimate. PROC HPQUANTSELECT outputs the standardized parameter estimate only if you specify the STB option in the MODEL statement.

If you specify the CLB option in the MODEL statement, PROC HPQUANTSELECT also outputs the following information:

• the standard error, which is the estimate of the standard deviation of the parameter estimate

• the $100(1 - \alpha)\%$ confidence limits for the parameter estimate

• $t$ value, the $t$ test that the parameter is 0. This is computed as the parameter estimate divided by the standard error.

• the $Pr > |t|$, the probability that a $t$ statistic would obtain a greater absolute value than that observed when the true parameter is 0. This is the two-tailed significance probability.

For more information about standard errors, confidence limits, $t$ values, and the $Pr > |t|$ probability, see the section “More Statistics for Parameter Estimates” on page 608.

You can request “Parameter Estimates” tables for the model at each step of the selection process by specifying the DETAILS= option in the SELECTION statement.

Timing Information

If you specify the DETAILS option in the PERFORMANCE statement, PROC HPQUANTSELECT also produces a “Timing” table that displays the elapsed time for each main task of PROC HPQUANTSELECT.
Each table that the HPQUANTSELECT procedure creates has a name associated with it. You must use this name to refer to the table when you use ODS statements. These names are listed in Table 13.9.

**Table 13.9  ODS Tables Produced by PROC HPQUANTSELECT**

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ClassLevels</td>
<td>Level information from the <code>CLASS</code> statement</td>
<td><code>CLASS</code></td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Model dimensions</td>
<td>Default output</td>
</tr>
<tr>
<td>EntryCandidates</td>
<td>Candidates for entry at step</td>
<td>`SELECTION DETAILS=ALL</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates associated with effects in the <code>MODEL</code> statement</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>RemovalCandidates</td>
<td>Candidates for removal at step</td>
<td>`SELECTION DETAILS=ALL</td>
</tr>
<tr>
<td>SelectedEffects</td>
<td>List of selected effects</td>
<td><code>SELECTION</code></td>
</tr>
<tr>
<td>SelectionInfo</td>
<td>Information about selection settings</td>
<td>Default output</td>
</tr>
<tr>
<td>SelectionReason</td>
<td>Reason for selecting the final model</td>
<td><code>SELECTION</code></td>
</tr>
<tr>
<td>SelectionSummary</td>
<td>Summary information about the model selection steps</td>
<td><code>SELECTION</code></td>
</tr>
<tr>
<td>StopReason</td>
<td>Reason selection was terminated</td>
<td><code>SELECTION</code></td>
</tr>
<tr>
<td>Timing</td>
<td>Timing breakdown by task</td>
<td><code>PERFORMANCE DETAILS</code></td>
</tr>
</tbody>
</table>
Example 13.1: Simulation Study

This example is based on “Example 99.1: Simulation Study” (Chapter 99, SAS/STAT User’s Guide). This simulation study shows how you can use the forward selection method to select quantile regression models for single quantile levels. The following statements simulate a data set from a naive instrumental model (Chernozhukov and Hansen 2008):

```sas
%let seed=321;
%let p=20;
%let n=3000;

data analysisData;
  array x{&p} x1-x&p;
  do i=1 to &n;
    U = ranuni(&seed);
    x1 = ranuni(&seed);
    x2 = ranexp(&seed);
    x3 = abs(rannor(&seed));
    y = x1*(U-0.1) + x2*(U*U-0.25) + x3*(exp(U)-exp(0.9));
    do j=4 to &p;
      x{j} = ranuni(&seed);
    end;
    output;
  end;
run;
```

Variable U in the data set indicates the true quantile level of the response y conditional on \( x = (x_1, \ldots, x_p) \).

Let \( Q_Y(\tau|x) = x\beta(\tau) \) denote the underlying quantile regression model, where \( \beta(\tau) = (\beta_1(\tau), \ldots, \beta_p(\tau))^\prime \).

Then, the true parameter functions are

\[
\begin{align*}
\beta_1(\tau) &= \tau - 0.1 \\
\beta_2(\tau) &= \tau^2 - 0.25 \\
\beta_3(\tau) &= \exp(\tau) - \exp(0.9) \\
\beta_4(\tau) &= \cdots = \beta_p(\tau) = 0
\end{align*}
\]

It is easy to see that, at \( \tau = 0.1 \), only \( \beta_2(0.1) = -0.24 \) and \( \beta_3(0.1) = \exp(0.1) - \exp(0.9) \approx -1.354432 \) are nonzero parameters. Therefore, an effective effect-selection method should select \( x_2 \) and \( x_3 \) and drop all the other effects in this data set at \( \tau = 0.1 \). By the same rationale, \( x_1 \) and \( x_3 \) should be selected at \( \tau = 0.5 \) with \( \beta_1(0.5) = 0.4 \) and \( \beta_3(0.5) \approx -0.810882 \), and \( x_1 \) and \( x_2 \) should be selected at \( \tau = 0.9 \) with \( \beta_1(0.9) = 0.8 \) and \( \beta_2(0.9) = 0.56 \).

The following statements use PROC HPQUANTSELECT with the forward selection method. The STB option and the CLB option in the MODEL statement request the standardized parameter estimates and the confidence limits of parameter estimates, respectively.
Example 13.1: Simulation Study

```sas
proc hpquantselect data=analysisData;
   model y= x1-x6p / quantile=0.1 0.5 0.9 stb clb;
   selection method=forward;
   output out=out p=pred;
run;
```

Output 13.1 shows that, by default, the CHOOSE= and STOP= options are both set to SBC.

### Output 13.1.1 Model Information

**The HPQUANTSELECT Procedure**

<table>
<thead>
<tr>
<th>Selection Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Selection Method</td>
</tr>
<tr>
<td>Select Criterion</td>
</tr>
<tr>
<td>Stop Criterion</td>
</tr>
<tr>
<td>Effect Hierarchy Enforced</td>
</tr>
<tr>
<td>Stop Horizon</td>
</tr>
</tbody>
</table>

Output 13.1.2, Output 13.1.3, and Output 13.1.4 display the selected effects and the parameter estimates for \( \tau = 0.1 \), \( \tau = 0.5 \), and \( \tau = 0.9 \), respectively. You can see that the forward selection method correctly selects active effects for all three quantile levels.

### Output 13.1.2 Parameter Estimates at \( \tau = 0.1 \)

**The HPQUANTSELECT Procedure**

**Quantile Level = 0.1**

**Selected Model**

| Selected Effects: Intercept x2 x3 |

| Parameter | DF Estimate | Standardized Estimate | Standard Error | 95% Confidence Limits | t Value | Pr > |t| |
|-----------|--------------|-----------------------|----------------|-----------------------|---------|------|---|
| Intercept | 1 0.01179    | 0 0.01192 -0.01158 0.03516 | 0.99 0.3225 |
| x2        | 1 -0.22871   | -0.21829 0.00946 -0.24725 -0.21017 -24.19 <.0001 |
| x3        | 1 -1.37991   | -0.78452 0.01556 -1.41042 -1.34939 -88.67 <.0001 |

### Output 13.1.3 Parameter Estimates at \( \tau = 0.5 \)

**The HPQUANTSELECT Procedure**

**Quantile Level = 0.5**

**Selected Model**

| Selected Effects: Intercept x1 x3 |
**Example 13.2: Growth Charts for Body Mass Index**

This example is modeled on the example in the section “Getting Started: QUANTSELECT Procedure” (Chapter 99, *SAS/STAT User’s Guide*). It highlights the use of the HPQUANTSELECT procedure for multiple-level quantile regression by creating growth charts for men’s body mass index (BMI).

BMI, which is defined as the ratio of weight (kg) to squared height (m$^2$), is a standard measure for categorizing individuals as overweight or underweight. The percentiles of BMI for specified ages are of particular interest. This example draws smooth BMI quantile curves conditional on Age, which can serve as BMI growth charts in medical diagnosis to identify BMI percentiles for subjects.

The BMIMen data set is from the 1999–2000 and 2001–2002 survey results for men that are published by the National Center for Health Statistics. It contains the two variables BMI and Age with 3,264 observations.
data bmimen;
  input BMI Age @@;
  SqrtAge = sqrt(Age);
  InveAge = 1/Age;
  LogBMI = log(BMI);
  datalines;
  18.6 2.0 17.1 2.0 19.0 2.0 16.8 2.0 19.0 2.1 15.5 2.1
  16.7 2.1 16.1 2.1 18.0 2.1 17.8 2.1 18.3 2.1 16.9 2.1
  15.9 2.1 20.6 2.1 16.7 2.1 15.4 2.1 15.9 2.1 17.7 2.1
  ... more lines ...
  29.0 80.0 24.1 80.0 26.6 80.0 24.2 80.0 22.7 80.0 28.4 80.0
  26.3 80.0 25.6 80.0 24.8 80.0 28.6 80.0 25.7 80.0 25.8 80.0
  22.5 80.0 25.1 80.0 27.0 80.0 27.9 80.0 28.5 80.0 21.7 80.0
  33.5 80.0 26.1 80.0 28.4 80.0 22.7 80.0 28.0 80.0 42.7 80.0
;}

The logarithm of BMI is used as the response. (Although this approach does not improve the quantile regression fit, it helps with statistical inference.) The following statements fit quantile regression models for the BMIMen data set at 10 quantile levels:

%let quantile=0.03 0.05 0.1 0.25 0.5 0.75 0.85 0.90 0.95 0.97;
%let nq=10;

proc hpquantselect data=BMIMen;
  model logBMI = InveAge SqrtAge Age SqrtAge*Age Age*Age*Age
  / quantile=&quantile;
  code file='bmicode.sas';
  output out=Bmiout copyvars=(BMI Age) pred=P_LogBMI;
run;

The CODE statement enables you to write a SAS DATA step to compute quantile predictions of the fitted model. The OUTPUT statement outputs the mean predicted quantiles for the 10 specified quantile levels. The PRED= option in the OUTPUT statement specifies the variable names for the quantile predictions. For examples, p1 is for quantile level 0.03, and p2 is for quantile level 0.05.

The following statements define and apply a SAS macro function to create a quantile curves plot for the BMIMen data set:

%let BMIcolor=red olive orange blue brown gray violet black gold green;

%macro plotBMI;
  data BmiPred;
    set Bmiout;
    %do j=1 %to &nq;
      predBMI&j = exp(P_LogBMI&j);
    %end;
    label %do j=1 %to &nq;
      predBMI&j=%qscan(&quantile,&j,%str( ))
    %end;
  run;
  
%endmacro;
Figure 13.2.1 shows the BMI quantile curves, which can serve as BMI growth charts. For example, the percentiles of any observations (small blue circles) that are located between the top 0.95 quantile (gold) curve and the 0.97 quantile (green) curve are between the 95th percentile and the 97th percentile. By using this rule, you can measure the percentile range for any observations of interest.

Output 13.2.1  Growth Chart for Body Mass Index
Other than using the OUTPUT statement, you can also calculate quantile predictions by using the CODE statement. The following statements show how to use the SAS DATA step and the SAS file bmicode, which the CODE statement requests, to calculate quantile predictions for the BMIMen data set:

```sas
data Newmen;
  set BMIMen;
  %inc bmicode;
run;
```

The SET statement in the SAS DATA step specifies a data set for computing quantile predictions. This is usually a new data set that you want to score. This example uses the BMIMen data set again, so the quantile predictions in the Newmen data set are identical to those in the Bmiout data set. The following statements compare the Bmiout data set with the Newmen data set:

```sas
proc compare data=Bmiout compare=Newmen criterion=0.00001;
run;
```

---

**References**


Chapter 14
The HPREG Procedure

Contents
Overview: HPREG Procedure .................................................. 630
PROC HPREG Features ...................................................... 630
PROC HPREG Contrasted with Other SAS Procedures . ............. 631
Getting Started: HPREG Procedure ...................................... 632
Syntax: HPREG Procedure .................................................. 638
PROC HPREG Statement ...................................................... 638
BY Statement ................................................................. 640
CLASS Statement ............................................................ 640
CODE Statement ............................................................. 640
FREQ Statement ............................................................... 641
ID Statement ................................................................. 641
MODEL Statement ............................................................ 641
OUTPUT Statement .......................................................... 643
PARTITION Statement ......................................................... 645
PERFORMANCE Statement ................................................... 645
SELECTION Statement ........................................................ 646
WEIGHT Statement ........................................................... 648
Details: HPREG Procedure .................................................. 648
Criteria Used in Model Selection ............................................ 648
Diagnostic Statistics ........................................................... 650
Classification Variables and the SPLIT Option ......................... 651
Using Validation and Test Data .............................................. 652
Computational Method ......................................................... 654
Output Data Set ............................................................... 655
Screening ............................................................... 655
Displayed Output ............................................................ 656
ODS Table Names ............................................................ 660
Examples: HPREG Procedure .............................................. 661
Example 14.1: Model Selection with Validation ......................... 661
Example 14.2: Backward Selection in Single-Machine and Distributed Modes ...................... 668
Example 14.3: Forward-Swap Selection .................................... 671
Example 14.4: Forward Selection with Screening ......................... 674
References ................................................................. 680
Overview: HPREG Procedure

The HPREG procedure is a high-performance procedure that fits and performs model selection for ordinary linear least squares models. The models supported are standard independently and identically distributed general linear models, which can contain main effects that consist of both continuous and classification variables and interaction effects of these variables. The procedure offers extensive capabilities for customizing the model selection with a wide variety of selection and stopping criteria, from traditional and computationally efficient significance-level-based criteria to more computationally intensive validation-based criteria. PROC HPREG also provides a variety of regression diagnostics that are conditional on the selected model.

PROC HPREG runs in either single-machine mode or distributed mode.

NOTE: Distributed mode requires SAS High-Performance Statistics.

PROC HPREG Features

The main features of the HPREG procedure are as follows:

- **Model specification**
  - supports GLM and reference parameterization for classification effects
  - supports any degree of interaction (crossed effects) and nested effects
  - supports hierarchy among effects
  - supports partitioning of data into training, validation, and testing roles
  - supports a FREQ statement for grouped analysis
  - supports a WEIGHT statement for weighted analysis

- **Selection control**
  - provides multiple effect-selection methods
  - enables selection from a very large number of effects (tens of thousands)
  - offers selection of individual levels of classification effects
  - provides effect selection based on a variety of selection criteria
  - provides stopping rules based on a variety of model evaluation criteria
  - supports stopping and selection rules based on external validation and leave-one-out cross validation

- **Display and output**
  - produces output data sets that contain predicted values, residuals, studentized residuals, confidence limits, and influence statistics
The HPREG procedure supports the following effect selection methods. For a more detailed description of these methods, see the section “Methods” on page 57.

- Forward selection starts with no effects in the model and adds effects.
- Backward elimination starts with all effects in the model and deletes effects.
- Stepwise regression is similar to forward selection except that effects already in the model do not necessarily stay there.
- Forward-swap selection is a modification of forward selection. Before any addition step, PROC HPREG makes all pairwise swaps of effects in and out of the current model that improve the selection criterion. When the selection criterion is R square, this method coincides with the MAXR method in the REG procedure in SAS/STAT software.
- Least angle regression, like forward selection, starts with no effects in the model and adds effects. The parameter estimates at any step are “shrunk” when compared to the corresponding least squares estimates.
- Lasso adds and deletes parameters based on a version of ordinary least squares in which the sum of the absolute regression coefficients is constrained. PROC HPREG also supports adaptive lasso selection where weights are applied to each of the parameters in forming the lasso constraint.

Hybrid versions of LAR and LASSO methods are also supported. They use LAR or LASSO to select the model, but then estimate the regression coefficients by ordinary weighted least squares.

Because the HPREG procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all the available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.

PROC HPREG Contrasted with Other SAS Procedures

For general contrasts between SAS high-performance statistical procedures and other SAS procedures, see the section “Common Features of SAS High-Performance Statistical Procedures” on page 36. The following remarks contrast the HPREG procedure with the GLMSELECT, GLM, and REG procedures in SAS/STAT software.

A major functional difference between the HPREG and REG procedures is that the HPREG procedure enables you to specify general linear models that include classification variables. In this respect it is similar
Chapter 14: The HPREG Procedure

to the GLM and GLMSELECT procedures. In terms of the supported model selection methods, the HPREG procedure most resembles the GLMSELECT procedure. Like the GLMSELECT procedure but different from the REG procedure, the HPREG procedure supports the LAR and LASSO methods, the ability to use external validation data and cross validation as selection criteria, and extensive options to customize the selection process. The HPREG procedure does not support the MAXR and MINR methods that are available in the REG procedure. Nor does the HPREG procedure include any support for the all-subset-based methods that you can find in the REG procedure.

The CLASS statement in the HPREG procedure permits two parameterizations: the GLM-type parameterization and a reference parameterization. In contrast to the GLMSELECT, GENMOD, LOGISTIC, and other procedures that permit multiple parameterizations, the HPREG procedure does not mix parameterizations across the variables in the CLASS statement. In other words, all classification variables are in the same parameterization, and this parameterization is either the GLM or reference parameterization.

Like the REG procedure but different from the GLMSELECT procedure, the HPREG procedure does not perform model selection by default. If you request model selection by using the SELECTION statement then the default selection method is stepwise selection based on the SBC criterion. This default matches the default method used in PROC GLMSELECT.

As with the REG procedure but not supported with the GLMSELECT procedure, you can request observation-wise residual and influence diagnostics in the OUTPUT statement and variance inflation and tolerance statistics for the parameter estimates. If the fitted model has been obtained by performing model selection, then these statistics are conditional on the selected model and do not take the variability introduced by the selection process into account.

---

Getting Started: HPREG Procedure

The following example is closely modeled on the example in the section “Getting Started: GLMSELECT Procedure” in the SAS/STAT User’s Guide.

The Sashelp.Baseball data set contains salary and performance information for Major League Baseball players who played at least one game in both the 1986 and 1987 seasons, excluding pitchers. The salaries (Sports Illustrated, April 20, 1987) are for the 1987 season and the performance measures are from 1986 (Collier Books, The 1987 Baseball Encyclopedia Update). The following step displays in Figure 14.1 the variables in the data set:

```latex
proc contents varnum data=sashelp.baseball;
   ods select position;
run;
```
Suppose you want to investigate whether you can model the players’ salaries for the 1987 season based on performance measures for the previous season. The aim is to obtain a parsimonious model that does not overfit this particular data, making it useful for prediction. This example shows how you can use PROC HPREG as a starting point for such an analysis. Since the variation of salaries is much greater for the higher salaries, it is appropriate to apply a log transformation to the salaries before doing the model selection.

The following statements select a model with the default settings for stepwise selection:

```plaintext
proc hpreg data=sashelp.baseball;
  class league division;
  model logSalary = nAtBat nHits nHome nRuns nRBI nBB
               yrMajor crAtBat crHits crHome crRuns crRbi
               crBB league division nOuts nAssts nError;
  selection method=stepwise;
run;
```

The default output from this analysis is presented in Figure 14.2 through Figure 14.6.
Figure 14.2 Performance, Data Access, Model, and Selection Information

The HPREG Procedure

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>

Data Access Information

<table>
<thead>
<tr>
<th>Data</th>
<th>Engine</th>
<th>Role</th>
<th>Path</th>
</tr>
</thead>
<tbody>
<tr>
<td>SASHELP.BASEBALL</td>
<td>V9</td>
<td>Input</td>
<td>On Client</td>
</tr>
</tbody>
</table>

Model Information

<table>
<thead>
<tr>
<th>Data Source</th>
<th>SASHELP.BASEBALL</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dependent Variable</td>
<td>logSalary</td>
</tr>
<tr>
<td>Class Parameterization</td>
<td>GLM</td>
</tr>
</tbody>
</table>

Selection Information

<table>
<thead>
<tr>
<th>Selection Method</th>
<th>Stepwise</th>
</tr>
</thead>
<tbody>
<tr>
<td>Select Criterion</td>
<td>SBC</td>
</tr>
<tr>
<td>Stop Criterion</td>
<td>SBC</td>
</tr>
<tr>
<td>Effect Hierarchy Enforced</td>
<td>None</td>
</tr>
<tr>
<td>Stop Horizon</td>
<td>3</td>
</tr>
</tbody>
</table>

Figure 14.2 displays the “Performance Information,” “Data Access Information,” “Model Information,” and “Selection Information” tables. The “Performance Information” table shows that procedure executes in single-machine mode—that is, the model is fit on the machine where the SAS session executes. This run of the HPREG procedure was performed on a multicore machine with four CPUs; one computational thread was spawned per CPU.

The “Data Access Information” table shows that the input data set is accessed with the V9 (base) engine on the client machine.

The “Model Information” table identifies the data source and response and shows that the CLASS variables are parameterized in the GLM parameterization, which is the default.

The “Selection Information” provides details about the method and criteria used to perform the model selection. The requested selection method is a variant of the traditional stepwise selection where the decisions about what effects to add or drop at any step and when to terminate the selection are both based on the Schwarz Bayesian information criterion (SBC). The effect in the current model whose removal yields the maximal decrease in the SBC statistic is dropped provided this lowers the SBC value. When no further decrease in the SBC value can be obtained by dropping an effect in the model, the effect whose addition to the model yields the lowest SBC statistic is added and the whole process is repeated. The method terminates when dropping or adding any effect increases the SBC statistic.

Figure 14.3 displays the “Number of Observations,” “Class Levels,” and “Dimensions” tables. The “Number of Observations” table shows that of the 322 observations in the input data, only 263 observations are used in the analysis because there are observations with incomplete data. The “Class Level Information” table lists the levels of the classification variables “division” and “league.” When you specify effects that contain classification variables, the number of parameters is usually larger than the number of effects. The “Dimensions” table shows the number of effects and the number of parameters considered.
The “Stepwise Selection Summary” table in Figure 14.4 shows the effect that was added or dropped at each step of the selection process together with fit statistics for the model at each step. In this case, both selection and stopping are based on the SBC statistic.

Figure 14.4 Selection Summary Table

The HPREG Procedure

<table>
<thead>
<tr>
<th>Step</th>
<th>Effect Entered</th>
<th>Effect Removed</th>
<th>Number Effects In</th>
<th>SBC</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Intercept</td>
<td></td>
<td>1</td>
<td>-57.2041</td>
</tr>
<tr>
<td>1</td>
<td>CrRuns</td>
<td></td>
<td>2</td>
<td>-194.3166</td>
</tr>
<tr>
<td>2</td>
<td>nHits</td>
<td></td>
<td>3</td>
<td>-252.5794</td>
</tr>
<tr>
<td>3</td>
<td>YrMajor</td>
<td></td>
<td>4</td>
<td>-262.7322</td>
</tr>
<tr>
<td>4</td>
<td>CrRuns</td>
<td></td>
<td>3</td>
<td>-262.8353</td>
</tr>
<tr>
<td>5</td>
<td>nBB</td>
<td></td>
<td>4</td>
<td>-269.7804*</td>
</tr>
</tbody>
</table>

* Optimal Value of Criterion

Figure 14.5 displays the “Stop Reason,” “Selection Reason,” and “Selected Effects” tables. Note that these tables are displayed without any titles. The “Stop Reason” table indicates that selection stopped because adding or removing any effect would worsen the SBC value that is used as the selection criterion. In this case, because no CHOOSE= criterion is specified in the SELECTION statement, the final model is the selected model; this is indicated in the “Selection Reason” table. The “Selected Effects” table lists the effects in the selected model.

Figure 14.5 Stopping and Selection Reasons

<table>
<thead>
<tr>
<th>The model at step 5 is selected.</th>
</tr>
</thead>
</table>

Selected Effects: Intercept nHits nBB YrMajor

The “Analysis of Variance,” “Fit Statistics,” and “Parameter Estimates” tables shown in Figure 14.6 give details of the selected model.
Figure 14.6  Details of the Selected Model

<table>
<thead>
<tr>
<th>Source</th>
<th>DF</th>
<th>Sum of Squares</th>
<th>Mean Square</th>
<th>F Value</th>
<th>Pr &gt; F</th>
</tr>
</thead>
<tbody>
<tr>
<td>Model</td>
<td>3</td>
<td>120.52553</td>
<td>40.17518</td>
<td>120.12</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>Error</td>
<td>259</td>
<td>86.62820</td>
<td>0.33447</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Corrected Total</td>
<td>262</td>
<td>207.15373</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Root MSE: 0.57834
- R-Square: 0.58182
- Adj R-Sq: 0.57697
- AIC: -19.06903
- AICC: -18.83557
- SBC: -269.78041
- ASE: 0.32938

Parameter Estimates

| Parameter  | DF  | Estimate | Standard Error | t Value | Pr > |t| |
|------------|-----|----------|----------------|---------|------|---|
| Intercept  | 1   | 4.013911 | 0.111290       | 36.07   | <.0001|
| nHits      | 1   | 0.007929 | 0.000994       | 7.98    | <.0001|
| nBB        | 1   | 0.007280 | 0.002049       | 3.55    | 0.0005|
| YrMajor    | 1   | 0.100663 | 0.007551       | 13.33   | <.0001|

You might want to examine regression diagnostics for the selected model to investigate whether collinearity among the selected parameters or the presence of outlying or high leverage observations might be impacting the fit produced. The following statements include some options and statements to obtain these diagnostics:

```plaintext
proc hpreg data=sashelp.baseball;
  id name;
  class league division;
  model logSalary = nAtBat nHits nHome nRuns nRBI nBB
                   yrMajor crAtBat crHits crHome crRuns crRbi
crBB league division nOuts nAssts nError / vif clb;
  selection method=stepwise;
  output out=baseballOut p=predictedLogSalary r h cookd rstudent;
run;
```

The VIF and CLB options in the MODEL statement request variance inflation factors and 95% confidence limits for the parameter estimates. Figure 14.7 shows the “Parameter Estimates” with these requested statistics. The variance inflation factors (VIF) measure the inflation in the variances of the parameter estimates due to collinearities that exist among the regressor (independent) variables. Although there are no formal criteria for deciding whether a VIF is large enough to affect the predicted values, the VIF values for the selected effects in this example are small enough to indicate that there are no collinearity issues among the selected regressors.
By default, high-performance statistical procedures do not include all variables from the input data set in output data sets. The ID statement specifies that the variable name in the input data set be added as an identification variable in the baseballOut data set that is produced by the OUTPUT statement. In addition to this variable, the OUTPUT statement requests that predicted values, raw residuals, leverage values, Cook’s D statistics, and studentized residuals be added in the output data set. Note that default names are used for these statistics except for the predicted values for which a specified name, predictedLogSalary, is supplied. The following statements use PROC PRINT to display the first five observations of this output data set:

```
proc print data=baseballOut(obs=5);
run;
```

Figure 14.8  First 5 Observations of the baseballOut Data Set

<table>
<thead>
<tr>
<th>Obs</th>
<th>Name</th>
<th>predictedLogSalary</th>
<th>Residual</th>
<th>H</th>
<th>COOKD</th>
<th>RSTUDENT</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Allanson, Andy</td>
<td>4.73980</td>
<td>0.016087</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
</tr>
<tr>
<td>2</td>
<td>Ashby, Alan</td>
<td>6.34935</td>
<td>-0.18603</td>
<td>0.012645</td>
<td>0.00335535</td>
<td>-0.32316</td>
</tr>
<tr>
<td>3</td>
<td>Davis, Alan</td>
<td>5.89993</td>
<td>0.27385</td>
<td>0.019909</td>
<td>0.001161794</td>
<td>0.47759</td>
</tr>
<tr>
<td>4</td>
<td>Dawson, Andre</td>
<td>6.50852</td>
<td>-0.29392</td>
<td>0.011060</td>
<td>0.00730178</td>
<td>-0.51031</td>
</tr>
<tr>
<td>5</td>
<td>Galarraga, Andres</td>
<td>5.12344</td>
<td>-0.60711</td>
<td>0.009684</td>
<td>0.002720358</td>
<td>-1.05510</td>
</tr>
</tbody>
</table>
**Syntax: HPREG Procedure**

The following statements are available in the HPREG procedure:

```plaintext
PROC HPREG <options> ;
  BY variables ;
  CODE <options> ;
  CLASS variable <(options)> . . . <variable <(options)>> </global-options> ;
  MODEL dependent = <effects> </model-options> ;
  OUTPUT <OUT=SAS-data-set>
    <keyword <name>> . . .
    <keyword <name>> </options> ;
  PARTITION <partition-options> ;
  PERFORMANCE <performance-options> ;
  SELECTION options ;
  FREQ variable ;
  ID variables ;
  WEIGHT variable ;
```

The PROC HPREG statement and a single MODEL statement are required. All other statements are optional. The CLASS statement can appear multiple times. If a CLASS statement is specified, it must precede the MODEL statement.

**PROC HPREG Statement**

```plaintext
PROC HPREG <options> ;
```

The PROC HPREG statement invokes the procedure. Table 14.1 summarizes the options in the PROC HPREG statement by function.

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the input data set</td>
</tr>
<tr>
<td>NAMELEN=</td>
<td>Limits the length of effect names</td>
</tr>
<tr>
<td><strong>Options Related to Output</strong></td>
<td></td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>NOCLPRINT</td>
<td>Limits or suppresses the display of class levels</td>
</tr>
<tr>
<td><strong>User-Defined Formats</strong></td>
<td></td>
</tr>
<tr>
<td>FMTLIBXML=</td>
<td>Specifies a file reference for a format stream</td>
</tr>
<tr>
<td><strong>Other Options</strong></td>
<td></td>
</tr>
<tr>
<td>ALPHA=</td>
<td>Sets the significance level used for the construction of confidence intervals</td>
</tr>
</tbody>
</table>
Following are explanations of the *options* that you can specify in the PROC HPREG statement (in alphabetical order):

**ALPHA=number**
sets the significance level used for the construction of confidence intervals. The value must be between 0 and 1; the default value of 0.05 results in 95% intervals. This option affects the OUTPUT statement keywords LCL, LCLM, UCL, and UCLM, and the CLB option in the MODEL statement.

**DATA=SAS-data-set**
names the input SAS data set to be used by PROC HPREG. The default is the most recently created data set.

If the procedure executes in distributed mode, the input data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case the procedure reads the data alongside the distributed database. See the section “Processing Modes” on page 6 about the various execution modes and the section “Alongside-the-Database Execution” on page 14 about the alongside-the-database model.

**FMTLIBXML=file-ref**
specifies the file reference for the XML stream that contains the user-defined format definitions. User-defined formats are handled differently in a distributed computing environment than they are in other SAS products. See the section “Working with Formats” on page 29 for details about how to generate a XML stream for your formats.

**NAMELEN=number**
specifies the length to which long effect names are shortened. The default and minimum value is 20.

**NOCLPRINT<=number>**
suppresses the display of the “Class Level Information” table if you do not specify *number*. If you specify *number*, the values of the classification variables are displayed for only those variables whose number of levels is less than *number*. Specifying a *number* helps to reduce the size of the “Class Level Information” table if some classification variables have a large number of levels.

**NOPRINT**
suppresses the generation of ODS output.

**SEED=number**
specifies an integer used to start the pseudorandom number generator for random partitioning of data for training, testing, and validation. If you do not specify a seed, or if you specify a value less than or equal to 0, the seed is generated from reading the time of day from the computer’s clock.
**BY Statement**

```
BY variables ;
```

You can specify a BY statement with PROC HPGREG to obtain separate analyses of observations in groups that are defined by the BY variables. When a BY statement appears, the procedure expects the input data set to be sorted in order of the BY variables. If you specify more than one BY statement, only the last one specified is used.

If your input data set is not sorted in ascending order, use one of the following alternatives:

- Sort the data by using the SORT procedure with a similar BY statement.
- Specify the NOTSORTED or DESCENDING option in the BY statement for the HPGREG procedure. The NOTSORTED option does not mean that the data are unsorted but rather that the data are arranged in groups (according to values of the BY variables) and that these groups are not necessarily in alphabetical or increasing numeric order.
- Create an index on the BY variables by using the DATASETS procedure (in Base SAS software).

For more information about BY-group processing, see the discussion in *SAS Language Reference: Concepts*. For more information about the DATASETS procedure, see the discussion in the *SAS Visual Data Management and Utility Procedures Guide*.

**CLASS Statement**

```
CLASS variable < (options) > . . . < variable < (options) > > < / global-options > ;
```

The CLASS statement names the classification variables to be used as explanatory variables in the analysis. The CLASS statement must precede the MODEL statement.

The CLASS statement for SAS high-performance statistical procedures is documented in the section “CLASS Statement” on page 36. The HPGREG procedure also supports the following *global-option* in the CLASS statement:

**UPCASE**

upercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a’, ‘A’, and ‘b’, then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B’.

**CODE Statement**

```
CODE < options > ;
```

The CODE statement writes SAS DATA step code for computing predicted values of the fitted model either to a file or to a catalog entry. This code can then be included in a DATA step to score new data.

Table 14.2 summarizes the *options* available in the CODE statement.
Table 14.2 CODE Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CATALOG=</td>
<td>Names the catalog entry where the generated code is saved</td>
</tr>
<tr>
<td>DUMMIES</td>
<td>Retains the dummy variables in the data set</td>
</tr>
<tr>
<td>ERROR</td>
<td>Computes the error function</td>
</tr>
<tr>
<td>FILE=</td>
<td>Names the file where the generated code is saved</td>
</tr>
<tr>
<td>FORMAT=</td>
<td>Specifies the numeric format for the regression coefficients</td>
</tr>
<tr>
<td>GROUP=</td>
<td>Specifies the group identifier for array names and statement labels</td>
</tr>
<tr>
<td>IMPUTE</td>
<td>Imputes predicted values for observations with missing or invalid covariates</td>
</tr>
<tr>
<td>LINESIZE=</td>
<td>Specifies the line size of the generated code</td>
</tr>
<tr>
<td>LOOKUP=</td>
<td>Specifies the algorithm for looking up CLASS levels</td>
</tr>
<tr>
<td>RESIDUAL</td>
<td>Computes residuals</td>
</tr>
</tbody>
</table>


FREQ Statement

```
FREQ variable ;
```

The `variable` in the FREQ statement identifies a numeric variable in the data set that contains the frequency of occurrence for each observation. SAS high-performance statistical procedures that support the FREQ statement treat each observation as if it appeared \( f \) times, where \( f \) is the value of the FREQ variable for the observation. If the frequency value is not an integer, it is truncated to an integer. If the frequency value is less than 1 or missing, the observation is not used in the analysis. When the FREQ statement is not specified, each observation is assigned a frequency of 1.

ID Statement

```
ID variables ;
```

The ID statement lists one or more variables from the input data set that are transferred to output data sets created by SAS high-performance statistical procedures, provided that the output data set produces one (or more) records per input observation.

For documentation on the common ID statement in SAS high-performance statistical procedures, see the section “ID Statement” on page 40.

MODEL Statement

```
MODEL dependent=<effects> / <options> ;
```
The MODEL statement names the dependent variable and the explanatory effects, including covariates, main effects, interactions, and nested effects. If you omit the explanatory effects, the procedure fits an intercept-only model.

After the keyword MODEL, the dependent (response) variable is specified, followed by an equal sign. The explanatory effects follow the equal sign. For information about constructing the model effects, see the section “Specification and Parameterization of Model Effects” on page 49.

You can specify the following options in the MODEL statement after a slash (/):

CLB
requests the $100(1 - \alpha)%$ upper and lower confidence limits for the parameter estimates. By default, the 95% limits are computed; the ALPHA= option in the PROC HPREG statement can be used to change the $\alpha$ level. The CLB option is not supported when you request METHOD=LAR or METHOD=LASSO in the SELECTION statement.

INCLUDE=n
INCLUDE=single-effect
INCLUDE=(effects)
forces effects to be included in all models. If you specify INCLUDE=n, then the first $n$ effects listed in the MODEL statement are included in all models. If you specify INCLUDE=single-effect or if you specify a list of effects within parentheses, then the specified effects are forced into all models. The effects that you specify in the INCLUDE= option must be explanatory effects defined in the MODEL statement before the slash (/). The INCLUDE= option is not available when you specify METHOD=LAR or METHOD=LASSO in the SELECTION statement.

NOINT
suppresses the intercept term that is otherwise included in the model.

ORDERSELECT
specifies that, for the selected model, effects be displayed in the order in which they first entered the model. If you do not specify the ORDERSELECT option, then effects in the selected model are displayed in the order in which they appear in the MODEL statement.

START=n
START=single-effect
START=(effects)
is used to begin the selection process in the FORWARD, FORWARDSWAP, and STEPWISE selection methods from the initial model that you designate. If you specify START=n, then the starting model consists of the first $n$ effects listed in the MODEL statement. If you specify START=single-effect or if you specify a list of effects within parentheses, then the starting model consists of these specified effects. The effects that you specify in the START= option must be explanatory effects defined in the MODEL statement before the slash (/). The START= option is not available when you specify METHOD=BACKWARD, METHOD=LAR, or METHOD=LASSO in the SELECTION statement.

STB
produces standardized regression coefficients. A standardized regression coefficient is computed by dividing a parameter estimate by the ratio of the sample standard deviation of the dependent variable to the sample standard deviation of the regressor.
TOL produces tolerance values for the estimates. Tolerance for a parameter is defined as $1 - R^2$, where $R^2$ is obtained from the regression of the parameter on all other parameters in the model. The TOL option is not supported when you request METHOD=LAR or METHOD=LASSO in the SELECTION statement.

VIF produces variance inflation factors with the parameter estimates. Variance inflation is the reciprocal of tolerance. The VIF option is not supported when you request METHOD=LAR or METHOD=LASSO in the SELECTION statement.

**OUTPUT Statement**

The OUTPUT statement creates a data set that contains observationwise statistics, which are computed after fitting the model. The variables in the input data set are not included in the output data set to avoid data duplication for large data sets; however, variables specified in the ID statement or COPYVARS= option are included.

If the input data are in distributed form, where access of data in a particular order cannot be guaranteed, the HPREG procedure copies the distribution or partition key to the output data set so that its contents can be joined with the input data.

The output statistics are computed based on the parameter estimates for the selected model.

You can specify the following syntax elements in the OUTPUT statement:

- **OUT=SAS-data-set**
  - DATA=SAS-data-set
    - specifies the name of the output data set. If the OUT= (or DATA=) option is omitted, the procedure uses the DATA$n$ convention to name the output data set.

- **COPYVAR=variable**
  - COPYVARS=(variables)
    - transfers one or more variables from the input data set to the output data set. Variables named in an ID statement are also copied from the input data set to the output data set.

- **keyword =name**
  - specifies the statistics to include in the output data set and optionally names the new variables that contain the statistics. Specify a keyword for each desired statistic (see the following list of keywords), followed optionally by an equal sign and a variable to contain the statistic.

If you specify **keyword=name**, the new variable that contains the requested statistic has the specified name. If you omit the optional =name after a keyword, then a default name is used.

The following are valid values for **keyword** to request statistics that are available with all selection methods:
Chapter 14: The HPREG Procedure

PREDICTED
PRED
P
requests predicted values for the response variable. The default name is Pred.

RESIDUAL
RESID
R
requests the residual, calculated as ACTUAL–PREDICTED. The default name is Residual.

ROLE
requests a numeric variable that indicates the role played by each observation in fitting the model. The default name is _ROLE_. For each observation the interpretation of this variable is shown in Table 14.3:

<table>
<thead>
<tr>
<th>Value</th>
<th>Observation Role</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Not used</td>
</tr>
<tr>
<td>1</td>
<td>Training</td>
</tr>
<tr>
<td>2</td>
<td>Validation</td>
</tr>
<tr>
<td>3</td>
<td>Testing</td>
</tr>
</tbody>
</table>

If you do not partition the input data by using a PARTITION statement, then the role variable value is 1 for observations used in fitting the model, and 0 for observations that have at least one missing or invalid value for the response, regressors, frequency or weight variables.

In addition to the preceding statistics, you can also use the keywords listed in Table 14.4 in the OUTPUT statement to obtain additional statistics. These statistics are not available if you use METHOD=LAR or METHOD=LASSO in the SELECTION statement, unless you also specify the LSCOEFFS option. See the section “Diagnostic Statistics” on page 650 for computational formulas. All the statistics available in the OUTPUT statement are conditional on the selected model and do not take into account the variability introduced by doing model selection.

<table>
<thead>
<tr>
<th>Keyword</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>COOKD</td>
<td>Cook’s $D$ influence statistic</td>
</tr>
<tr>
<td>COVRATIO</td>
<td>Standard influence of observation on covariance of betas</td>
</tr>
<tr>
<td>DFFIT</td>
<td>Standard influence of observation on predicted value</td>
</tr>
<tr>
<td>H</td>
<td>Leverage, $x_i(x'x)^{-1}x'_j$</td>
</tr>
<tr>
<td>LCL</td>
<td>Lower bound of a 100(1 − $\alpha$)% confidence interval for an individual prediction. This includes the variance of the error, as well as the variance of the parameter estimates.</td>
</tr>
<tr>
<td>LCLM</td>
<td>Lower bound of a 100(1 − $\alpha$)% confidence interval for the expected value (mean) of the dependent variable</td>
</tr>
</tbody>
</table>
## PARTITION Statement

**PARTITION** < partition-options > ;

The PARTITION statement specifies how observations in the input data set are logically partitioned into disjoint subsets for model training, validation, and testing. Either you can designate a variable in the input data set and a set of formatted values of that variable to determine the role of each observation, or you can specify proportions to use for random assignment of observations for each role.

The following mutually exclusive **partition-options** are available:

**ROLEVAR** | **ROLE=** variable(< TEST=value > < TRAIN=value > < VALIDATE=value >)

names the variable in the input data set whose values are used to assign roles to each observation. The formatted values of this variable that are used to assign observations roles are specified in the TEST=, TRAIN=, and VALIDATE= suboptions. If you do not specify the TRAIN= suboption, then all observations whose role is not determined by the TEST= or VALIDATE= suboptions are assigned to training.

**FRACTION(< TEST=fraction > < VALIDATE=fraction >)**

requests that specified proportions of the observations in the input data set be randomly assigned training and validation roles. You specify the proportions for testing and validation by using the TEST= and VALIDATE= suboptions. If you specify both the TEST= and the VALIDATE= suboptions, then the sum of the specified fractions must be less than 1 and the remaining fraction of the observations are assigned to the training role.

## PERFORMANCE Statement

**PERFORMANCE** < performance-options > ;

---

### Table 14.4  continued

<table>
<thead>
<tr>
<th>Keyword</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>PRESS</td>
<td>$i$th residual divided by $(1 - h)$, where $h$ is the leverage, and where the model has been refit without the $i$th observation.</td>
</tr>
<tr>
<td>RSTUDENT</td>
<td>A studentized residual with the current observation deleted</td>
</tr>
<tr>
<td>STDI</td>
<td>Standard error of the individual predicted value</td>
</tr>
<tr>
<td>STDP</td>
<td>Standard error of the mean predicted value</td>
</tr>
<tr>
<td>STDR</td>
<td>Standard error of the residual</td>
</tr>
<tr>
<td>STUDENT</td>
<td>Studentized residuals, which are the residuals divided by their standard errors</td>
</tr>
<tr>
<td>UCL</td>
<td>Upper bound of a 100 $(1 - \alpha)$% confidence interval for an individual prediction</td>
</tr>
<tr>
<td>UCLM</td>
<td>Upper bound of a 100 $(1 - \alpha)$% confidence interval for the expected value (mean) of the dependent variable</td>
</tr>
</tbody>
</table>
The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of the HPREG procedure.

You can also use the PERFORMANCE statement to control whether the HPREG procedure executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.

### SELECTION Statement

```plaintext
SELECTION <options> ;
```

The SELECTION statement performs variable selection. All `options` except the SCREEN option are fully documented in the section “SELECTION Statement” on page 41. The SCREEN option is described in the following section. The remainder of this section describes specific information about how PROC HPREG implements the METHOD= option and the DETAILS= option.

The HPREG procedure supports the following values of the METHOD= option in the SELECTION statement:

- **NONE**: Specifies no model selection.
- **FORWARD**: Specifies the forward selection method, which starts with no effects in the model and adds effects.
- **BACKWARD**: Specifies the backward elimination method, which starts with all effects in the model and deletes effects.
- **STEPWISE**: Specifies the stepwise regression method, which is similar to the forward selection method except that effects already in the model do not necessarily stay there.
- **FORWARDSWAP**: Specifies the forward-swap selection method, which is an extension of the forward selection method. Before any addition step, PROC HPREG makes all pairwise swaps of effects in and out of the current model that improve the selection criterion. When the selection criterion is R square, this method is the same as the MAXR method in the REG procedure in SAS/STAT software.
- **LAR**: Specifies the least angle regression method. Like forward selection, this method starts with no effects in the model and adds effects. The parameter estimates at any step are “shrunk” when compared to the corresponding least squares estimates. If the model contains classification variables, then these classification variables are split. For more information, see the SPLIT option in the CLASS statement.
- **LASSO**: Specifies the lasso method, which adds and deletes parameters based on a version of ordinary least squares in which the sum of the absolute regression coefficients is constrained. If the model contains classification variables, then these classification variables are split. For more information, see the SPLIT option in the CLASS statement.

The DETAILS=ALL and DETAILS=STEPS options produce the “ANOVA,” “Fit Statistics,” and “Parameter Estimates” tables, which provide information about the model that is selected at each step of the selection process.
In addition to other options, which are fully documented in the section “SELECTION Statement” on page 41, PROC HPREG also supports a SCREEN option, which has the following syntax:

```
SCREEN < (global-screen-options) > <=screen-options>
```

You can specify following `global-screen-options`:

**DETAILS=NONE | SUMMARY | ALL**

specifies the level of detail to be produced about the screening process. You can specify the following values:

- **NONE** suppresses all tables that provide details of the screening process.
- **ALL** produces the following output and shows model selection details at each stage of the screening process:
  - a screening table that shows the correlations that are used to obtain the screened effects for the first two stages of the screening process
  - a screened effects table that lists the effects that are chosen at each stage of the screening process
- **SUMMARY** produces the following output and shows details about the model selection only for the final stage of the screening process:
  - a screening table that shows the correlations that are used to obtain the screened effects for the first two stages of the screening process
  - a screened effects table that lists the effects that are chosen at each stage of the screening process

By default, DETAILS=SUMMARY.

**SINGLESTAGE**

screens effects and selects a model only once.

**MULTISTAGE**

performs multiple stages, each of which contains a screening and a model selection step.

You can specify the following `screen-options` after an `=` sign:

**SCREEN=n1 < n2 >**

specifies the number of effects to be chosen at the first two stages of the screening process. If you specify only `n1`, then `n1` is used for both the first and second stages. If you specify both `n1` and `n2`, then `n1` is used at the first stage and `n2` is used at the second stage. At the first stage, effects are ranked in decreasing order of the magnitude of their pairwise correlations with the response, and the first `n1` effects are used in the selection process at that stage. At the second stage, effects are ranked in decreasing order of the magnitude of their pairwise correlations with the residuals obtained at the first stage, and the first `n2` effects are used in the selection process at that stage.
SCREEN=PERCENT\(p1 < p2>\)

specifies the percentage of effects in the MODEL statement to be chosen at the first two stages of the screening process. If you specify only \(p1\), then \(p1\) is used for both the first and second stages. If you specify \(p1\) and \(p2\), then \(p1\) is used at the first stage and \(p2\) is used at the second stage.

SCREEN=CUTOFF\(c1 < c2>\)

specifies the minimum value of the screening statistic that effects must have in order to be chosen at the first two stages of the screening process. If you specify only \(c1\), then \(c1\) is used for both the first and second stages. If you specify both \(c1\) and \(c2\), then \(c1\) is used at the first stage and \(c2\) is used at the second stage. At the first stage, any effect whose absolute pairwise correlation with the response is less than the first-stage cutoff is not used in the selection process at that stage. At the second stage, any effect whose absolute pairwise correlation with the residuals obtained from the first stage is less than the second-stage cutoff is not used in the selection process at that stage.

If you do not specify any screen-options, SCREEN=PERCENT(10) by default.

For a classification effect that has multiple degrees of freedom, pairwise correlations with the response at the first stage and the first stage residuals at the second stage are computed separately for each dummy variable that corresponds to the levels of the classification variables in the effect. The largest magnitude of these correlations is used as a proxy for the correlation statistic for that effect.

**WEIGHT Statement**

```
WEIGHT variable ;
```

The variable in the WEIGHT statement is used as a weight to perform a weighted analysis of the data. Observations with nonpositive or missing weights are not included in the analysis. If a WEIGHT statement is not included, all observations used in the analysis are assigned a weight of 1.

**Details: HPREG Procedure**

**Criteria Used in Model Selection**

The HPREG procedure supports a variety of fit statistics that you can specify as criteria for the CHOOSE=, SELECT=, and STOP= options in the SELECTION statement. The following statistics are available:

- **ADJRSQ**: Adjusted R-square statistic (Darlington 1968; Judge et al. 1985)
- **AIC**: Akaike’s information criterion (Akaike 1969; Judge et al. 1985)
- **AICC**: Corrected Akaike’s information criterion (Hurvich and Tsai 1989)
- **BIC | SBC**: Schwarz Bayesian information criterion (Schwarz 1978; Judge et al. 1985)
- **CP**: Mallows \(C_p\) statistic (Mallows 1973; Hocking 1976)
- **PRESS**: Predicted residual sum of squares statistic
- **RSQUARE**: R-square statistic (Darlington 1968; Judge et al. 1985)
SL  Significance used to assess an effect’s contribution to the fit when it is added to or removed from a model

VALIDATE Average square error over the validation data

When you use SL as a criterion for effect selection, the definition depends on whether an effect is being considered as a drop or an add candidate. If the current model has \( p \) parameters excluding the intercept, and if you denote its residual sum of squares by \( \text{RSS}_p \) and you add an effect with \( k \) degrees of freedom and denote the residual sum of squares of the resulting model by \( \text{RSS}_{p+k} \), then the \( F \) statistic for entry with \( k \) numerator degrees of freedom and \( n - (p + k) - 1 \) denominator degrees of freedom is given by

\[
F = \frac{(\text{RSS}_p - \text{RSS}_{p+k})/k}{\text{RSS}_{p+k}/(n - (p + k) - 1)}
\]

where \( n \) is number of observations used in the analysis. The significance level for entry is the \( p \)-value of this \( F \) statistic, and is deemed significant if it is smaller than the SLENTRY limit. Among several such add candidates, the effect with the smallest \( p \)-value (most significant) is deemed best.

If you drop an effect with \( k \) degrees of freedom and denote the residual sum of squares of the resulting model by \( \text{RSS}_{p-k} \), then the \( F \) statistic for removal with \( k \) numerator degrees of freedom and \( n - p - k \) denominator degrees of freedom is given by

\[
F = \frac{(\text{RSS}_{p-k} - \text{RSS}_p)/k}{\text{RSS}_p/(n - p - k)}
\]

where \( n \) is number of observations used in the analysis. The significance level for removal is the \( p \)-value of this \( F \) statistic, and the effect is deemed not significant if this \( p \)-value is larger than the SLSTAY limit. Among several such removal candidates, the effect with the largest \( p \)-value (least significant) is deemed the best removal candidate.

It is known that the “\( F \)-to-enter” and “\( F \)-to-delete” statistics do not follow an \( F \) distribution (Draper, Guttman, and Kanemasu 1971). Hence the SLENTRY and SLSTAY values cannot reliably be viewed as probabilities. One way to address this difficulty is to replace hypothesis testing as a means of selecting a model with information criteria or out-of-sample prediction criteria. While Harrell (2001) points out that information criteria were developed for comparing only prespecified models, Burnham and Anderson (2002) note that AIC criteria have routinely been used for several decades for performing model selection in time series analysis.

Table 14.5 provides formulas and definitions for these fit statistics.

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Definition or Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>( n )</td>
<td>Number of observations</td>
</tr>
<tr>
<td>( p )</td>
<td>Number of parameters including the intercept</td>
</tr>
<tr>
<td>( \hat{\sigma}^2 )</td>
<td>Estimate of pure error variance from fitting the full model</td>
</tr>
<tr>
<td>SST</td>
<td>Total sum of squares corrected for the mean for the dependent variable</td>
</tr>
<tr>
<td>SSE</td>
<td>Error sum of squares</td>
</tr>
<tr>
<td>ASE</td>
<td>( \frac{\text{SSE}}{n} )</td>
</tr>
</tbody>
</table>
Table 14.5  continued

<table>
<thead>
<tr>
<th>Statistic</th>
<th>Definition or Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>MSE</td>
<td>( \frac{SSE}{n-p} )</td>
</tr>
<tr>
<td>( R^2 )</td>
<td>( 1 - \frac{SSE}{(n-1)(1-R^2)} )</td>
</tr>
<tr>
<td>ADJRSQ</td>
<td>( 1 - \frac{n-p}{(n-1)(1-R^2)} )</td>
</tr>
<tr>
<td>AIC</td>
<td>( n \ln \left( \frac{SSE}{n} \right) + 2p )</td>
</tr>
<tr>
<td>AICC</td>
<td>( 1 + \ln \left( \frac{SSE}{n} \right) + \frac{2(p+1)}{n-p-2} )</td>
</tr>
<tr>
<td>CP (( C_p ))</td>
<td>( \frac{SSE}{\hat{\sigma}^2} + 2p - n )</td>
</tr>
<tr>
<td>PRESS</td>
<td>( \sum_{i=1}^{n} \left( \frac{1}{1-h_i} \right)^2 )</td>
</tr>
<tr>
<td>RMSE</td>
<td>( \sqrt{MSE} )</td>
</tr>
<tr>
<td>SBC</td>
<td>( n \ln \left( \frac{SSE}{n} \right) + p \ln(n) )</td>
</tr>
</tbody>
</table>

Diagnosis Statistics

This section gathers the formulas for the statistics available in the OUTPUT statement. All the statistics available in the OUTPUT statement are conditional on the selected model and do not take into account the variability introduced by doing model selection.

The model to be fit is \( Y = X\beta + \epsilon \), and the parameter estimate is denoted by \( \hat{\beta} = (X'X)^{-1}X'Y \). The subscript \( i \) denotes values for the \( i \)th observation, and the parenthetical subscript \( (i) \) means that the statistic is computed by using all observations except the \( i \)th observation.

The ALPHA= option in the PROC HPREG statement is used to set the \( \alpha \) value for the confidence limit statistics.

Table 14.6 contains the diagnostic statistics and their formulas. Each statistic is computed for each observation.

Table 14.6  Formulas and Definitions for Diagnostic Statistics

<table>
<thead>
<tr>
<th>MODEL Option or Statistic</th>
<th>Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>PRED (( \hat{Y}_{i} ))</td>
<td>( X_i b )</td>
</tr>
<tr>
<td>RES (( r_i ))</td>
<td>( Y_i - \hat{Y}_i )</td>
</tr>
<tr>
<td>H (( h_i ))</td>
<td>( x_i (X'X)^{-1}x_i' )</td>
</tr>
<tr>
<td>STDP</td>
<td>( \sqrt{h_i \hat{\sigma}^2} )</td>
</tr>
</tbody>
</table>
Classification Variables and the SPLIT Option

PROC HPREG supports the ability to split classification variables when doing model selection. You use the SPLIT option in the CLASS statement to specify that the columns of the design matrix that correspond to effects that contain a split classification variable can enter or leave a model independently of the other design columns of that effect. The following statements illustrate the use of SPLIT option:

data splitExample;
  length c2 $6;
  drop i;
  do i=1 to 1000;
    c1 = 1 + mod(i,6);
    if i < 250 then c2 = 'low';
    else if i < 500 then c2 = 'medium';
    else c2 = 'high';
    x1 = ranuni(1);
    x2 = ranuni(1);
    y = x1+3*(c2 ='low') + 10*(c1=3) +5*(c1=5) + rannor(1);
    output;
  end;
run;

proc hpreg data=splitExample;
class c1(split) c2(order=data);
model y = c1 c2 x1 x2/orderselect;
selection method=forward;
run;

The “Class Levels” table shown in Figure 14.9 is produced by default whenever you specify a CLASS statement.

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>------</td>
</tr>
<tr>
<td>c1</td>
</tr>
<tr>
<td>c2</td>
</tr>
</tbody>
</table>

* Associated Parameters Split

The SPLIT option has been specified for the classification variable `c1`. This permits the parameters associated with the effect `c1` to enter or leave the model individually. The “Parameter Estimates” table in Figure 14.10 shows that for this example the parameters that correspond to only levels 3 and 5 of `c1` are in the selected model. Finally, note that the ORDERSELECT option in the MODEL statement specifies that the parameters be displayed in the order in which they first entered the model.

<table>
<thead>
<tr>
<th>Parameter Estimates</th>
</tr>
</thead>
<tbody>
<tr>
<td>Parameter</td>
</tr>
<tr>
<td>Intercept</td>
</tr>
<tr>
<td>c1_3</td>
</tr>
<tr>
<td>c1_5</td>
</tr>
<tr>
<td>c2 low</td>
</tr>
<tr>
<td>c2 medium</td>
</tr>
<tr>
<td>c2 high</td>
</tr>
<tr>
<td>x1</td>
</tr>
</tbody>
</table>

Using Validation and Test Data

When you have sufficient data, you can subdivide your data into three parts called the training, validation, and test data. During the selection process, models are fit on the training data, and the prediction error for the models so obtained is found by using the validation data. This prediction error on the validation data can be used to decide when to terminate the selection process or to decide what effects to include as the selection process proceeds. Finally, after a selected model has been obtained, the test set can be used to assess how the selected model generalizes on data that played no role in selecting the model.

In some cases you might want to use only training and test data. For example, you might decide to use an information criterion to decide what effects to include and when to terminate the selection process. In this case no validation data are required, but test data can still be useful in assessing the predictive performance of the selected model. In other cases you might decide to use validation data during the selection process.
but forgo assessing the selected model on test data. Hastie, Tibshirani, and Friedman (2001) note that it is difficult to give a general rule for how many observations you should assign to each role. They note that a typical split might be 50% for training and 25% each for validation and testing.

You use a PARTITION statement to logically subdivide the DATA= data set into separate roles. You can name the fractions of the data that you want to reserve as test data and validation data. For example, the following statements randomly subdivide the “inData” data set, reserving 50% for training and 25% each for validation and testing:

```sas
proc hpreg data=inData;
  partition fraction(test=0.25 validate=0.25);
  ...
run;
```

In some cases you might need to exercise more control over the partitioning of the input data set. You can do this by naming both a variable in the input data set and also a formatted value of that variable that correspond to each role. For example, the following statements assign roles to the observations in the “inData” data set based on the value of the variable group in that data set. Observations where the value of group is ’group 1’ are assigned for testing, and those with value ’group 2’ are assigned to training. All other observations are ignored.

```sas
proc hpreg data=inData;
  partition roleVar=group(test='group 1' train='group 2')
  ...
run;
```

When you have reserved observations for training, validation, and testing, a model fit on the training data is scored on the validation and test data, and the average squared error (ASE) is computed separately for each of these subsets. The ASE for each data role is the error sum of squares for observations in that role divided by the number of observations in that role.

**Using the Validation ASE as the STOP= Criterion**

If you have provided observations for validation, then you can specify STOP=VALIDATE as a suboption of the METHOD= option in the SELECTION statement. At step \( k \) of the selection process, the best candidate effect to enter or leave the current model is determined. Here “best candidate” means the effect that gives the best value of the SELECT= criterion; this criterion need not be based on the validation data. The validation ASE for the model with this candidate effect added or removed is computed. If this validation ASE is greater than the validation ASE for the model at step \( k \), then the selection process terminates at step \( k \).

**Using the Validation ASE as the CHOOSE= Criterion**

When you specify the CHOOSE=VALIDATE suboption of the METHOD= option in the SELECTION statement, the validation ASE is computed for the models at each step of the selection process. The smallest model at any step that yields the smallest validation ASE is selected.

**Using the Validation ASE as the SELECT= Criterion**

You request the validation ASE as the selection criterion by specifying the SELECT=VALIDATE suboption of the METHOD= option in the SELECTION statement. At step \( k \) of the selection process, the validation ASE is computed for each model in which a candidate for entry is added or candidate for removal is dropped.
The selected candidate for entry or removal is the one that yields a model with the minimal validation ASE. This method is computationally very expensive because validation statistics need to be computed for every candidate at every step; it should be used only with small data sets or models with a small number of regressors.

## Computational Method

### Multithreading

Threading refers to the organization of computational work into multiple tasks (processing units that can be scheduled by the operating system). A task is associated with a thread. Multithreading refers to the concurrent execution of threads. When multithreading is possible, substantial performance gains can be realized compared to sequential (single-threaded) execution.

The number of threads spawned by the HPREG procedure is determined by the number of CPUs on a machine and can be controlled in the following ways:

- You can specify the CPU count with the CPUCOUNT= SAS system option. For example, if you specify the following statements, the HPREG procedure schedules threads as if it executes on a system with four CPUs, regardless of the actual CPU count.

  ```
  options cpucount=4;
  ```

- You can specify the NTHREADS= option in the PERFORMANCE statement to determine the number of threads. This specification overrides the system option. Specify NTHREADS=1 to force single-threaded execution.

  ```
  options nthreads=1;
  ```

The number of threads per machine is displayed in the “Performance Information” table, which is part of the default output. The HPREG procedure allocates one thread per CPU.

The tasks multithreaded by the HPREG procedures are primarily defined by dividing the data processed on a single machine among the threads—that is, the HPREG procedure implements multithreading through a data-parallel model. For example, if the input data set has 1,000 observations and you are running with four threads, then 250 observations are associated with each thread. All operations that require access to the data are then multithreaded. This operations include the following:

- variable levelization
- effect levelization
- formation of the crossproducts matrix
- evaluation of predicted residual sums of squares on validation and test data
- scoring of observations

In addition, operations on matrices such as sweeps might be multithreaded if the matrices are of sufficient size to realize performance benefits from managing multiple threads for the particular matrix operation.
Output Data Set

Many procedures in SAS software add the variables from the input data set when an observationwise output data set is created. The assumption of high-performance statistical procedures is that the input data sets can be large and contain many variables. For performance reasons, the output data set contains the following:

- those variables explicitly created by the statement
- variables listed in the ID statement
- distribution keys or hash keys that are transferred from the input data set

This enables you to add output data set information that is necessary for subsequent SQL joins without copying the entire input data set to the output data set. For more information about output data sets that are produced when PROC HPREG is run in distributed mode, see the section “Output Data Sets” on page 29.

Screening

Model selection from a very large number of effects is computationally demanding. For example, in analyzing microarray data, where each dot in the array corresponds to a regressor, having 35,000 such regressors is not uncommon. Another source of such large regression problems arises when you want to consider all possible two-way interactions of your main effects as candidates for inclusion in a selected model. See Foster and Stine (2004) for an example that uses this approach to build a predictive model for bankruptcy.

In recent years, there has been a resurgence of interest in combining variable selection methods with an initial screening step that reduces the large number of regressors to a much smaller subset from which the final model is chosen. You can find theoretical underpinnings of this approach in Fan and Lv (2008). See El Ghaoui, Viallon, and Rabbani (2012) and Tibshirani et al. (2012) for examples where screening has also been incorporated in the context of penalized regression methods (such as lasso) for performing model selection.

Screening uses a screening statistic that is inexpensive to compute in order to eliminate from consideration regressors that are unlikely to be selected if you included them in variable selection. For linear regression, you can use the magnitude of the correlation between each individual regressor and the response as such a screening statistic. The square of the correlation between a regressor that has one degree of freedom and the response is the R-square value for the univariate regression for the response with this regressor. Hence, screening by the magnitude of the pairwise correlations is equivalent to fitting univariate models to do the screening.

The first stage of the screening method chooses only the subset of regressors whose screening statistic is larger than a specified cutoff value or by choosing those regressors whose screening statistics are among a specified number or percentage of the largest screening statistic values. Then you perform model selection for the response from this screened subset of the original regressors.

One problem with this approach is that a regressor that is pairwise (marginally) uncorrelated or has very small correlation with the response can nevertheless be an important predictor, but it would be eliminated in the screening. You can address this problem by switching to a multistage approach. The first stage consists of screening the regressors and selecting the model for the response from the screened subset. The second
stage repeats the first stage except that you use the residuals from the first stage as the response variable in this second stage. You can iterate this process by using the residuals from the previous stage as the response for the next stage. The final stage forms the union of all the screened regressors from the first stage with all the selected regressors at the subsequent stages and selects a model for the original response variable from this union.

Experimentation has shown that there is little benefit in practice in using more than one stage where the response is the residual from the previous stage. Hence, PROC HPREG implements a three-stage process by default. However, if you specify the SINGLESTAGE suboption in the SCREEN option in the SELECTION statement, then only the first screening stage is performed.

**Displayed Output**

The following sections describe the output produced by PROC HPREG. The output is organized into various tables, which are discussed in the order of appearance.

**Performance Information**

The “Performance Information” table is produced by default. It displays information about the execution mode. For single-machine mode, the table displays the number of threads used. For distributed mode, the table displays the number of compute nodes, and the number of threads per node.

**Data Access Information**

The “Data Access Information” table is produced by default. For the input and output data sets, it displays the libref and data set name, the engine used to access the data, the role (input or output) of the data set, and path that data followed to the reach the computation.

**Model Information**

The “Model Information” table displays basic information about the model, such as the response variable, frequency variable, weight variable, and the type of parameterization used for classification variables named in the CLASS statement.

**Selection Information**

When you specify the SELECTION statement, the HPREG procedure produces by default a series of tables with information about the model selection. The “Selection Information” table informs you about the model selection method; select, stop, and choose criteria; and other parameters that govern the selection. You can suppress this table by specifying DETAILS=NONE in the SELECTION statement.

**Screening Information**

When you specify the SCREEN option in the SELECTION statement, the “Screening Information” table informs you about the number of screening stages used and informs you about the method and values that are used to determine how many screened effects are chosen at each screening stage.
Screening

When you specify the DETAILS=ALL suboption of the SCREEN option in the SELECTION statement, the “Screening” table displays the model effects and their screening statistic values in descending order of the screening statistic values.

Screened Effects

When you specify the SCREEN option in the SELECTION statement, the “Screened Effects” table displays a list of the screened model effects at each stage of the screening process.

Number of Observations

The “Number of Observations” table displays the number of observations read from the input data set and the number of observations used in the analysis. If you specify a FREQ statement, the table also displays the sum of frequencies read and used. If you use a PARTITION statement, the table also displays the number of observations used for each data role.

Class Level Information

The “Class Level Information” table lists the levels of every variable specified in the CLASS statement. You should check this information to make sure that the data are correct. You can adjust the order of the CLASS variable levels with the ORDER= option in the CLASS statement. You can suppress the “Class Level Information” table completely or partially with the NOCLPRINT= option in the PROC HPREG statement.

If the classification variables are in the reference parameterization, the “Class Level Information” table also displays the reference value for each variable. The “Class Level Information” table also indicates which, if any, of the classification variables are split by using the SPLIT option in the CLASS statement.

Dimensions

The “Dimensions” table displays information about the number of effects and the number of parameters from which the selected model is chosen. If you use split classification variables, then this table also includes the number of effects after splitting is taken into account.

Entry and Removal Candidates

When you specify the DETAILS=ALL or DETAILS=STEPS option in the SELECTION statement, the HPREG procedure produces “Entry Candidates” and “Removal Candidates” tables that display the effect names and values of the criterion used to select entering or departing effects at each step of the selection process. The effects are displayed in sorted order from best to worst of the selection criterion.

Selection Summary

When you specify the SELECTION statement, the HPREG procedure produces the “Selection Summary” table with information about the sequence of steps of the selection process. For each step, the effect that was entered or dropped is displayed along with the statistics used to select the effect, stop the selection, and choose the selected model. For all criteria that you can use for model selection, the steps at which the optimal values of these criteria occur are also indicated.
The display of the “Selection Summary” table can be suppressed by specifying DETAILS=NONE in the SELECTION statement.

**Stop Reason**

The “Stop Reason” table displays the reason why the selection stopped. To facilitate programmatic use of this table, an integer code is assigned to each reason and is included if you output this table by using an ODS OUTPUT statement. The reasons and their associated codes follow:

<table>
<thead>
<tr>
<th>Code</th>
<th>Stop Reason</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>All eligible effects are in the model.</td>
</tr>
<tr>
<td>2</td>
<td>All eligible effects have been removed.</td>
</tr>
<tr>
<td>3</td>
<td>Specified maximum number of steps done.</td>
</tr>
<tr>
<td>4</td>
<td>The model contains the specified maximum number of effects.</td>
</tr>
<tr>
<td>5</td>
<td>The model contains the specified minimum number of effects (for backward selection).</td>
</tr>
<tr>
<td>6</td>
<td>The stopping criterion is at a local optimum.</td>
</tr>
<tr>
<td>7</td>
<td>No suitable add or drop candidate could be found.</td>
</tr>
<tr>
<td>8</td>
<td>Adding or dropping any effect does not improve the selection criterion.</td>
</tr>
<tr>
<td>9</td>
<td>No candidate meets the appropriate SLE or SLS significance level.</td>
</tr>
<tr>
<td>10</td>
<td>Stepwise selection is cycling.</td>
</tr>
<tr>
<td>11</td>
<td>The model is an exact fit.</td>
</tr>
<tr>
<td>12</td>
<td>Dropping an effect would result in an empty model.</td>
</tr>
</tbody>
</table>

The display of the “Stop Reason” table can be suppressed by specifying DETAILS=NONE in the SELECTION statement.

**Selection Reason**

When you specify the SELECTION statement, the HPREG procedure produces a simple table that contains text informing you about the reason why the final model was selected.

The display of the “Selection Reason” table can be suppressed by specifying DETAILS=NONE in the SELECTION statement.

**Selected Effects**

When you specify the SELECTION statement, the HPREG procedure produces a simple table that contains text informing you about which effects were selected into the final model.

**ANOVA**

The “ANOVA” table displays an analysis of variance for the selected model. This table includes the following:

- the Source of the variation, Model for the fitted regression, Error for the residual error, and C Total for the total variation after correcting for the mean. The Uncorrected Total Variation is produced when the NOINT option is used.
- the degrees of freedom (DF) associated with the source
- the Sum of Squares for the term
- the Mean Square, the sum of squares divided by the degrees of freedom
- the $F$ Value for testing the hypothesis that all parameters are 0 except for the intercept. This is formed by dividing the mean square for Model by the mean square for Error.
- the Prob$>$F, the probability of getting a greater $F$ statistic than that observed if the hypothesis is true. When you do model selection, these $p$-values are generally liberal because they are not adjusted for the fact that the terms in the model have been selected.

You can request “ANOVA” tables for the model at each step of the selection process with the DETAILS= option in the SELECTION statement.

**Fit Statistics**

The “Fit Statistics” table displays fit statistics for the selected model. The statistics displayed include the following:

- Root MSE, an estimate of the standard deviation of the error term. It is calculated as the square root of the mean square error.
- R-square, a measure between 0 and 1 that indicates the portion of the (corrected) total variation attributed to the fit rather than left to residual error. It is calculated as SS(Model) divided by SS(Total). It is also called the *coefficient of determination*. It is the square of the multiple correlation—in other words, the square of the correlation between the dependent variable and the predicted values.
- Adj R-Sq, the adjusted R-square, a version of R-square that has been adjusted for degrees of freedom. It is calculated as

$$\bar{R}^2 = 1 - \frac{(n - i)(1 - R^2)}{n - p}$$

where $i$ is equal to 1 if there is an intercept and 0 otherwise, $n$ is the number of observations used to fit the model, and $p$ is the number of parameters in the model.
- fit criteria AIC, AICC, BIC, CP, and PRESS if they are used in the selection process. See Table 14.5 for the formulas for evaluating these criteria.
- the average square errors (ASE) on the training, validation, and test data.

You can request “Fit Statistics” tables for the model at each step of the selection process with the DETAILS= option in the SELECTION statement.
Parameter Estimates

The “Parameter Estimates” table displays the parameters in the selected model and their estimates. The information displayed for each parameter in the selected model includes the following:

- the parameter label that includes the effect name and level information for effects that contain classification variables
- the degrees of freedom (DF) for the parameter. There is one degree of freedom unless the model is not full rank.
- the parameter estimate
- the standard error, which is the estimate of the standard deviation of the parameter estimate
- t Value, the t test that the parameter is 0. This is computed as the parameter estimate divided by the standard error.
- the Pr > |t|, the probability that a t statistic would obtain a greater absolute value than that observed given that the true parameter is 0. This is the two-tailed significance probability.

When you do model selection, these p-values are generally liberal because they are not adjusted for the fact that the terms in the model have been selected.

You can request “Parameter Estimates” tables for the model at each step of the selection process with the DETAILS= option in the SELECTION statement.

Timing Information

If you specify the DETAILS option in the PERFORMANCE statement, the procedure also produces a “Timing” table in which elapsed time (absolute and relative) for the main tasks of the procedure are displayed.

ODS Table Names

Each table created by the HPREG procedure has a name associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 14.7.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANOVA</td>
<td>Selected model ANOVA table</td>
<td>Default output</td>
</tr>
<tr>
<td>Candidates</td>
<td>Swap candidates at step</td>
<td>SELECTION DETAILS=ALL</td>
</tr>
<tr>
<td>ClassLevels</td>
<td>Level information from the CLASS statement</td>
<td>CLASS</td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
</tr>
<tr>
<td>Dimensions</td>
<td>Model dimensions</td>
<td>Default output</td>
</tr>
</tbody>
</table>
Table 14.7  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>EntryCandidates</td>
<td>Candidates for entry at step</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>DETAILS=ALL</td>
</tr>
<tr>
<td>FitStatistics</td>
<td>Fit statistics</td>
<td>Default output</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>Default output</td>
</tr>
<tr>
<td>NObs</td>
<td>Number of observations read and used</td>
<td>Default output</td>
</tr>
<tr>
<td>ParameterEstimates</td>
<td>Solutions for the parameter estimates associated with effects in MODEL statement</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about high-performance computing environment</td>
<td>Default output</td>
</tr>
<tr>
<td>RemovalCandidates</td>
<td>Candidates for removal at step</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>DETAILS=ALL</td>
</tr>
<tr>
<td>ScreenedEffects</td>
<td>List of screened effects</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SCREEN</td>
</tr>
<tr>
<td>ScreeningInfo</td>
<td>Information about the screening method</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SCREEN</td>
</tr>
<tr>
<td>Screening</td>
<td>Screening statistic values for model effects</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SCREEN(DETAILS=ALL)</td>
</tr>
<tr>
<td>SelectedEffects</td>
<td>List of selected effects</td>
<td>SELECTION</td>
</tr>
<tr>
<td>SelectionInfo</td>
<td>Information about selection settings</td>
<td>Default output</td>
</tr>
<tr>
<td>SelectionReason</td>
<td>Reason for selecting the final model</td>
<td>SELECTION</td>
</tr>
<tr>
<td>SelectionSummary</td>
<td>Summary information about the model selection steps</td>
<td>SELECTION</td>
</tr>
<tr>
<td>StopReason</td>
<td>Reason selection was terminated</td>
<td>SELECTION</td>
</tr>
<tr>
<td>Timing</td>
<td>Timing breakdown by task</td>
<td>SELECTION</td>
</tr>
<tr>
<td></td>
<td></td>
<td>DETAILS</td>
</tr>
</tbody>
</table>

Examples: HPREG Procedure

Example 14.1: Model Selection with Validation

This example is based on the example “Using Validation and Cross Validation” in the documentation for the GLMSELECT procedure in the SAS/STAT User's Guide. This example shows how you can use validation data to monitor and control variable selection. It also demonstrates the use of split classification variables.
The following DATA step produces analysis data that contains a variable that you can use to assign observations to the training, validation, and testing roles. In this case, each role has 5,000 observations.

```plaintext
data analysisData;
  drop i j c3Num;
  length c3$ 7;
  array x{20} x1-x20;

  do i=1 to 15000;
    do j=1 to 20;
      x{j} = ranuni(1);
    end;
  c1 = 1 + mod(i,8);
  c2 = ranbin(1,3,.6);
  if i < 50 then do; c3 = 'tiny'; c3Num=1;end;
  else if i < 250 then do; c3 = 'small'; c3Num=1;end;
  else if i < 600 then do; c3 = 'average'; c3Num=2;end;
  else if i < 1200 then do; c3 = 'big'; c3Num=3;end;
  else do; c3 = 'huge'; c3Num=5;end;
  yTrue = 10 + x1 + 2*x5 + 3*x10 + 4*x20 + 3*x1*x7 + 8*x6*x7
   + 5*(c1=3)*c3Num + 8*(c1=7);
  error = 5*rannor(1);
  y = yTrue + error;
  if mod(i,3)=1 then Role = 'TRAIN';
  else if mod(i,3)=2 then Role = 'VAL';
  else Role = 'TEST';
  output;
end;
run;
```

By construction, the true model consists of main effects $x_1$, $x_5$, $x_{10}$, $x_{20}$, and $c_1$ and interaction effects $x_1x_7$, $x_6x_7$, and $c_1c_3$. Furthermore, you can see that only levels 3 and 7 of the classification variable $c_1$ are systematically related to the response.

Because the error term for each observation is five times a value drawn from a standard normal distribution, the expected error variance is 25. For the data in each role, you can compute an estimate of this error variance by forming the average square error (ASE) for the observations in the role. **Output 14.1.1** shows the ASE for each role that you can compute with the following statements:
Example 14.1: Model Selection with Validation

```
proc summary data=analysisData;
  class role;
  ways 1;
  var error;
  output out=ASE uss=uss n=n;
data ASE; set ASE;
  OracleASE = uss / n;
  label OracleASE = 'Oracle ASE';
  keep Role OracleASE;
proc print data=ASE label noobs;
run;

proc print data=ASE label noobs;
run;
```

Output 14.1.1 Oracle ASE Values by Role

<table>
<thead>
<tr>
<th>Role</th>
<th>Oracle ASE</th>
</tr>
</thead>
<tbody>
<tr>
<td>TEST</td>
<td>25.5784</td>
</tr>
<tr>
<td>TRAIN</td>
<td>25.4008</td>
</tr>
<tr>
<td>VAL</td>
<td>25.8993</td>
</tr>
</tbody>
</table>

The ASE values shown Output 14.1.1 are labeled as “Oracle ASE” because you need to know the true underlying model if you want to compute these values from the response and underlying regressors. In a modeling context, a good predictive model produces values that are close to these oracle values. An overfit model produces a smaller ASE on the training data but higher values on the validation and test data. An underfit model exhibits higher values for all data roles.

Suppose you suspect that the dependent variable depends on both main effects and two-way interactions. You can use the following statements to select a model:

```
proc hpreg data=analysisData;
  partition roleVar=role(train='TRAIN' validate='VAL' test='TEST');
  class c1 c2 c3(order=data);
  model y = c1|c2|c3|x1|x2|x3|x4|x5|x5|x6|x7|x8|x9|x10|x11|x12|x13|x14|x15|x16|x17|x18|x19|x20 @2 /stb;
  selection method = stepwise(select=sl sle=0.1 sls=0.15 choose=validate)
                     hierarchy=single details=steps;
run;
```
A PARTITION statement assigns observations to training, validation, and testing roles based on the values of the input variable named role. The SELECTION statement requests STEPWISE selection based on significance level where the SLE and SLS values are set to use the defaults of PROC REG. The CHOOSE=VALIDATE option selects the model that yields the smallest ASE value on the validation data.

The “Number Of Observation” table in Output 14.1.2 confirms that there are 5,000 observations for each data role. The “Dimensions” table shows that the selection is from 278 effects with a total of 661 parameters.

**Output 14.1.2** Number of Observations, Class Levels, and Dimensions

<table>
<thead>
<tr>
<th>The HPREG Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Observations Read</td>
</tr>
<tr>
<td>Number of Observations Used</td>
</tr>
<tr>
<td>Number of Observations Used for Training</td>
</tr>
<tr>
<td>Number of Observations Used for Validation</td>
</tr>
<tr>
<td>Number of Observations Used for Testing</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class Level Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Class</td>
</tr>
<tr>
<td>c1</td>
</tr>
<tr>
<td>c2</td>
</tr>
<tr>
<td>c3</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Dimensions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Effects</td>
</tr>
<tr>
<td>Number of Parameters</td>
</tr>
</tbody>
</table>

Output 14.1.3 shows the “Selection Summary” table. You see that 18 steps are done, at which point all effects in the model are significant at the SLS value of 0.15 and all the remaining effects if added individually would not be significant at the SLE significance level of 0.1. However, because you have specified the CHOOSE=VALIDATE option, the model at step 18 is not used as the selected model. Instead the model at step 10 (where the validation ASE achieves a local minimum value) is selected. The “Stop Reason,” “Selection Reason,” and “Selected Effects” in Output 14.1.4 provide this information.
Output 14.1.3 Selection Summary

The HPREG Procedure

<table>
<thead>
<tr>
<th>Step</th>
<th>Effect Entered</th>
<th>Effect Entered</th>
<th>Validation ASE</th>
<th>p Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Intercept</td>
<td>1</td>
<td>98.3895</td>
<td>1.0000</td>
</tr>
<tr>
<td>1</td>
<td>c1</td>
<td>2</td>
<td>34.8572</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>2</td>
<td>x7</td>
<td>3</td>
<td>32.5531</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>3</td>
<td>x6</td>
<td>4</td>
<td>31.0646</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>4</td>
<td>x20</td>
<td>5</td>
<td>29.7078</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>5</td>
<td>x6*x7</td>
<td>6</td>
<td>29.2210</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>6</td>
<td>x10</td>
<td>7</td>
<td>28.6683</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>7</td>
<td>x1</td>
<td>8</td>
<td>28.3250</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>8</td>
<td>x5</td>
<td>9</td>
<td>27.9766</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>9</td>
<td>c3</td>
<td>10</td>
<td>27.8288</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>10</td>
<td>c1*c3</td>
<td>11</td>
<td>25.9701*</td>
<td>&lt;.0001</td>
</tr>
<tr>
<td>11</td>
<td>x10*c1</td>
<td>12</td>
<td>26.0696</td>
<td>0.0109</td>
</tr>
<tr>
<td>12</td>
<td>x4</td>
<td>13</td>
<td>26.1594</td>
<td>0.0128</td>
</tr>
<tr>
<td>13</td>
<td>x4*x10</td>
<td>14</td>
<td>26.1814</td>
<td>0.0035</td>
</tr>
<tr>
<td>14</td>
<td>x20*c1</td>
<td>15</td>
<td>26.3294</td>
<td>0.0156</td>
</tr>
<tr>
<td>15</td>
<td>x1*c3</td>
<td>16</td>
<td>26.3945</td>
<td>0.0244</td>
</tr>
<tr>
<td>16</td>
<td>x1*x7</td>
<td>17</td>
<td>26.3632</td>
<td>0.0270</td>
</tr>
<tr>
<td>17</td>
<td>x7*x10</td>
<td>18</td>
<td>26.4120</td>
<td>0.0313</td>
</tr>
<tr>
<td>18</td>
<td>x1*x20</td>
<td>19</td>
<td>26.4330</td>
<td>0.0871</td>
</tr>
</tbody>
</table>

* Optimal Value of Criterion

Output 14.1.4 Stopping and Selection Reasons

Selection stopped because all candidates for removal are significant at the 0.15 level and no candidate for entry is significant at the 0.1 level.

The model at step 10 is selected where Validation ASE is 25.9701.

Selected Effects: Intercept c1 c3 c1*c3 x1 x5 x6 x7 x6*x7 x10 x20

You can see that the selected effects include all the main effects in the true model and two of the three true interaction terms. Furthermore, the selected model does not include any variables that are not in the true model. Note that these statements are not true of the larger model at the final step of the selection process.

Output 14.1.5 shows the fit statistics of the selected model. You can see that the ASE values on the training, validation, and test data are all similar, which is indicative of a reasonable predictive model. In this case where the true model is known, you can see that all three ASE values are close to oracle values for the true model, as shown in Output 14.1.1.
Output 14.1.5  Fit Statistics for the Selected Model

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Root MSE</td>
<td>5.03976</td>
</tr>
<tr>
<td>R-Square</td>
<td>0.74483</td>
</tr>
<tr>
<td>Adj R-Sq</td>
<td>0.74246</td>
</tr>
<tr>
<td>AIC</td>
<td>21222</td>
</tr>
<tr>
<td>AICC</td>
<td>21223</td>
</tr>
<tr>
<td>SBC</td>
<td>16527</td>
</tr>
<tr>
<td>ASE (Train)</td>
<td>25.16041</td>
</tr>
<tr>
<td>ASE (Validate)</td>
<td>25.97010</td>
</tr>
<tr>
<td>ASE (Test)</td>
<td>25.83436</td>
</tr>
</tbody>
</table>

Because you specified the DETAILS=STEPS option in the SELECTION statement, you can see the “Fit Statistics” for the model at each step of the selection process. Output 14.1.6 shows these fit statistics for final model at step 18. You see that for this model, the ASE value on the training data is smaller than the ASE values on the validation and test data. This is indicative an overfit model that might not generalize well to new data. You see the ASE values on the validation and test data are now worse in comparison to the oracle values than the values for the selected model at step 10.

Output 14.1.6  Fit Statistics for the Model at Step 18

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Root MSE</td>
<td>5.01386</td>
</tr>
<tr>
<td>R-Square</td>
<td>0.74862</td>
</tr>
<tr>
<td>Adj R-Sq</td>
<td>0.74510</td>
</tr>
<tr>
<td>AIC</td>
<td>21194</td>
</tr>
<tr>
<td>AICC</td>
<td>21196</td>
</tr>
<tr>
<td>SBC</td>
<td>16648</td>
</tr>
<tr>
<td>ASE (Train)</td>
<td>24.78688</td>
</tr>
<tr>
<td>ASE (Validate)</td>
<td>26.43304</td>
</tr>
<tr>
<td>ASE (Test)</td>
<td>26.07078</td>
</tr>
</tbody>
</table>

Output 14.1.7 shows part of the “Parameter Estimates” table for the selected model at step 10 that includes the estimates for the main effect c1. Because the STB option is specified in the MODEL statement, this table includes standardized estimates.

Output 14.1.7  Part of the Parameter Estimates Table for the Selected Model

| Parameter | DF | Estimate | Standardized Estimate | Standard Error | t Value | Pr > |t| |
|-----------|----|----------|-----------------------|----------------|---------|------|---|
| Intercept | 1  | 9.479114 | 0.422843              | 22.42          | <.0001  |
| c1        | 1  | 0.279417 | 0.009306              | 0.297405       | 0.94    | 0.3475|
| c1 2      | 1  | 0.615589 | 0.020502              | 0.297332       | 2.07    | 0.0385|
| c1 3      | 1  | 25.678601| 0.855233              | 0.297280       | 86.38   | <.0001|
| c1 4      | 1  | 0.420360 | 0.014000              | 0.297283       | 1.41    | 0.1574|
| c1 5      | 1  | 0.473986 | 0.015786              | 0.297265       | 1.59    | 0.1109|
| c1 6      | 1  | 0.394044 | 0.013124              | 0.297299       | 1.33    | 0.1851|
| c1 7      | 1  | 8.469793 | 0.282089              | 0.297345       | 28.48   | <.0001|
| c1 8      | 0  | 0        | 0                     | 0              | .       | .    |
The magnitudes of the standardized estimates and the $t$ statistics of the parameters of the effect $c_1$ reveal that only levels 3 and 7 of this effect contribute appreciably to the model. This suggests that a more parsimonious model with similar or better predictive power might be obtained if parameters that correspond to the levels of $c_1$ can enter or leave the model independently. You request this with the SPLIT option in the CLASS statement as shown in the following statements:

```plaintext
proc hpreg data=analysisData;
   partition roleVar=role(train='TRAIN' validate='VAL' test='TEST');
   class c1(split) c2 c3(order=data);
   model y = c1|c2|c3|x1|x2|x3|x4|x5|x6|x7|x8|x9|x10
       |x11|x12|x13|x14|x15|x16|x17|x18|x19|x20 @2 /stb;
   selection method = stepwise(select=sl sle=0.1 sls=0.15 choose=validate)
       hierarchy=single details=steps;
run;
```

Output 14.1.8 shows the “Dimensions” table. You can see that because the columns in the design matrix that correspond to levels of $c_1$ are treated as separate effects, the selection is now from 439 effects, even though the number of parameters is unchanged.

<table>
<thead>
<tr>
<th>Dimensions</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Effects</td>
<td>278</td>
</tr>
<tr>
<td>Number of Effects after Splits</td>
<td>439</td>
</tr>
<tr>
<td>Number of Parameters</td>
<td>661</td>
</tr>
</tbody>
</table>

Output 14.1.9 shows the selected effects. You can see that as anticipated the selected model now depends on only levels 3 and 7 of $c_1$.

Output 14.1.9 Selected Effects with c1 Split

Selected Effects: Intercept c1_3 c1_7 c3 c1_3*c3 x1 x5 x6 x7 x6*x7 x10 x20

Finally, the fit statistics for the selected model are shown Output 14.1.10.

Output 14.1.10 Fit Statistics for the Selected Model with c1 Split

| Root MSE   | 5.04060 |
| R-Square   | 0.74325 |
| Adj R-Sq   | 0.74238 |
| AIC        | 21195   |
| AICC       | 21195   |
| SBC        | 16311   |
| ASE (Train) | 25.31622 |
| ASE (Validate) | 25.98055 |
| ASE (Test) | 25.76059 |

If you compare the ASE values for this model in Output 14.1.10 with the oracle values in Output 14.1.1 and the values for the model without splitting $c_1$ in Output 14.1.5, you see that this more parsimonious model produces the best predictive performance on the test data of all the models considered in this example.
Example 14.2: Backward Selection in Single-Machine and Distributed Modes

This example shows how you can run PROC HPREG in single-machine and distributed modes. See the section “Processing Modes” on page 6 for details about the execution modes of SAS High-Performance Statistics procedures. The focus of this example is to simply show how you can switch the modes of execution of PROC HPREG, rather than on any statistical features of the procedure. The following DATA step generates the data for this example. The response \( y \) depends on 20 of the 1,000 regressors.

```sas
data ex2Data;
   array x[1000];
   do i=1 to 10000;
      y=1;
      sign=1;
      do j=1 to 1000;
         x[j] = ranuni(1);
         if j<=20 then do;
            y = y + sign*j*x[j];
            sign=-sign;
         end;
      end;
      y = y + 5*rannor(1);
      output;
   end;
run;
```

The following statements use PROC HPREG to select a model by using BACKWARD selection:

```sas
proc hpreg data=ex2Data;
   model y = x: ;
   selection method = backward;
   performance details;
run;
```

Output 14.2.1 shows the “Performance Information” table. This shows that the HPREG procedure executes in single-machine mode using four threads because the client machine has four CPUs. You can force a certain number of threads on any machine involved in the computations with the NTHREADS option in the PERFORMANCE statement.

**Output 14.2.1 Performance Information**

<table>
<thead>
<tr>
<th>The HPREG Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Performance Information</strong></td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Threads</td>
</tr>
</tbody>
</table>
Example 14.2: Backward Selection in Single-Machine and Distributed Modes

Output 14.2.2 shows the parameter estimates for the selected model. You can see that the default BACKWARD selection with selection and stopping based on the SBC criterion retains all 20 of the true effects but also keeps two extraneous effects.

**Output 14.2.2** Parameter Estimates for the Selected Model

<table>
<thead>
<tr>
<th>Parameter</th>
<th>DF</th>
<th>Estimate</th>
<th>Standard Error</th>
<th>t Value</th>
<th>Pr &gt;</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>1</td>
<td>1.506615</td>
<td>0.419811</td>
<td>3.59</td>
<td>0.0003</td>
<td></td>
</tr>
<tr>
<td>x1</td>
<td>1</td>
<td>1.054402</td>
<td>0.176930</td>
<td>5.96</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x2</td>
<td>1</td>
<td>-1.996080</td>
<td>0.176967</td>
<td>-11.28</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x3</td>
<td>1</td>
<td>3.293331</td>
<td>0.177032</td>
<td>18.60</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x4</td>
<td>1</td>
<td>-3.741273</td>
<td>0.176349</td>
<td>-21.22</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x5</td>
<td>1</td>
<td>4.908310</td>
<td>0.176047</td>
<td>27.88</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x6</td>
<td>1</td>
<td>-5.772356</td>
<td>0.176642</td>
<td>-32.68</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x7</td>
<td>1</td>
<td>7.398822</td>
<td>0.175792</td>
<td>42.09</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x8</td>
<td>1</td>
<td>-7.958471</td>
<td>0.176281</td>
<td>-45.15</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x9</td>
<td>1</td>
<td>8.899407</td>
<td>0.177624</td>
<td>50.10</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x10</td>
<td>1</td>
<td>-9.687667</td>
<td>0.176431</td>
<td>-54.91</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x11</td>
<td>1</td>
<td>11.083373</td>
<td>0.175195</td>
<td>63.26</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x12</td>
<td>1</td>
<td>-12.046504</td>
<td>0.176324</td>
<td>-68.32</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x13</td>
<td>1</td>
<td>13.009052</td>
<td>0.176967</td>
<td>73.51</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x14</td>
<td>1</td>
<td>-14.456393</td>
<td>0.175968</td>
<td>-82.15</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x15</td>
<td>1</td>
<td>14.928731</td>
<td>0.174868</td>
<td>85.37</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x16</td>
<td>1</td>
<td>-15.762907</td>
<td>0.177651</td>
<td>-88.73</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x17</td>
<td>1</td>
<td>16.842889</td>
<td>0.177037</td>
<td>95.14</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x18</td>
<td>1</td>
<td>-18.468444</td>
<td>0.176502</td>
<td>-104.64</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x19</td>
<td>1</td>
<td>18.810193</td>
<td>0.176616</td>
<td>106.50</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x20</td>
<td>1</td>
<td>-20.212291</td>
<td>0.176325</td>
<td>-114.63</td>
<td>&lt;.0001</td>
<td></td>
</tr>
<tr>
<td>x362</td>
<td>1</td>
<td>-0.542384</td>
<td>0.176293</td>
<td>-3.08</td>
<td>0.0021</td>
<td></td>
</tr>
<tr>
<td>x362</td>
<td>1</td>
<td>-0.560999</td>
<td>0.176594</td>
<td>-3.18</td>
<td>0.0015</td>
<td></td>
</tr>
</tbody>
</table>

Output 14.2.3 shows timing information for the PROC HPREG run. This table is produced when you specify the DETAILS option in the PERFORMANCE statement. You can see that, in this case, the majority of time is spent forming the crossproducts matrix for the model that contains all the regressors.

**Output 14.2.3** Timing

<table>
<thead>
<tr>
<th>Procedure</th>
<th>Task Description</th>
<th>Seconds</th>
<th>Percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>Reading and Levelizing Data</td>
<td>0.54</td>
<td>25.14%</td>
<td></td>
</tr>
<tr>
<td>Loading Design Matrix</td>
<td>0.04</td>
<td>1.92%</td>
<td></td>
</tr>
<tr>
<td>Computing Moments</td>
<td>0.01</td>
<td>0.48%</td>
<td></td>
</tr>
<tr>
<td>Computing Cross Products Matrix</td>
<td>0.66</td>
<td>30.97%</td>
<td></td>
</tr>
<tr>
<td>Performing Model Selection</td>
<td>0.89</td>
<td>41.48%</td>
<td></td>
</tr>
</tbody>
</table>
You can switch to running PROC HPREG in distributed mode by specifying valid values for the NODES=, INSTALL=, and HOST= options in the PERFORMANCE statement. An alternative to specifying the INSTALL= and HOST= options in the PERFORMANCE statement is to set appropriate values for the GRIDHOST and GRIDINSTALLLOC environment variables by using OPTIONS SET commands. See the section “Processing Modes” on page 6 for details about setting these options or environment variables.

The following statements provide an example. To run these statements successfully, you need to set the macro variables GRIDHOST and GRIDINSTALLLOC to resolve to appropriate values, or you can replace the references to macro variables with appropriate values.

```sas
proc hpreg data=ex2Data;
   model y = x:;
   selection method = backward;
   performance details nodes = 10
      host="&GRIDHOST" install="&GRIDINSTALLLOC";
run;
```

The execution mode in the “Performance Information” table shown in Output 14.2.4 indicates that the calculations were performed in a distributed environment that uses 10 nodes, each of which uses eight threads.

### Output 14.2.4 Performance Information in Distributed Mode

<table>
<thead>
<tr>
<th>Performance Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Host Node</td>
</tr>
<tr>
<td>Install Location</td>
</tr>
<tr>
<td>Execution Mode</td>
</tr>
<tr>
<td>Number of Compute Nodes</td>
</tr>
<tr>
<td>Number of Threads per Node</td>
</tr>
</tbody>
</table>

Another indication of distributed execution is the following message issued by all high-performance statistical procedures in the SAS Log:

```sas
NOTE: The HPREG procedure is executing in the distributed computing environment with 10 worker nodes.
```

Output 14.2.5 shows timing information for this distributed run of the HPREG procedure. In contrast to the single-machine mode (where forming the crossproducts matrix dominated the time spent), the majority of time in distributed mode is spent distributing the data and performing the model selection.

### Output 14.2.5 Timing

<table>
<thead>
<tr>
<th>Task</th>
<th>Procedure Task Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Distributing Data</td>
<td>1.83 74.89%</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
<td>0.02  0.78%</td>
</tr>
<tr>
<td>Loading Design Matrix</td>
<td>0.01  0.21%</td>
</tr>
<tr>
<td>Computing Moments</td>
<td>0.00  0.09%</td>
</tr>
<tr>
<td>Computing Cross Products Matrix</td>
<td>0.30 12.11%</td>
</tr>
<tr>
<td>Performing Model Selection</td>
<td>0.26 10.62%</td>
</tr>
<tr>
<td>Waiting on Client</td>
<td>0.03  1.31%</td>
</tr>
</tbody>
</table>
Example 14.3: Forward-Swap Selection

This example highlights the use of the forward-swap selection method, which is a generalization of the maximum R-square improvement (MAXR) method that is available in the REG procedure in SAS/STAT software. This example also demonstrates the use of the INCLUDE and START options.

The following DATA step produces the simulated data in which the response $y$ depends on six main effects and three 2-way interactions from a set of 20 regressors.

```solidus
data ex3Data;
  array x{20};
  do i=1 to 10000;
    do j=1 to 20;
      x{j} = ranuni(1);
    end;
    y = 3*x1 + 7*x2 -5*x3 + 5*x1*x3 + 4*x2*x13 + x7 + x11 -x13 + x1*x4 + rannor(1);
    output;
  end;
run;
```

Suppose you want to find the best model of each size in a range of sizes for predicting the response $y$. You can use the forward-swap selection method to produce good models of each size without the computational expense of examining all possible models of each size. In this example, the criterion used to evaluate the models of each size is the model R square. With this criterion, the forward-swap method coincides with the MAXR method that is available in the REG procedure in SAS/STAT software. The model of a given size for which no pairwise swap of an effect in the model with any candidate effect improves the R-square value is deemed to be the best model of that size.

Suppose that you have prior knowledge that the regressors $x_1$, $x_2$, and $x_3$ are needed in modeling the response $y$. Suppose that you also believe that some of the two-way interactions of these variables are likely to be important in predicting $y$ and that some other two-way interactions might also be needed. You can use this prior information by specifying the selection process shown in the following statements:

```solidus
proc hpreg data=ex3Data;
  model y = x1|x2|x3|x4|x5|x6|x7|x8|x9|x10|x11|
            x12|x13|x14|x15|x16|x7|x18|x19|x20@2 |
            include=(x1 x2 x3) start=(x1*x2 x1*x3 x2*x3);
  selection method=forwardswap(select=rsquare maxef=15 choose=sbc)
    details=all;
run;
```

The MODEL statement specifies that all main effects and two-way interactions are candidates for selection. The INCLUDE= option specifies that the effects $x_1$, $x_2$, and $x_3$ must appear in all models that are examined. The START= option specifies that all the two-way interactions of these variables should be used in the initial model that is considered but that these interactions are eligible for removal during the forward-swap selection.

The “Selection Summary” table is shown in Output 14.3.1.
**Output 14.3.1 Selection Summary**

You see that starting from the model with an intercept and the effects specified in the INCLUDE= and START= options at step 0, the forward-swap selection method adds the effect $x_2 \times x_{13}$ at step one, because this yields the maximum improvement in R square that can be obtained by adding a single effect. The forward-swap selection method now evaluates whether any effect swap yields a better eight-effect model (one with a higher R-square value). Because you specified the DETAILS=ALL option in the SELECTION statement, at each step where a swap is made you obtain a “Candidates” table that shows the R-square values for the evaluated swaps. **Output 14.3.2** shows the “Candidates” for step 2. By default, only the best 10 swaps are displayed.

<table>
<thead>
<tr>
<th>Step</th>
<th>Effect Entered</th>
<th>Effect Removed</th>
<th>Number Effects In</th>
<th>SBC</th>
<th>R-Square</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Intercept</td>
<td></td>
<td>1</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>$x_2 \times x_{13}$</td>
<td></td>
<td>2</td>
<td>8</td>
<td>1.892.8403</td>
</tr>
<tr>
<td>2</td>
<td>$x_7 \times x_{11}$</td>
<td>$x_1 \times x_2$</td>
<td>8</td>
<td>618.9298</td>
<td>0.9112</td>
</tr>
<tr>
<td>3</td>
<td>$x_1 \times x_4$</td>
<td>$x_2 \times x_3$</td>
<td>8</td>
<td>405.3751</td>
<td>0.9131</td>
</tr>
<tr>
<td>4</td>
<td>$x_{13}$</td>
<td></td>
<td>9</td>
<td>213.6140</td>
<td>0.9148</td>
</tr>
<tr>
<td>5</td>
<td>$x_7$</td>
<td></td>
<td>10</td>
<td>180.4457</td>
<td>0.9152</td>
</tr>
<tr>
<td>6</td>
<td>$x_{11}$</td>
<td>$x_7 \times x_{11}$</td>
<td>10</td>
<td>1.4039*</td>
<td>0.9167</td>
</tr>
<tr>
<td>7</td>
<td>$x_{10} \times x_{11}$</td>
<td></td>
<td>11</td>
<td>2.3393</td>
<td>0.9168</td>
</tr>
<tr>
<td>8</td>
<td>$x_3 \times x_7$</td>
<td></td>
<td>12</td>
<td>4.5000</td>
<td>0.9168</td>
</tr>
<tr>
<td>9</td>
<td>$x_6 \times x_7$</td>
<td></td>
<td>13</td>
<td>10.0589</td>
<td>0.9169</td>
</tr>
<tr>
<td>10</td>
<td>$x_3 \times x_6$</td>
<td></td>
<td>14</td>
<td>13.1113</td>
<td>0.9169</td>
</tr>
<tr>
<td>11</td>
<td>$x_5 \times x_{20}$</td>
<td></td>
<td>15</td>
<td>19.4612</td>
<td>0.9169</td>
</tr>
<tr>
<td>12</td>
<td>$x_{13} \times x_{20}$</td>
<td>$x_3 \times x_6$</td>
<td>15</td>
<td>18.3678</td>
<td>0.9169</td>
</tr>
<tr>
<td>13</td>
<td>$x_5 \times x_5$</td>
<td>$x_6 \times x_7$</td>
<td>15</td>
<td>12.1398</td>
<td>0.9170*</td>
</tr>
</tbody>
</table>

* Optimal Value of Criterion

You see that starting from the model with an intercept and the effects specified in the INCLUDE= and START= options at step 0, the forward-swap selection method adds the effect $x_2 \times x_{13}$ at step one, because this yields the maximum improvement in R square that can be obtained by adding a single effect. The forward-swap selection method now evaluates whether any effect swap yields a better eight-effect model (one with a higher R-square value). Because you specified the DETAILS=ALL option in the SELECTION statement, at each step where a swap is made you obtain a “Candidates” table that shows the R-square values for the evaluated swaps. **Output 14.3.2** shows the “Candidates” for step 2. By default, only the best 10 swaps are displayed.
You see that the best swap adds \( x7 \times x11 \) and drops \( x1 \times x2 \). This yields an eight-effect model whose R-square value (0.9112) is larger than the R-square value (0.8992) of the eight-effect model at step 1. Hence this swap is made at step 2. At step 3, an even better eight-effect model than the model at step 2 is obtained by dropping \( x2 \times x3 \) and adding \( x1 \times x4 \). No additional swap improves the R-square value, and so the model at step 3 is deemed to be the best eight-effect model. Although this is the best eight-effect model that can be found by this method given the starting model, it is not guaranteed that this model that has the highest R-square value among all possible models that consist of seven effects and an intercept.

Because the DETAILS=ALL option is specified in the SELECTION statement, details for the model at each step of the selection process are displayed. **Output 14.3.3** provides details of the model at step 3.
The forward-swap method continues to find the best nine-effect model, best 10-effect model, and so on until it obtains the best 15-effect model. At this point the selection terminates because you specified the MAXEF=15 option in the `SELECTION` statement. The R-square value increases at each step of the selection process. However, because you specified the CHOOSE=SBC criterion in the `SELECTION` statement, the final model selected is the model at step 6.

### Example 14.4: Forward Selection with Screening

This example shows how you can use the `SCREEN` option in the `SELECTION` statement to greatly speed up model selection from a large number of regressors. In order to demonstrate the efficacy of model selection with screening, this example uses simulated data in which the response $y$ depends systematically on a relatively small subset of a much larger set of regressors, which is described in Table 14.8.

#### Table 14.8 Complete Set of Regressors

<table>
<thead>
<tr>
<th>Regressor Name</th>
<th>Type</th>
<th>Number of Levels</th>
<th>In True Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>xIn1–xIn25</td>
<td>Continuous</td>
<td></td>
<td>Yes</td>
</tr>
<tr>
<td>xWeakIn1–xWeakIn2</td>
<td>Continuous</td>
<td></td>
<td>Yes</td>
</tr>
<tr>
<td>xOut1–xOut500</td>
<td>Continuous</td>
<td></td>
<td>No</td>
</tr>
<tr>
<td>cIn1–cIn5</td>
<td>Classification</td>
<td>From two to five</td>
<td>Yes</td>
</tr>
<tr>
<td>cOut1–cOut500</td>
<td>Classification</td>
<td>From two to five</td>
<td>No</td>
</tr>
</tbody>
</table>

The labels In and Out, which are part of the variable names, make it easy to identify whether the selected model succeeds or fails in capturing the true underlying model. The regressors that are labeled xWeakIn1 and xWeakIn2 are predictive, but their influence is substantially smaller than the influence of the other regressors in the true model.

The following DATA step generates the data:

```bash
%let nObs = 50000;
%let nContIn = 25;
%let nContOut = 500;
%let nClassIn = 5;
```
%let nClassOut = 500;
%let maxLevs = 5;
%let noiseScale = 1;

data ex4Data;
array xIn{&nContIn};
array xOut{&nContOut};
array cIn{&nClassIn};
array cOut{&nClassOut};
drop i j sign nLevs xBeta;

do i=1 to &nObs;
   sign = -1;
   xBeta = 0;
   do j=1 to dim(xIn);
      xIn(j) = ranuni(1);
      xBeta = xBeta + j*sign*xIn(j);
      sign = -sign;
   end;
   do j=1 to dim(xOut);
      xOut(j) = ranuni(1);
   end;

   xWeakIn1 = ranuni(1);
   xWeakin2 = ranuni(1);

   xBeta = xBeta + 0.1*xWeakIn1 + 0.1*xWeakIn2;

   do j=1 to dim(cIn);
      nLevs = 2 + mod(j,&maxlevs-1);
      cIn(j) = 1+int(ranuni(1)*nLevs);
      xBeta = xBeta + j*sign*(cIn(j)-nLevs/2);
      sign = -sign;
   end;

   do j=1 to dim(cOut);
      nLevs = 2 + mod(j,&maxlevs-1);
      cOut(j) = 1+int(ranuni(1)*nLevs);
   end;

   y = xBeta + &noiseScale*ranor(1);
   output;
end;
run;

When you have insufficient prior knowledge of what effects need to be included in a parsimonious predictive model, a reasonable starting point is to use model selection to build a such a model. In such cases, you might want to consider a large number of possible model effects, even though you know that a successful model that generalizes well for predicting unseen data depends on a relatively small number of effects. In such cases, you can dramatically reduce the computational task by including screening in the model selection process. The following statements show how you do this:
The ordered pair of integers that is specified in the SCREEN option in the SELECTION statement requests that screening be used to reduce the set of regressors to 100 regressors at the first screening stage and to 20 regressors at the second screening stage. This information is reflected in the “Screening Information” table shown in Output 14.4.1.

Output 14.4.1  Screening Information

The HPREG Procedure

<table>
<thead>
<tr>
<th>Screening Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>Screening Stages</td>
</tr>
<tr>
<td>Screening Criterion</td>
</tr>
<tr>
<td>Stage 1 Number of Screened Effects</td>
</tr>
<tr>
<td>Stage 2 Number of Screened Effects</td>
</tr>
</tbody>
</table>

The “Number Of Observations” table in Output 14.4.2 confirms that the data contain 50,000 observations and the “Dimensions” table shows that the selection is from 1,033 effects that have a total of 2,295 parameters.

Output 14.4.2  Number of Observations and Dimensions

| Number of Observations Read       | 50000                                      |
| Number of Observations Used       | 50000                                      |

<table>
<thead>
<tr>
<th>Dimensions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Effects</td>
</tr>
<tr>
<td>Number of Parameters</td>
</tr>
</tbody>
</table>

Because you specified the DETAILS=ALL suboption of the SCREEN option, you obtain the “Screening” table in Output 14.4.3, which shows how the screened subset of 100 effects is obtained at the first screening stage. For display purposes, some ranks in this table have been suppressed.
Example 14.4: Forward Selection with Screening

Output 14.4.3 First Stage Screening Details

<table>
<thead>
<tr>
<th>Effect Screening for</th>
<th>Maximum Absolute Correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>Rank</td>
<td>Effect</td>
</tr>
<tr>
<td>1</td>
<td>xIn25</td>
</tr>
<tr>
<td>2</td>
<td>xIn24</td>
</tr>
<tr>
<td>3</td>
<td>xIn23</td>
</tr>
<tr>
<td>.</td>
<td>.</td>
</tr>
<tr>
<td>98</td>
<td>xOut338</td>
</tr>
<tr>
<td>99</td>
<td>cOut363</td>
</tr>
<tr>
<td>100</td>
<td>cOut194</td>
</tr>
<tr>
<td>101</td>
<td>xOut125</td>
</tr>
<tr>
<td>102</td>
<td>xOut220</td>
</tr>
<tr>
<td>103</td>
<td>cOut310</td>
</tr>
<tr>
<td>104</td>
<td>cOut49</td>
</tr>
<tr>
<td>105</td>
<td>cOut11</td>
</tr>
</tbody>
</table>

The “Screened Effects” table shown in Output 14.4.4 lists the effects from which a model is selected at the first screening stage.

Output 14.4.4 First Stage Screened Effects

You see that the magnitude of the pairwise correlations of effects xIn1, xWeakIn1, and xWeakIn2 with response are too small for those effects to be included as candidates for selection at the first screening stage.

The first stage continues with forward selection from the screened effects that are shown in Output 14.4.4. The effects in the selected model at this stage are shown in Output 14.4.5.

Output 14.4.5 First Stage Selected Effects

You see that the selected model at this stage includes only effects that are systematically related to the response. The first stage continues with forward selection from the screened effects that are shown in Output 14.4.4. The effects in the selected model at this stage are shown in Output 14.4.5.

Output 14.4.6 shows the screening details at the second stage. You see that 20 effects are chosen by screening at this stage as specified. Because the selected effects from the first stage are orthogonal to the residuals at
the first stage, none of these effects are in the screened subset. Furthermore, you see that although the effects \(x_{ln1}\), \(x_{WeakIn1}\), and \(x_{WeakIn2}\) are weakly correlated with \(y\), they are the most strongly correlated effects with the residuals from the first stage.

**Output 14.4.6** Second Stage Screening Details

**Screening Stage 2: Residual Fit**

<table>
<thead>
<tr>
<th>Rank</th>
<th>Effect</th>
<th>Maximum Absolute Correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>(x_{ln1})</td>
<td>0.27373</td>
</tr>
<tr>
<td>2</td>
<td>(x_{WeakIn1})</td>
<td>0.02352</td>
</tr>
<tr>
<td>3</td>
<td>(x_{WeakIn2})</td>
<td>0.02132</td>
</tr>
<tr>
<td>4</td>
<td>(c_{Out295})</td>
<td>0.01524</td>
</tr>
<tr>
<td>5</td>
<td>(c_{Out35})</td>
<td>0.01443</td>
</tr>
<tr>
<td>6</td>
<td>(c_{Out323})</td>
<td>0.01417</td>
</tr>
<tr>
<td>7</td>
<td>(c_{Out202})</td>
<td>0.01406</td>
</tr>
<tr>
<td>8</td>
<td>(x_{Out6})</td>
<td>0.01401</td>
</tr>
<tr>
<td>9</td>
<td>(c_{Out154})</td>
<td>0.01263</td>
</tr>
<tr>
<td>10</td>
<td>(c_{Out54})</td>
<td>0.01160</td>
</tr>
<tr>
<td>11</td>
<td>(c_{Out181})</td>
<td>0.01159</td>
</tr>
<tr>
<td>12</td>
<td>(c_{Out115})</td>
<td>0.01150</td>
</tr>
<tr>
<td>13</td>
<td>(c_{Out403})</td>
<td>0.01144</td>
</tr>
<tr>
<td>14</td>
<td>(x_{Out332})</td>
<td>0.01142</td>
</tr>
<tr>
<td>15</td>
<td>(x_{Out409})</td>
<td>0.01141</td>
</tr>
<tr>
<td>16</td>
<td>(c_{Out267})</td>
<td>0.01137</td>
</tr>
<tr>
<td>17</td>
<td>(c_{Out374})</td>
<td>0.01132</td>
</tr>
<tr>
<td>18</td>
<td>(c_{Out254})</td>
<td>0.01128</td>
</tr>
<tr>
<td>19</td>
<td>(x_{Out204})</td>
<td>0.01121</td>
</tr>
<tr>
<td>20</td>
<td>(c_{Out417})</td>
<td>0.01120</td>
</tr>
<tr>
<td>21</td>
<td>(x_{Out113})</td>
<td>0.01116*</td>
</tr>
<tr>
<td>22</td>
<td>(x_{Out427})</td>
<td>0.01115*</td>
</tr>
<tr>
<td>23</td>
<td>(c_{Out259})</td>
<td>0.01111*</td>
</tr>
<tr>
<td>24</td>
<td>(c_{Out170})</td>
<td>0.01106*</td>
</tr>
<tr>
<td>25</td>
<td>(c_{Out107})</td>
<td>0.01102*</td>
</tr>
</tbody>
</table>

* Screened Out

**Output 14.4.7** shows the selected effects at the second screening stage. You see that the selected effects are precisely the remaining effects that are systematically predictive of \(y\) but that were not in the screened subset at the first screening stage.

**Output 14.4.7** Second Stage Selected Effects

**Selected Effects:** Intercept \(x_{ln1}\) \(x_{Out6}\) \(x_{WeakIn1}\) \(x_{WeakIn2}\)
In the third and final screening stage, model selection is performed from the union of the screened effects from the first stage (which are shown in Output 14.4.4) and the selected effects from the second stage (which are shown in Output 14.4.7). The selected effects from this final stage are shown in Output 14.4.8.

**Output 14.4.8** Final Stage Selected Effects

<table>
<thead>
<tr>
<th>Selected Effects:</th>
<th>xln1, xln2, xln3, xln4, xln5, xln6, xln7, xln8, xln9, xln10, xln11, xln12, xln13, xln14, xln15, xln16, xln17, xln18, xln19</th>
</tr>
</thead>
</table>

You see that the final selected model contains all the true underlying model effects and just one noise effect (xOut6). Because you specified the DETAILS option in the PERFORMANCE statement, the “Timing” table shown in Output 14.4.9 is displayed.

**Output 14.4.9** Timing for Model Selection with Screening

<table>
<thead>
<tr>
<th>Procedure Task</th>
<th>Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Task</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
<td>4.86</td>
</tr>
<tr>
<td>Loading Design Matrix</td>
<td>4.42</td>
</tr>
<tr>
<td>Computing Moments</td>
<td>0.33</td>
</tr>
<tr>
<td>Computing Cross Products Matrix</td>
<td>1.93</td>
</tr>
<tr>
<td>Performing Model Selection</td>
<td>0.24</td>
</tr>
</tbody>
</table>

You see that even though the selected model was obtained by selecting from thousands of effects, screening enabled the entire modeling task to be completed in about 10 seconds. You can perform the same model selection without screening as shown in the following statements:

```plaintext
proc hpreg data=ex4Data;
  class c: ;
  model y = x: c: ;
  selection method=forward;
  performance details;
run;
```

In this case, the model that is selected without screening is identical to model that is obtained with screening. However, there is no guarantee that you will get identical selected models. Output 14.4.10 shows the “Timing” table for the model selection without screening.

**Output 14.4.10** Timing for Model Selection without Screening

<table>
<thead>
<tr>
<th>Procedure Task</th>
<th>Timing</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Task</td>
</tr>
<tr>
<td>Reading and Levelizing Data</td>
<td>3.03</td>
</tr>
<tr>
<td>Loading Design Matrix</td>
<td>0.60</td>
</tr>
<tr>
<td>Computing Moments</td>
<td>0.16</td>
</tr>
<tr>
<td>Computing Cross Products Matrix</td>
<td>18.84</td>
</tr>
<tr>
<td>Performing Model Selection</td>
<td>106.49</td>
</tr>
</tbody>
</table>

You see that the model selection without screening took about 83 seconds, which is substantially slower than the approximately 10 seconds it took when screening was included in the selection process.
References


# Chapter 15
## The HPSPLIT Procedure

## Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Overview: HPSPLIT Procedure</td>
<td>682</td>
</tr>
<tr>
<td>PROC HPSPLIT Features</td>
<td>683</td>
</tr>
<tr>
<td>Getting Started: HPSPLIT Procedure</td>
<td>684</td>
</tr>
<tr>
<td>Syntax: HPSPLIT Procedure</td>
<td>691</td>
</tr>
<tr>
<td>PROC HPSPLIT Statement</td>
<td>691</td>
</tr>
<tr>
<td>CLASS Statement</td>
<td>700</td>
</tr>
<tr>
<td>CODE Statement</td>
<td>701</td>
</tr>
<tr>
<td>GROW Statement</td>
<td>701</td>
</tr>
<tr>
<td>ID Statement</td>
<td>703</td>
</tr>
<tr>
<td>MODEL Statement</td>
<td>703</td>
</tr>
<tr>
<td>OUTPUT Statement</td>
<td>704</td>
</tr>
<tr>
<td>PARTITION Statement</td>
<td>705</td>
</tr>
<tr>
<td>PERFORMANCE Statement</td>
<td>706</td>
</tr>
<tr>
<td>PRUNE Statement</td>
<td>706</td>
</tr>
<tr>
<td>RULES Statement</td>
<td>707</td>
</tr>
<tr>
<td>Details: HPSPLIT Procedure</td>
<td>708</td>
</tr>
<tr>
<td>Building a Decision Tree</td>
<td>708</td>
</tr>
<tr>
<td>Splitting Criteria</td>
<td>711</td>
</tr>
<tr>
<td>Splitting Strategy</td>
<td>713</td>
</tr>
<tr>
<td>Pruning</td>
<td>714</td>
</tr>
<tr>
<td>Memory Considerations</td>
<td>719</td>
</tr>
<tr>
<td>Primary and Surrogate Splitting Rules</td>
<td>719</td>
</tr>
<tr>
<td>Handling Missing Values</td>
<td>720</td>
</tr>
<tr>
<td>Unknown Values of Categorical Predictors</td>
<td>720</td>
</tr>
<tr>
<td>Scoring</td>
<td>721</td>
</tr>
<tr>
<td>Measures of Model Fit</td>
<td>722</td>
</tr>
<tr>
<td>Variable Importance</td>
<td>725</td>
</tr>
<tr>
<td>ODS Table Names</td>
<td>726</td>
</tr>
<tr>
<td>ODS Graphics</td>
<td>727</td>
</tr>
<tr>
<td>SAS Enterprise Miner Syntax and Notes</td>
<td>727</td>
</tr>
<tr>
<td>Examples: HPSPLIT Procedure</td>
<td>730</td>
</tr>
<tr>
<td>Example 15.1: Building a Classification Tree for a Binary Outcome</td>
<td>730</td>
</tr>
<tr>
<td>Example 15.2: Cost-Complexity Pruning with Cross Validation</td>
<td>740</td>
</tr>
<tr>
<td>Example 15.3: Creating a Regression Tree</td>
<td>745</td>
</tr>
<tr>
<td>Example 15.4: Creating a Binary Classification Tree with Validation Data</td>
<td>748</td>
</tr>
<tr>
<td>Example 15.5: Assessing Variable Importance</td>
<td>757</td>
</tr>
<tr>
<td>References</td>
<td>758</td>
</tr>
</tbody>
</table>
Overview: HPSPLIT Procedure

The HPSPLIT procedure is a high-performance procedure that builds tree-based statistical models for classification and regression. The procedure produces classification trees, which model a categorical response, and regression trees, which model a continuous response. Both types of trees are referred to as decision trees because the model is expressed as a series of if-then statements.

The predictor variables for tree models can be categorical or continuous. The model is based on a partition of the predictor space into nonoverlapping segments, which correspond to the terminal nodes or leaves of the tree. The partitioning is done recursively, starting with the root node, which contains all the data, and ending with the terminal nodes. At each step of the recursion, the parent node is split into child nodes through selection of a predictor variable and a split value that minimize the variability in the response across the child nodes.

Tree models are built from training data for which the response values are known, and these models are subsequently used to score (classify or predict) response values for new data. For classification trees, the most frequent response level of the training observations in a leaf is used to classify observations in that leaf. For regression trees, the average response of the training observations in a leaf is used to predict the response for observations in that leaf. The splitting rules that define the leaves provide the information that is needed to score new data.

The process of building a decision tree begins with growing a large, full tree. Various measures, such as the Gini index, entropy, and residual sum of squares, are used to assess candidate splits for each node. The full tree can overfit the training data, resulting in a model that does not adequately generalize to new data. To prevent overfitting, the full tree is pruned back to a smaller subtree that balances the goals of fitting training data and predicting new data. Two commonly applied approaches for finding the best subtree are cost-complexity pruning (Breiman et al. 1984) and C4.5 pruning (Quinlan 1993). For more information, see the section “Building a Decision Tree” on page 708.

SAS/STAT software provides many different methods of regression and classification. Compared with other methods, an advantage of tree models is that they are easy to interpret and visualize, especially when the tree is small. Tree-based methods scale well to large data, and they offer various methods of handling missing values, including surrogate splits.

However, tree models have limitations. Regression tree models fit response surfaces that are constant over rectangular regions of the predictor space, and so they often lack the flexibility needed to capture smooth relationships between the predictor variables and the response. Another limitation of tree models is that small changes in the data can lead to very different splits, and this undermines the interpretability of the model (Hastie, Tibshirani, and Friedman 2009; Kuhn and Johnson 2013).

PROC HPSPLIT runs in either single-machine mode or distributed mode.

**NOTE:** Distributed mode requires SAS High-Performance Statistics.
The main features of the HPSPLIT procedure are as follows:

- provides a variety of methods of splitting nodes, including criteria based on impurity (entropy, Gini index, residual sum of squares) and criteria based on statistical tests (chi-square, $F$ test, CHAID, FastCHAID)
- provides a computationally efficient strategy for generating candidate splits
- provides the cost-complexity, C4.5, and reduced-error methods of pruning trees
- supports the use of cross validation and validation data for selecting the best subtree
- provides various methods of handling missing values, including surrogate rules
- creates tree diagrams, plots for cost-complexity analysis, and plots of ROC curves
- computes statistics for assessing model fit, including model-based (resubstitution) statistics and cross validation statistics
- computes measures of variable importance
- produces a file that contains SAS DATA step code for scoring new data
- produces a file that contains node rules
- provides an output data set with leaf assignments and predicted values for observations

The HPSPLIT procedure uses ODS Graphics to create plots as part of its output. For general information about ODS Graphics, see Chapter 21, “Statistical Graphics Using ODS” (SAS/STAT User’s Guide). For specific information about the statistical graphics available with the HPSPLIT procedure, see the PLOTS options in the PROC HPSPLIT statement and the section “ODS Graphics” on page 727.

Because the HPSPLIT procedure is a high-performance analytical procedure, it also does the following:

- enables you to run in distributed mode on a cluster of machines that distribute the data and the computations
- enables you to run in single-machine mode on the server where SAS is installed
- exploits all available cores and concurrent threads, regardless of execution mode

For more information, see the section “Processing Modes” on page 6.
Getting Started: HPSPLIT Procedure

This example explains basic features of the HPSPLIT procedure for building a classification tree. The data are measurements of 13 chemical attributes for 178 samples of wine. Each wine is derived from one of three cultivars that are grown in the same area of Italy, and the goal of the analysis is a model that classifies samples into cultivar groups. The data are available from the UCI Irvine Machine Learning Repository; see Lichman (2013).\footnote{Disclaimer: SAS may reference other websites or content or resources for use at Customer’s sole discretion. SAS has no control over any websites or resources that are provided by companies or persons other than SAS. Customer acknowledges and agrees that SAS is not responsible for the availability or use of any such external sites or resources, and does not endorse any advertising, products, or other materials on or available from such websites or resources. Customer acknowledges and agrees that SAS is not liable for any loss or damage that may be incurred by Customer or its end users as a result of the availability or use of those external sites or resources, or as a result of any reliance placed by Customer or its end users on the completeness, accuracy, or existence of any advertising, products, or other materials on, or available from, such websites or resources.}

The following statements create a data set named Wine that contains the measurements:

```latex
\begin{verbatim}
data Wine;
  %let url = http://archive.ics.uci.edu/ml/machine-learning-databases;
  infile "&url/wine/wine.data" url delimiter=',';
  input Cultivar Alcohol Malic Ash Alkan Mg TotPhen
    Flav NFPhen Cyanins Color Hue ODRatio Proline;
  label Cultivar = "Cultivar"
    Alcohol = "Alcohol"
    Malic = "Malic Acid"
    Ash = "Ash"
    Alkan = "Alkalinity of Ash"
    Mg = "Magnesium"
    TotPhen = "Total Phenols"
    Flav = "Flavonoids"
    NFPhen = "Nonflavonoid Phenols"
    Cyanins = "Proanthocyanins"
    Color = "Color Intensity"
    Hue = "Hue"
    ODRatio = "OD280/OD315 of Diluted Wines"
    Proline = "Proline";
run;

proc print data=Wine(obs=10); run;
\end{verbatim}
```

Figure 15.1 lists the first 10 observations of Wine.
The variable Cultivar is a nominal categorical variable with levels 1, 2, and 3, and the 13 attribute variables are continuous.

The following statements use the HPSPLIT procedure to create a classification tree:

```sas
ods graphics on;
proc hpsplit data=Wine seed=15533;
  class Cultivar;
  model Cultivar = Alcohol Malic Ash Alkan Mg TotPhen Flav NFPhen Cyanins Color Hue ODRatio Proline;
  grow entropy;
  prune costcomplexity;
run;
```

The MODEL statement specifies Cultivar as the response variable and the variables to the right of the equal sign as the predictor variables. The inclusion of Cultivar in the CLASS statement designates it as a categorical response variable and requests a classification tree. All the predictor variables are treated as continuous variables because none are included in the CLASS statement.

The GROW and PRUNE statements control two fundamental aspects of building classification and regression trees: growing and pruning. You use the GROW statement to specify the criterion for recursively splitting parent nodes into child nodes as the tree is grown. For classification trees, the default criterion is entropy; see the section “Splitting Criteria” on page 711.

By default, the growth process continues until the tree reaches a maximum depth of 10 (you can specify a different limit by using the MAXDEPTH= option). The result is often a large tree that overfits the data and is likely to perform poorly in predicting future data. A recommended strategy for avoiding this problem is to prune the tree to a smaller subtree that minimizes prediction error. You use the PRUNE statement to specify the method of pruning. The default method is cost complexity; see the section “Pruning” on page 714.

The default output includes the four informational tables that are shown in Figures 15.2 through 15.5.

The “Performance Information” table in Figure 15.2 shows that the procedure executes in single-machine mode—that is, all the computations are done on the machine where the SAS session executes. This run of the HPSPLIT procedure was performed on a multicore machine with the same number of CPUs as there are threads; that is, one computational thread was spawned per CPU.
The “Data Access Information” table in Figure 15.3 shows that the input data set is accessed using the V9 (base) engine on the client machine where the MVA SAS session executes. This table includes similar information about output data sets that you can request by using the `OUTPUT` statement.

The “Model Information” table in Figure 15.4 provides information about the model and the methods that are used to grow and prune the tree.

The “Observation Information” table in Figure 15.5 provides the numbers of observations that are read and used.

These numbers are the same in this example because there are no missing values in the predictor variables. By default, observations that have missing values are not used. However, the HPSPLIT procedure provides methods for incorporating missing values in the analysis, as explained in the sections “Handling Missing Values” on page 720 and “Primary and Surrogate Splitting Rules” on page 719.

The plot in Figure 15.6 is a tool for selecting the tuning parameter for cost-complexity pruning. The parameter, indicated on the lower horizontal axis, indexes a sequence of progressively smaller subtrees that are nested within the large tree. The parameter value 0 corresponds to the large tree, and positive values control
the trade-off between complexity (number of leaves) and fit to the training data, as measured by average misclassification rate.

**Figure 15.6** Misclassification Rate as a Function of Cost-Complexity Parameter

![Cost-Complexity Analysis for Cultivar Using Cross Validation](image)

Figure 15.6 shows that PROC HPSPLIT selects the parameter value 0.0159 because it minimizes the average misclassification rate, which is obtained by 10-fold cross validation. However, the average misclassification rates for several other parameter choices are nearly the same.

Breiman’s 1-SE rule chooses the parameter that corresponds to the smallest subtree for which the misclassification rate is less than one standard error above the minimum misclassification rate (Breiman et al. 1984). This parameter choice (0.1291) corresponds to a tree that has only three leaves.

**NOTE:** The estimates of misclassification rate and their standard errors depend on the random assignment of observations to the folds in the cross validation; the random assignment is determined by the SEED= option.

The following statements build a classification tree by growing a large tree and applying cost-complexity pruning (also known as weakest-link pruning) to obtain a tree that has three leaves:

```sas
proc hpsplit data=Wine seed=15533;
class Cultivar;
model Cultivar = Alcohol Malic Ash Alkan Mg TotPhen Flav
                   NFPhen Cyanins Color Hue ODRatio Proline;
prune costcomplexity(leaves=3);
run;
```
The tree diagram in Figure 15.7, which is produced by default when ODS Graphics is enabled, provides an overview of the tree as a classifier.

**Figure 15.7** Overview Diagram of Final Tree

The tree is constructed starting with all the observations in the root node (labeled 0). This node is split into a leaf node (1) and an internal node (2), which is further split into two leaf nodes (3 and 4).

The color of the bar in each leaf node indicates the most frequent level of Cultivar among the observations in that node; this is also the classification level assigned to all observations in that node. The height of the bar indicates the proportion of observations in the node that have the most frequent level. The width of the link between parent and child nodes is proportional to the number of observations in the child node.

The diagram reveals that splitting on just two of the attributes is sufficient to differentiate the three cultivars, and a tree model that has only three leaves provides a high degree of accuracy for classification.

The diagram in Figure 15.8 provides more detail about the nodes and the splits.
There are 178 samples in the root node (node 0). The table below the line in the box for node 0 provides the proportion of samples for each level of Cultivar, and the level that has the highest proportion is also given above the line. These samples are divided into 62 samples for which Flav < 1.572 (node 1) and 116 samples for which Flav ≥ 1.572 (node 2).

The variable Flav and the split point 1.572 are chosen to maximally decrease the impurity of the root node as measured by the entropy criterion. There are no samples for which Cultivar = 1 in node 1, and there are no samples for which Cultivar = 3 in node 2.

The samples in node 2 were further divided into 54 samples for which Proline < 726.640 (node 3) and 62 samples for which Proline ≥ 726.640 (node 4).

The classification tree yields simple rules for predicting the wine cultivar. For example, a sample for which Flav ≥ 1.572 and Proline < 726.640 is predicted to be from the third cultivar (Cultivar = 3).
The diagram in Figure 15.8 happens to show the entire tree that was created by the preceding statements, but in general this diagram shows a subtree of the entire tree that begins with the root node and has a depth of four levels. You can use the PLOTS=ZOOMEDTREE option in the PROC HPSPLIT statement to request diagrams that begin with other nodes and have specified depths.

The confusion matrix in Figure 15.9 evaluates the accuracy of the fitted tree for classifying the training data that were used to build the tree model.

**Figure 15.9  Confusion Matrix**

The HPSPLIT Procedure

<table>
<thead>
<tr>
<th>Model-Based Confusion Matrix</th>
<th>Predicted Error Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Actual 1 2 3</td>
<td></td>
</tr>
<tr>
<td>1 58 1 0 0.0169</td>
<td></td>
</tr>
<tr>
<td>2 4 53 14 0.2535</td>
<td></td>
</tr>
<tr>
<td>3 0 0 48 0.0000</td>
<td></td>
</tr>
</tbody>
</table>

The values in the off-diagonal entries of the matrices show how many times the fitted model misclassified a sample. For example, among the 59 samples for which Cultivar=1, only one sample was misclassified, and it was incorrectly classified as Cultivar=2.

The “Tree Performance” table in Figure 15.10 displays various fit statistics for the tree model.

**Figure 15.10  Fit Statistics**

<table>
<thead>
<tr>
<th>Model-Based Fit Statistics for Selected Tree</th>
</tr>
</thead>
<tbody>
<tr>
<td>N Leaves ASE Misclass Entropy Gini RSS</td>
</tr>
<tr>
<td>3 0.0583 0.1067 0.4290 0.1749 31.1243</td>
</tr>
</tbody>
</table>

For instance, the misclassification rate is the proportion of the 178 wine samples that were misclassified: \((1 + 4 + 14)/178 = 0.1067\).

You can use the CVMODELFIT option in the PROC HPSPLIT statement to request a model assessment that is based on cross validation; this is done independently of the cross validation used to assess pruning parameters. For more information about fit statistics, see the section “Measures of Model Fit” on page 722.

**NOTE:** Additional fit statistics are available in the case of classification trees for binary responses. See “Example 15.1: Building a Classification Tree for a Binary Outcome” on page 730.
Syntax: HPSPLIT Procedure

The following statements and options are available in the HPSPLIT procedure:

\begin{verbatim}
PROC HPSPLIT <options>;
   CLASS variable... </options>;
   CODE FILE=filename;
   GROW criterion </options>;
   ID variables;
   MODEL response <(response-options)> = variable <variable...>;
   OUTPUT output-options;
   PARTITION <partition-options>;
   PERFORMANCE performance-options;
   PRUNE prune-method <(prune-options)>;
   RULES FILE=filename;
\end{verbatim}

The PROC HPSPLIT statement and the MODEL statement are required. If any variables are character or to be treated as categorical, at least one CLASS statement is required. Variables that appear after the equal sign (=) in the MODEL statement are explanatory variables that model the response variable. By default, all variables that appear in the MODEL statement are treated as continuous variables. CLASS statements cause a variable to be treated as categorical. Specifying a variable in a CLASS statement but not in a MODEL statement causes the variable to be ignored and a warning to be issued.

The following sections describe the PROC HPSPLIT statement and then describe the other statements in alphabetical order.

PROC HPSPLIT Statement

\begin{verbatim}
PROC HPSPLIT <options>;
\end{verbatim}

The PROC HPSPLIT statement invokes the procedure. Table 15.1 summarizes the options in the PROC HPSPLIT statement.
Table 15.1 PROC HPSPLIT Statement Options

<table>
<thead>
<tr>
<th>Option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Basic Options</strong></td>
<td></td>
</tr>
<tr>
<td>CVCC</td>
<td>Requests a table of the results of cost-complexity pruning based on cross validation</td>
</tr>
<tr>
<td>CVMETHOD=</td>
<td>Specifies the cross validation method to use</td>
</tr>
<tr>
<td>CVMODELFIT</td>
<td>Requests model assessment and a confusion matrix with cross validation</td>
</tr>
<tr>
<td>DATA=</td>
<td>Specifies the predictor data set</td>
</tr>
<tr>
<td>INTERVALBINS=</td>
<td>Specifies the number of bins for continuous variables</td>
</tr>
<tr>
<td>MINVARIANCE=</td>
<td>Sets the minimum variance for a regression tree leaf to be split</td>
</tr>
<tr>
<td>NODES</td>
<td>Requests a table that describes the nodes of the final tree</td>
</tr>
<tr>
<td>NOPRINT</td>
<td>Suppresses ODS output</td>
</tr>
<tr>
<td>NSURROGATES=</td>
<td>Specifies the number of surrogate rules to create</td>
</tr>
<tr>
<td>PLOTS=</td>
<td>Specifies options for plots</td>
</tr>
<tr>
<td>SEED=</td>
<td>Specifies the random number seed to use for cross validation</td>
</tr>
<tr>
<td>SPLITONCE</td>
<td>Specifies that variables should be split only once per branch</td>
</tr>
<tr>
<td><strong>Splitting Options</strong></td>
<td></td>
</tr>
<tr>
<td>ASSIGNMISSING=</td>
<td>Specifies how to handle missing values in a predictor variable</td>
</tr>
<tr>
<td>LEVTHRESH1=</td>
<td>Specifies the maximum number of computations to perform in an exhaustive search for a categorical predictor</td>
</tr>
<tr>
<td>LEVTHRESH2=</td>
<td>Specifies the number of computations to perform before the splitter uses the fastest greedy search</td>
</tr>
<tr>
<td>MAXBRANCH=</td>
<td>Specifies the maximum number of leaves per node</td>
</tr>
<tr>
<td>MAXDEPTH=</td>
<td>Specifies the maximum tree depth</td>
</tr>
<tr>
<td>MINCATSIZE=</td>
<td>Specifies the number of observations per level in order for the level to be considered for splitting</td>
</tr>
<tr>
<td>MINLEAFSIZE=</td>
<td>Specifies the minimum number of observations per leaf</td>
</tr>
</tbody>
</table>

You can specify the following **options**.

**ASSIGNMISSING=BRANCH | NONE | POPULAR | SIMILAR**

specifies how PROC HPSPLIT creates a default splitting rule to handle missing values, unknown levels, and levels that have fewer observations than you specify in the MINCATSIZE= option. An unknown level is a level of a categorical predictor that does not exist in the training data but is encountered during scoring.

Both the ASSIGNMISSING= and NSURROGATES= options affect training and scoring. See the NSURROGATES= option for the definition of surrogate rules.
During training, the primary splitting rule is created first, along with the default splitting rule (controlled by the ASSIGNMISSING= option). If you request surrogate rules (by using the NSURROGATES= option), they are created after the primary and default splits are made. When the splitting rules have been created, the rules are used as described in the following list for assigning the training data by using the new splitting rules, and splitting rule creation continues on the new children.

Observation assignment during the training phase and during scoring proceeds as follows:

1. The primary splitting rule is applied if the rule’s variable is not missing. Otherwise:
2. The first surrogate rule (with the largest agreement, described in the section “Primary and Surrogate Splitting Rules” on page 719) is applied if the first surrogate rule’s variable is not missing. Otherwise:
3. Each subsequent (ordered by agreement) splitting rule is applied as described in the first surrogate item in this list. If all of the surrogate rules’ variables are missing, then:
4. The default splitting rule is used.

Because there is always a default splitting rule, all data can be scored, even if the primary rule and all surrogate rules cannot be used on a particular observation.

You can specify one of the following:

**BRANCH**

specifies that PROC HPSPLIT create a special child (branch) for the default rule and assign to that child missing values, unknown levels, and levels that have fewer observations than you specify in the MINCATSIZE= option. You need to have missing values in the training data set for this to work. If no missing values or levels that have fewer observations than you specify in the MINCATSIZE= option are available at the split in the training data set, then missing values are assigned using ASSIGNMISSING=POPULAR.

**NONE**

specifies that observations that have any missing variables be excluded from the analysis. In addition, the default rule (to handle unknown levels, which include missing values, because they are excluded from the analysis, and levels that have fewer observations than you specify in the MINCATSIZE= option) is created using ASSIGNMISSING=POPULAR.

**POPULAR**

specifies that missing values be assigned to the most popular (largest) child.

**SIMILAR**

specifies that missing values be assigned to the child that they are most similar to (using the chi-square for categorical responses or $F$-test criterion for continuous responses). For more information about this option and the similarity measurement, see the section “Handling Missing Values” on page 720. If no missing values or levels that have fewer observations than you specify in the MINCATSIZE= option are available at the split in the training data set, then missing values are assigned using ASSIGNMISSING=POPULAR.

By default, ASSIGNMISSING=NONE.
CVCC

CVCONSTCOMPLEXITY
requests a table of the results of cost-complexity pruning based on cross validation. For each fold in the cross validation, the table provides the penalty parameter, the number of leaves, and the average ASE. In addition, the table provides the minimum and maximum ASE, and the minimum, median, and maximum number of leaves. The number of leaves is the floor of the median. You can use the PLOTS=CVCC option to request a plot of the information in this table.

CVMETHOD=NONE | RANDOM < (k)>
requests the cross validation method to be performed.

You can specify one of the following:

NONE
suppresses cross validation.

RANDOM < (k)>
assigns each training observation randomly to one of the k folds (with a probability of 1/k for any given fold) for cross validation. The default value of k is 10.

Cross validation applies to the CVMODELFIT option and cost-complexity pruning. In k-fold cross validation, the training set is divided into k folds; k trees are then built using all but the one fold. For example, the first tree uses all of the training set except for the observations in the first fold. The second uses all of the training set except for the observations in the second fold, and so on.

The holdout fold for each tree is used to calculate the ASE of that tree. The average ASE across the k trees is the cross validation error for that set of trees. This process is repeated for each value of the parameter that is cross validated. The parameter that has the minimum cross validated error is used as the best parameter value. A final tree is then grown using this final parameter value.

NOTE: Attempting to use a PARTITION statement along with cross validation results in an error.

By default, CVMETHOD=RANDOM(10) when you perform cost-complexity pruning with no PARTITION statement.

CVMODELFIT
requests model assessment with cross validation. When you specify this option, the procedure does a cross validation of the final model parameters and produces a table that describes the cross validation error measures of the parameters. The table contains various summary statistics of the ASE, the number of leaves, and, for a categorical response, the misclassification rate across the k trees grown. This option also requests a table that contains the cross validation confusion matrix.

If cost complexity is cross validated (the default if you use cost-complexity pruning without a validation set), the assessment is a completely separate cross validation of the final tree penalty parameter, using a different seed for fold assignment.

NOTE: The assessment is not on a holdout sample but instead on k-fold cross validation. This is not a second run of the procedure but instead is done automatically and internally.
DATA=SAS-data-set
names the predictor SAS data set to be used by PROC HPSPLIT. The default is the most recently created data set.

If the procedure executes in distributed mode, the predictor data are distributed to memory on the appliance nodes and analyzed in parallel, unless the data are already distributed in the appliance database. In that case, the procedure reads the data alongside the distributed database. For more information, see the section “Processing Modes” on page 6 about the various execution modes and the section “Alongside-the-Database Execution” on page 14 about the alongside-the-database model.

INTERVALBINS=number
specifies the number of bins for continuous variables. PROC HPSPLIT bins continuous predictors to a fixed bin size. This option controls the number of bins and thereby also the size of the bins. For more information about interval variable binning, see the section “Details: HPSPLIT Procedure” on page 708.

By default, INTERVALBINS=100.

LEVTHRESH1=number
applies only to categorical predictor variables and specifies the limit for the number of computations in an exhaustive search for the optimal partition of the levels of a particular variable. The splitter first evaluates the number of computations that are needed for an exhaustive search. If this number exceeds the limit, then the splitter falls back to a faster heuristic algorithm. You can use the LEVTHRESH2= option to specify the limit for the number of computations in this faster algorithm.

By default, LEVTHRESH1=500000.

LEVTHRESH2=number
applies to categorical predictor variables and continuous predictor variables with multiway splits. This option does not apply to continuous predictor variables with binary splits.

For a categorical predictor variable, the splitter first evaluates the number of computations that are needed for an exhaustive search. If this number exceeds the limit that you specify in the LEVTHRESH1= option, then the splitter falls back to a faster heuristic algorithm. You can use the LEVTHRESH2= option to specify the limit for the number of computations in this faster algorithm. If this number of computations exceeds the limit that you specify in the LEVTHRESH2= option, then the splitter falls back to an even faster algorithm.

For a continuous predictor variable, the splitter first tries to perform an exhaustive search for the optimal split values. The splitter first evaluates the number of computations that are needed for an exhaustive search. If this number exceeds the limit that you specify in the LEVTHRESH2= option, the splitter falls back to a faster heuristic algorithm.

By default, LEVTHRESH2=1000000.

MAXBRANCH=b
specifies the maximum number of children per node in the tree. PROC HPSPLIT tries to create this number of children unless it is impossible (for example, if a split variable does not have enough levels).

By default, MAXBRANCH=2.
**MAXDEPTH=**<i>number</i>
specifies the maximum depth of the tree to be grown. The default is set using the following equation, where <i>b</i> is the value for the **MAXBRANCH=** option:

\[
\text{MaxDepth} = \left\lfloor \frac{10}{\log_2 (b)} \right\rfloor
\]

**MINCATSIZE=**<i>number</i>
specifies the <i>number</i> of observations that a categorical variable level must have in order to be considered in the split. Predictor variable levels that have fewer observations than <i>number</i> receive the nonsurrogate missing value assignment for that split. See the **NSURROGATES=** option for the definition of surrogate rules.

By default, **MINCATSIZE=1**.

**MINLEAFSIZE=**<i>number</i>
specifies the minimum <i>number</i> of observations that each child of a split must contain in the training data set in order for the split to be considered.

By default, **MINLEAFSIZE=1**.

**MINVARIANCE=**<i>value</i>
specifies the minimum variance for a regression tree leaf to be eligible for splitting. That is, leaves whose variance is less than <i>value</i> are not split any further.

By default, **MINVARIANCE=1E–8**.

The variance at some leaf \( \lambda \) with weight \( N_\lambda \) (number of observations) is calculated using

\[
\text{Var} = \frac{\sum^\lambda y_i^2}{N_\lambda} - \bar{y}_\lambda^2
\]

where \( y_i \) is the response value at observation \( i \) and \( \bar{y}_\lambda \) is the average value of the response within leaf \( \lambda \).

**NODES=**<i>DETAIL | SUMMARY</i>
requests a table that contains the description of the paths from each leaf to the root.

You can specify the following values:

**DETAIL**

prints all nodes and leaves, including the path from each node or leaf to the root of the tree.

**SUMMARY**

prints all nodes and leaves, without including the path to the root of the tree.

**NOPRINT**
suppresses the generation of ODS output.

**NSURROGATES=**<i>number</i>
specifies the <i>number</i> of surrogate rules to create for each splitting rule. Surrogate rules are backup splitting rules that are used when the variable that corresponds to the primary splitting rule is missing.

By default, **NSURROGATES=0**.
Both the ASSIGNMISSING= option and NSURROGATES= options affect training and scoring. During training, the primary splitting rule is created first, along with the default splitting rule (controlled by the ASSIGNMISSING= option). If you request surrogate rules (by specifying the NSURROGATES= option), they are created after the primary and default splits are created. When the splitting rules have been created, the rules are used as described in the following list for assigning the training data by using the new splitting rules, and splitting rule creation continues on the new children.

Observation assignment during the training phase and during scoring proceeds as follows:

1. The primary splitting rule is applied if the primary rule’s variable is not missing. Otherwise:
   2. The first surrogate rule (with the largest agreement, described in the section “Primary and Surrogate Splitting Rules” on page 719) is applied if the first surrogate rule’s variable is not missing. Otherwise:
   3. Each subsequent (ordered by agreement) splitting rule is applied as described in the first surrogate item in the list. If all of the surrogate rules’ variables are missing, then:
   4. The default splitting rule is used.

Because there is always a default splitting rule, all data can be scored, even if the primary rule and all surrogate rules cannot be used on a particular observation.

As auxiliary rules, surrogate rules are used in the following ways:

- Surrogate rules are used in generating the tree.
- Surrogate rules therefore also affect the final tree metrics.
- Surrogate rules are used in the SAS code output from the CODE statement.
- Surrogate rules are used in scoring the predictor data set by using the OUTPUT statement.
- Surrogate rules are not written out in the “Node Rules” file, output from the RULES statement.

You can specify the following global-plot-option:

**ONLY**

suppresses the default plots. Only plots that you specifically request are displayed.

You can specify the following plot-requests:

**ALL**

produces all appropriate plots.

**CVCC<(ASE)>**

produces a plot that is used to determine the tuning parameter for cost-complexity pruning when cross validation is used. By default, this plot displays the average misclassification rate when the response variable is a classification variable and displays the average square error (ASE) when the response variable is a continuous variable. You can specify the following suboption:
ASE

displays the ASE when the response variable is a classification variable.

NONE

suppresses the default plots. Only plots that you specifically request are displayed.

PRUNEUNTIL

produces a plot of the metric that is used to select the final subtree. This option is enabled by default except in the following cases:

- You request cross validation of cost-complexity pruning.
- You specify the LEAVES= option in the PRUNE statement when you use the cost-complexity pruning method.
- You specify the OFF option in the PRUNE statement. Note that specifying the PRUNEUNTIL option has no effect in this case.

ROC

produces the receiver operating characteristic (ROC) curve. This option is enabled by default.

WHOLETREE < (whole-tree-options) >

produces a plot to visualize the entire finished (grown and pruned) tree. This option is enabled by default.

You can specify the following whole-tree-options:

LINKSTYLE=link-style

specifies the style of links between nodes and leaves in the tree. You can specify the following link-styles:

CURVED

requests curved links between the nodes and their children.

ORTHOGONAL

requests that links go straight down partway from a node to its children, create a horizontal line at the base of the vertical line, and then go straight down from that line to each child.

STRAIGHT

requests that links go straight from the nodes to their children.

By default, LINKSTYLE=CURVED.

LINKWIDTH=link-width

specifies the width of links between nodes and leaves in the tree. You can specify the following link-widths:

CONSTANT

requests that all links have the same thickness.

PROPORTIONAL

requests that links have a thickness proportional to the total number of observations that go between the node and each child.

By default, LINKWIDTH=PROPORTIONAL.
NOLEGEND
       turns off the legend.

ZOOMEDTREE < (zoomed-tree-options)>
       produces a plot to visualize a portion of the finished (grown and pruned) tree. This option is
       enabled by default.

       You can specify the following zoomed-tree-options:

       DEPTH=depth
       requests that PROC HPSPLIT create plots specified by the ZOOMEDTREE option for each
       node-id down to depth.

       LINKSTYLE=link-style
       specifies the style of links between nodes and leaves in the tree. You can specify the following
       link-styles:

       CURVED
       requests curved links between the nodes and their children.

       ORTHOGONAL
       requests that links go straight down partway from a node to its children, create a
       horizontal line at the base of the vertical line, and then go straight down from that line
       to each child.

       STRAIGHT
       requests that links go straight from the nodes to their children.

       By default, LINKSTYLE=CURVED.

       LINKWIDTH=link-width
       specifies the width of links between nodes and leaves in the tree. You can specify the
       following link-widths:

       CONSTANT
       requests that all links have the same thickness.

       PROPORTIONAL
       requests that links have a thickness proportional to the total number of observations that
       go between the node and each child.

       By default, LINKWIDTH=PROPORTIONAL.

       NODES=(node-id < node-id < ... >)
       requests plots for the subtree that is rooted at nodes at node-id. The default node ID is “0,”
       the root of the entire tree. The values of node-id are alphanumeric strings that are displayed
       within the nodes in the plot that is created by the WHOLETREE option. PROC HPSPLIT
       creates one plot specified by the ZOOMEDTREE option for each node-id that you specify.
NOLEGEND  
  turns off the legend

SEED=number  
  specifies the initial seed for random number generation for cross validation. The value of number must be an integer. The default seed is based on the date and time.

SPLITONCE  
  specifies that variables be split only once on a branch. However, a variable can be used more than once across branches. That is, a variable cannot be split more than once on the path from any leaf to the root node.

---

**CLASS Statement**

`CLASS variable < (var-options) > < variable < (var-options) > < ... > </ class-options> ;`

The CLASS statement causes variable to be treated as a categorical variable in the analysis. These variables enter the analysis not through their values but through levels to which the unique values are mapped. For more information about these mappings, see the section “Levelization of Classification Variables” on page 46.

Multiple CLASS statements are supported.

**NOTE:** All class levels are padded or truncated to 32 characters.

By default, PROC HPSPLIT treats variables as categorical variables whose order is specified by the ORDER= option.

You can specify the following var-options:

**DESC**
**DESCENDING**
  reverses the sort order of the classification variable. If you specify both the DESCENDING and ORDER= options, PROC HPSPLIT orders the categories according to the ORDER= option and then reverses that order.

**ORDER=ordering**
  specifies the sort order for the levels of classification variables. By default, ORDER=FORMATTED except for numeric CLASS variables that have no specified format, for which ORDER=INTERNAL is the default. You can specify the following values:

  **FORMATTED**  orders values in ascending order of the formatted value.
  **INTERNAL**  orders values in ascending order of the unformatted value.

You can specify the following class-options:

**DESC**
**DESCENDING**
  reverses the sort order of the classification variable. If you specify both the DESCENDING and ORDER= options, PROC HPSPLIT orders the categories according to the ORDER= option and then reverse that order.
ORDER=ordering

specifies the sort order for the levels of classification variables. By default, ORDER=FORMATTED except for numeric CLASS variables that have no specified format, for which ORDER=INTERNAL is the default. You can specify the following values:

  **FORMATTED**  orders values in ascending order of the formatted value.
  **INTERNAL**  orders values in ascending order of the unformatted value.

**UPCASE**

uppercases the values of character-valued CLASS variables before levelizing them. For example, if the UPCASE option is in effect and a CLASS variable can take the values ‘a’, ‘A’, and ‘b’, then ‘a’ and ‘A’ represent the same level and the CLASS variable is treated as having only two values: ‘A’ and ‘B’.

---

**CODE Statement**

```
CODE FILE=filename;
```

The CODE statement converts the final tree into SAS DATA step code that can be used for scoring. The code is written to the file that is specified by `filename`.

If you do not specify a CODE statement, no SAS DATA step code is output.

---

**GROW Statement**

```
GROW criterion <(options)>
```

The GROW statement specifies the criterion by which to grow the tree. For more information, see the section “Splitting Criteria” on page 711. For categorical responses, the available criteria are CHAID, CHISQUARE, ENTROPY, FASTCHAID, and GINI, and the default criterion is ENTROPY. For continuous responses, the available criteria are CHAID, FTEST, and RSS, and the default criterion is RSS.

For either categorical or continuous responses, you can specify the following criterion:

**CHAID**

For categorical predictors, CHAID uses values of a chi-square statistic (in the case of a classification tree) or an $F$ statistic (in the case of a regression tree) to merge similar levels until the number of children in the proposed split reaches the number that you specify in the MAXBRANCH= option. The $p$-values for the final split determine the variable on which to split.

For continuous predictors, CHAID chooses the best single split until the number of children in the proposed split reaches the value that you specify in the MAXBRANCH= option.

You can specify the following options:

**ALPHA=value**

specifies the maximum $p$-value for a split to be considered.

By default, ALPHA=0.3.
**BONFERRONI**
requests a Bonferroni adjustment to the \( p \)-value for a variable after the split has been determined.

By default, no adjustment is made.

For categorical responses only, you can specify the following *criteria*:

**CHISQUARE** < *(options)* >
uses a chi-square statistic to split each variable and then uses the \( p \)-values that correspond to the resulting splits to determine the splitting variable.

You can specify the following *options*:

**ALPHA**=*value*
specifies the maximum \( p \)-value for a split to be considered.

By default, \( \text{ALPHA}=0.3 \).

**BONFERRONI**
requests a Bonferroni adjustment to the \( p \)-value for a variable after the split has been determined.

By default, no adjustment is made.

**ENTROPY**
uses the gain in information (decrease in entropy) to split each variable and then to determine the split.

**FASTCHAID** < *(options)* >
uses a Kolmogorov-Smirnov splitter to determine splits for each variable. The FastCHAID *criterion* follows a recursive method similar to that of Friedman (1977) after ordering the levels according to the response variable. The *criterion* then selects the split variable as the variable that has the smallest \( p \)-value.

You can specify the following *options*:

**ALPHA**=*value*
specifies the maximum \( p \)-value for a split to be considered.

By default, \( \text{ALPHA}=0.3 \).

**BONFERRONI**
requests a Bonferroni adjustment to the \( p \)-value for a variable after the split has been determined.

By default, no adjustment is made.

**MINDIST**=*number*
specifies the minimum Kolmogorov-Smirnov distance for a candidate split.

By default, \( \text{MINDIST}=0.01 \).

**GINI**
uses the decrease in the Gini index to split each variable and then to determine the split.
IGR
uses the entropy metric to split each variable and then uses the information gain ratio to determine the split.

The default criterion for categorical responses is ENTROPY.

For continuous responses only, you can specify the following criteria:

FTEST < (options) >
uses an $F$ statistic to split each variable and then uses the resulting $p$-value to determine the split variable.

You can specify the following options:

ALPHA=value
specifies the maximum $p$-value for a split to be considered.
By default, ALPHA=0.3.

BONFERRONI
requests a Bonferroni adjustment to the $p$-value for a variable after the split has been determined.
By default, no adjustment is made.

RSS
VARIANCE
uses the change in response variance to split each variable and then to determine the split.

The default criterion for continuous responses is RSS.

ID Statement

ID variables ;
The ID statement lists one or more variables from the predictor data set that are to be transferred to the output data set that you specify in the OUTPUT statement.

For more information, see the section “ID Statement” on page 40.

MODEL Statement

MODEL response < (response-option) > = variable < variable...> ;
The MODEL statement causes PROC HPSPLIT to create a tree model by using response as the response variable and variable as a predictor. By default, variable is treated as a continuous predictor if it is a numeric variable, or as a categorical variable if the variable also appears in the CLASS statement.

NOTE: Specifying a character variable in a MODEL statement without previously declaring it in a CLASS statement results in an error.
You can specify the following response-option:

**EVENT='category'**

specifies the event level for a binary categorical response variable. PROC HPSPLIT associates this level with the event of interest (sometimes referred to as the positive outcome) for the purpose of computing sensitivity, specificity, and area under the curve (AUC) and creating receiver operating characteristic (ROC) curves. You can specify the value (formatted if a format is applied) of the event category in quotation marks.

The default level is the first level of the response variable as specified by the ORDER= option in the CLASS statement.

**NOTE:** The EVENT= option has no effect in the case of categorical response variables that have more than two levels, and it has no effect in the case of continuous response variables.

---

**OUTPUT Statement**

```sas
OUTPUT OUT=SAS-data-set ;
```

The OUTPUT statement creates a data set that contains one observation for each observation in the input data set. The OUT= data set contains the following:

- the response variable
- any variables that you specify by using the ID statement
- the observation’s assigned leaf number
- the observation’s assigned node number

You can use the leaf number in conjunction with the RULES statement to examine the tree in more detail. You can use the node number in conjunction with the table that is produced using the NODES option to investigate the tree.

In addition, for regression trees the OUT= data set contains the following:

- the prediction for this observation
- the average value within the observation’s assigned leaf in the validation partition, if you specify a validation partition in the PARTITION statement

In addition, for classification trees the OUT= data set contains the following for each response variable level:

- the fraction of training partition weight within the assigned leaf for the observation
- the fraction of validation partition weight within the assigned leaf for the observation, if you specify a validation partition in the PARTITION statement
PARTITION Statement

\texttt{PARTITION < partition-options> ;}

The \texttt{PARTITION} statement specifies how observations in the predictor data set are logically partitioned into disjoint subsets for model training and validation. Either you can designate a variable in the predictor data set and a set of formatted values of that variable to determine the role of each observation, or you can specify proportions to use for random assignment of observations to each role.

\textbf{NOTE:} Attempting to use a \texttt{PARTITION} statement along with cross validation results in an error.

You can specify only one of the following \texttt{partition-options}:

\texttt{FRACTION\{VALIDATE=frac < SEED=number \}}

requests that specified proportions of the observations in the predictor data set be randomly assigned to training and validation roles. You specify the proportions for testing and validation by using the \texttt{VALIDATE=} suboption. The \texttt{SEED=} suboption sets the seed. Because \texttt{frac} is a per-observation probability, setting \texttt{frac} too low can result in an empty or nearly empty validation set.

The default seed is based on the date and time.

Using the FRACTION option can cause different numbers of observations to be selected for the validation set because this option specifies a per-observation probability. Different partitions can be observed when the number of nodes or threads changes or when PROC HPSPLIT runs in alongside-the-database mode.

The following \texttt{PARTITION} statement shows how to use a probability of choosing a particular observation for the validation set:

\texttt{partition fraction\{validate=0.1 \ seed=1234\};}

In this example, any particular observation has a probability of 10\% of being selected for the validation set. All nonselected records are in the training set. The \texttt{SEED=} suboption specifies the seed that is used for the random number generator.

\texttt{ROLEVAR=variable \{TRAIN=value \ VALIDATE=value\}}

names the \texttt{variable} in the predictor data set whose values are used to assign roles to each observation. The formatted values of this \texttt{variable}, which are used to assign observations roles, are specified in the \texttt{TRAIN=} and \texttt{VALIDATE=} suboptions.

In the following example, the ROLEVAR= option specifies \_PARTIND\_ as the variable in the predictor data set that is used to select the data set:

\texttt{partition rolevar=\_partind\_<\_TRAIN\_='1' \ VALIDATE\_='0'>;}

The \texttt{TRAIN=} and \texttt{VALIDATE=} suboptions provide the values that indicate whether an observation is in the training or validation set, respectively. Observations in which the variable is missing or a value corresponds to neither argument are ignored. Formatting and normalization are performed before comparison, so you should specify numeric variable values as formatted values, as in the preceding example.
PERFORMANCE Statement

PERFORMANCE < performance-options> ;

The PERFORMANCE statement defines performance parameters for multithreaded and distributed computing, passes variables that describe the distributed computing environment, and requests detailed results about the performance characteristics of PROC HPSPLIT.

You can also use the PERFORMANCE statement to control whether PROC HPSPLIT executes in single-machine mode or distributed mode.

The PERFORMANCE statement is documented further in the section “PERFORMANCE Statement” on page 31.

PRUNE Statement

PRUNE prune-method < (prune-options) > ;

The PRUNE statement specifies the pruning method and related options. You can specify the following prune-methods:

C45 < (prune-option) >
requests C4.5 pruning (Quinlan 1993), which is based on the upper confidence limit for the error rate. For more information, see the section “Pruning” on page 714. This pruning method is available only for classification trees (categorical responses). PROC HPSPLIT uses the error rate from the validation set, if one is available.

PROC HPSPLIT generates a subtree selection plot during pruning. The subtree selection plot shows the minimum change in prediction error as a function of the number of leaves in the subtree.

You can specify the following prune-option:

CONFIDENCE=confidence-level
specifies the pruning confidence level, which must be a positive number in the range of [0, 1]. The default confidence level is 0.25.

COSTCOMPLEXITY < (prune-options) >

requests cost-complexity pruning (Breiman et al. 1984; Quinlan 1987; Zhang and Singer 2010). You can specify this pruning method for both classification trees and regression trees (continuous response). This is the default pruning method.

If you specify a validation set by using a PARTITION statement, PROC HPSPLIT uses the validation set for subtree selection. If you specify the number of leaves by using the LEAVES= option, the procedure selects the subtree that has the specified number of leaves, or if no subtree with exactly that number of leaves is available, it selects a subtree with fewer leaves. By default, if you do not specify a validation set by using a PARTITION statement and you do not use the LEAVES= option, the procedure uses k-fold cross validation for subtree selection.
For cost-complexity pruning, PROC HPSPLIT generates either a cost-complexity analysis plot based on cross validation or a cost-complexity pruning plot that shows the error metric for the training and validation sets when a validation set exists. The error metric is misclassification rate for classification trees and average square error (ASE) for regression trees.

You can specify the following `prune-option`:

**LEAVES=number | ALL**

specifies the subtree that has the requested `number` of leaves, or if no subtree with exactly that `number` of leaves is available, specifies a subtree with fewer leaves. When LEAVES=ALL, the largest tree is selected.

**OFF**

turns off pruning completely. No pruning is performed, and no pruning plots are generated.

**REDUCEDERROR < (prune-options) >**

**REP < (prune-options) >**

requests reduced-error pruning (Quinlan 1986). Reduced-error pruning has two stages: subtree sequence generation and subtree selection. For reduced-error pruning, if you specify a validation set by using a `PARTITION` statement, the validation set is used for subtree sequence generation and for subtree selection. Otherwise, the training set is used. For more information, see the section “Pruning” on page 714.

For reduced-error pruning, PROC HPSPLIT generates a pruning plot that shows the requested error metric as a function of the number of leaves on the subtree.

You can specify the following `prune-options`:

**LEAVES=number | ALL**

specifies the subtree that has the requested `number` of leaves, or if no subtree with exactly that `number` of leaves is available, specifies a subtree with fewer leaves. When LEAVES=ALL, the largest tree is selected.

**METRIC=ASE | MISC**

specifies the metric for reduced-error pruning. Average square error (ASE) is the default metric. You can specify ASE for both classification trees and regression trees (continuous response). You can specify MISC only for classification trees (categorical response).

---

**RULES Statement**

**RULES FILE=filename ;**

The RULES statement specifies a file for saving the rules that define the leaves for the final tree.

These rules can offer more details than are present in the tree plots and table that are produced using the NODES option in the PROC HPSPLIT statement. For example, if you have a large number of levels, the RULES file can provide extra space for those levels.
Building a Decision Tree

Algorithms for building a decision tree use the training data to split the predictor space (the set of all possible combinations of values of the predictor variables) into nonoverlapping regions. These regions correspond to the terminal nodes of the tree, which are also known as leaves.

Each region is described by a set of rules, and these rules are used to assign a new observation to a particular region. In the case of a classification tree, the predicted value for this observation is the most commonly occurring level of the response variable in that region; in the case of a regression tree, the predicted value is the mean of the values of the response variables in that region.

The splitting is done by recursive partitioning, starting with all the observations, which are represented by the node at the top of the tree. The algorithm splits this parent node into two or more child nodes in such a way that the responses within each child region are as similar as possible. The splitting process is then repeated for each of the child nodes, and the recursion continues until a stopping criterion is satisfied and the tree is fully built.

At each step, the split is determined by finding a best predictor variable and a best cutpoint (or set of cutpoints) that assign the observations in the parent node to the child nodes. The sections “Splitting Criteria” on page 711 and “Splitting Strategy” on page 713 provide details about the splitting methods available in the HPSPLIT procedure.

To illustrate the process, consider the first two splits for the classification tree in “Example 15.4: Creating a Binary Classification Tree with Validation Data” on page 748, which is shown in Figure 15.11.
All 2,352 observations in the data are initially assigned to Node 0 at the top of the tree, which represents the entire predictor space. The algorithm then splits this space into two nonoverlapping regions, represented by Node 1 and Node 2. Observations with $\text{Debtinc} < 48.8434$ or with missing values of $\text{Debtinc}$ are assigned to Node 1, and observations with $\text{Debtinc} > 48.8434$ are assigned to Node 2. Here the best variable, $\text{Debtinc}$, and the best cutpoint, 48.8434, are chosen to maximize the reduction in entropy as a measure of node impurity.

Next, the algorithm splits the region that is represented by Node 1 into two nonoverlapping regions, represented by Node 3 and Node 4. Observations with values of the categorical predictor variable $\text{Delinq}$ equal to 2, 3, 4, 5, 6, or 7 are assigned to Node 3, and observations with $\text{Delinq}$ equal to 0, 1, 8, 9, 10, 11, 12, 14, 15, or missing are assigned to Node 4. Note that the levels of $\text{Delinq}$ in Node 4 are not adjacent to each other. Here the best variable, $\text{Delinq}$, and the values 2, 3, 4, 5, 6, and 7 are chosen to maximize the reduction in entropy.
Figure 15.12 Scatter Plot of the Predictor Space for the First Split

Figure 15.13 Scatter Plot of the Predictor Space for the Second Split
The tree that is defined by these two splits has three leaf (terminal) nodes, which are Nodes 2, 3, and 4 in Figure 15.13. Figure 15.12 and Figure 15.13 present scatter plots of the predictor space for these two splits one at a time. Notice in Figure 15.12 that the first split in Debt-to-Income Ratio divides the entire predictor space into Node 1 and Node 2, represented by two rectangular regions that have different ratios of events to nonevents for the response variable. In a similar way, notice in Figure 15.13 that the second split in Delinquent Credit Lines divides Node 1 into Node 3 and 4, which have different ratios of events to nonevents for the response variable. Also note that several observations have the same values for Debtinc or Delinq, giving the perception of a scatter plot that has fewer observations than there actually are.

For example, Node 4 has a very high proportion of observations for which Bad is equal to 0. In contrast, Bad is equal to 1 for all the observations in Node 2.

This example illustrates recursive binary splitting in which each parent node is split into two child nodes. By default, the HPSPLIT procedure finds two-way splits when building regression trees, and it finds \( k \)-way splits when building classification trees, where \( k \) is the number of levels of the categorical response variable. You can use the MAXBRANCH= option to specify the \( k \)-way splits of your tree.

---

### Splitting Criteria

The goal of recursive partitioning, as described in the section “Building a Decision Tree” on page 708, is to subdivide the predictor space in such a way that the response values for the observations in the terminal nodes are as similar as possible. The HPSPLIT procedure provides two types of criteria for splitting a parent node \( \tau \): criteria that maximize a decrease in node impurity, as defined by an impurity function, and criteria that are defined by a statistical test. You select the criterion by specifying an option in the GROW statement.

#### Criteria Based on Impurity

The entropy, Gini index, and RSS criteria decrease impurity. The impurity of a parent node \( \tau \) is defined as \( i(\tau) \), a nonnegative number that is equal to zero for a pure node—in other words, a node for which all the observations have the same value of the response variable. Parent nodes for which the observations have very different values of the response variable have a large impurity.

The HPSPLIT procedure selects the best splitting variable and the best cutoff value to produce the highest reduction in impurity,

\[
\Delta i(s, \tau) = i(\tau) - \sum_{b=1}^{B} p(\tau_b|\tau)i(\tau_b)
\]

where \( \tau_b \) denotes the \( b \)th child node, \( p(\tau_b|\tau) \) is the proportion of observations in \( \tau \) that are assigned to \( \tau_b \), and \( B \) is the number of branches after splitting \( \tau \).
The impurity reduction criteria available for classification trees are based on different impurity functions $i(\tau)$ as follows:

- **Entropy criterion (default)**
  
  The entropy impurity of node $\tau$ is defined as
  
  $$i(\tau) = -\sum_{j=1}^{J} p_j \log_2 p_j$$
  
  where $p_j$ is the proportion of observations that have the $j$th response value.

- **Gini index criterion**
  
  The Gini index criterion defines $i(\tau)$ as the Gini index that corresponds to the ASE of a class response and is given by
  
  $$i(\tau) = 1 - \sum_{j=1}^{J} p_j^2$$
  
  For more information, see Hastie, Tibshirani, and Friedman (2009).

The impurity reduction criterion available for regression trees is as follows:

- **RSS criterion (default)**
  
  The RSS criterion, also referred to as the ANOVA criterion, defines $i(\tau)$ as the residual sum of squares
  
  $$i(\tau) = \frac{1}{N(\tau)} \sum_{i=1}^{N(\tau)} (Y_i - \overline{Y})^2$$
  
  where $N(\tau)$ is the number of observations in $\tau$, $Y_i$ is the response value of observation $i$, and $\overline{Y}$ is the average response of the observations in $\tau$.

**Criteria Based on Statistical Test**

The chi-square, $F$ test, CHAID, and FastCHAID criteria are defined by statistical tests. These criteria calculate the worth of a split by testing for a significant difference in the response variable across the branches defined by a split. The worth is defined as $-\log(p)$, where $p$ is the $p$-value of the test. You can adjust the $p$-values for these criteria by specifying the BONFERRONI option in the GROW statement.

The criteria based on statistical tests compute the worth of a split as follows:

- **Chi-square criterion**
  
  For categorical response variables, the worth is based on the $p$-value for the Pearson chi-square test that compares the frequencies of the levels of the response across the child nodes.
• $F$-test criterion

For continuous response variables, the worth is based on the $F$ test for the null hypothesis that the means of the response values are identical across the child nodes. The test statistic is

$$F = \frac{SS_{\text{between}}/(B - 1)}{SS_{\text{within}}/(N(\tau) - B)}$$

where

$$SS_{\text{between}} = \sum_{b=1}^{B} N(\tau_b)(\bar{Y}(\tau_b) - \bar{Y}(\tau))^2$$

$$SS_{\text{within}} = \sum_{b=1}^{B} \sum_{i=1}^{N(\tau_b)} (Y_{bi} - \bar{Y}(\tau_b))^2$$

Available for both categorical and continuous response variables:

• CHAID criterion

For categorical and continuous response variables, CHAID is an approach first described by Kass (1980) that regards every possible split as representing a test. CHAID tests the hypothesis of no association between the values of the response (target) and the branches of a node. The Bonferroni adjusted probability is defined as $m\alpha$, where $\alpha$ is the significance level of a test and $m$ is the number of independent tests.

For categorical response variables, the HPSPLIT procedure also provides the FastCHAID criterion, which is a special case of CHAID. FastCHAID is faster to compute because it prioritizes the possible splits by sorting them according to the response variable.
Chapter 15: The HPSPLIT Procedure

that you specify in the MAXBRANCH= option. If the number of computations exceeds the threshold before the greedy algorithm finishes, the procedure prioritizes split points by sorting the predictor levels by their proportion of a categorical response or by the average of a continuous response. Use the LEVTHRESH1= option to specify the number of computations for nominal predictors.

Continuous predictor variables are first binned in equidistant intervals as specified by the INTERVALBINS= option. Binning reduces the number of computations when you are searching for candidate splits. Use the option LEVTHRESH2= to specify the threshold for the number of computations before switching from exhaustive to fast-sort method. The greedy method is not available for interval predictor variables.

By default, a variable can be used more than once in a branch of a decision tree as long as the split is on a different value of that variable. You can specify the SPLITONCE option in the PROC HPSPLIT statement to request that variables be used only once per branch.

---

Pruning

The HPSPLIT procedure creates a classification or regression tree by first growing a tree as described in the section “Splitting Criteria” on page 711. This usually results in a large tree that provides a good fit to the training data. The problem with this tree is its potential for overfitting the data: the tree can be tailored too specifically to the training data and not generalize well to new data. The solution is to find a smaller subtree that results in a low error rate on holdout or validation data.

It is often prohibitively expensive to evaluate the error on all possible subtrees of the full tree. A more practical strategy is to focus on a sequence of nested trees obtained by successively pruning leaves from the tree. Figure 15.14 shows an example of pruning in which the leaves (or terminal nodes) of Node 3 (Nodes 4 and 5) are removed to create a nested subtree of the full tree. In the nested subtree, Node 3 is now a leaf that contains all the observations that were previously in Nodes 4 and 5. This process is repeated until only the root node remains.

![Figure 15.14 Tree and Pruned Subtree](image)

Many different methods have been proposed for pruning in this manner. These methods address both how to select which nodes to prune to create the sequence of subtrees and how then to select the optimal subtree from this sequence as the final tree. You can use the PRUNE statement in PROC HPSPLIT to specify which...
pruning method to apply and related options. Several well-known pruning methods, described in this section, are available, and you can override the final selected tree based on your preferences or domain knowledge.

**Cost-Complexity Pruning**

Cost-complexity pruning is a widely used pruning method that was originally proposed by Breiman et al. (1984). You can request cost-complexity pruning for either a categorical or continuous response variable by specifying

```
prune costcomplexity;
```

This algorithm is based on making a trade-off between the complexity (size) of a tree and the error rate to help prevent overfitting. Thus large trees with a low error rate are penalized in favor of smaller trees. The cost complexity of a tree $T$ is defined as

$$CC(T) = R(T) + \alpha |T|$$

where $R(T)$ represents its error rate, $|T|$ represents the number of leaves on $T$, and the complexity parameter $\alpha$ represents the cost of each leaf. For a categorical response variable, the misclassification rate is used for the error rate, $R(T)$; for a continuous response variable, the residual sum of squares (RSS), also called the sum of square errors (SSE), is used for the error rate. Note that only the training data are used to evaluate cost complexity.

Breiman et al. (1984) show that for each value of $\alpha$, there is a subtree of $T$ that minimizes cost complexity. When $\alpha = 0$, this is the full tree, $T_0$. As $\alpha$ increases, the corresponding subtree becomes progressively smaller, and the subtrees are in fact nested. Then, at some value of $\alpha$, the root node has the minimal cost complexity for any $\alpha$ greater than or equal to that value. Because there are a finite number of possible subtrees, each subtree corresponds to an interval of values of $\alpha$; that is,

$$[0, \alpha_1) = \text{interval where } T_0 \text{ (the full tree) has minimal cost complexity}$$

$$[\alpha_1, \alpha_2) = \text{interval where } T_1 \text{ has minimal cost complexity}$$

$$\vdots$$

$$[\alpha_m, \infty) = \text{interval where } T_m \text{ (the root node) has minimal cost complexity}$$

PROC HPSPLIT uses weakest-link pruning, as described by Breiman et al. (1984), to create the sequence of $\alpha_1, \ldots, \alpha_m$ values and the corresponding sequence of nested subtrees, $T_1, \ldots, T_m$.

Finding the optimal subtree from this sequence is then a question of determining the optimal value of the complexity parameter $\alpha$. This is performed either by using the validation partition, when you use the PARTITION statement to reserve a validation holdout sample, or by using cross validation. In the first case, the subtree in the pruning sequence that has the lowest validation error rate is selected as the final tree. When there is no validation partition, $k$-fold cross validation can be applied to cost-complexity pruning to select a subtree that generalizes well and does not overfit the training data (Breiman et al. 1984; Zhang and Singer 2010). The algorithm proceeds as follows after creating the sequence of subtrees and $\alpha$ values by using the entire set of training data as described earlier:
1. Randomly divide the training observations into \( k \) approximately equal-sized parts, or folds.

2. Define a sequence of \( \beta \) values as the geometric mean of the endpoints of the \([\alpha_i, \alpha_{i+1}]\) intervals (that is, \( \beta_i = \sqrt{\alpha_i \times \alpha_{i+1}} \)) to represent the intervals.

3. For each of the \( k \) folds, hold out the current fold for validation and use the remaining \( k - 1 \) folds for the training data in the following steps:
   a) Grow a tree as done using the full training data set with the same splitting criterion.
   b) Using the \( \beta_1, \ldots, \beta_m \) values that are calculated in step 2, create a sequence of subtrees for each \( \beta_i \) as described in the pruning steps given earlier, but now using \( \beta_i \) as a fixed value for \( \alpha \) and minimizing the cost complexity, \( CC(T) \), to select a subtree at each pruning step.
   c) For each \( \beta_i \), set \( T_{ij} \) to be the subtree that has the minimum cost complexity from the sequence for the \( j \)th fold.
   d) Calculate the error \( ASE(T_{ij}) \) for each \( T_{ij} \) by using the current (\( j \)th) fold (the one omitted from the training).

4. Now the error rate can be averaged across folds, \( \bar{ASE}_i = \frac{1}{k} \sum_{j=1}^{k} ASE(T_{ij}) \), and the \( \beta_i \) that has the smallest \( \bar{ASE}_i \) is selected. The tree \( T_i \) from pruning the complete training data that corresponds to the selected \( \beta_i \) is the final selected subtree.

The HPSPLIT procedure provides two plots that you can use to tune and evaluate the pruning process: the cost-complexity analysis plot and the cost-complexity pruning plot.

When performing cost-complexity pruning with cross validation (that is, no PARTITION statement is specified), you should examine the cost-complexity analysis plot that is created by default. This plot displays \( \bar{ASE}_i \) as a function of the complexity parameters \( \beta_i \), and it uses a vertical reference line to indicate the \( \beta_i \) that minimizes \( \bar{ASE}_i \). You can use this plot to examine alternative choices for \( \beta_i \). For example, you might prefer to select a smaller tree that has only a slightly higher error rate. The plot also gives you the information that you need to implement the 1-SE rule developed by Breiman et al. (1984).

You can use the LEAVES= option in the PRUNE statement to select a tree that has a specified number of leaves. This is illustrated in “Example 15.2: Cost-Complexity Pruning with Cross Validation” on page 740.

When you specify validation data by using the PARTITION statement, the cost-complexity pruning plot displays the error rate \( R(T) \) as a function of the number of leaves |\( T \)| for both the training and validation data. This plot indicates the final selected tree, the tree with the minimum \( R(T) \) for the validation data, by using a vertical reference line. Like the cost-complexity analysis plot that is produced when you perform cross validation, this plot can help you identify a smaller tree that has only a slightly higher validation error rate. You could then use the LEAVES= option in a subsequent run of PROC HPSPLIT to obtain the final selected tree that has the number of leaves that you specify. See Output 15.4.7 in “Example 15.4: Creating a Binary Classification Tree with Validation Data” on page 748 for an example of this plot.

**C4.5 Pruning**

Quinlan (1987) first introduced pessimistic pruning as a pruning method for classification trees in which the estimate of the true error rate is increased by using a statistical correction in order to prevent overfitting. C4.5 pruning (Quinlan 1993) then evolved from pessimistic pruning to employ an even more pessimistic (that is,
higher) estimate of the true error rate. An advantage of methods like pessimistic and C4.5 pruning is that they enable you to use all the data for training instead of requiring a holdout sample. In C4.5 pruning, the upper confidence limit of the true error rate based on the binomial distribution is used to estimate the error rate. The C4.5 algorithm variant that PROC HPSPLIT implements uses the beta distribution in place of the binomial distribution for estimating the upper confidence limit. This pruning method is available only for categorical response variables and is implemented when you specify

```
prune C45;
```

The C4.5 pruning method follows these steps:

1. Grow a tree from the training data set, and call this full, unpruned tree $T_0$.

2. Solve the following equation for $p_l$, the adjusted prediction error rate for leaf $l$, for each leaf in the tree:

$$
\alpha = 1 - \frac{\Gamma (N_l + 1)}{\Gamma (F_l + 1) \Gamma (N_l - F_l)} \int_0^{p_l} v^{F_l} (1 - v)^{N_l - F_l + 1} \, dv
$$

Here the confidence level $\alpha$ is specified in the CONFIDENCE= option, $F_l$ is the number of failures (misclassified observations) at leaf $l$, $N_l$ is the number of observations at leaf $l$, and the function $\Gamma (x)$ is defined as

$$
\Gamma (x) = \int_0^{\infty} v^{x-1} e^{-v} \, dv
$$

3. Given these values of $p_l$, use the formula for the prediction error $E$ of a tree $T$ to calculate $E_0$ for the full tree $T_0$ before pruning:

$$
E = \sum_{l \in T} N_l p_l
$$

4. Consider all nodes that have only leaves as children for pruning in tree $T_0$.

5. Calculate the prediction error for each possible subtree that is created by replacing a node with a leaf by using the equations from steps 2 and 3, and prune the node that creates the subtree that has the largest decrease (or smallest increase) in prediction error from tree $T_0$. Let this be the next subtree in the sequence, $T_1$.

6. Repeat steps 2–5 with subtree $T_1$ from step 5 as the new “full” tree to use for creating the next subtree in the sequence, $T_2$. Continue until only the root node remains, represented by $T_m$.

The change in error is calculated between each pair of consecutive subtrees, $\Delta_i = E_i - E_{i-1}$. For the first change $\Delta_i$ that is greater than 0, for $i = 1, \ldots, m$, subtree $T_{i-1}$ is selected as the final subtree. Note that for subtree selection, the change in error $\Delta_i$ is calculated on the validation partition when it exists; otherwise the training data are used.
Reduced-Error Pruning

Quinlan’s reduced-error pruning (1987) performs pruning and subtree selection based on minimizing the error rate in the validation partition at each pruning step and then in the overall subtree sequence. This is usually based on the misclassification rate for a categorical response variable, but the average square error (ASE) can also be used. For a continuous response, the error is measured by the ASE. To implement reduced-error pruning, you can use the following PRUNE statement:

```
prune reducederror;
```

This pruning algorithm is implemented as follows, starting with the full tree, $T_0$:

1. Consider all nodes that have only leaves as children for pruning in tree $T_0$.
2. For each subtree that is created by replacing a node from step 1 with a leaf, calculate the error rate by using the validation data when available (otherwise use the training data).
3. Replace the node that has the smallest error rate with a leaf, and let $T_1$ be the subtree.
4. Repeat steps 1–3 with subtree $T_1$ from step 3 as the new “full” tree to use for creating the next subtree in the sequence, $T_2$. Continue until only the root node remains, represented by $T_m$.

This algorithm creates a sequence of subtrees from the largest tree, $T_0$, to the root node, $T_m$. The subtree that has the smallest validation error is then selected as the final subtree. Note that using this method without validation data results in the largest tree being selected. Also note that pruning could be stopped as soon as the error starts to increase in the validation data as originally described by Quinlan; continuing to prune to create a subtree sequence back to the root node enables you to select a smaller tree that still has an acceptable error rate, as discussed in the next section.

User Specification of Subtree

There might be situations in which you want to select a different tree from the one selected by default but using cost-complexity or reduced-error pruning to create the sequence of subtrees. For example, maybe there is a subtree that has a slightly larger error but is smaller, and thus simpler, than the subtree with the minimum ASE that was selected using reduced-error pruning. In that case, you can override the selected subtree and instead select the subtree with $n$ leaves that was created using cost-complexity or reduced-error pruning, where $n$ is specified in the LEAVES= option in the PRUNE statement. You can implement the 1-SE rule for cost-complexity pruning described by Breiman et al. (1984) by using this option, as shown in “Example 15.2: Cost-Complexity Pruning with Cross Validation” on page 740. Alternatively, you might want to select the largest tree that is created. In this case, you have two options: you can specify LEAVES=ALL in the PRUNE statement to still see the statistics for the sequence of subtrees created according to the specified pruning error measure, but the tree with no pruning performed is selected as the final subtree; or you can specify

```
prune off;
```

to select the largest tree with no pruning performed, meaning that statistics are not calculated and plots are not created on a sequence of subtrees.
Memory Considerations

The HPSPLIT procedure is designed for high-performance computing. As a result, it does not create utility files but rather stores all the data in memory. Data sets that have a large number of predictor variables and a large number of response levels can cause PROC HPSPLIT to run out of memory. One way to overcome this problem is to give SAS more memory to use. Another way is to use fewer threads, which reduces the memory that is required. You can use the NTHREADS= option in the PERFORMANCE statement to specify the number of threads. For more information, see the section “PERFORMANCE Statement” on page 31.

Primary and Surrogate Splitting Rules

The HPSPLIT procedure calculates primary and surrogate splitting rules for assigning the observations in a node to a branch. Both types of splitting rules use the value of a single predictor variable to assign an observation to a branch.

A primary splitting rule is always calculated by default, and it provides for the assignment of observations when the predictor variable is missing, even when there are no missing values in the training data. This allows for the possibility of missing values when you are scoring new data.

In addition, you can request one or more surrogate splitting rules by using the NSURROGATES= option. The purpose of a surrogate rule is to handle the assignment of observations by using an alternative variable that has similar predictive ability and has nonmissing values in observations where the primary predictor is missing. Surrogate rules enable you to make better use of the data. The HPSPLIT procedure uses the method of Breiman et al. (1984) to determine surrogate rules. By default, NSURROGATES=0. If you request one or more surrogate rules, the last column of the “Variable Importance” table shows the number of times that a variable is used as a surrogate. If a variable is used as a surrogate, you can see exactly how it is used in the SAS DATA step code that is generated when you specify the CODE statement.

When you request more than one surrogate rule, the rule that is applied to an observation is the first rule for which the surrogate variable is nonmissing. For example, consider the set of rules in Table 15.2 for a particular node in a decision tree where X, Y, and Z are three continuous predictors.

Table 15.2 Example of Splitting Rules

<table>
<thead>
<tr>
<th>Rule</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Primary</td>
<td>If (NOT MISSING(X)) then (if(X &lt; 1) then (assign to branch 2) else (assign to branch 1))</td>
</tr>
<tr>
<td>Surrogate 1</td>
<td>Else if (MISSING(X) and NOT MISSING(Y)) then (if(Y &lt; 0) then (assign to branch 1) else (assign to branch 2))</td>
</tr>
<tr>
<td>Surrogate 2</td>
<td>Else if (MISSING(X) and MISSING(Y) and NOT MISSING(Z)) then (if(Z &lt; 100) then (assign to branch 2) else (assign to branch 1))</td>
</tr>
<tr>
<td>Default</td>
<td>Else assign to branch 2</td>
</tr>
</tbody>
</table>

Note that the default rule ensures that observations that have missing values are always assigned to a branch regardless of whether you request surrogate rules.

PROC HPSPLIT selects a surrogate rule whose alternative predictor variable has the largest agreement with the predictor variable for the primary split. The measure of agreement between primary and surrogate splitting rules is the proportion of nonmissing observations (that is, observations without a missing value in the predictor variables) in the within-node training sample that the two rules assign to the same branch.
Handling Missing Values

Observations for which the response variable is missing are omitted from the analysis. The HPSPLIT procedure provides various methods of handling missing values of predictor variables.

By default, observations for which predictor variables are missing are omitted from the analysis. This behavior is common to other statistical modeling procedures in SAS/STAT software. Alternatively, you can use the ASSIGNMISSING= option to request different methods of dealing with missing values of predictor variables.

The ASSIGNMISSING=BRANCH option creates an extra branch for missing values. You determine the maximum number of branches by using the MAXBRANCH= option, which specifies the maximum number of branches per node in the tree. By default, MAXBRANCH=2. The ASSIGNMISSING=BRANCH option has no effect if there are no missing values in the training data set for a particular split. However, even if this is not the case, there could be missing values in the data set that is used for scoring, so this option is used to assign missing values that could be encountered in the future. For more information, see the section “Scoring” on page 721.

The ASSIGNMISSING=POPULAR option assigns missing values to the most popular node of a split. If two or more branches have the same maximum number of observations, then the missing values are assigned to the branch that has the lowest node index.

The ASSIGNMISSING=SIMILAR option assigns missing values to the most similar node. Similarity is calculated using a chi-square test for categorical response variables and an $F$ test for continuous response variables. The ASSIGNMISSING=SIMILAR option has no effect if there are no missing values in the training data set for a certain split. To handle this case, PROC HPSPLIT assigns future missing values to the most popular node of a split.

Unknown Values of Categorical Predictors

Unseen and infrequent levels of categorical predictors are referred to as unknown values, and they present problems for building decision trees in two situations. In the first situation, categorical predictors in validation or scoring data contain levels that do not occur in the training data. Unseen levels of this type are treated as missing values by splitting rules. In the second situation, categorical predictors in training data contain levels that occur very rarely and might be considered as outliers.

You can use the MINCATSIZE= option to specify the minimum number of occurrences that are required for a level to be used in splitting. By default, MINCATSIZE=1. By specifying a number greater than 1, you can filter out rarely occurring levels.

Note that for continuous predictors, the splitting rules always provide for the assignment of values regardless of whether they are unseen or infrequent. For example, a decision tree might have a branch based on the range “($\text{Age} > 20$) AND ($\text{Age} < 60$)”. Here “Age” is a continuous predictor. Any value of “Age” that is not in this range can be assigned to another branch of that decision tree.
Scoring

After you create a tree model, you can apply it to the training data for model diagnosis or to new data in order to make predictions. The process of applying a model to a data set is called **scoring**. You can use scoring to improve or deploy your model. There are two approaches to using PROC HPSPLIT to score a data set.

With the first approach, you can use the OUTPUT statement to score the training data. Usually, the purpose of scoring a training data set is to diagnose the model. The training data set is the data set that you specify by using the DATA= option. When scoring the training data, PROC HPSPLIT creates an output data set that contains one observation for each observation in the training data. You can specify the output data set by using the OUT= option in the OUTPUT statement.

In the following example, the input data set is scored after the tree model has been created:

```plaintext
proc hpsplit data=Sampsio.Hmeq;
  class Bad Delinq Derog Job Ninq Reason;
  model Bad = Delinq Derog Job Ninq Reason;
  output out=scored;
run;
```

With the second approach to scoring, the HPSPLIT procedure generates SAS DATA step code that you can use to score new data. Usually, the purpose of scoring new data is to make predictions. PROC HPSPLIT generates SAS DATA step code when you specify the CODE statement. For more information, see the section “Creating Score Code and Scoring New Data” in “Example 15.4: Creating a Binary Classification Tree with Validation Data” on page 748.

With either approach, scoring a data set creates a data set that contains the new variables shown in Table 15.3.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><em>Leaf</em></td>
<td>Leaf number to which the observation is assigned</td>
</tr>
<tr>
<td><em>Node</em></td>
<td>Node number to which the observation is assigned</td>
</tr>
</tbody>
</table>

In addition, for classification trees, the scored data set also contains new variables with the prefix “P_” and can contain new variables with the prefix “V_”. There is one “P_” variable that corresponds to each level of the response variable. For all observations in the same leaf, these variables represent the proportion of the training observations in that leaf that have that particular response level. Similarly, if validation data are used, the variables that have the prefix “V_” represent the proportion of the validation observations in a leaf that have the corresponding response. For example, if the name of the categorical response variable is Color and it has two levels, 'Blue' and 'Green', then the scored data set contains the variables P_ColorBlue and P_ColorGreen, which provide the proportions of training data in this leaf that have the response levels 'Blue' and 'Green'. If you use validation data, the HPSPLIT procedure creates two more new variables, V_ColorBlue and V_ColorGreen, which provide the proportions of validation data in this leaf that have the response levels 'Blue' and 'Green'.

For regression trees, the scored data set contains a new variable with the prefix “P_” and can contain another new variable with the prefix “V_”. For all observations in the same leaf, the new variable that has the prefix “P_” represents the average value of the response variable for those observations. If you use validation data,
the new variable with the prefix “V_” represents the average value of the response variable for the validation observations in the same leaf. For example, if the name of the continuous response variable is logSalary, then the scored data set contains a new variable, P_logSalary, to represent the average value of the response variable logSalary in the training data for observations on the same leaf. If you use validation data, the HPSPLIT procedure creates another new variable, V_logSalary, which provides the average value of the response variable for validation observations on the same leaf.

Measures of Model Fit

Various measures of model fit have been proposed in the data mining literature. The HPSPLIT procedure measures model fit based on a number of metrics for classification trees and regression trees.

Measures of Model Fit for Classification Trees

The HPSPLIT procedure measures model fit based on the following metrics for classification tree: entropy, Gini index, misclassification rate (Misc), residual sum of squares (RSS), average square error (ASE, also known as the Brier score), sensitivity, specificity, area under the curve (AUC), and confusion matrix.

**Entropy for Classification Trees**

Entropy for classifications tree is defined as

$$\text{Entropy} = -\sum_{\lambda} \frac{N_{\lambda}}{N_0} \sum_{\tau} \frac{N_{\lambda}^\tau}{N_{\lambda}} \log_2 \left( \frac{N_{\lambda}^\tau}{N_{\lambda}} \right)$$

where

- $\lambda$ is a leaf
- $N_{\lambda}$ is the number of observations on the leaf $\lambda$
- $N_0$ is the total number of observations in the entire data set
- $\tau$ is a level of the response variable
- $N_{\lambda}^\tau$ is the number of observations on the leaf $\lambda$ that have the response level $\tau$

**Gini Index for Classification Trees**

The Gini index for classification trees is defined as

$$\text{Gini} = \sum_{\lambda} \frac{N_{\lambda}}{N_0} \sum_{\tau} \frac{N_{\lambda}^\tau}{N_{\lambda}} \left( 1 - \frac{N_{\lambda}^\tau}{N_{\lambda}} \right)$$

**Misclassification Rate for Classification Trees**

Misclassification (Misc) comes from the number of incorrectly predicted observations. It is defined as

$$\text{Misc} = \frac{1}{N_0} \sum \left\{ 0 \quad \text{if prediction is correct} \\
1 \quad \text{otherwise} \right\}$$
Residual Sum of Squares for Classification Trees

The residual sum of squares (RSS) for classification trees is defined as

\[
    \text{RSS} = \sum_\lambda \sum_\Phi N^\lambda_\Phi \left[ \sum_{\tau \neq \Phi} \left( P^\lambda_\tau \right)^2 + \left( 1 - P^\lambda_\Phi \right)^2 \right]
\]

where

- \( \Phi \) is the actual response level
- \( N^\lambda_\Phi \) is the number of observations on the leaf \( \lambda \) that have the response level \( \Phi \)
- \( P^\lambda_\tau \) is the posterior probability for the response level \( \tau \) on the leaf \( \lambda \)
- \( P^\lambda_\Phi \) is the posterior probability for the actual response level \( \Phi \) on the leaf \( \lambda \)

Average Square Error for Classification Trees

The average square error (ASE) is also known as the Brier score for classification trees. It is defined as

\[
    \text{ASE} = \frac{\text{RSS}}{N_0 N_T}
\]

where \( N_T \) is the number of levels for the response variable.

Sensitivity for Binary Classification Trees

Sensitivity is the probability of predicting an event for the response variable when the actual state is an event. For example, if the event is “an individual is sick,” then sensitivity is the probability of predicting that an individual is sick given that the individual is actually sick. For binary classification trees, it is defined as

\[
    \text{Sensitivity} = \frac{TP}{P}
\]

where

- \( TP \) is the number of true positives (predicting that an individual is sick)
- \( P \) is the number of positive observations (sick individuals)

Specificity for Binary Classification Trees

Specificity is the probability of predicting a nonevent for the response variable when the actual state is a nonevent. For example, if the event is “an individual is sick,” then specificity is the probability of predicting that an individual is not sick given the fact that the individual is actually not sick. For a binary classification tree, specificity is defined as

\[
    \text{Specificity} = \frac{TN}{N}
\]

where

- \( TN \) is the number of true negatives (predicting that an individual is not sick)
- \( N \) is the number of negative observations (healthy individuals)
Area under the Curve for Binary Classification Trees
Area under the curve (AUC) is defined as the area under the receiver operating characteristic (ROC) curve. PROC HPSPLIT uses sensitivity as the Y axis and 1 – specificity as the X axis to draw the ROC curve. AUC is calculated by trapezoidal rule integration,

\[
AUC = \frac{1}{2} \sum_{\lambda} ((x_\lambda - x_{\lambda-1})(y_\lambda + y_{\lambda-1}))
\]

where

- \(y_\lambda\) is the sensitivity value at leaf \(\lambda\)
- \(x_\lambda\) is the 1 – specificity value at leaf \(\lambda\)

**Note:** For a binary response, the event level that is used for calculating sensitivity, specificity, and AUC is specified in the EVENT= option in the MODEL statement.

Confusion Matrix for Classification Trees
A confusion matrix is also known as a contingency table. It contains information about actual values and predicted values from a classification tree. A confusion matrix has \(N_T\) rows and \(N_T\) columns, where each row corresponds to the actual response level and each column corresponds to the predicted response level. The values in the matrix represent the number of observations that have the actual response represented in the row and the predicted response represented in the column. The error rate per actual response level is also reported,

\[
\text{ErrorRate} = \frac{N_w}{N_\Phi}
\]

where

- \(N_w\) is the number of wrong predictions
- \(N_\Phi\) is the number of observations that have the response level \(\Phi\)

Measures of Model Fit for Regression Trees
The HPSPLIT procedure measures model fit for regression trees based on RSS and ASE.

Residual Sum of Squares for Regression Trees
The residual sum of squares (RSS) for regression trees is defined as

\[
\text{RSS} = \sum_{\lambda} \sum_{i \in \lambda} (y_i - \hat{y}_\lambda^T)^2
\]

where

- \(i\) is an observation on the leaf \(\lambda\)
- \(y_i\) is the predicted value of the response variable of the observation \(i\)
- \(\hat{y}_\lambda^T\) is the actual value of the response variable on the leaf \(\lambda\)
Average Square Error for Regression Trees
The average square error (ASE) for regression trees is defined as

\[ \text{ASE} = \frac{\text{RSS}}{N_0} \]

Variable Importance

A training data set can contain a large number of predictors. Some predictors are useful for predicting the response variable, and others are not. You can use the HPSPLIT procedure to select the most useful predictors based on variable importance. (See “Example 15.5: Assessing Variable Importance” on page 757.) Variable importance is an indication of which predictors are most useful for predicting the response variable. Various measures of variable importance have been proposed in the data mining literature.

The most important variables might not be the ones near the top of the tree. PROC HPSPLIT measures variable importance based on the following metrics: count, surrogate count, RSS, and relative importance. The count-based variable importance simply counts the number of times in the tree that a particular variable is used in a split. Similarly, the surrogate count tallies the number of times that a variable is used in a surrogate splitting rule.

The RSS-based metric measures variable importance based on the change of RSS when a split is found at a node. The change is

\[ \Delta_d = \text{RSS}_d - \sum_i \text{RSS}^d_i \]

where

- \(d\) denotes the node
- \(i\) denotes the index of a child that this node has
- \(\text{RSS}_d\) is the RSS if the node is treated as a leaf
- \(\text{RSS}^d_i\) is the RSS of the node after it has been split

If the change in RSS is negative (which is possible when you use the validation set), then the change is set to 0.

If surrogate rules are in effect, they are also credited with a portion of the change in RSS. The credit is proportional to the agreement between the primary and surrogate splitting rules at the node. The agreement at node \(d\), \(\kappa_d\), is defined as

\[ \kappa_d = \sum_i \frac{N_i}{N_d} \]

where

- \(N_d\) is the number of nonmissing observations
• $N_i$ is the number of observations that were assigned to $i$ by both the primary and surrogate rules.

The change in RSS from the surrogate rules is defined as

$$\Delta_d = \kappa_d \left( \text{RSS}_d - \sum_i \text{RSS}_i^d \right)$$

The RSS-based importance is then defined as

$$\sqrt{\sum_{d=1}^{D} \Delta_d}$$

where $D$ is the total number of nodes.

The relative importance metric is a number between 0 and 1. It is calculated in two steps. First, PROC HPSPLIT finds the maximum RSS-based variable importance. Then, for each variable, it calculates the relative variable importance as the RSS-based importance of this variable divided by the maximum RSS-based importance among all the variables.

The RSS and relative importance are calculated from the training set. They are calculated again from the validation set if one exists.

**ODS Table Names**

Each table that the HPSPLIT procedure creates has a name associated with it, and you must use this name to refer to the table when you use ODS statements. These names are listed in Table 15.4.

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>ConfusionMatrix</td>
<td>One or more confusion matrices</td>
<td>Default output for categorical response variable</td>
</tr>
<tr>
<td>CrossValidatedModel</td>
<td>Model assessment with cross validation</td>
<td>PROC / CVMODELFIT option</td>
</tr>
<tr>
<td>CrossValidationValues</td>
<td>Results for cost-complexity pruning based on cross validation</td>
<td>PROC / CVCC option</td>
</tr>
<tr>
<td>CVModelConfusionMatrix</td>
<td>Cross validation confusion matrix</td>
<td>PROC / CVMODELFIT option</td>
</tr>
<tr>
<td>DataAccessInfo</td>
<td>Information about modes of data access</td>
<td>Default output</td>
</tr>
<tr>
<td>ModelInfo</td>
<td>Information about the modeling environment</td>
<td>Default output</td>
</tr>
<tr>
<td>NodeTable</td>
<td>Node information</td>
<td>PROC / NODES option</td>
</tr>
<tr>
<td>NObs</td>
<td>Observation information</td>
<td>Default output</td>
</tr>
<tr>
<td>PerformanceInfo</td>
<td>Information about high-performance computing environment</td>
<td>Default output</td>
</tr>
</tbody>
</table>
Table 15.4  continued

<table>
<thead>
<tr>
<th>Table Name</th>
<th>Description</th>
<th>Required Statement / Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>Timing</td>
<td>Absolute and relative times for tasks performed by the procedure</td>
<td>PERFORMANCE / DETAILS option</td>
</tr>
<tr>
<td>TreePerformance</td>
<td>Fit statistics for the selected tree</td>
<td>Default output</td>
</tr>
<tr>
<td>VarImportance</td>
<td>Variable importance</td>
<td>Default output</td>
</tr>
</tbody>
</table>

### ODS Graphics

You can refer to every graph that is produced through ODS Graphics by name. The names of the graphs that PROC HPSPLIT generates are listed in Table 15.5, along with the relevant PLOTS= options.

Table 15.5  Graphs Produced by PROC HPSPLIT

<table>
<thead>
<tr>
<th>ODS Graph Name</th>
<th>Plot Description</th>
<th>PLOTS Option</th>
</tr>
</thead>
<tbody>
<tr>
<td>CrossValidationASEPlot</td>
<td>Cross validation cost-complexity ASE plot</td>
<td>CVCC</td>
</tr>
<tr>
<td>PruningPlot</td>
<td>Plot of the error sum of squares, misclassification rate, or cost complexity when it is used for final tree selection</td>
<td>PRUNEUNTL</td>
</tr>
<tr>
<td>ROCPlot</td>
<td>Plot of receiver operating characteristic (ROC) curve</td>
<td>ROC</td>
</tr>
<tr>
<td>WholeTreePlot</td>
<td>Overview plot of final tree</td>
<td>WHOLETREE</td>
</tr>
<tr>
<td>ZoomedTreePlot</td>
<td>Detailed plot of portion of final tree</td>
<td>ZOOMEDTREE</td>
</tr>
</tbody>
</table>

### SAS Enterprise Miner Syntax and Notes

In addition to the syntax that is described in the CLASS and MODEL statement sections, PROC HPSPLIT supports SAS Enterprise Miner INPUT/TARGET syntax that many Enterprise Miner users are familiar with. The INPUT/TARGET syntax cannot be used together with the CLASS/MODEL syntax of SAS/STAT. Doing so is an error.

Enterprise Miner style syntax has one TARGET statement and one or more INPUT statements. If you use the Enterprise Miner syntax, then the PROC HPSPLIT statement, the TARGET statement, and the INPUT statement are required. Depending on the options in those statements, specified variables can be interval or nominal. By default, numeric INPUT variables are treated as interval (or continuous) predictors, and character INPUT variables are treated as nominal (or categorical) predictors.
INPUT variables </option> ;

TARGET variable </option> ;

**INPUT Statement**

```plaintext
INPUT variables </option> ;
```

The INPUT statement specifies predictor variables for the decision tree or regression tree. The value of variable can be a range such as "var_1–var_1000" or the special "_ALL_" value to include all variables in the data set. As with CLASS variables, all nominal INPUT variables are padded or truncated to 32 characters.

It is an error to use an INPUT statement with a MODEL or CLASS statement.

You can specify the following option:

**LEVEL=INT | NOM**

specifies whether the specified predictor variables are interval or nominal.

**INT**

treats all numeric variables as interval predictors.

**NOM**

treats all variables as nominal predictors.

By default, numeric variables are treated as interval predictors, and character variables are treated as nominal predictors. Specifying LEVEL=NOM forces all variables in that statement to be treated as nominal. PROC HPSPLIT ignores the LEVEL=INT option for character variables.

**TARGET Statement**

```plaintext
TARGET variable </options> ;
```

The TARGET statement names the variable whose values PROC HPSPLIT tries to predict. Missing values in the target are ignored except during scoring.

It is an error to use a TARGET statement with a MODEL or CLASS statement.

You can specify the following options:

**LEVEL=INT | NOM**

specifies whether the specified response variable is interval or nominal.

**INT**

treats the response as an interval variable and creates a regression tree.

**NOM**

treats the response as a nominal variable and creates a decision tree.

By default, LEVEL=NOM, and PROC HPSPLIT creates a decision tree (nominal response).

**ORDER=ordering**

ensures that the response values are levelized in the specified order. You can specify the following values:
ASC | ASCENDING  levelizes response values in ascending order.
DESC | DESCENDING  levelizes response values in descending order.
FMTASC | ASCFORMATTED levelizes response values in ascending order of the formatted value.
FMTDESC | DESFORMATTED levelizes response values in descending order of the formatted value.

By default, ORDER=DESC.

Example Classification Tree Syntax for SAS/STAT and SAS Enterprise Miner

The following two programs are equivalent. The first is based on the syntax in the section “Syntax: HPSPLIT Procedure” on page 691, and the second is SAS Enterprise Miner syntax.

```sas
proc hpsplit data=sashelp.cars;
   class enginesize model;
   model enginesize = mpg_highway model;
run;

proc hpsplit data=sashelp.cars;
   target enginesize;
   input mpg_highway model;
run;
```

Example Regression Tree Syntax for SAS/STAT and SAS Enterprise Miner

The following two programs are equivalent. The first is based on the syntax in the section “Syntax: HPSPLIT Procedure” on page 691, and the second is SAS Enterprise Miner syntax.

```sas
proc hpsplit data=sashelp.cars;
   class model;
   model enginesize = mpg_highway model;
run;

proc hpsplit data=sashelp.cars;
   target enginesize / level=int;
   input mpg_highway model;
run;
```

Note for SAS Enterprise Miner Users

NOTE: The RSS splitting criterion is also known as the variance splitting criterion.
Example 15.1: Building a Classification Tree for a Binary Outcome

This example illustrates how you can use the HPSPLIT procedure to build and assess a classification tree for a binary outcome. Overfitting is avoided by cost-complexity pruning, and the selection of the pruning parameter is based on cross validation.

The training data in this example come from the Lichen Air Quality Surveys (Geiser and Neitlich 2007), which were conducted in western Oregon and Washington between 1994 and 2001. Both the training data and the test data in this example were provided by Richard Cutler, Department of Mathematics and Statistics, Utah State University.

The LAQ data set consists of 30 measurements of environmental conditions, such as temperature, elevation, and moisture, at 840 sites. These variables are treated as predictors for the response variable LobaOreg, which is coded as 1 if the lichen species Lobaria oregana was present at the site and 0 otherwise.

The following statements invoke the HPSPLIT procedure to create a classification tree for LobaOreg:

```sas
ods graphics on;
proc hsplit data=sampsio.LAQ seed=123;
    class LobaOreg ReserveStatus;
    model LobaOreg (event='1') =
        Aconif DegreeDays TransAspect Slope Elevation PctBroadLeafCov PctConifCov PctVegCov TreeBiomass EvapoTransAve EvapoTransDiff MoistIndexAve MoistIndexDiff PrecipAve PrecipDiff RelHumidAve RelHumidDiff PotGlobRadAve PotGlobRadDiff AveTempAve AveTempDiff DayTempAve DayTempDiff MinMinTemp MaxMaxTemp AmbVapPressAve AmbVapPressDiff SatVapPressAve SatVapPressDiff ReserveStatus;
    grow entropy;
    prune costcomplexity;
run;
```

Output 15.1.1 lists the first five observations for six of the variables in LAQ.

<table>
<thead>
<tr>
<th>Obs</th>
<th>LobaOreg</th>
<th>MinMinTemp</th>
<th>Aconif</th>
<th>PrecipAve</th>
<th>Elevation</th>
<th>ReserveStatus</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0</td>
<td>-5.970</td>
<td>44.897</td>
<td>89.623</td>
<td>1567</td>
<td>Matrix</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>-6.430</td>
<td>81.585</td>
<td>91.231</td>
<td>1673</td>
<td>Reserve</td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>-0.893</td>
<td>229.330</td>
<td>154.610</td>
<td>685</td>
<td>Reserve</td>
</tr>
<tr>
<td>4</td>
<td>0</td>
<td>-7.476</td>
<td>45.875</td>
<td>110.330</td>
<td>1971</td>
<td>Reserve</td>
</tr>
<tr>
<td>5</td>
<td>0</td>
<td>-5.992</td>
<td>81.679</td>
<td>98.739</td>
<td>1597</td>
<td>Reserve</td>
</tr>
</tbody>
</table>
In the case of binary outcomes, the EVENT= option is used to explicitly control the level of the response variable that represents the event of interest for computing the area under the curve (AUC), sensitivity, specificity, and values of the receiver operating characteristic (ROC) curves.

**NOTE:** These fit statistics do not apply to categorical response variables that have more than two levels, so the EVENT= option does not apply in that situation. Likewise, this option does not apply to continuous response variables.

The GROW statement specifies the entropy criterion for splitting the observations during the process of recursive partitioning that results in a large initial tree. The PRUNE statement requests cost-complexity pruning to select a smaller subtree that avoids overfitting the data.

The plot in **Output 15.1.2** displays estimates of the misclassification rate for a series of progressively smaller subtrees of the large tree. The subtrees are indexed by a cost-complexity parameter (also called a pruning parameter or a tuning parameter). The plot provides a tool for selecting the parameter that results in the smallest misclassification rate.

**Output 15.1.2** Misclassification Rate as a Function of Cost-Complexity Parameter

The misclassification rate is estimated by 10-fold cross validation; for computational details, see the section “Cost-Complexity Pruning” on page 715. The subtree size (number of leaves) that corresponds to each parameter is indicated on the upper horizontal axis. The parameter value 0 corresponds to the fully grown tree, which has 58 leaves.

By default, PROC HPSPLIT selects the parameter that minimizes the average misclassification rate, as indicated by the vertical reference line and the dot in **Output 15.1.2**. Here the minimum rate occurs at a parameter value of 0.0038, which corresponds to a subtree that has seven leaves. However, the rates for two
smaller subtrees, one that has four leaves and one that has six leaves, are within one standard error of the minimum rate.

In general, the plot in Output 15.1.2 often shows parameter choices that correspond to smaller subtrees for which the misclassification rates are nearly the same as the minimum misclassification rate. A common approach for choosing the parameter is the 1-SE rule of Breiman et al. (1984), which selects the smallest subtree for which the misclassification rate is less than the minimum rate plus one standard error. In this case, the 1-SE rule selects a subtree that has only four leaves, but this is such a small subtree that the subtree with six leaves and a parameter value of 0.0069 seems preferable.

**NOTE:** The misclassification rates and their standard errors are estimates that depend on the random allocation of the observations to the 10 folds. You obtain different estimates if you specify a different SEED= value. Likewise, the estimates differ if you request a different number of folds by using the CVMETHOD= option.

The following statements rerun the analysis and request a tree with six leaves:

```
proc hpsplit data=sampsio.LAQ cvmodelfit seed=123;
   class LobaOreg ReserveStatus;
   model LobaOreg (event='1') =
      Aconif DegreeDays TransAspect Slope Elevation PctBroadLeafCov
      PctConifCov PctVegCov TreeBiomass EvapoTransAve EvapoTransDiff
      MoistIndexAve MoistIndexDiff PrecipAve PrecipDiff RelHumidAve
      RelHumidDiff PotGlobRadAve PotGlobRadDiff AveTempAve AveTempDiff
      DayTempAve DayTempDiff MinMinTemp MaxMaxTemp AmbVapPressAve
      AmbVapPressDiff SatVapPressAve SatVapPressDiff ReserveStatus;
   grow entropy;
   prune costcomplexity(leaves=6);
   code file='trescore.sas';
run;
```
The tree diagram in Output 15.1.3 provides an overview of the entire tree.

**Output 15.1.3  Overview of Fitted Tree**

The color of the bar in each leaf node indicates the most frequent level of LobaOreg and represents the classification level assigned to all observations in that node. The height of the bar indicates the proportion of observations (sites) in the node that have the most frequent level.

The diagram in Output 15.1.4 provides more detail about the nodes and splits in the first four levels of the tree. It reveals a model that is highly interpretable.
Chapter 15: The HPSPLIT Procedure

Output 15.1.4 First Four Levels of Fitted Tree

The first split is based on the variable MinMinTemp, which is the minimum of the 12 monthly minimum temperatures at each site. There are 405 sites whose values of MinMinTemp are less than –4.188 (node 1), and the species Lobaria oregana is present at only around 2% of them. Apparently this species does not grow well when the temperature can get very low.
The 435 sites for which MinMinTemp ≥ -4.188 (node 2) are further subdivided based on the variable Aconif, which is the average age of the dominant conifer at the site. Lobaria oregana is present at 53.7% of the 257 sites for which MinMinTemp ≥ -4.188 and Aconif ≥ 81.896 years. The cutoff of 81.896 years is notable because coniferous forests in the Pacific Northwest begin to exhibit old-forest characteristics at approximately 80 years of age (Old-Growth Definition Task Group 1986), and Lobaria oregana is a lichen species that is associated with old forests.

The 257 sites for which Aconif ≥ 81.896 are further subdivided on the basis of PrecipAve (average monthly precipitation) with a cutoff value 167.922 mm. Lobaria oregana was present at 74.31% of the 109 sites for which MinMinTemp ≥ -4.188, Aconif ≥ 81.896 years, and PrecipAve ≥ 167.922 mm. Contrast this occupancy percentage with the 2.22% for the sites for which MinMinTemp < -4.188.

In summary, based on the first three splits, Lobaria oregana is most likely to be found at sites for which MinMinTemp ≥ -4.188, Aconif ≥ 81.896, and PrecipAve ≥ 167.922.

The following statements use the PLOTS=ZOOMEDTREE option to request a detailed diagram of the subtree that begins at node 4:

```sas
proc hpsplit data=sampsio.LAQ cvmodelfit seed=123
  plots=zoomedtree(nodes=('4') depth=4);
  class LobaOreg ReserveStatus;
  model LobaOreg (event='1') =
    Aconif DegreeDays TransAspect Slope Elevation PctBroadLeafCov
    PctConifCov PctVegCov TreeBiomass EvapoTransAve EvapoTransDiff
    MoistIndexAve MoistIndexDiff PrecipAve PrecipDiff RelHumidAve
    RelHumidDiff PotGlobRadAve PotGlobRadDiff AveTempAve AveTempDiff
    DayTempAve DayTempDiff MinMinTemp MaxMaxTemp AmbVapPressAve
    AmbVapPressDiff SatVapPressAve SatVapPressDiff ReserveStatus;
  grow entropy;
  prune costcomplexity(leaves=6);
  code file='trescore.sas';
run;
```

This subtree, shown in Output 15.1.5, provides details for the portion of the entire tree that is not shown in Output 15.1.4.
Output 15.1.5  Bottom Four Levels of Fitted Tree

Subtree Starting at Node=4

NOTE: You can use the NODES= option to request a table that describes the path from each leaf in the fitted tree back to the root node.
The next three displays evaluate the accuracy of the selected classification tree. Output 15.1.6 provides two confusion matrices.

**Output 15.1.6** Confusion Matrices for Classification of LAQ

<table>
<thead>
<tr>
<th>The HPSPLIT Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Confusion Matrices</strong></td>
</tr>
<tr>
<td><strong>Predicted</strong></td>
</tr>
<tr>
<td>Model Based</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Cross Validation</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

The model-based confusion matrix is sometimes referred to as a resubstitution confusion matrix, because it results from applying the fitted model to the training data. The cross validation confusion matrix is produced when you specify the CVMODELFIT option. It is based on a 10-fold cross validation that is done independently of the 10-fold cross validation that is used to estimate ASEs for pruning parameters.

The table in Output 15.1.7 provides fit statistics for the selected classification tree.

**Output 15.1.7** Fit Statistics for Classification of LAQ

<table>
<thead>
<tr>
<th><strong>Fit Statistics for Selected Tree</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>N Leaves</strong></td>
</tr>
<tr>
<td>Model Based</td>
</tr>
<tr>
<td>Cross Validation</td>
</tr>
</tbody>
</table>

Two sets of fit statistics are provided. The first is based on the fitted model, and the second (requested by the CVMODELFIT option) is based on 10-fold cross validation.

The model-based misclassification rate is low (14.2%), but the corresponding sensitivity, which measures the prediction accuracy at sites where the species is present, is only 69%. Good overall prediction accuracy but poor prediction of a particular level can occur when the data are not well balanced (in this case there are three times as many sites where the species is absent as there are sites where the species is present).

The cross validation misclassification rate is higher (18.1%) than the model-based rate, and the cross validation sensitivity is 64%, which is lower than the model-based sensitivity. Model-based error rates tend to be optimistic.
Chapter 15: The HPSPLIT Procedure

Output 15.1.8 displays an ROC curve, which is produced only for binary outcomes.

**Output 15.1.8 ROC Curve for Classification of LAQ**

The AUC statistic and the values of the ROC curve are computed from the training data. When you specify a validation data set by using the PARTITION statement, the plot displays an additional ROC curve and AUC statistic, whose values are computed from the validation data.

**NOTE:** In this example, the computations of the sensitivity, specificity, AUC, and values of the ROC curve depend on defining LobaOreg=1 as the event of interest by using the EVENT= option in the MODEL statement.

Another way to assess the predictive accuracy of the fitted tree is to apply it to an independent test data set. In 2003, data on the presence of *Lobaria oregana* were collected at 300 sites as part of the Survey and Manage Program within the Northwest Forest Plan, the conservation plan for the northern spotted owl (Molina et al. 2003). These sites were in approximately the same area where the earlier Lichen Air Quality Surveys were conducted, with similar (but not identical) sampling protocols. The 2003 surveys are sometimes called the Pilot Random Grid surveys (Edwards et al. 2005). *Lobaria oregana* was detected at 26.7% (80) of the sites, an occupancy rate comparable to that of the Lichen Air Quality Surveys (187 / 840 = 22.3%).
The CODE statement in the preceding PROC HPSPLIT step requests a file named trescore.sas that contains SAS DATA step code for the rules that define the fitted tree model. You can use this code to classify the observations in the PRG data set as follows:

```
data lichenpred(keep=Actual Predicted);
  set sampsio.PRG end=eof;
  %include "trescore.sas";
  Actual = LobaOreg;
  Predicted = (P_LobaOreg1 >= 0.5);
run;
```

The variables P_LobaOreg1 and P_LobaOreg0 contain the predicted probabilities that Lobaria oregana is present or absent, respectively. The value of the expression \((P_{LobaOreg1} \geq 0.5)\) is 1 when \(P_{LobaOreg1} \geq P_{LobaOreg0}\).

The following statements use these probabilities to produce a confusion matrix:

```
title "Confusion Matrix Based on Cutoff Value of 0.5";
proc freq data=lichenpred;
  tables Actual*Predicted / norow nocol nopct;
run;
```

The matrix is shown in Output 15.1.9.

**Output 15.1.9** Confusion Matrix Based on Cutoff Value of 0.5

<table>
<thead>
<tr>
<th></th>
<th>Predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0</td>
</tr>
<tr>
<td>Actual</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td>191</td>
</tr>
<tr>
<td>1</td>
<td>40</td>
</tr>
<tr>
<td>Total</td>
<td>231</td>
</tr>
</tbody>
</table>

The misclassification rate is \((40 + 29) / 300 = 0.23\), which is higher than the rates in Output 15.1.7. The sensitivity is 50%, which is less than the cross validation sensitivity in Output 15.1.7. The specificity is 86.8%.

When the sensitivity is much smaller than the specificity (which is common for highly unbalanced data), you can change the probability cutoff to a smaller value, increasing the sensitivity at the expense of the specificity and the overall accuracy. The following statements produce the confusion matrix for a cutoff value of 0.1:

```
data lichenpred(keep=Actual Predicted);
  set sampsio.PRG end=eof;
  %include "trescore.sas";
  Actual = LobaOreg;
  Predicted = (P_LobaOreg1 >= 0.1);
run;

title "Confusion Matrix Based on Cutoff Value of 0.1";
proc freq data=lichenpred;
```
Chapter 15: The HPSPLIT Procedure

The matrix is shown in Output 15.1.10.

Output 15.1.10  Confusion Matrix Based on Cutoff Value of 0.1

Confusion Matrix Based on Cutoff Value of 0.1

<table>
<thead>
<tr>
<th></th>
<th>Table of Actual by Predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Actual</td>
</tr>
<tr>
<td></td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>1</td>
</tr>
<tr>
<td>Total</td>
<td>195</td>
</tr>
</tbody>
</table>

Based on the cutoff value of 0.1, the sensitivity is 56.3% and the specificity is 72.7%.

Example 15.2: Cost-Complexity Pruning with Cross Validation

In this example, data were collected to study the damage to pine forests from mountain pine beetle attacks in the Sawtooth National Recreation Area (SNRA) in Idaho (Cutler et al. 2003). (The data in this example were provided by Richard Cutler, Department of Mathematics and Statistics, Utah State University.) A classification tree is applied to classify various types of vegetation in the area based on data from satellite images. This classification can then be used to track how the pine beetle infestation is progressing through the forest. Data from 699 points in the SNRA are included in the sample.

This example creates a classification tree to predict the response variable Type, which contains the 10 vegetation classes represented in the data: 'Agriculture', 'Dirt', 'DougFir', 'Grass', 'GreenLP', 'RedTop', 'Road', 'Sagebrush', 'Shadow', and 'Water'. The predictor variables include the following:

- the spectral intensities on four bands of the satellite imagery: Blue, Green, Red, and NearInfrared
- Elevation
- NDVI, a function of Red and NearInfrared
- “Tasseled cap transformations” of the intensities on the four bands of imagery: SoilBrightness, Greenness, Yellowness, and NoneSuch

The first step in the analysis is to run PROC HPSPLIT to identify the best subtree model:

```plaintext
ods graphics on;
proc hpsplit data=sampsio.snra cvmethod=random(10) seed=123 intervalbins=500;
  class Type;
  grow gini;
```
You grow the tree by using the Gini index criterion, specified in the `GROW` statement, to create splits. This is a relatively small data set, so in order to use all the data to train the model, you apply cross validation with 10 folds, as specified in the `CVMETHOD=` option, to the cost-complexity pruning for subtree selection. An alternative would be to partition the data into training and validation sets. The `SEED=` option ensures that results remain the same in each run of the procedure. Different seeds can produce different trees because the cross validation fold assignments vary. When you do not specify the `SEED=` option, the seed is assigned based on the time.

By default, PROC HPSPLIT creates a plot of the estimated misclassification rate at each complexity parameter value in the sequence, as displayed in **Output 15.2.1**.

**Output 15.2.1** Misclassification Rate as a Function of Cost-Complexity Parameter

The ends of the error bars correspond to the misclassification rate plus or minus one standard error (SE) at each of the complexity pruning parameter values. A vertical reference line is drawn at the complexity parameter that has the lowest misclassification rate, and the subtree of the corresponding size for that complexity parameter is selected as the final tree. In this case, the 15-leaf tree is selected as the final tree. The horizontal reference line represents the minimum misclassification rate plus one standard error.

Often, you would apply the 1-SE rule (Breiman et al. 1984) when you are pruning via the cost-complexity method to potentially select a smaller tree that has only a slightly higher error rate than the minimum error. Selecting the smallest tree that has a misclassification rate below the horizontal reference line is in effect implementing the 1-SE rule. The subtree that has 10 leaves would be selected according to this rule, so you can run PROC HPSPLIT again as follows to override the subtree that was automatically selected in the first run:
proc hpsplit data=sampsio.snra plots=zoomedtree(node=7) seed=123 cvmodelfit
  intervalbins=500;
  class Type;
  grow gini;
  model Type = Blue Green Red NearInfrared NDVI Elevation
                SoilBrightness Greenness Yellowness NoneSuch;
  prune costcomplexity (leaves=10);
run;

This code includes specification of the LEAVES=10 option in the PRUNE statement to select this smaller subtree that performs almost equivalently to the subtree with 15 leaves from the earlier run. Specifying ZOOMEDTREE(NODE=7) in the PLOTS= option requests that the ODS graph ZoomedTreePlot displays the tree rooted at node 7 instead of at the root node. The CVMODELFIT option requests fit statistics for the final model by using cross validation as well as the cross validation confusion matrix.

Output 15.2.2 provides an overview of the final tree that has 10 leaves as requested.

Output 15.2.2 Diagram of 10-Leaf Tree Selected Using 1-SE Rule

It turns out that there is exactly one leaf in the classification tree that corresponds to each of the 10 vegetation classes; this does not usually occur. The leaf color indicates the most frequently observed response among observations in that leaf, which is then the predicted response for all observations in that leaf. The height of the bars in the nodes represents the proportion of observations that have that particular response. For example, in node D, all observations have the value of 'RedTop' for the response variable Type, whereas in node G, it appears that slightly over half of the observations have the value 'Grass'.

Output 15.2.3 shows more details about a portion of the final tree, including splitting variables and values.
As requested, the detailed tree diagram is displayed for the portion of the tree rooted at node 7 so that you can view the splits made at the bottom of the tree. You can see that several splits are made on the variable Elevation. The vegetation type most common in node G, whose observations have an elevation of at least 2083.0880, is 'Grass'.

Confusion matrices are displayed in Output 15.2.4.
Output 15.2.4 Confusion Matrices for SNRA Data

The HPSPLIT Procedure

<table>
<thead>
<tr>
<th>Confusion Matrices</th>
<th>Predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td>Actual</td>
<td>Agriculture</td>
</tr>
<tr>
<td>Model Based</td>
<td>Agriculture</td>
</tr>
<tr>
<td>Dirt</td>
<td>0</td>
</tr>
<tr>
<td>DougFir</td>
<td>0</td>
</tr>
<tr>
<td>Grass</td>
<td>1</td>
</tr>
<tr>
<td>GreenLP</td>
<td>0</td>
</tr>
<tr>
<td>RedTop</td>
<td>0</td>
</tr>
<tr>
<td>Road</td>
<td>0</td>
</tr>
<tr>
<td>Sagebrush</td>
<td>0</td>
</tr>
<tr>
<td>Shadow</td>
<td>0</td>
</tr>
<tr>
<td>Water</td>
<td>0</td>
</tr>
</tbody>
</table>

Cross Validation

<table>
<thead>
<tr>
<th>Confusion Matrices</th>
<th>Predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td>Actual</td>
<td>Agriculture</td>
</tr>
<tr>
<td>Model Based</td>
<td>Agriculture</td>
</tr>
<tr>
<td>Dirt</td>
<td>0</td>
</tr>
<tr>
<td>DougFir</td>
<td>1</td>
</tr>
<tr>
<td>Grass</td>
<td>2</td>
</tr>
<tr>
<td>GreenLP</td>
<td>1</td>
</tr>
<tr>
<td>RedTop</td>
<td>0</td>
</tr>
<tr>
<td>Road</td>
<td>0</td>
</tr>
<tr>
<td>Sagebrush</td>
<td>0</td>
</tr>
<tr>
<td>Shadow</td>
<td>0</td>
</tr>
<tr>
<td>Water</td>
<td>0</td>
</tr>
</tbody>
</table>

This table contains two matrices—one for the training data that uses the final tree and one that uses the cross validation folds—requested by the CVMODELFIT option in the PROC HPSPLIT statement. The values on the diagonal of each confusion matrix are the number of observations that are correctly classified for each of the 10 vegetation types. For the model-based matrix, you can see that the only nonzero value in the 'RedTop' column is in the 'RedTop' row. This is consistent with what is shown in Output 15.2.2, where the bar in node D with a predicted response of 'RedTop' is the full height of the box representing the leaf, indicating that all observations on that leaf are correctly classified. You can also see from the matrix that the 'DougFir' and 'GreenLP' vegetation types are hard to distinguish; 11 of the 66 observations that have an actual response of 'DougFir' are incorrectly assigned the response of 'GreenLP', corresponding to the 0.1667 error rate reported for 'DougFir'.

Fit statistics are shown in Output 15.2.5.

Output 15.2.5 Fit Statistics for SNRA Data

<table>
<thead>
<tr>
<th>Fit Statistics for Selected Tree</th>
</tr>
</thead>
<tbody>
<tr>
<td>N Leaves</td>
</tr>
<tr>
<td>Model Based</td>
</tr>
<tr>
<td>Cross Validation</td>
</tr>
</tbody>
</table>
You can see from this table that the subtree with 10 leaves fits the training data very accurately, with 93% of the observations classified correctly. Because no validation data are present in this analysis, you get a better indication of how well the model fits and will generalize to new data by looking at the cross validation statistics, also requested by the CVMODELFIT option, that are included in the table. The misclassification rate that is averaged across the 10 folds is higher than the training misclassification rate for the final tree, suggesting that this model is slightly overfitting the training data.

Example 15.3: Creating a Regression Tree

This example performs an analysis similar to the one in the “Getting Started” section of Chapter 14, “The HPREG Procedure,” where a linear regression model is fit. You can alternatively fit a regression tree to predict the salaries of Major League Baseball players based on their performance measures from the previous season by using almost identical code. Regression trees are piecewise constant models that, for relatively small data sets such as this, provide succinct summaries of how the predictors determine the predictions. These models are usually easier to interpret than linear regression models. The Sashelp.Baseball data set contains salary and performance information for Major League Baseball players (excluding pitchers) who played at least one game in both the 1986 and 1987 seasons (Time Inc. 1987). The following statements create a regression tree model:

```latex
ods graphics on;

proc hpsplit data=sashelp.baseball seed=123;
   class league division;
   model logSalary = nAtBat nHits nHome nRuns nRBI nBB
                  yrMajor crAtBat crHits crHome crRuns crRbi
                  crBB league division nOuts nAssts nError;
   output out=hpsplout;
run;
```

By default, the tree is grown using the RSS criterion, and cost-complexity pruning with 10-fold cross validation is performed. The OUTPUT statement requests generation of the data set hpsplout, which contains the predicted salary from the tree model for each observation.

Much of the output for a regression tree is identical to the output for a classification tree. Tables and plots where there are differences are displayed and discussed on the following pages.
Output 15.3.1 displays the full regression tree.

**Output 15.3.1 Overview Diagram of Regression Tree**

You can see from this diagram that the final selected tree has eight leaves. For a regression tree, the shade of the leaves represents the predicted response value, which is the average observed logSalary for the observations in that leaf. Node 3 has the lowest predicted response value, indicated by the lightest shade of blue, and Node A has the highest, indicated by the dark shade.
Output 15.3.2 shows details of the tree.

**Output 15.3.2** Detailed Diagram of Regression Tree

As with a classification tree, you can see split variables and values for a portion of the tree in this view. You can also see the exact predicted response value, which is the average observed response, in each node.

The confusion matrix is omitted from the output when you are modeling a regression tree because it is relevant only for a categorical response.
Output 15.3.3 displays fit statistics for the final regression tree.

Output 15.3.3 Regression Tree Performance

The HPSPLIT Procedure

<table>
<thead>
<tr>
<th>Leaves</th>
<th>ASE</th>
<th>RSS</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>0.1443</td>
<td>37.9587</td>
</tr>
</tbody>
</table>

Note that this table contains different statistics from those included for a classification tree. The ASE and RSS are reported here to help you assess the model fit. You could also use the CVMODELFIT option in the PROC HPSPLIT statement to obtain the cross validated fit statistics, as with a classification tree.

Output 15.3.4 shows the hpsplout data set that is created by using the OUTPUT statement and contains the first 10 observations of the predicted log-transformed salaries for each player in Sashelp.Baseball based on the regression tree model.

Output 15.3.4 Scored Predictor Data Set

<table>
<thead>
<tr>
<th>Obs</th>
<th>logSalary</th>
<th><em>Node</em></th>
<th><em>Leaf</em></th>
<th>P_logSalary</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>6.16331</td>
<td>3</td>
<td>0</td>
<td>4.56042</td>
</tr>
<tr>
<td>2</td>
<td>6.17379</td>
<td>9</td>
<td>3</td>
<td>4.56042</td>
</tr>
<tr>
<td>3</td>
<td>6.21461</td>
<td>13</td>
<td>6</td>
<td>4.56042</td>
</tr>
<tr>
<td>4</td>
<td>4.51634</td>
<td>3</td>
<td>0</td>
<td>4.56042</td>
</tr>
<tr>
<td>5</td>
<td>6.62007</td>
<td>13</td>
<td>6</td>
<td>4.56042</td>
</tr>
<tr>
<td>6</td>
<td>4.24850</td>
<td>3</td>
<td>0</td>
<td>4.56042</td>
</tr>
<tr>
<td>7</td>
<td>4.60517</td>
<td>3</td>
<td>0</td>
<td>4.56042</td>
</tr>
<tr>
<td>8</td>
<td>4.31749</td>
<td>3</td>
<td>0</td>
<td>4.56042</td>
</tr>
<tr>
<td>9</td>
<td>7.00307</td>
<td>10</td>
<td>4</td>
<td>7.02886</td>
</tr>
</tbody>
</table>

The variable P_logSalary contains the predicted salaries on the log scale. Note that all observations in the same leaf have the same predicted response. The OUT= data set can contain additional variables from the DATA= data set if you specify them in the ID statement.

Example 15.4: Creating a Binary Classification Tree with Validation Data

A common use of classification trees is to predict the likelihood that a mortgage applicant will default on a loan. The data set Hmeq, which is in the Sampsio library that SAS provides, contains observations for 5,960 mortgage applicants. A variable named Bad indicates whether the applicant paid or defaulted on the loan that was given.

This example uses Hmeq to build a tree model that is used to score the data and can be used to score data about new applicants. Table 15.6 describes the variables in Hmeq.
Table 15.6  Variables in the Home Equity (Hmeq) Data Set

<table>
<thead>
<tr>
<th>Variable</th>
<th>Role</th>
<th>Level</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bad</td>
<td>Response</td>
<td>Binary</td>
<td>1 = applicant defaulted on the loan or is seriously delinquent</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>0 = applicant paid the loan</td>
</tr>
<tr>
<td>CLAge</td>
<td>Predictor</td>
<td>Interval</td>
<td>Age of oldest credit line in months</td>
</tr>
<tr>
<td>CLNo</td>
<td>Predictor</td>
<td>Interval</td>
<td>Number of credit lines</td>
</tr>
<tr>
<td>DebtInc</td>
<td>Predictor</td>
<td>Interval</td>
<td>Debt-to-income ratio</td>
</tr>
<tr>
<td>Delinq</td>
<td>Predictor</td>
<td>Interval</td>
<td>Number of delinquent credit lines</td>
</tr>
<tr>
<td>Derog</td>
<td>Predictor</td>
<td>Interval</td>
<td>Number of major derogatory reports</td>
</tr>
<tr>
<td>Job</td>
<td>Predictor</td>
<td>Nominal</td>
<td>Occupational category</td>
</tr>
<tr>
<td>Loan</td>
<td>Predictor</td>
<td>Interval</td>
<td>Requested loan amount</td>
</tr>
<tr>
<td>MortDue</td>
<td>Predictor</td>
<td>Interval</td>
<td>Amount due on existing mortgage</td>
</tr>
<tr>
<td>nInq</td>
<td>Predictor</td>
<td>Interval</td>
<td>Number of recent credit inquiries</td>
</tr>
<tr>
<td>Reason</td>
<td>Predictor</td>
<td>Binary</td>
<td>'DebtCon' = debt consolidation</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>'HomeImp' = home improvement</td>
</tr>
<tr>
<td>Value</td>
<td>Predictor</td>
<td>Interval</td>
<td>Value of current property</td>
</tr>
<tr>
<td>YoJ</td>
<td>Predictor</td>
<td>Interval</td>
<td>Years at present job</td>
</tr>
</tbody>
</table>

The response variable for the tree model is Bad, a class variable that has two values (0 indicates payment of loan, and 1 indicates default). The other variables are predictor variables for the model. The following statements display the first 10 observations of the data set:

```sas
/* Convert variable names to mixed case */
data hmeq;
  length Bad Loan MortDue Value 8 Reason Job $7 YoJ Derog Delinq CLAge nInq CLNo DebtInc 8;
  set sampsio.hmeq;
run;

proc print data=hmeq(obs=10); run;
```

Output 15.4.1 shows the partial listing of Hmeq.
The following statements use the HPPLIT procedure to create a classification tree:

```sas
ods graphics on;
proc hpsplit data=hmeq maxdepth=5;
   class Bad Delinq Derog Job nInq Reason;
   model Bad(event='1') = Delinq Derog Job nInq Reason CLAge CLNo DebtInc Loan MortDue Value YoJ;
   prune costcomplexity;
   partition fraction(validate=0.3 seed=123);
   code file='hpsplexc.sas';
   rules file='rules.txt';
run;
```

The `MAXDEPTH=` option specifies the maximum depth of the tree to be grown.

Specifying `Bad` to the left of the equal sign in the `MODEL` statement indicates that it is the response variable. Because `Bad` is a binary response, the `EVENT=` option specifies that the calculations for sensitivity, specificity, AUC, and ROC be based on the level `Bad=1`.

By default, the entropy metric is used to grow the tree. The `PRUNE` statement requests cost-complexity pruning.

The `PARTITION` statement specifies that the observations in `Hmeq` be logically partitioned into disjoint subsets for model training and validation. Observations are randomly selected for the validation subset with the probability 0.3; the remaining observations are selected for the training subset.

The `FILE=` option in the `CODE` statement requests that SAS DATA step score code be saved to a file named `hpsplexc.sas`, and the `FILE=` option in the `RULES` statement requests that the node rules be saved to a file named `rules.txt`. 
Example 15.4: Creating a Binary Classification Tree with Validation Data

The tree diagram in Output 15.4.2 provides an overview of the full tree.

**Output 15.4.2** Overview Diagram of Final Tree

You can see from this diagram that the observations in terminal nodes 4, 9, C, and E are assigned a prediction of Bad=0 and those in terminal nodes 6, 8, A, and D are assigned a prediction of Bad=1. You can easily see that node 4 contains the most observations, as indicated by thickness of the link from its parent node.
The tree diagram in Output 15.4.3 is a detailed view of the top portion of the tree. You can use the PLOTS= option in the PROC HPSPLIT statement to control which nodes are displayed.

**Output 15.4.3 Detailed Tree Diagram**

By default, this view provides detailed splitting information about the first three levels of the tree, including the splitting variable and splitting values. The splitting rule above each node determines which observations from the parent node are included in the node. The first row of the table inside the node provides the node identifier. The second row of the table provides the number of training and validation observations, separated by a slash. The third row shows the predicted response for observations in that node if classification was occurring at that point, along with the proportion of training and validation observations with that observed response. Note that the legend shows what actual value of the response variable is represented by the value shown in the node. For example, in node 6, all 36 observations in the training data and all 18 observations in the validation data have an observed response value of Bad=1, as indicated by the value 2 shown on the third line.
Because the response is categorical, the confusion matrices for the training data and for the validation data are displayed in the table shown in Output 15.4.4.

**Output 15.4.4**  Training and Validation Confusion Matrices

<table>
<thead>
<tr>
<th>The HPSPLIT Procedure</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Confusion Matrices</strong></td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Actual</td>
</tr>
<tr>
<td>--------</td>
</tr>
<tr>
<td>Training</td>
</tr>
<tr>
<td></td>
</tr>
<tr>
<td>Validation</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

For the training data, there are 73 observations where the model correctly predicted Bad = 1 and 2,135 observations where the model correctly predicted Bad = 0. The values in the off-diagonal entries of the matrices show how many times the model misclassified observations.

When you are modeling a binary response variable, a plot of the ROC curve is displayed as shown in Output 15.4.5.

**Output 15.4.5**  ROC Plot

This plot summarizes the performance of the tree model in terms of sensitivity and specificity.
Output 15.4.6 displays the “Tree Performance” table, which provides several impurity measures and fit statistics for the final tree.

### Output 15.4.6 Tree Performance

<table>
<thead>
<tr>
<th></th>
<th>N Leaves</th>
<th>ASE</th>
<th>Misclass</th>
<th>Sensitivity</th>
<th>Specificity</th>
<th>Entropy</th>
<th>Gini</th>
<th>RSS</th>
<th>AUC</th>
</tr>
</thead>
<tbody>
<tr>
<td>Training</td>
<td>8</td>
<td>0.0567</td>
<td>0.0612</td>
<td>0.3427</td>
<td>0.9981</td>
<td>0.3244</td>
<td>0.1135</td>
<td>266.9</td>
<td>0.7016</td>
</tr>
<tr>
<td>Validation</td>
<td>8</td>
<td>0.0599</td>
<td>0.0642</td>
<td>0.2989</td>
<td>0.9957</td>
<td>0.3286</td>
<td>0.1160</td>
<td>121.2</td>
<td>0.6659</td>
</tr>
</tbody>
</table>

The last three columns of this table contain statistics related to the ROC curve plotted in Output 15.4.5. This model does not classify the observations with Bad=1 (the event of interest) very well, as you can see in the confusion matrix and from the low sensitivity reported in this table. This is often the case with a relatively rare event. The AUC measures the area under the ROC curve. A model that fits the data perfectly would have an AUC of 1. These three columns are included only for a binary response variable.

Output 15.4.7 displays the pruning plot.

### Output 15.4.7 Pruning Plot

This plot displays misclassification rates for the training and validation data as the tree is pruned. The tree with eight leaves is selected as the final tree because it has the lowest misclassification rate for the validation data.

**Creating Score Code and Scoring New Data**

In addition to seeing information about the tree model, you might be interested in applying a model to predict the response variable in other data sets where the response is unknown. The following statements show how you can use the score code file `hpsplexc.sas`, created by the FILE= option in the CODE statement, to score the data in Hmeq and save the results in a SAS data set named Scored.
Example 15.4: Creating a Binary Classification Tree with Validation Data

```sas
data scored;
  set hmeq;
  %include 'hpsplexc.sas';
run;
```

Output 15.4.8 shows a partial listing of Scored.

### Output 15.4.8 Partial Listing of the Scored Hmeq Data

<table>
<thead>
<tr>
<th>Obs</th>
<th>Bad</th>
<th>Loan</th>
<th>MortDue</th>
<th>Value</th>
<th>Reason</th>
<th>Job</th>
<th>YoJ</th>
<th>Derog</th>
<th>Delinq</th>
<th>CLAge</th>
<th>lnq</th>
<th>CLNo</th>
<th>DebtInc</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1</td>
<td>1100</td>
<td>25860</td>
<td>39025</td>
<td>Homelmp Other</td>
<td>10.5</td>
<td>0</td>
<td>0</td>
<td>94.367</td>
<td>1</td>
<td>9</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>1300</td>
<td>70053</td>
<td>68400</td>
<td>Homelmp Other</td>
<td>7.0</td>
<td>0</td>
<td>2</td>
<td>121.833</td>
<td>0</td>
<td>14</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>1500</td>
<td>13500</td>
<td>16700</td>
<td>Homelmp Other</td>
<td>4.0</td>
<td>0</td>
<td>0</td>
<td>149.467</td>
<td>1</td>
<td>10</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>1</td>
<td>1500</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>0</td>
<td>1700</td>
<td>97800</td>
<td>112000</td>
<td>Homelmp Office</td>
<td>3.0</td>
<td>0</td>
<td>0</td>
<td>93.333</td>
<td>0</td>
<td>14</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>1</td>
<td>1700</td>
<td>30548</td>
<td>40320</td>
<td>Homelmp Other</td>
<td>9.0</td>
<td>0</td>
<td>0</td>
<td>101.466</td>
<td>1</td>
<td>8</td>
<td>37.136</td>
<td></td>
</tr>
<tr>
<td>7</td>
<td>1</td>
<td>1800</td>
<td>48649</td>
<td>57037</td>
<td>Homelmp Other</td>
<td>5.0</td>
<td>3</td>
<td>2</td>
<td>77.100</td>
<td>1</td>
<td>17</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>1</td>
<td>1800</td>
<td>28502</td>
<td>43034</td>
<td>Homelmp Other</td>
<td>11.0</td>
<td>0</td>
<td>0</td>
<td>88.766</td>
<td>0</td>
<td>8</td>
<td>36.8849</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>1</td>
<td>2000</td>
<td>32700</td>
<td>46740</td>
<td>Homelmp Other</td>
<td>3.0</td>
<td>0</td>
<td>2</td>
<td>216.933</td>
<td>1</td>
<td>12</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>1</td>
<td>2000</td>
<td>.</td>
<td>62250</td>
<td>Homelmp Sales</td>
<td>16.0</td>
<td>0</td>
<td>0</td>
<td>115.800</td>
<td>0</td>
<td>13</td>
<td>.</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Obs</th>
<th><em>Node</em></th>
<th><em>Leaf</em></th>
<th><em>WARN</em></th>
<th>P_Bad0</th>
<th>P_Bad1</th>
<th>P_Bad0</th>
<th>P_Bad1</th>
<th>V_Bad0</th>
<th>V_Bad1</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>4</td>
<td>0</td>
<td>9.4393</td>
<td>0.05607</td>
<td>0.05607</td>
<td>0.05607</td>
<td>0.05607</td>
<td>0.05607</td>
<td>0.05607</td>
</tr>
<tr>
<td>2</td>
<td>12</td>
<td>5</td>
<td>0.83168</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
</tr>
<tr>
<td>3</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.94393</td>
<td>0.94393</td>
<td>0.94393</td>
<td>0.94393</td>
<td>0.94393</td>
<td>0.94393</td>
</tr>
<tr>
<td>4</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
</tr>
<tr>
<td>5</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
</tr>
<tr>
<td>6</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
</tr>
<tr>
<td>7</td>
<td>12</td>
<td>5</td>
<td>0.83168</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
</tr>
<tr>
<td>8</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
</tr>
<tr>
<td>9</td>
<td>12</td>
<td>5</td>
<td>0.83168</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
<td>0.16832</td>
</tr>
<tr>
<td>10</td>
<td>4</td>
<td>0</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
<td>0.05607</td>
<td>0.94393</td>
</tr>
</tbody>
</table>

The data set contains the 13 original variables and the 7 new variables that are created by the score code. The variable P_Bad1 is the proportion of training observations on this leaf for which \( \text{Bad}=1 \), and this variable can be interpreted as the probability of default. The variable V_Bad1 is the proportion of validation observations on this leaf for which \( \text{Bad}=1 \). Similar variables are created for the other response value, \( \text{Bad}=0 \). Also included in the scored data set are the node and leaf assignments, which are shown in the variables _Node_ and _Leaf_, respectively. Note that these same variables are included in the OUT= data set when you specify that option in the OUTPUT statement. For more information about these variables, see the section “Scoring” on page 721.

You can use the preceding statements to score new data by including the new data set in place of Hmeq in the SET statement. The new data set must contain the same variables as the data that are used to build the tree model, but not the unknown response variable that you are now trying to predict.
Creating a Node Rules Description of a Tree

When you specify the FILE= option in the RULES statement, a file that contains the node rules is created. In this example, PROC HPSPLIT saves the node rules of the tree model to a file named `rules.txt`; a partial listing of this file is shown in Output 15.4.9.

```
Output 15.4.9 Rules File

*---------------------------------------------*
NODE = 4
*---------------------------------------------*
MISSING(Delinq) OR (Delinq IS ONE OF 0, 1, 8, 10, 11, 12, 13, 15)
AND MISSING(DebtInc) OR (DebtInc < 43.843383)
  PREDICTED VALUE IS 0
  PREDICTED 0 = 0.9439( 2037/2158)
  PREDICTED 1 = 0.05607( 121/2158)
*---------------------------------------------*
NODE = 13
*---------------------------------------------*
MISSING(CLNo) OR (CLNo < 30.08)
AND (Delinq IS ONE OF 4, 5, 6, 7)
AND MISSING(Value) OR (Value < 129275.32)
AND (Delinq IS ONE OF 2, 3, 4, 5, 6, 7)
AND MISSING(DebtInc) OR (DebtInc < 43.843383)
  PREDICTED VALUE IS 1
  PREDICTED 0 = 0( 0/11)
  PREDICTED 1 = 1( 11/11)
*---------------------------------------------*
NODE = 14
*---------------------------------------------*
(CLNo >= 30.08)
AND (Delinq IS ONE OF 4, 5, 6, 7)
AND MISSING(Value) OR (Value < 129275.32)
AND (Delinq IS ONE OF 2, 3, 4, 5, 6, 7)
AND MISSING(DebtInc) OR (DebtInc < 43.843383)
  PREDICTED VALUE IS 0
  PREDICTED 0 = 1( 5/5)
  PREDICTED 1 = 0( 0/5)
*---------------------------------------------*
NODE = 9
*---------------------------------------------*
(Reason IS HomeImp)
AND (DebtInc < 46.7104)
AND (DebtInc >= 43.843383)
  PREDICTED VALUE IS 0
  PREDICTED 0 = 0.8182( 9/11)
  PREDICTED 1 = 0.1818( 2/11)
```

In this listing, the predicted value and the fraction of observations for each level of the response variable are displayed for each terminal node. The nodes are not numbered consecutively because only terminal nodes (leaves) are included. The splits that lead to each leaf are shown above the predicted value and fractions.
Example 15.5: Assessing Variable Importance

This example creates a classification tree model to determine important variables (parameters) during the manufacture of a semiconductor device. Some of the variables that are involved in the manufacturing process are as follows: gTemp is the growth temperature of substrate, aTemp is the anneal temperature, Rot is rotation speed, Dopant is the atom that is used during device growth, and Usable indicates whether the device is usable.

The following statements create a data set named MBE_Data, which contains measurements for 20 devices:

```plaintext
data MBE_Data;
  label gTemp = 'Growth Temperature of Substrate';
  label aTemp = 'Anneal Temperature';
  label Rot = 'Rotation Speed';
  label Dopant = 'Dopant Atom';
  label Usable = 'Experiment Could Be Performed';

  input gTemp aTemp Rot Dopant $ 39-40 Usable $ 47-54;
  datalines;
  384.614 633.172 1.01933 C Unusable
  363.874 512.942 0.72057 C Unusable
  397.395 671.179 0.90419 C Unusable
  389.962 653.940 1.01417 C Unusable
  387.763 612.545 1.00417 C Unusable
  394.206 617.021 1.07188 Si Usable
  387.135 616.035 0.94740 Si Usable
  428.783 745.345 0.99087 Si Usable
  399.365 600.932 1.23307 Si Unusable
  455.502 648.821 1.01703 Si Unusable
  387.362 697.589 1.01623 Ge Usable
  408.872 640.406 0.94543 Ge Usable
  407.734 628.196 1.05137 Ge Usable
  417.343 612.328 1.03960 Ge Usable
  482.539 669.392 0.84249 Ge Usable
  367.116 564.246 0.99642 Sn Unusable
  398.594 733.839 1.08744 Sn Unusable
  378.032 619.561 1.06137 Sn Usable
  357.544 606.871 0.85205 Sn Unusable
  384.578 635.858 1.12215 Sn Unusable
;
```

The following statements create the tree model:

```plaintext
proc hpsplit data=MBE_Data maxdepth=6;
  class Usable Dopant;
  model Usable = gTemp aTemp Rot Dopant;
  prune none;
run;
```
Output 15.5.1 shows the “Variable Importance” table.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Label</th>
<th>Relative Importance</th>
<th>Count</th>
</tr>
</thead>
<tbody>
<tr>
<td>gTemp</td>
<td>Growth Temperature of Substrate</td>
<td>1.0000</td>
<td>2</td>
</tr>
<tr>
<td>Dopant</td>
<td>Dopant Atom</td>
<td>0.7522</td>
<td>1</td>
</tr>
<tr>
<td>aTemp</td>
<td>Anneal Temperature</td>
<td>0.6228</td>
<td>1</td>
</tr>
<tr>
<td>Rot</td>
<td>Rotation Speed</td>
<td>0.3250</td>
<td>1</td>
</tr>
</tbody>
</table>

This table shows that the predictor gTemp has the largest value. This means that the growth temperature of substrate is the most important consideration in determining the usability of the sample.

References


Subject Index

2D geometric anisotropic structure
  HPMLMIXED procedure, 385

adaptive lasso selection
  high-performance statistical procedures,
  SELECT statement, 64

Akaike's information criterion
  HPMLMIXED procedure, 402

Akaike's information criterion (finite sample corrected
  version)
  HPMLMIXED procedure, 402

alpha level
  HPFMM procedure, 228, 236
  HPGENSELECT procedure, 311
  HPMLMIXED procedure, 379, 384
  HPLOGISTIC procedure, 428

analysis of variance
  multivariate (HPCANDISC), 146

ANCOVA effects
  Shared Concepts, 52

ANOVA effects
  Shared Concepts, 52

ANOVA table
  HPREG procedure, 658

ANTE(1) structure
  HPMLMIXED procedure, 385

antenal dependence structure
  HPMLMIXED procedure, 385

AR(1) structure
  HPMLMIXED procedure, 385

association statistics
  HPLOGISTIC procedure, 455

at sign (@) operator
  Shared Concepts, 50, 54

autoregressive moving-average structure
  HPMLMIXED procedure, 385

autoregressive structure
  HPMLMIXED procedure, 385

backward elimination
  high-performance statistical procedures,
  SELECT statement, 60

banded Toeplitz structure
  HPMLMIXED procedure, 385

bar (l) operator
  Shared Concepts, 50, 53, 54

Bayes information
  HPFMM procedure, 262

Bayesian analysis
  HPFMM procedure, 214

Bayesian fit statistics
  HPFMM procedure, 262

Bernoulli distribution
  HPFMM procedure, 229
  HPNLMOD procedure, 486

beta distribution
  HPFMM procedure, 229

beta-binomial distribution
  HPFMM procedure, 229

binary distribution
  HPFMM procedure, 229
  HPNLMOD procedure, 486

binomial distribution
  HPFMM procedure, 229
  HPNLMOD procedure, 486

BLUE
  HPMLMIXED procedure, 398

BLUP
  HPMLMIXED procedure, 398

boundary constraints, 484

bounds
  HPNLMOD procedure, 484

C4.5 pruning
  HPSPLIT procedure, 706, 716

candidates for addition or removal
  HPGENSELECT procedure, 342
  HPLOGISTIC procedure, 453
  HPQUANTSELECT procedure, 618
  HPREG procedure, 657

canonical coefficients, 142

canonical component, 142

canonical discriminant analysis, 141

canonical variables, 142

canonical weights, 142

centering and scaling information
  HPPLS procedure, 538
  HPPRINCOMP procedure, 572

class level
  GAMPL procedure, 79, 110
  HPFMM procedure, 209, 259
  HPGENSELECT procedure, 304, 342
  HPMLMIXED procedure, 377, 401
  HPLOGISTIC procedure, 422, 452
Subject Index

HPPLS procedure, 525, 539
HPQUANTSELECT procedure, 596, 618
HPREG procedure, 639, 657

CLASS statement
Shared Concepts, 46
classification table
HPLOGISTIC, 429
HPLOGISTIC procedure, 443, 455
classification trees, see decision trees
classification variables
Shared Concepts, 46
colon (:) operator
Shared Concepts, 51

complete separation
HPLOGISTIC procedure, 440
components
HPPLS procedure, 512
compound symmetry structure
example (HPLMIXED), 392
HPLMIXED procedure, 385

computational method
GAMPL procedure, 105
HPFMM procedure, 254
HPGENSELECT procedure, 337
HPLMIXED procedure, 399
HPLOGISTIC procedure, 447
HPNLMOD procedure, 496
HPPLS procedure, 537
HPPRINCOMP procedure, 570
HPQUANTSELECT procedure, 616
HPREG procedure, 654
cost-complexity pruning
HPSPLIT procedure, 706, 715
correlation
HPLOGISTIC procedure, 454
correlation matrix
HPGENSELECT procedure, 301, 345
covariance
HPLOGISTIC procedure, 447
covariance matrix
HPGENSELECT procedure, 301, 345
covariance parameter estimates
HPLMIXED procedure, 402
covariance structure
antedependence (HPLMIXED), 388
autoregressive (HPLMIXED), 388
autoregressive moving average (HPLMIXED), 388
banded (HPLMIXED), 389
compound symmetry (HPLMIXED), 388
equi-correlation (HPLMIXED), 388
examples (HPLMIXED), 386
factor-analytic (HPLMIXED), 388
heterogeneous autoregressive (HPLMIXED), 388
heterogeneous compound symmetry (HPLMIXED), 388
heterogeneous Toeplitz (HPLMIXED), 389
Huynh-Feldt (HPLMIXED), 389
simple (HPLMIXED), 389
Toeplitz (HPLMIXED), 389
unstructured (HPLMIXED), 389
unstructured, correlation (HPLMIXED), 389
variance components (HPLMIXED), 389

cross validation
HPSPLIT procedure, 694, 716
crossed effects
Shared Concepts, 53
dash (-) operator
Shared Concepts, 51
data access information
GAMPL procedure, 110
HPPLS procedure, 538
HPPRINCOMP procedure, 571
HPREG procedure, 617, 656
decision trees
HPSPLIT procedure, 681, 708
default output
    HPFMM procedure, 259
degrees of freedom
    GAMPL procedure, 102
    HPLMIXED procedure, 380
    infinite (HPLMIXED), 380
    method (HPLMIXED), 380
    residual method (HPLMIXED), 380
diagnostic statistics
    HPQUANTSELECT procedure, 611
    HPREG procedure, 650
dimension information
    HPLMIXED procedure, 401
dimensions
    HPGENSELECT procedure, 344
    HPLOGISTIC procedure, 454
    HPPLS procedure, 539
    HPQUANTSELECT procedure, 618
    HPREG procedure, 657
direct product structure
    HPLMIXED procedure, 385
discriminant analysis
    canonical, 141
discriminant functions, 142
dispersion parameter
    GAMPL procedure, 103
displayed output
    GAMPL procedure, 109
    HPCANDISC procedure, 159
    HPGENSELECT procedure, 341
    HPLMIXED procedure, 400
    HPLOGISTIC procedure, 451
    HPNLMOD procedure, 501
    HPPLS procedure, 538
    HPPRINCOMP procedure, 571
    HPQUANTSELECT procedure, 617
    HPREG procedure, 656
distributed computing
    HPLMIXED procedure, 399
distribution function
    GAMPL procedure, 90
    HPGENSELECT procedure, 311
distribution functions
    HPNLMOD procedure, 494
double dash (- -) operator
    Shared Concepts, 51
effect
    name length (GAMPL), 78
    name length (HPFMM), 208
    name length (HPGENSELECT), 304
    name length (HPLMIXED), 377
    name length (HPLOGISTIC), 422
    name length (HPPLS), 524
    name length (HPQUANTSELECT), 596
    name length (HPREG), 639
eigenvalue decomposition method
    HPPRINCOMP procedure, 553, 566
eigenvalues
    HPPRINCOMP procedure, 572
eigenvalues and eigenvectors
    HPPRINCOMP procedure, 566, 569, 572, 573
    eigenvectors
    HPPRINCOMP procedure, 573
empirical Bayes estimate
    HPNLMOD procedure, 490
estimates for smoothing components
    GAMPL procedure, 112
estimation
    mixed model (HPLMIXED), 396
estimation methods
    HPLMIXED procedure, 377
examples, HPFMM
    binomial data, 267
cattle feeding data, 274
    logistic model, binomial cluster, 267
    ossification data, 267
    PROBMODEL specification, 267
    salmonella assay, 282
    three-component mixture, 276
    Weibull distribution, 276
examples, HPLMIXED
    compound symmetry, G-side setup, 394
    compound symmetry, R-side setup, 393
    holding covariance parameters fixed, 382
    specifying lower bounds, 382
    split-plot design, 394
    subject and no-subject formulation, 394
    unstructured covariance, G-side, 385
examples, HPNLMOD procedure
    boundary specification, 485
    conditional model expression, 506
    enzyme data, 477
gamma distribution, 495
    join point, 506
    plateau model, 506
    predicted values, 506
    segmented model, 506
    starting values, data set, 489
    starting values, grid, 488
explained variation of variables
    HPPRINCOMP procedure, 572
exponential distribution
    HPFMM procedure, 229
factor analytic structures
    HPLMIXED procedure, 385
factors
Subject Index

HPPLS procedure, 512
finite mixture models
   See HPFMM procedure, 174
first canonical variable, 142
fit criteria
   HPQUANTSELECT procedure, 608
   HPREG procedure, 648
fit statistics
   GAMPL procedure, 111
   HPFMM procedure, 260
   HPGENSELECT procedure, 344
   HPLOGISTIC procedure, 454
   HPQUANTSELECT procedure, 619
   HPREG procedure, 659
fitting algorithms
   GAMPL procedure, 101
fixed effects
   HPLMIXED procedure, 368
fixed-effects parameters
   HPLMIXED procedure, 392
folded normal distribution
   HPFMM procedure, 229
forward selection
   high-performance statistical procedures,
      SELECTION statement, 57
forward swap selection
   high-performance statistical procedures,
      SELECTION statement, 62
frequency variable
   GAMPL procedure, 84
   high-performance statistical procedures, 40
   HPFMM procedure, 225
   HPGENSELECT procedure, 308
   HPLOGISTIC procedure, 425
   HPPRINCOMP procedure, 563
   HPREG procedure, 641
G matrix
   HPLMIXED procedure, 368, 383, 392
gamma distribution
   HPFMM procedure, 229
   HPNLMOD procedure, 486
GAMPL procedure, 67
class level, 79, 110
computational method, 105
convergence criterion, 78, 81, 82
convergence status, 111
data access information, 110
degrees of freedom, 102
dispersion parameter, 103
displayed output, 109
distribution function, 90
effect name length, 78
estimates for smoothing components, 112
fit statistics, 111
fitting algorithms, 101
function-based convergence criteria, 81
generalized additive models, 98
generalized linear models, 98
gradient-based convergence criteria, 81, 82
input data sets, 78
iteration history, 111
link function, 92
low-rank approximation, 97
model evaluation criteria, 100
model inference, 103
model information, 110
model options summary, 85
multithreading, 95, 105
number of observations, 110
ODS Graphics, 113
ODS table names, 112
optimization technique, 106
outer iteration, 101
parameter estimates, 112
penalized likelihood estimation, 99
performance information, 109
performance iteration, 102
response level ordering, 86
response profile, 110
response variable options, 86
spline details, 110
tests for smoothing components, 104, 112
thin-plate regression splines, 95
thin-plate smoothing splines, 96
user-defined formats, 78
weighting, 95
XML input stream, 78
Gaussian distribution
   HPFMM procedure, 229
   HPNLMOD procedure, 486
general distribution
   HPNLMOD procedure, 486
general effects
   Shared Concepts, 55
general linear covariance structure
   HPLMIXED procedure, 385
generalized additive models
   GAMPL procedure, 98
generalized inverse, 399
generalized linear models
   GAMPL procedure, 98
generalized Poisson distribution
   HPFMM procedure, 229
gemetric distribution
   HPFMM procedure, 229
global tests
   HPLOGISTIC procedure, 454
gradient
  HPLMIXED procedure, 401

group LASSO selection
  HPGENSELECT procedure, 335

growth curve analysis
  example (HPLMIXED), 392

heavy-tailed density
  finite mixture models (HPFMM), 230, 243

Hessian matrix
  HPLMIXED procedure, 401

heterogeneous
  AR(1) structure (HPLMIXED), 385
  compound-symmetry structure (HPLMIXED), 385
  covariance structure (HPLMIXED), 389
  Toeplitz structure (HPLMIXED), 385

high-performance statistical procedures, SELECTION statement
  adaptive lasso selection, 64
  backward elimination, 60
  forward selection, 57
  forward swap selection, 62
  LAR selection, 63
  LASSO selection, 64
  stepwise selection, 61

Hosmer-Lemeshow test
  HPLOGISTIC procedure, 430, 446, 447, 455

HPCANDISC procedure, 141
  computational method, 154
  displayed output, 159
  examples, 162
  fish measurement data, example, 144
  general formulas, 154
  Mahalanobis distance, 163
  MANOVA, 146
  missing values, 154
  multithreading, 153, 155
  multivariate analysis of variance, 146
  ODS table names, 161
  OUT= data set, 156
  output data sets, 151, 156
  OUTSTAT= data set, 157

HPFMM procedure, 174
  alpha level, 228, 236
  Bayes information, 262
  Bayesian analysis, 214
  Bayesian fit statistics, 262
  Bernoulli distribution, 229
  beta distribution, 229
  beta-binomial distribution, 229
  binary distribution, 229
  binomial distribution, 229
  centering and scaling, 208

class level, 209, 259
  computational method, 254
  confidence limits, 228, 237
  constrained analysis, 238
  convergence criterion, 204, 207
  convergence status, 260
  default output, 259
  effect name length, 208
  exponential distribution, 229
  fit statistics, 260
  folded normal distribution, 229
  function-based convergence criteria, 204, 206
  gamma distribution, 229
  Gaussian distribution, 229
  generalized Poisson distribution, 229
  geometric distribution, 229
  gradient-based convergence criteria, 204, 207
  heavy-tailed density, 230, 243
  hurdle model, 178, 184
  input data sets, 205
  introductory example, 178
  inverse Gaussian distribution, 229
  iteration details, 207
  iteration history, 260
  link function, 232, 237
  lognormal distribution, 229
  mixing probabilities, 262
  model information, 259
  multimodal density, 192, 193, 243
  multithreading, 236, 254
  negative binomial distribution, 229
  normal distribution, 229
  number of observations, 259
  ODS Graphics, 210, 265
  ODS table names, 263
  offset variable, 233
  optimization information, 260
  optimization technique, 255
  output data set, 258
  overdispersion, 177, 178, 184, 186, 241–243, 265, 273, 283
  parameter estimates, 261
  parameterization, 253
  performance information, 259
  plots, 175
  Poisson distribution, 229
  posterior autocorrelations, 263
  posterior intervals, 263
  posterior summaries, 262
  prior distributions, 262
  random number seed, 213
  residual variance tolerance, 213
  response level ordering, 227
  response profile, 260
response variable options, 227
restricted analysis, 238
statistical graphics, 265
t distribution, 229
Weibull distribution, 229
weighting, 240
zero-inflated model, 175, 178, 184, 185, 230, 245
HPGENSELECT procedure, 292
alpha level, 311
candidates for addition or removal, 342
class level, 304, 342
computational method, 337
confidence criterion, 301
confidence limits, 311
constrained analysis, 319
convergence criterion, 300–302
convergence status, 344
correlation matrix, 301, 345
covariance matrix, 301, 345
dimensions, 344
displayed output, 341
distribution function, 311
effect name length, 304
fit statistics, 344
function-based convergence criteria, 300–302
gradient-based convergence criteria, 301, 302
group LASSO selection, 335
input data sets, 301
iteration history, 343
LASSO method, 334
LASSO selection, 334
link function, 313
model information, 342
model options summary, 308
multithreading, 318, 337
number of observations, 342
ODS table names, 345
optimization stage, 344
optimization technique, 338
parameter estimates, 345
performance information, 341
response level ordering, 309
response profile, 342
response variable options, 309
restricted analysis, 319
selected effects, 343
selection details, 343
selection information, 343
selection reason, 343
selection summary, 343
stop reason, 343
test data, 336
user-defined formats, 302
validation data, 336
weighting, 323
XML input stream, 302
zero inflation link function, 323
zero-inflation parameter estimates, 345
HPLMIXED procedure, 366
2D geometric anisotropic structure, 385
Akaike’s information criterion, 402
Akaike’s information criterion (finite sample corrected version), 402
alpha level, 379, 384
ANTE(1) structure, 385
antedependence structure, 385
AR(1) structure, 385
ARMA structure, 385
autoregressive moving-average structure, 385
autoregressive structure, 385
banded Toeplitz structure, 385
BLUE, 375, 398
BLUP, 375, 398
boundary constraints, 382, 383
chi-square test, 380
class level, 377, 401
compound symmetry structure, 385, 392
computational method, 399
confidence interval, 384
confidence limits, 380, 384
convergence criterion, 374–376, 401
convergence status, 402
covariance parameter estimates, 402
covariance structure, 368, 385, 386
degrees of freedom, 380
dimension information, 401
direct product structure, 385
displayed output, 400
distributed computing, 399
EBLUPs, 384, 399
effect name length, 377
estimation methods, 377
factor analytic structures, 385
fitting information, 402
fixed effects, 368
fixed-effects parameters, 380, 392
function-based convergence criteria, 374, 375
G matrix, 368, 383, 392
general linear covariance structure, 385
generalized inverse, 399
gradient, 401
gradient-based convergence criteria, 375, 376
grid search, 381
growth curve analysis, 392
Hessian matrix, 401
heterogeneous AR(1) structure, 385
heterogeneous compound-symmetry structure, 385
heterogeneous covariance structures, 389
heterogeneous Toeplitz structure, 385
Huynh-Feldt structure, 385
infinite degrees of freedom, 380
infinite likelihood, 390
initial values, 381
input data sets, 375
intercept effect, 380, 384
iteration history, 401
iterations, 401
Kronecker product structure, 385
linear covariance structure, 385
Matérn covariance structure, 385
matrix notation, 391
mixed model, 392
mixed model equations, 397
mixed model theory, 391
model information, 400
multi-threading, 383
multithreading, 399
Newton-Raphson algorithm, 397
number of observations, 401
ODS table names, 403
optimization information, 401
parameter constraints, 382
parameter-based convergence criteria, 378
performance information, 400
R matrix, 368, 390, 392
random effects, 368, 383
random-effects parameters, 384, 392
repeated measures, 390
residual method, 380
restricted maximum likelihood (REML), 367
ridging, 397
Schwarz’s Bayesian information criterion, 402
spatial anisotropic exponential structure, 385
split-plot design, 394
standard linear model, 368
statement positions, 372
subject effect, 384, 390
summary of commands, 372
table names, 403
timing, 403
Toeplitz structure, 385
unstructured correlations, 385
unstructured covariance matrix, 385
variance components, 385
variance ratios, 382
HPLOGISTIC procedure, 410
alpha level, 428
association statistics, 455
candidates for addition or removal, 453
class level, 422, 452
classification table, 429, 443, 455
complete separation, 440
computational method, 447
confidence limits, 429
convergence criterion, 419, 420
convergence status, 454
dimensions, 454
displayed output, 451
effect name length, 422
existence of MLEs, 439
fit statistics, 454
function-based convergence criteria, 419, 420
global tests, 454
gradient-based convergence criteria, 419, 420
Hosmer-Lemeshow test, 430, 446, 447, 455
infinite parameter estimates, 439
input data sets, 419
iteration history, 453
link function, 430
model information, 452
model options summary, 426
multithreading, 435, 447
number of observations, 452
ODS table names, 455
optimization technique, 448
parameter estimates, 455
performance information, 451
quasi-complete separation, 440
response level ordering, 427
response profile, 452
response variable options, 427
selected effects, 453
selection information, 452
selection reason, 453
selection summary, 452
separation, 439
stop reason, 453
test data, 441
user-defined formats, 420
validation, 441
weighting, 436
XML input stream, 420
HPNLMOD procedure, 475
additional estimates, 485, 503
additional estimates correlation, 504
additional estimates covariance, 504
ANOVA, 503
Bernoulli distribution, 486
binary distribution, 486
binomial distribution, 486
bounds, 484
computational method, 496
convergence criterion, 481, 482
convergence status, 502
correlation, 503
covariance, 503
dimensions, 502
displayed output, 501
distribution functions, 494
empirical Bayes estimate, 490
fit statistics, 502
function-based convergence criteria, 481, 482
gamma distribution, 486
Gaussian distribution, 486
general distribution, 486
gradient-based convergence criteria, 481, 482
initial values, 487
input data sets, 482
iteration history, 502
lag functionality, 493
least squares, 494
least squares distribution, 486
linear constraints, 502
log-likelihood functions, 494
multithreading, 489, 496
negative binomial distribution, 486
normal distribution, 486
number of observations, 501
ODS table names, 504
optimization technique, 497
output data sets, 484
parameter estimates, 503
parameters, 502
performance information, 501
Poisson distribution, 486
prediction, 490
procedure task timing, 504
programming statements, 492
residual distribution, 486
restrictions, 491
segmented model example, 505
specifications, 501
starting values, 487
user-defined formats, 482, 484
XML input stream, 482, 484

HPPLS procedure, 512
  algorithms, 524
centering, 536
centering and scaling information, 538
class level, 525, 539
compared to other procedures, 512
components, 512
computational method, 524, 537
data access information, 538
dimensions, 539
displayed output, 538
effect name length, 524
examples, 541
factors, 512
factors, selecting the number of, 517
input data set, 523
introductory example, 514
latent variables, 512
latent vectors, 512
missing values, 537
model details, 540
model information, 539
multithreading, 530, 537
number of observations, 539
ODS table names, 540
output data sets, 527, 538
parameter estimates, 540
partial least squares regression, 512, 513, 530
percentage of variation accounted for by extracted factors, 539
performance information, 538
predicting new observations, 521
principal components regression, 513, 532
reduced rank regression, 513, 532
scaling, 536
SIMPLS method, 531
test set validation, 535, 539, 541
timing, 540

HPPRINCOMP procedure, 552
centering and scaling information, 572
computational method, 559, 570
correction for means, 560
correlation, 572
covariance, 572
crime rate data, example, 554
data access information, 571
displayed output, 571
eigenvalue decomposition method, 553, 566
eigenvalues, 572
eigenvalues and eigenvectors, 566, 569, 572, 573
eigenvectors, 573
examples, 574
explained variation of variables, 572
input data set, 559
ITERGS method, 553, 567
loadings, 567, 573
model information, 571
multithreading, 565, 570
NIPALS method, 553, 567, 578
number of observations, 571
number of variables, 571
ODS table names, 573
OUT= data set, 568
output data sets, 560, 561, 564, 567–569
OUTSTAT= data set, 568
partial correlation, 572
partial covariance, 572
performance information, 571
regression coefficients, 572
regression statistics, 572
SCORE procedure, 570
simple statistics, 571
suppressing output, 560
timing, 573
total variance, 572
weights, 566
HPQUANTSELECT procedure, 582
candidates for addition or removal, 618
class level, 596, 618
computational method, 616
diagnostic statistics, 611
dimensions, 618
displayed output, 617
effect name length, 596
fit criteria, 608
fit statistics, 619
information criteria, 609
input data sets, 596
introductory example, 586
macro variables, 613
model information, 617
quantile regression, 605
random number seed, 597
selected effects, 619
selection information, 617
selection reason, 619
selection summary, 618
significance level criteria, 609
stop reason, 618
test data, 614
timing, 620
user-defined formats, 596
validation, 614
weighting, 605
XML input stream, 596
HPREG procedure, 629
ANOVA table, 658
candidates for addition or removal, 657
class level, 639, 657
computational method, 654
data access information, 617, 656
diagnostic statistics, 650
dimensions, 657
displayed output, 656
effect name length, 656
fit criteria, 648
fit statistics, 659
input data sets, 639
introductory example, 632
model information, 656
multithreading, 645, 654
number of observations, 657
ODS table names, 660
output data set, 655
parameter estimates, 660
performance information, 656
random number seed, 639
screened effects, 657
screening, 655, 657
screening information, 656
selected effects, 658
selection information, 656
selection reason, 658
selection summary, 657
stop reason, 658
test data, 652
timing, 660
user-defined formats, 639
validation, 652
weighting, 648
XML input stream, 639
HPSPLIT procedure, 681
C4.5 pruning, 706, 716
cost-complexity pruning, 706, 715
cross validation, 694, 716
ODS graph names, 727
ODS table names, 726
reduced-error pruning, 707, 718
splitting criteria, 701, 711
surrogate rules, 696, 719
hurdle model
finite mixture models (HPFMM), 178, 184
Huynh-Feldt
structure (HPLMIXED), 385
infinite likelihood
HPLMIXED procedure, 390
infinite parameter estimates
HPLOGISTIC procedure, 439
information criteria
HPQUANTSELECT procedure, 609
initial values
HPLMIXED procedure, 381
HPNLMOD procedure, 487
interaction effects
Shared Concepts, 53
intercept
Shared Concepts, 53
inverse Gaussian distribution
HPFMM procedure, 229
iteration details  
  HPFMM procedure, 207
iteration history  
  GAMPL procedure, 111  
  HPFMM procedure, 260  
  HPGENSELECT procedure, 343  
  HPLMIXED procedure, 401  
  HPLOGISTIC procedure, 453
iterations  
  history (HPLMIXED), 401
ITERGS method  
  HPPRINCOMP procedure, 553, 567
Kronecker product structure  
  HPLMIXED procedure, 385
lag functionality  
  HPNLMOD procedure, 493
LAR selection  
  high-performance statistical procedures,  
  SELECTION statement, 63
LASSO method  
  HPGENSELECT procedure, 334
LASSO selection  
  high-performance statistical procedures,  
  SELECTION statement, 64  
  HPGENSELECT procedure, 334
latent variables  
  HPPLS procedure, 512
latent vectors  
  HPPLS procedure, 512
least squares  
  HPNLMOD procedure, 494
least squares distribution  
  HPNLMOD procedure, 486
levelization  
  Shared Concepts, 46
linear covariance structure  
  HPLMIXED procedure, 385
link function  
  GAMPL procedure, 92  
  HPFMM procedure, 232, 237  
  HPGENSELECT procedure, 313  
  HPLOGISTIC procedure, 430
loadings  
  HPPRINCOMP procedure, 567, 573
log-likelihood functions  
  HPNLMOD procedure, 494
lognormal distribution  
  HPFMM procedure, 229
low-rank approximation  
  GAMPL procedure, 97
macro variables  
  HPQUANTSELECT procedure, 613
Mahalanobis distance, 150
  HPCANDISC procedure, 163
main effects  
  Shared Concepts, 53
MANOVA  
  HPCANDISC procedure, 146
Matérn covariance structure  
  HPLMIXED procedure, 385
matrix  
  notation, theory (HPLMIXED), 391
  maximum likelihood  
  estimates (HPLOGISTIC), 439
  maximum likelihood estimation
  mixed model (HPLMIXED), 397
missing values  
  HPCANDISC procedure, 154  
  HPPLS procedure, 537  
  HPPRINCOMP procedure, 567
mixed model (HPLMIXED)  
  estimation, 396  
  formulation, 392
  maximum likelihood estimation, 397
  notation, 368
  objective function, 401
  theory, 391
mixed model equations  
  HPLMIXED procedure, 397
mixing probabilities  
  HPFMM procedure, 262
mixture model (HPFMM)  
  parameterization, 253
model  
  information (HPFMM), 259
  information (HPGENSELECT), 342
  information (HPLOGISTIC), 452
  information (HPQUANTSELECT), 617
  information (HPREG), 656
  specification (HPNLMOD procedure, 486
model details
  HPPLS procedure, 540
model evaluation criteria  
  GAMPL procedure, 100
model inference  
  GAMPL procedure, 103
model information  
  GAMPL procedure, 110  
  HPLMIXED procedure, 400  
  HPPLS procedure, 539  
  HPPRINCOMP procedure, 571
multi-threading  
  HPLMIXED procedure, 383
multimodal density  
  finite mixture models (HPFMM), 192, 193, 243
multithreading
Subject Index

GAMPL procedure, 95, 105
HPCANDISC procedure, 153
HPGENSELECT procedure, 236, 254
HPLMIXED procedure, 318, 337
HPLMIXED procedure, 399
HPLOGISTIC procedure, 435, 447
HPNLMMOD procedure, 489, 496
HPPLS procedure, 530, 537
HPPRINCOMP procedure, 565, 570
HPQUANTSELECT procedure, 603, 616
HPREG procedure, 645, 654
multivariate analysis of variance
HPCANDISC procedure, 146

negative binomial distribution
HPFMM procedure, 229
HPNLMMOD procedure, 486
nested effects
Shared Concepts, 54
nested versus crossed effects
Shared Concepts, 54
Newton-Raphson algorithm
HPLMIXED procedure, 397
NIPALS method
HPPRINCOMP procedure, 553, 567
normal distribution
HPFMM procedure, 229
HPNLMMOD procedure, 486
number of observations
GAMPL procedure, 110
HPFMM procedure, 259
HPGENSELECT procedure, 342
HPLMIXED procedure, 401
HPLOGISTIC procedure, 452
HPPLS procedure, 539
HPPRINCOMP procedure, 571
HPQUANTSELECT procedure, 618
HPREG procedure, 657
number of variables
HPPRINCOMP procedure, 571
objective function
mixed model (HPLMIXED), 401
ODS graph names
HPSPLIT procedure, 727
ODS Graphics
GAMPL procedure, 113
HPFMM procedure, 210, 265
ODS table names
GAMPL procedure, 112
HPGENSELECT procedure, 161
HPPLS procedure, 540
HPPRINCOMP procedure, 573
HPSPLIT procedure, 726
offset variable
HPFMM procedure, 233
optimization information
HPFMM procedure, 260
HPLMIXED procedure, 401
optimization stage
HPGENSELECT procedure, 344
optimization technique
GAMPL procedure, 106
HPFMM procedure, 255
HPGENSELECT procedure, 338
HPLOGISTIC procedure, 448
HPNLMMOD procedure, 497
options summary
BAYES statement, 215
MODEL statement (HPFMM), 226
MODEL statement (HPLMIXED), 379
PROC GAMPL statement, 77
PROC HPFMM statement, 202
PROC HPGENSELECT statement, 299
PROC HPLMIXED statement, 373
PROC HPLOGISTIC statement, 418
PROC HPNLMMOD statement, 480
PROC HPQUANTSELECT statement, 595
PROC HPREG statement, 638
PROC HPSPLIT statement, 691
RANDOM statement (HPLMIXED), 384
REPEATED statement (HPLMIXED), 390
ordering
of class levels (Shared Concepts), 47
OUT= data set
HPGENSELECT procedure, 156
HPPRINCOMP procedure, 568
outer iteration
GAMPL procedure, 101
output data set
HPFMM procedure, 258
HPQUANTSELECT procedure, 617
HPREG procedure, 655
output data sets
HPPLS procedure, 527, 538
HPPRINCOMP procedure, 564
OUTSTAT= data set
HPGENSELECT procedure, 157
HPPRINCOMP procedure, 568
overdispersion
finite mixture models (HPFMM), 177, 178, 184,
186, 241–243, 265, 273, 283
overlap of data points
HPLOGISTIC procedure, 440
parameter constraints
HPLMIXED procedure, 382
parameter estimates
GAMPL procedure, 112
HPFMM procedure, 261
HPGENSELECT procedure, 345
HPLOGISTIC procedure, 455
HPPLS procedure, 540
HPQUANTSELECT procedure, 620
HPREG procedure, 660

parameterization
  HPFMM procedure, 253
  mixture model (HPFMM), 253
  Shared Concepts, 49

partial correlation
  HPPRINCOMP procedure, 572
  principal components, 572

partial covariance
  HPPRINCOMP procedure, 572
  principal components, 572

partial least squares, 512, 513, 530
penalized likelihood estimation
  GAMPL procedure, 99
percentage of variation accounted for by extracted factors
  HPPLS procedure, 539

performance information
  GAMPL procedure, 109
  HPFMM procedure, 259
  HPGENSELECT procedure, 341
  HPLMIXED procedure, 400
  HPLOGISTIC procedure, 451
  HPPLS procedure, 538
  HPPRINCOMP procedure, 571
  HPQUANTSELECT procedure, 617
  HPREG procedure, 656

performance iteration
  GAMPL procedure, 102

plots
  finite mixture models (HPFMM), 175

Poisson distribution
  HPFMM procedure, 229
  HPNLMOD procedure, 486

polynomial effects
  Shared Concepts, 53

posterior autocorrelations
  HPFMM procedure, 263

posterior intervals
  HPFMM procedure, 263

posterior summaries
  HPFMM procedure, 262

prediction
  HPNLMOD procedure, 490

principal components
  interpreting eigenvalues, 556
  partialing out variables, 565
  regression (HPPLS), 513, 532
  rotating, 570
  using weights, 566

prior distributions
  HPFMM procedure, 262
  probability distributions
    HPFMM procedure, 229
  programming statements
    HPNLMOD procedure, 492

quantile regression
  HPQUANTSELECT procedure, 605

quasi-complete separation
  HPLOGISTIC procedure, 440

R matrix
  HPLMIXED procedure, 368, 390, 392

random effects
  HPLMIXED procedure, 368, 383

random number seed
  HPFMM procedure, 213

random-effects parameters
  HPLMIXED procedure, 392

reduced rank regression, 513

reduced-error pruning
  HPSPLIT procedure, 707, 718

regression
  partial least squares (PROC HPPLS), 513, 530
  principal components (PROC HPPLS), 513, 532
  reduced rank (PROC HPPLS), 513, 532

regression coefficients
  HPPRINCOMP procedure, 572

regression effects
  Shared Concepts, 52, 53

regression statistics
  HPPRINCOMP procedure, 572

regression trees, see decision trees

repeated measures
  HPLMIXED procedure, 390

residual distribution
  HPNLMOD procedure, 486

residual maximum likelihood (REML)
  HPLMIXED procedure, 397

residuals
  and partial correlation (HPPRINCOMP), 568
  partial correlation (HPPRINCOMP), 565

response level ordering
  GAMPL procedure, 86
  HPFMM procedure, 227
  HPGENSELECT procedure, 309
  HPLOGISTIC procedure, 427

response profile
  GAMPL procedure, 110
  HPFMM procedure, 260
HPGENSELECT procedure, 342
HPLOGISTIC procedure, 452
response variable options
  GAMPL procedure, 86
  HPFMM procedure, 227
  HPGENSELECT procedure, 309
  HPLOGISTIC procedure, 427
restricted analysis
  HPFMM procedure, 238
  HPGENSELECT procedure, 319
restricted maximum likelihood
  HPLMIXED procedure, 367
restricted maximum likelihood (REML)
  HPLMIXED procedure, 397
restrictions
  HPNLMOD procedure, 491
reverse response level ordering
  GAMPL procedure, 86
  HPFMM procedure, 227
  HPGENSELECT procedure, 309
  HPLOGISTIC procedure, 427
ridging
  HPLMIXED procedure, 397
rotating principal components, 570
Schwarz’s Bayesian information criterion
  HPLMIXED procedure, 402
SCORE procedure
  HPPRINCOMP procedure, 570
screened effects
  HPREG procedure, 657
screening
  HPREG procedure, 655, 657
screening information
  HPREG procedure, 656
selected effects
  HPGENSELECT procedure, 343
  HPLOGISTIC procedure, 453
  HPQUANTSELECT procedure, 619
  HPREG procedure, 658
selection details
  HPGENSELECT procedure, 343
selection information
  HPGENSELECT procedure, 343
  HPLOGISTIC procedure, 452
  HPQUANTSELECT procedure, 617
  HPREG procedure, 656
selection reason
  HPGENSELECT procedure, 343
  HPLOGISTIC procedure, 453
  HPQUANTSELECT procedure, 619
  HPREG procedure, 658
selection summary
  HPGENSELECT procedure, 343
  HPLOGISTIC procedure, 452
  HPQUANTSELECT procedure, 618
  HPREG procedure, 657
separation
  HPLOGISTIC procedure, 439
Shared Concepts
  ANCOVA effects, 52
  ANOVA effects, 52
  at sign (@) operator, 50, 54
  bar (l) operator, 50, 53, 54
  bar (l) operator, 53
  CLASS statement, 46
  classification variables, 46
  colon (:) operator, 51
  continuous-by-class effects, 55
  continuous-nesting-class effects, 55
  crossed effects, 53
  dash (-) operator, 51
  double dash (- -) operator, 51
  general effects, 55
  interaction effects, 53
  intercept, 53
  levelization, 46
  main effects, 53
  missing values, class variables, 48
  nested effects, 54
  nested versus crossed effects, 54
  ORDER= option, 47
  ordering of class levels, 47
  parameterization, 49
  polynomial effects, 53
  regression effects, 52, 53
  singular parameterization, 53
  sort order of class levels, 47
significance level criteria
  HPQUANTSELECT procedure, 609
simple statistics
  HPPRINCOMP procedure, 571
SIMPLS method
  HPPLS procedure, 531
singular parameterization
  Shared Concepts, 53
sort order
  of class levels (Shared Concepts), 47
spatial anisotropic exponential structure
  HPLMIXED procedure, 385
spline details
  GAMPL procedure, 110
split-plot design
  HPLMIXED procedure, 394
splitting criteria
  HPSPLIT procedure, 701, 711
standard linear model
  HPLMIXED procedure, 368
starting values
  HPNLMOD procedure, 487
statistical graphics
  HPFMM procedure, 265
stepwise selection
  high-performance statistical procedures, SELECTION statement, 61
stop reason
  HPGENSELECT procedure, 343
  HPLOGISTIC procedure, 453
  HPQUANTSELECT procedure, 618
  HPREG procedure, 658
subject effect
  HPLMIXED procedure, 384, 390
summary of commands
  HPLMIXED procedure, 372
surrogate rules
  HPSPLIT procedure, 696, 719
t distribution
  HPFMM procedure, 229
table names
  HPLMIXED procedure, 403
test data
  HPGENSELECT procedure, 336
  HPLOGISTIC procedure, 441
  HPQUANTSELECT procedure, 614
  HPREG procedure, 652
test set validation
  HPPLS procedure, 535, 539
tests for smoothing components
  GAMPL procedure, 104, 112
thin-plate regression splines
  GAMPL procedure, 95
thin-plate smoothing splines
  GAMPL procedure, 96
timing
  HPLMIXED procedure, 403
  HPPLS procedure, 540
  HPRINCOMP procedure, 573
  HPQUANTSELECT procedure, 620
  HPREG procedure, 660
Toeplitz structure
  HPLMIXED procedure, 385
total variance
  HPRINCOMP procedure, 572
unstructured correlations
  HPLMIXED procedure, 385
unstructured covariance matrix
  HPLMIXED procedure, 385
validation
  HPLOGISTIC procedure, 441
  HPQUANTSELECT procedure, 614
HPREG procedure, 652
validation data
  HPGENSELECT procedure, 336
variance components
  HPLMIXED procedure, 385
variance ratios
  HPLMIXED procedure, 382
Weibull distribution
  HPFMM procedure, 229
weighting
  GAMPL procedure, 95
  HPFMM procedure, 240
  HPGENSELECT procedure, 323
  HPLOGISTIC procedure, 436
  HPQUANTSELECT procedure, 605
  HPREG procedure, 648
zero inflation link function
  HPGENSELECT procedure, 323
zero-inflated model
  finite mixture models (HPFMM), 175, 178, 184, 185, 230, 245
zero-inflation parameter estimates
  HPGENSELECT procedure, 345
Syntax Index

ABSCONV option
  PROC GAMPL statement, 81
  PROC HPFMM statement, 204
  PROC HPGENSELECT statement, 300
  PROC HPLOGISTIC statement, 419
  PROC HPNLMOD statement, 481

ABSFCONV option
  PROC GAMPL statement, 81
  PROC HPFMM statement, 204
  PROC HPGENSELECT statement, 301
  PROC HPLOGISTIC statement, 419
  PROC HPNLMOD statement, 481

ABSGCONV option
  PROC GAMPL statement, 81
  PROC HPFMM statement, 204
  PROC HPGENSELECT statement, 301
  PROC HPLOGISTIC statement, 419
  PROC HPNLMOD statement, 481

ABSGTOL option
  PROC GAMPL statement, 81
  PROC HPFMM statement, 204
  PROC HPGENSELECT statement, 301
  PROC HPLOGISTIC statement, 419
  PROC HPNLMOD statement, 481

ABSOLUTE option
  PROC HPLOGISTIC statement, 428

ABSTOL option
  PROC HPLOGISTIC statement, 428

ADAPTIVE option
  SELECTION statement (high-performance statistical procedures), 42

ALGORITHM= option
  PROC HPPLS statement, METHOD=PLS option, 524

ALL option
  PROC HPCANDISC statement, 150

ALLOBS option
  MODEL statement (GAMPL), 90

ALLSTATS option
  OUTPUT statement (HPFMM), 235
  OUTPUT statement (HPLOGISTIC), 434

ALPHA= option
  ESTIMATE statement (HPNLMOD), 486
  GROW statement (HPLOGISTIC), 701
  MODEL statement (HPFMM), 228
  MODEL statement (HPGENSELECT), 311
  MODEL statement (HPLOGISTIC), 428
  OUTPUT statement (GAMPL), 94
  OUTPUT statement (HPGENSELECT), 317
  PREDICT statement (HPNLMOD), 490
  PROBMODEL statement (HPFMM, 236
  PROC GAMPL statement, 78
  PROC HPGENSELECT statement, 301
  PROC HPLOGISTIC statement, 419
  PROC HPNLMOD statement, 481
  PROC HPQUANTSELECT statement, 596
  PROC HPREG statement, 639
  RANDOM statement (HPLOGISTIC), 428

ANOVA option
  PROC HPCANDISC statement, 150

ASSIGNMISSING= option
  PROC HPLOGISTIC statement, 692

ASSOCIATION option
  MODEL statement (HPLOGISTIC), 428

BAYES statement
  HPFMM procedure, 214

BCORR option
  PROC HPCANDISC statement, 150

BCOV option
  PROC HPCANDISC statement, 150

BETAPRIORPARMS option
  BAYES statement (HPFMM), 215

BLUP option
  PROC HPLOGISTIC statement, 375

BONFERRONI option
  PROC HPLOGISTIC statement, 375

BOUNDS statement
  HPNLMOD procedure, 484

BPC= option
  PERFORMANCE statement (high-performance analytical procedures), 31

BSSCP option
  PROC HPCANDISC statement, 150

BY statement
  HPCANDISC procedure, 152
Syntax Index

HPFMM procedure, 224
HPGENSELECT procedure, 306
HPLMIXED procedure, 380
HPLOGISTIC procedure, 424
HPNLMM procedure, 481
HPPLS procedure, 526
HPRLM procedure, 562
HPQUANTSELECT procedure, 597
HPREG procedure, 640

C45 option
   PRUNE statement (HPSPLIT), 706
CENS option
   PROC HPPLS statement, 523
CHAID option
   GROW statement (HPSPLIT), 701
CHISQ option
   GROW statement (HPSPLIT), 702
CHOOSE= option
   MODEL statement (high-performance statistical procedures), 42
CINFO option
   PROC HPFMM statement, 204
CL option
   MODEL statement (HPFMM), 228
   MODEL statement (HPGENSELECT), 311
   MODEL statement (HPLMIXED), 380
   MODEL statement (HPLOGISTIC), 429
   PROBMODEL statement (HPFMM), 237
   RANDOM statement (HPLMIXED), 384
CLASS statement
   GAMPL procedure, 83
   high-performance statistical procedures, 36
   HPFMM procedure, 224
   HPGENSELECT procedure, 307
   HPLMIXED procedure, 378, 401
   HPLOGISTIC procedure, 424
   HPPLS procedure, 526
   HPQUANTSELECT procedure, 597
   HPREG procedure, 640
   HPSPLIT procedure, 700
CLB option
   MODEL statement (HPQUANTSELECT), 599
   MODEL statement (HPREG), 642
CODE statement
   HPGENSELECT procedure, 307
   HPLOGISTIC procedure, 425
   HPRLM procedure, 562
   HPQUANTSELECT procedure, 598
   HPREG procedure, 640
   HPSPLIT procedure, 701
COMMIT= option
   PERFORMANCE statement (high-performance analytical procedures), 31
COMPETITIVE option
   SELECTION statement (high-performance statistical procedures), 42
COMPINFO option
   PROC HPFMM statement, 204
COMPONENT option
   OUTPUT statement (GAMPL), 94
COMPONENTINFO option
   PROC HPFMM statement, 204
CONFIDENCE= option
   PRUNE statement (HPSPLIT), 706
CONVF option
   PROC HPLMIXED statement, 401
CONVG option
   PROC HPLMIXED statement, 401
CONVH option
   PROC HPLMIXED statement, 401
COPYVAR= option
   OUTPUT statement (HLOGISTIC), 433
   OUTPUT statement (HPQUANTSELECT), 601
   OUTPUT statement (HPREG), 643
CORR option
   PROC HPFMM statement, 205
   PROC HPGENSELECT statement, 301
   PROC HPNLMOD statement, 481
COSTCOMPLEXITY option
   PRUNE statement (HPSPLIT), 706
COV option
   PROC HPFMM statement, 205
   PROC HPGENSELECT statement, 301
   PROC HPNLMOD statement, 481
   PROC HPRLM procedure, 559
COVARIANCE option
   PROC HPRINCOMP statement, 559
COV option
   PROC HPFMM statement, 205
CRIT= option
   PROC HPFMM statement, 205
CRITERION= option
   MODEL statement (GAMPL), 90
   PROC HPFMM statement, 205
   SELECTION statement (high-performance statistical procedures), 42
CTABLE option
   MODEL statement (HPQUANTSELECT), 599
   MODEL statement (HPREG), 642
CUTPOINT= option
   MODEL statement (HPLOGISTIC), 429
CVCC option
   PROC HPSPLIT statement, 694
CVMETHOD= option
   PROC HPSPLIT statement, 694
CVMODELFIT option
   PROC HPSPLIT statement, 694
CVTEST option
PROC HPPLS statement, 523

DATA= option
  OUTPUT statement (GAMPL), 94
  OUTPUT statement (HPGENSELECT), 315
  OUTPUT statement (HPLOGISTIC), 433
  OUTPUT statement (HPPLS), 527
  OUTPUT statement (HPPRINCOMP), 564
  OUTPUT statement (HPQUANSELECT), 601
  OUTPUT statement (HPPREG), 643
PROC GAMPL statement, 78
PROC HPCANDISC statement, 150
PROC HPFMM statement, 205
PROC HPGENSELECT statement, 301
PROC HPLMIXED statement, 375
PROC HPLOGISTIC statement, 419
PROC HPNLMOD statement, 482
PROC HPPLS statement, 523
PROC HPPRINCOMP statement, 559
PROC HPQUANSELECT statement, 596
PROC HPPREG statement, 639
PROC HPSSPLIT statement, 695

DDFM= option
  MODEL statement (HPLMIXED), 380
  MODEL statement (HPLOGISTIC), 429

DESC option
  CLASS statement (HPSPLIT), 700

DESCENDING option
  CLASS statement (high-performance statistical procedures), 36
  MODEL statement, 227
  MODEL statement (GAMPL), 86
  MODEL statement (HPGENSELECT), 309
  MODEL statement (HPLOGISTIC), 427

DETAILS option
  MODEL statement (GAMPL), 88
  PERFORMANCE statement (high-performance analytical procedures), 31
PROC HPPLS statement, 524

DETAILS= option
  SELECTION statement (high-performance statistical procedures), 44

DF= option
  ESTIMATE statement (HPNLMOD), 486
  MODEL statement (GAMPL), 88
  PREDICT statement (HPNLMOD), 490
  PROC HPNLMOD statement, 482

DIAGNOSTICS option
  BAYES statement (HPFMM), 216

DISPERSION= option
  MODEL statement (GAMPL), 90
  MODEL statement (HPGENSELECT), 311

DIST= option
  MODEL statement (HPFMM), 229

DISTANCE option
PROC HPCANDISC statement, 150

DISTRIBUTION= option
  MODEL statement (GAMPL), 90
  MODEL statement (HPFMM), 229
  MODEL statement (HPGENSELECT), 311

DIVISOR= option
  RESTRICT statement (HPFMM), 240
  RESTRICT statement (HPGENSELECT), 321

ECORR option
PROC HPNLMOD statement, 482

ECOV option
PROC HPNLMOD statement, 482

ENTROPY option
  GROW statement (HPSPLIT), 702

EPSILON= option
PROC HPNLMOD statement, 482

EQCONS= option
  PARMS statement (HPLMIXED), 382

EQUATE= option
PROC HPFMM statement, 205

EVENT= option
  MODEL statement (GAML), 86
  MODEL statement (HPGENSELECT), 309
  MODEL statement (HPLOGISTIC), 427

ESTIMATE= option
  BAYES statement (HPFMM), 218

EVENT= option
  MODEL statement, 227
  MODEL statement (HPFMM), 231

EXCLUDE= option
  PROC HPFMM statement, 205

EXCLUSION= option
PROC HPFMM statement, 205

FAST option
  SELECTION statement (high-performance statistical procedures), 43

FASTCHAID option
  GROW statement (HPSPLIT), 702

FCONV option
PROC GAMPL statement, 81
PROC HPFMM statement, 206
PROC HPGENSELECT statement, 302
PROC HPLMIXED statement, 375
PROC HPLOGISTIC statement, 420
PROC HPNLMOD statement, 482

FCONV2 option
PROC HPFMM statement, 206

FDHESSIAN= option
MODEL statement (GAMPL), 91
FITDETAILS option
PROC HPFMM statement, 207
FMTLIBXML= option
PROC GAMPL statement, 78
PROC HPGENSELECT statement, 302
PROC HPLOGISTIC statement, 420
PROC HPNLMOD statement, 482
PROC HPQUANTSELECT statement, 596
PROC HPREG statement, 639
FRACTION option
HPGENSELECT procedure, PARTITION statement, 318
HPLOGISTIC procedure, PARTITION statement, 434
HPPLS procedure, PARTITION statement, 530
HPQUANTSELECT procedure, PARTITION statement, 603
HPREG procedure, PARTITION statement, 645
PARTITION statement (HPSPLIT), 705
FREQ statement
GAMPL procedure, 84
high-performance statistical procedures, 40
HPCANDISC procedure, 153
HPFMM procedure, 225
HPGENSELECT procedure, 308
HPLOGISTIC procedure, 425
HPPRINCOMP procedure, 563
HPREG procedure, 641
FTEST option
GROW statement (HPSPLIT), 703
FTOL option
PROC GAMPL statement, 81
PROC HPFMM statement, 206
PROC HPGENSELECT statement, 302
PROC HPLMIXED statement, 375
PROC HPLOGISTIC statement, 420
PROC HPNLMOD statement, 482
FTOL2 option
PROC HPFMM statement, 206
GAMPL procedure, 77
CLASS statement, 83
FREQ statement, 84
ID statement, 84
MODEL statement, 84
OUTPUT statement, 93
PERFORMANCE statement, 95
PROC GAMPL statement, 77
syntax, 77
WEIGHT statement, 95
GAMPL procedure, CLASS statement, 83
GAMPL procedure, FREQ statement, 84
GAMPL procedure, ID statement, 84
GAMPL procedure, MODEL statement, 84
ALLOBS option, 90
CRITERION= option, 90
DESCENDING option, 86
DETAILS option, 88
DF= option, 88
DISPERSION= option, 90
DISTRIBUTION= option, 90
FDHESSIAN option, 91
INITIALPHI= option, 92
INITSMOOTH= option, 88
KNOTS= option, 88
LINK= option, 92
M= option, 89
MAXDF= option, 89
MAXKNOTS= option, 89
MAXPHI= option, 92
MAXSMOOTH= option, 89
METHOD= option, 92
MINPHI= option, 92
MINSMOOTH= option, 90
NORMALIZE option, 92
OFFSET= option, 93
ORDER= option, 87
RIDGE= option, 93
SCALE= option, 93
SMOOTH= option, 90
GAMPL procedure, OUTPUT statement, 93
ALPHA= option, 94
COMPONENT option, 94
DATA= option, 94
keyword= option, 94
OUT= option, 94
GAMPL procedure, PERFORMANCE statement, 95
GAMPL procedure, PROC GAMPL statement, 77
ABSCONV option, 81
ABSFCONV option, 81
ABSFTOL option, 81
ABSGCONV option, 81
ABSGTOL option, 81
ALPHA= option, 78
DATA= option, 78
FCONV option, 81
FMTLIBXML= option, 78
FTOL option, 81
GConv option, 82
GTOL option, 82
ITDETAILS option, 78
MAXFUNC= option, 82
MAXITER= option, 82, 83
MAXTIME= option, 83
NAMELEN= option, 78
NOCLPRINT option, 79
NOPRINT option, 79
PLIKEOPTIONS option, 79
plots(unpack) option, 79
PLOTS= option, 79
SEED= option, 80
SINGCHOL= option, 80
SINGSWEEP= option, 80
SINGULAR= option, 80
SMOOTHOPTIONS option, 80
TECHNIQUE= option, 83

GAMPL procedure, WEIGHT statement, 95
GCONV option
   PROC GAMPL statement, 82
   PROC HPFMM statement, 207
   PROC HPGENSELECT statement, 302
   PROC HPLMIXED statement, 376
   PROC HPLOGISTIC statement, 420
   PROC HPNLMOD statement, 482
GINI option
   GROW statement (HPSPLIT), 702
GRIDHOST= option
   PERFORMANCE statement (high-performance analytical procedures), 32
GRIDMODE= option
   PERFORMANCE statement (high-performance analytical procedures), 32
GRIDTIMEOUT= option
   PERFORMANCE statement (high-performance analytical procedures), 32
GROW statement
   HPSPLIT procedure, 701
GTOL option
   PROC GAMPL statement, 82
   PROC HPFMM statement, 207
   PROC HPGENSELECT statement, 302
   PROC HPLMIXED statement, 376
   PROC HPLOGISTIC statement, 420
   PROC HPNLMOD statement, 482
HESSIAN option
   PROC HPFMM statement, 207
HIERARCHY= option
   SELECTION statement (high-performance statistical procedures), 45
   PERFORMANCE statement, 31
BPC= option, 31
COMMIT= option, 31
DETAILS option, 31
GRIDHOST= option, 32
GRIDMODE= option, 32
GRIDTIMEOUT= option, 32
HOST= option, 32
INSTALL= option, 32

INSTALLLOC= option, 32
LASR= option, 32
LASRSERVER= option, 32
MODE= option, 32
NNODES= option, 32
NODES= option, 32
NTHREADS= option, 34
THREADS= option, 34
TIMEOUT= option, 32

high-performance statistical procedures
   FREQ statement, 40
   ID statement, 40
   VAR statement, 46
   WEIGHT statement, 46
high-performance statistical procedures, CLASS statement, 36
   DESCENDING option, 36
   MISSING option, 39
   ORDER= option, 37
   PARAM= option, 39
   REF= option, 37
   TRUNCATE= option, 40
high-performance statistical procedures, FREQ statement, 40
high-performance statistical procedures, ID statement, 40
high-performance statistical procedures, SELECTION statement, 41
   ADAPTIVE option, 42
   CHOOSE= option, 42
   COMPETITIVE option, 42
   CRITERION= option, 42
   DETAILS= option, 44
   HIERARCHY= option, 45
   LSCOEFFS option, 43
   MAXEFFECTS= option, 43
   MAXSTEP= option, 43
   METHOD= option, 41
   MINEFFECTS= option, 43
   SCREEN= option, 45
   SELECT= option, 43
   SELECTION= option, 45
   SLE= option, 43
   SLEENTRY= option, 43
   SLS= option, 44
   SLSTAY= option, 44
   STOP= option, 44
   STOPHORIZON= option, 45
high-performance statistical procedures, VAR statement, 46
high-performance statistical procedures, WEIGHT statement, 46
HOLD= option
   PARMS statement (HPLMIXED), 382
HOST= option
   PERFORMANCE statement (high-performance analytical procedures), 32
HPCANDISC procedure
   PERFORMANCE statement, 153
   PROC HPCANDISC statement, 149
   syntax, 148
HPCANDISC procedure, BY statement, 152
HPCANDISC procedure, CLASS statement, 153
HPCANDISC procedure, FREQ statement, 153
HPCANDISC procedure, PERFORMANCE statement, 153
HPCANDISC procedure, PROC HPCANDISC statement, 149
   ALL option, 150
   ANOVA option, 150
   BCorr option, 150
   BCOV option, 150
   BSSCP option, 150
   DATA= option, 150
   DISTANCE option, 150
   MAHALANOBIS option, 150
   NCAN= option, 150
   NOPRINT option, 150
   OUT= option, 151
   OUTSTAT= option, 151
   PCORR option, 151
   PCOV option, 151
   PREFIX= option, 151
   PSSCP option, 151
   SHORT option, 151
   SIMPLE option, 151
   SINGULAR= option, 151
   STDMEAN option, 152
   TCorr option, 152
   TCov option, 152
   TSSCP option, 152
   WCORR option, 152
   WCOV option, 152
   WSSCP option, 152
HPCANDISC procedure, VAR statement, 154
HPCANDISC procedure, WEIGHT statement, 154
HPFMM procedure, 202
   BAYES statement, 214
   FREQ statement, 225
   ID statement, 225
   MODEL statement, 225
   OUTPUT statement, 233
   PERFORMANCE statement, 236
   PROBMODEL statement, 236
   PROC HPFMM statement, 202
   RESTRICT statement, 238
   syntax, 202
WEIGHT statement, 240
HPFMM procedure, BAYES statement, 214
   BETAPRIORPARMS option, 215
   DIAGNOSTICS option, 216
   ESTIMATE= option, 218
   INITIAL= option, 219
   METROPOLIS option, 219
   MIXPRIORPARMS option, 218
   MUPRIORPARMS option, 219
   NBI= option, 220
   NMC= option, 220
   OUTPOST= option, 220
   PHIPRIORPARMS option, 220
   PRIOROPTIONS option, 221
   PRIOROPTS option, 221
   STATISTICS option, 222
   SUMMARIES option, 222
   THIN= option, 223
   THINNING= option, 223
   TIMEINC= option, 223
HPFMM procedure, BY statement, 224
HPFMM procedure, CLASS statement, 224
   UPCASE option, 224
HPFMM procedure, FREQ statement, 225
HPFMM procedure, ID statement, 225
HPFMM procedure, MODEL statement, 225
   ALPHA= option, 228
   CL option, 228
   DESCENDING option, 227
   DIST= option, 229
   DISTRIBUTION= option, 229
   EQUIATE= option, 231
   EVENT= option, 227
   K= option, 231
   KMAX= option, 231
   KMIN= option, 232
   KRESTART option, 232
   LABEL= option, 232
   LINK= option, 232
   NOINT option, 232
   NUMBER= option, 231
   OFFSET= option, 233
   ORDER= option, 227
   PARAMETERS option, 233
   PARMS option, 233
   REFERENCE= option, 228
HPFMM procedure, OUTPUT statement, 233
   ALLSTATS option, 235
   keyword= option, 233
   OUT= option, 233
   PREDTYPE option, 235
HPFMM procedure, PERFORMANCE statement, 236
HPFMM procedure, PROBMODEL statement, 236
   ALPHA= option, 236
CL option, 237
LINK= option, 237
NOINT option, 237
PARAMETERS option, 237
PARMS option, 237
HPFMM procedure, PROC HPFMM statement, 202
  ABSCONV option, 204
  ABSFCONV option, 204
  ABSFTOL option, 204
  ABSGCONV option, 204
  ABSGTOL option, 204
  ABSTOL option, 204
  CINFO option, 204
  COMPINFO option, 204
  COMPONENTINFO option, 204
  CORR option, 205
  COV option, 205
  COVI option, 205
  CRIT= option, 205
  CRITERION= option, 205
  DATA= option, 205
  EXCLUDE= option, 205
  EXCLUSION= option, 205
  FITDETAILS option, 207
  FTOL option, 206
  FTOL2 option, 206
  GCONV option, 207
  GTOL option, 207
  HESSIAN option, 207
  INVALIDLOGL= option, 207
  ITDETAILS option, 207
  MAXFUNC= option, 208
  MAXITER= option, 208
  MAXTIME= option, 208
  MEMBERSHIP= option, 209
  NAMELEN= option, 208
  NOCENTER option, 208
  NOCLPRINT option, 209
  NOITPRINT option, 209
  NOPRINT option, 209
  PARMSTYLE= option, 209
  PARTIAL= option, 209
  PLOTS option, 210
  SEED= option, 213
  SINGCHOL= option, 213
  SINGULAR= option, 213
  TECHNIQUE= option, 213
  ZEROPROB= option, 214
HPFMM procedure, RESTRICT statement, 238
  DIVISOR= option, 240
HPFMM procedure, WEIGHT statement, 240
HPGENSELECT procedure, 299
  ALPHA= option, 311
  CL option, 311
  DESCENDING option, 309
  DISPERSION= option, 311
  DISTRIBUTION= option, 311
  INCLUDE option, 313
  INITIALPHI= option, 313
  LINK= option, 313
  NOCENTER option, 314
  NOINT option, 314
  OFFSET= option, 314
  ORDER= option, 310
  SAMPLEFRAC= option, 314
  START option, 314
HPGENSELECT procedure, OUTPUT statement, 315
  ALPHA= option, 317
  DATA= option, 315
  keyword= option, 315
  OBSOCT option, 318
  OUT= option, 315
HPGENSELECT procedure, PARTITION statement, 318
  FRACTION option, 318
  ROLEVAR= option, 318
HPGENSELECT procedure, PERFORMANCE statement, 318
HPGENSELECT procedure, PROC HPGENSELECT statement, 299
  ABSCONV option, 300
  ABSFCONV option, 301
  ABSFTOL option, 301
  ABSGCONV option, 301
  ABSGTOL option, 301
<table>
<thead>
<tr>
<th>Option/Statement</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>ABSTOL option</td>
<td>300</td>
</tr>
<tr>
<td>ALPHA= option</td>
<td>301</td>
</tr>
<tr>
<td>CORR option</td>
<td>301</td>
</tr>
<tr>
<td>COV option</td>
<td>301</td>
</tr>
<tr>
<td>DATA= option</td>
<td>301</td>
</tr>
<tr>
<td>FCONV option</td>
<td>302</td>
</tr>
<tr>
<td>FMTLIBXML= option</td>
<td>302</td>
</tr>
<tr>
<td>FTOL option</td>
<td>302</td>
</tr>
<tr>
<td>GCONV option</td>
<td>302</td>
</tr>
<tr>
<td>GTOL option</td>
<td>302</td>
</tr>
<tr>
<td>ITDETAILS option</td>
<td>303</td>
</tr>
<tr>
<td>ITSELECT option</td>
<td>303</td>
</tr>
<tr>
<td>ITSUMMARY option</td>
<td>303</td>
</tr>
<tr>
<td>LASSORHO= option</td>
<td>303</td>
</tr>
<tr>
<td>LASSOSTEPS= option</td>
<td>303</td>
</tr>
<tr>
<td>LASSOTOL= option</td>
<td>303</td>
</tr>
<tr>
<td>MAXFUNC= option</td>
<td>303</td>
</tr>
<tr>
<td>MAXITER= option</td>
<td>304</td>
</tr>
<tr>
<td>MAXTIME= option</td>
<td>304</td>
</tr>
<tr>
<td>NAMELEN= option</td>
<td>304</td>
</tr>
<tr>
<td>NOCLPRINT option</td>
<td>304</td>
</tr>
<tr>
<td>NOPRINT option</td>
<td>304</td>
</tr>
<tr>
<td>NORMALIZE= option</td>
<td>304</td>
</tr>
<tr>
<td>NOSTDERR option</td>
<td>304</td>
</tr>
<tr>
<td>SINGCHOL= option</td>
<td>305</td>
</tr>
<tr>
<td>SINGSWEEP= option</td>
<td>305</td>
</tr>
<tr>
<td>SINGULAR= option</td>
<td>305</td>
</tr>
<tr>
<td>TECHNIQUE= option</td>
<td>305</td>
</tr>
<tr>
<td>HPGENSELECT procedure, RESTRICT statement,</td>
<td>319</td>
</tr>
<tr>
<td>HPGENSELECT procedure, SELECTION statement,</td>
<td>321</td>
</tr>
<tr>
<td>HPGENSELECT procedure, WEIGHT statement,</td>
<td>323</td>
</tr>
<tr>
<td>HPGENSELECT procedure, ZEROMODEL statement,</td>
<td>323</td>
</tr>
<tr>
<td>INCLUDE option</td>
<td>323</td>
</tr>
<tr>
<td>START option</td>
<td>324</td>
</tr>
<tr>
<td>HPLMIXED procedure,</td>
<td>372</td>
</tr>
<tr>
<td>ID statement</td>
<td>379</td>
</tr>
<tr>
<td>OUTPUT statement</td>
<td>380</td>
</tr>
<tr>
<td>PERFORMANCE statement,</td>
<td>383</td>
</tr>
<tr>
<td>PROC HPLMIXED statement,</td>
<td>373</td>
</tr>
<tr>
<td>HPLMIXED procedure, CLASS statement,</td>
<td>378, 401</td>
</tr>
<tr>
<td>HPLMIXED procedure, ID statement,</td>
<td>379</td>
</tr>
<tr>
<td>HPLMIXED procedure, MODEL statement,</td>
<td>379</td>
</tr>
<tr>
<td>CL option</td>
<td>380</td>
</tr>
<tr>
<td>DDFM= option</td>
<td>380</td>
</tr>
<tr>
<td>NOINT option</td>
<td>380</td>
</tr>
<tr>
<td>SOLUTION option</td>
<td>380</td>
</tr>
<tr>
<td>HPLMIXED procedure, OUTPUT statement,</td>
<td>380</td>
</tr>
<tr>
<td>ALLSTATS option</td>
<td>380</td>
</tr>
<tr>
<td>OUT= option</td>
<td>381</td>
</tr>
<tr>
<td>HPLMIXED procedure, PARMS statement,</td>
<td>381</td>
</tr>
<tr>
<td>EQCONS= option</td>
<td>382</td>
</tr>
<tr>
<td>HOLD= option</td>
<td>382</td>
</tr>
<tr>
<td>LOWERB= option</td>
<td>382</td>
</tr>
<tr>
<td>NOITER option</td>
<td>383</td>
</tr>
<tr>
<td>PARMSDATA= option</td>
<td>383</td>
</tr>
<tr>
<td>PDATA= option</td>
<td>383</td>
</tr>
<tr>
<td>UPPERC= option</td>
<td>383</td>
</tr>
<tr>
<td>HPLMIXED procedure, PERFORMANCE statement,</td>
<td>383</td>
</tr>
<tr>
<td>HPLMIXED procedure, PROC HPLMIXED statement,</td>
<td>373</td>
</tr>
<tr>
<td>ABSCONV option</td>
<td>374</td>
</tr>
<tr>
<td>ABSFCNV option</td>
<td>374</td>
</tr>
<tr>
<td>ABSFTOL option</td>
<td>374</td>
</tr>
<tr>
<td>ABSGCONV option</td>
<td>375</td>
</tr>
<tr>
<td>ABSGTOL option</td>
<td>375</td>
</tr>
<tr>
<td>ABSOLUTE option</td>
<td>401</td>
</tr>
<tr>
<td>ABSTOL option</td>
<td>374</td>
</tr>
<tr>
<td>BLUP option</td>
<td>375</td>
</tr>
<tr>
<td>CONVF option</td>
<td>401</td>
</tr>
<tr>
<td>CONVG option</td>
<td>401</td>
</tr>
<tr>
<td>CONVH option</td>
<td>401</td>
</tr>
<tr>
<td>DATA= option</td>
<td>375</td>
</tr>
<tr>
<td>FCONV option</td>
<td>375</td>
</tr>
<tr>
<td>FTOL option</td>
<td>375</td>
</tr>
<tr>
<td>GCONV option</td>
<td>376</td>
</tr>
<tr>
<td>GTOL option</td>
<td>376</td>
</tr>
<tr>
<td>MAXCLPRINT= option,</td>
<td>376</td>
</tr>
<tr>
<td>MAXFUNC= option</td>
<td>376</td>
</tr>
<tr>
<td>MAXITER= option</td>
<td>376, 377</td>
</tr>
<tr>
<td>MAXTIME= option</td>
<td>377</td>
</tr>
<tr>
<td>METHOD= option</td>
<td>377</td>
</tr>
<tr>
<td>NAMELEN= option</td>
<td>377</td>
</tr>
<tr>
<td>NOCLPRINT option</td>
<td>377</td>
</tr>
<tr>
<td>NOPRINT option</td>
<td>377</td>
</tr>
<tr>
<td>RANKS option</td>
<td>377</td>
</tr>
<tr>
<td>SINGCHOL= option</td>
<td>377</td>
</tr>
<tr>
<td>SINGSWEEP= option</td>
<td>377</td>
</tr>
<tr>
<td>SINGULAR= option</td>
<td>377</td>
</tr>
<tr>
<td>TECHNIQUE= option</td>
<td>377</td>
</tr>
<tr>
<td>XCONV option</td>
<td>378</td>
</tr>
<tr>
<td>XTOL option</td>
<td>378</td>
</tr>
<tr>
<td>HPLMIXED procedure, RANDOM statement,</td>
<td>383</td>
</tr>
<tr>
<td>ALPHA= option</td>
<td>384</td>
</tr>
<tr>
<td>CL option</td>
<td>384</td>
</tr>
<tr>
<td>SOLUTION option</td>
<td>384</td>
</tr>
<tr>
<td>SUBJECT= option</td>
<td>384</td>
</tr>
<tr>
<td>TYPE= option</td>
<td>385</td>
</tr>
<tr>
<td>HPLMIXED procedure, REPEATED statement,</td>
<td>390</td>
</tr>
<tr>
<td>SUBJECT= option</td>
<td>390</td>
</tr>
<tr>
<td>TYPE= option</td>
<td>390</td>
</tr>
<tr>
<td>HPLMIXEDC procedure, PROC HPLMIXED statement,</td>
<td>373</td>
</tr>
<tr>
<td>HPLLOGISTIC procedure,</td>
<td>417</td>
</tr>
<tr>
<td>Syntax Index</td>
<td>783</td>
</tr>
<tr>
<td>--------------</td>
<td>-----</td>
</tr>
<tr>
<td>CLASS statement, 424</td>
<td>ABSFTOL option, 419</td>
</tr>
<tr>
<td>FREQ statement, 425</td>
<td>ABSGCONV option, 419</td>
</tr>
<tr>
<td>ID statement, 425</td>
<td>ABSGTOL option, 419</td>
</tr>
<tr>
<td>MODEL statement, 426</td>
<td>ABSTOL option, 419</td>
</tr>
<tr>
<td>OUTPUT statement, 432</td>
<td>ALPHA= option, 419</td>
</tr>
<tr>
<td>PARTITION statement, 434</td>
<td>DATA= option, 419</td>
</tr>
<tr>
<td>PERFORMANCE statement, 435</td>
<td>FCONV option, 420</td>
</tr>
<tr>
<td>PROC HPLOGISTIC statement, 418</td>
<td>FGTL option, 420</td>
</tr>
<tr>
<td>SELECTION statement, 435</td>
<td>GCONV option, 420</td>
</tr>
<tr>
<td>syntax, 417</td>
<td>GTOL option, 420</td>
</tr>
<tr>
<td>WEIGHT statement, 436</td>
<td>INEST= option, 421</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, BY statement, 424</td>
<td>IDETAILS option, 421</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, CLASS statement, 424</td>
<td>ITSELECT option, 421</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, CODE statement, 425</td>
<td>MAXFUNC= option, 421</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, FREQ statement, 425</td>
<td>MAXITER= option, 422</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, ID statement, 425</td>
<td>MAXTIME= option, 422</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, MODEL statement, 426</td>
<td>NAMELEN= option, 422</td>
</tr>
<tr>
<td>ALPHA= option, 428</td>
<td>NOCLPRINT option, 422</td>
</tr>
<tr>
<td>ASSOCIATION option, 428</td>
<td>NOITPRINT option, 422</td>
</tr>
<tr>
<td>CL option, 429</td>
<td>NOPRINT option, 422</td>
</tr>
<tr>
<td>CTABLE option, 429</td>
<td>NORMALIZE= option, 422</td>
</tr>
<tr>
<td>CUTPOINT= option, 429</td>
<td>NOSTDERR option, 423</td>
</tr>
<tr>
<td>DDFM= option, 429</td>
<td>OUTEST option, 423</td>
</tr>
<tr>
<td>DESCENDING option, 427</td>
<td>SINGCHOL= option, 423</td>
</tr>
<tr>
<td>INCLUDE option, 429</td>
<td>SINGSWEEP= option, 423</td>
</tr>
<tr>
<td>LACKFIT option, 430</td>
<td>SINGULAR= option, 423</td>
</tr>
<tr>
<td>LINK= option, 430</td>
<td>TECHNIQUE= option, 423</td>
</tr>
<tr>
<td>NOCHECK option, 430</td>
<td>HPLOGISTIC procedure, SELECTION statement, 435</td>
</tr>
<tr>
<td>NOINT option, 430</td>
<td>HPLOGISTIC procedure, WEIGHT statement, 436</td>
</tr>
<tr>
<td>OFFSET= option, 431</td>
<td>HPNLMOD procedure, 479</td>
</tr>
<tr>
<td>ORDER= option, 427</td>
<td>PERFORMANCE statement, 489</td>
</tr>
<tr>
<td>OUTROC= option, 429</td>
<td>PROC HPNLMOD statement, 480</td>
</tr>
<tr>
<td>PEVENT= option, 431</td>
<td>syntax, 479</td>
</tr>
<tr>
<td>PRIOR= option, 431</td>
<td>HPNLMOD procedure, BOUNDS statement, 484</td>
</tr>
<tr>
<td>RQUAD option, 431</td>
<td>HPNLMOD procedure, BY statement, 485</td>
</tr>
<tr>
<td>START option, 432</td>
<td>HPNLMOD procedure, ESTIMATE statement, 485</td>
</tr>
<tr>
<td>STB option, 432</td>
<td>ALPHA= option, 486</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, OUTPUT statement, 432</td>
<td>DF= option, 486</td>
</tr>
<tr>
<td>ALLSTATS option, 434</td>
<td>HPNLMOD procedure, MODEL statement, 486</td>
</tr>
<tr>
<td>COPYVAR= option, 433</td>
<td>HPNLMOD procedure, PARAMETERS statement, 487</td>
</tr>
<tr>
<td>DATA= option, 433</td>
<td>HPNLMOD procedure, PERFORMANCE statement, 489</td>
</tr>
<tr>
<td>keyword= option, 433</td>
<td>HPNLMOD procedure, PREDICT statement, 490</td>
</tr>
<tr>
<td>OBSCAT option, 434</td>
<td>ALPHA= option, 490</td>
</tr>
<tr>
<td>OUT= option, 433</td>
<td>DF= option, 490</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, PARTITION statement, 434</td>
<td>LOWER= option, 490</td>
</tr>
<tr>
<td>FRACTION option, 434</td>
<td>PRED= option, 490</td>
</tr>
<tr>
<td>ROLEVAR= option, 434</td>
<td>PROBT= option, 490</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, PERFORMANCE statement, 435</td>
<td>STDERR= option, 490</td>
</tr>
<tr>
<td>HPLOGISTIC procedure, PROC HPLOGISTIC statement, 418</td>
<td>TVVALUE= option, 491</td>
</tr>
<tr>
<td>ABSCONV option, 419</td>
<td>UPPER= option, 491</td>
</tr>
<tr>
<td>ABSFCONV option, 419</td>
<td></td>
</tr>
</tbody>
</table>
HPNLMOD procedure, PROC HPNLMOD statement, 480
  ABSCONV option, 481
  ABSFCONV option, 481
  ABSFTOL option, 481
  ABSGCONV option, 481
  ABSGTOL option, 481
  ABSTOL option, 481
  ALPHA= option, 481
  CORR option, 481
  COV option, 481
  DATA= option, 482
  DF= option, 482
  ECORR option, 482
  ECOV option, 482
  FCONV option, 482
  FMTLIBXML= option, 482
  FTOL option, 482
  GCONV option, 482
  GTOL option, 482
  MAXFUNC= option, 483
  MAXITER= option, 483
  MAXTIME= option, 483
  NOITPRINT option, 484
  NOPRINT option, 484
  OUT= option, 484
  TECHNIQUE= option, 484
  XMLFORMAT= option, 484
HPNLMOD procedure, RESTRICT statement, 491
HPPLS procedure, PROC HPPLS statement, CVTEST
  option
  NSAMP= option, 523
  PVAL= option, 523
  SEED= option, 523
  STAT= option, 523
HPPLS procedure, PROC HPPLS statement, METHOD=PLS option
  ALGORITHM= option, 524
  EPSILON= option, 524
  MAXITER= option, 524
HPPRINCOMP procedure
  PERFORMANCE statement, 565
  PROC HPPRINCOMP statement, 558
  syntax, 558
HPPRINCOMP procedure, BY statement, 562
HPPRINCOMP procedure, CODE statement, 562
HPPRINCOMP procedure, FREQ statement, 563
HPPRINCOMP procedure, ID statement, 563
HPPRINCOMP procedure, OUTPUT statement, 564
  DATA= option, 564
  keyword option, 564
  OUT= option, 564
HPPRINCOMP procedure, PARTIAL statement, 565
HPPRINCOMP procedure, PERFORMANCE
  statement, 565
HPPRINCOMP procedure, PROC HPPRINCOMP
  statement, 558
  COV option, 559
  COVARIANCE option, 559
  DATA= option, 559
  METHOD= option, 559
  N= option, 560
  NOINT option, 560
  NOPRINT option, 560
  OUT= option, 560
  OUTSTAT= option, 561
  PARPREFIX= option, 561
  PPREFIX= option, 561
  PREFIX= option, 561
  RPREFIX= option, 561
  SING= option, 561
  SINGULAR= option, 561
  STANDARD option, 561
  STD option, 561
  VARDEF= option, 561
HPPRINCOMP procedure, PROC HPPRINCOMP
statement, METHOD=ITERGS option
   EPSILON= option, 560
   MAXITER= option, 560
   NOCENTER option, 560
   NOSCALE option, 560
HPPRINCOMP procedure, PROC HPPRINCOMP
statement, METHOD=NIPALS option
   EPSILON= option, 560
   MAXITER= option, 560
   NOCENTER option, 560
   NOSCALE option, 560
HPPRINCOMP procedure, VAR statement, 566
HPPRINCOMP procedure, WEIGHT statement, 566
HPQUANTSELECT procedure
   ID statement, 598
   MODEL statement, 599
   OUTPUT statement, 600
   PARTITION statement, 603
   PERFORMANCE statement, 603
   PROC HPQUANTSELECT statement, 595
   WEIGHT statement, 605
HPQUANTSELECT procedure, BY statement, 597
HPQUANTSELECT procedure, CLASS statement,
   597
   UPCASE option, 598
HPQUANTSELECT procedure, CODE statement, 598
HPQUANTSELECT procedure, ID statement, 598
HPQUANTSELECT procedure, MODEL statement,
   599
   CLB option, 599
   INCLUDE option, 599
   NOINT option, 599
   ORDERSELECT option, 599
   QUANTILES= option, 599
   SPARSITY option, 599
   START option, 600
   STB option, 600
   TOL option, 600
   VIF option, 600
HPQUANTSELECT procedure, OUTPUT statement,
   600
   COPYV AR= option, 601
   DATA= option, 601
   keyword= option, 601
   OUT= option, 601
HPQUANTSELECT procedure, PARTITION
   statement, 603
   FRACTION option, 603
   ROLEVAR= option, 603
HPQUANTSELECT procedure, PERFORMANCE
   statement, 603
HPQUANTSELECT procedure, PROC
   HPQUANTSELECT statement, 595

ALPHA= option, 596
DATA= option, 596
FMTLIBXML= option, 596
MAXMACRO= option, 596
NAMELEN= option, 596
NOCLPRINT option, 596
NOPRINT option, 597
SEED= option, 597
HPQUANTSELECT procedure, SELECTION
   statement, 603
   SHOWLASTSTEP option, 604
   TEST= option, 604
HPQUANTSELECT procedure, WEIGHT statement,
   605
HPREG procedure
   FREQ statement, 641
   ID statement, 641
   MODEL statement, 641
   OUTPUT statement, 643
   PARTITION statement, 645
   PERFORMANCE statement, 645
   PROC HPREG statement, 638
   WEIGHT statement, 648
HPREG procedure, BY statement, 640
HPREG procedure, CLASS statement, 640
   SPLIT option, 38
   UPCASE option, 640
HPREG procedure, CODE statement, 640
HPREG procedure, ID statement, 641
HPREG procedure, MODEL statement, 641
   CLB option, 642
   INCLUDE option, 642
   NOINT option, 642
   ORDERSELECT option, 642
   START option, 642
   STB option, 642
   TOL option, 643
   VIF option, 643
HPREG procedure, OUTPUT statement, 643
   COPYV AR= option, 643
   DATA= option, 643
   keyword= option, 643
   OUT= option, 643
HPREG procedure, PARTITION statement, 645
   FRACTION option, 645
   ROLEVAR= option, 645
HPREG procedure, PERFORMANCE statement, 645
HPREG procedure, PROC HPREG statement, 638
   ALPH A= option, 639
   DATA= option, 639
   FMTLIBXML= option, 639
   NAMELEN= option, 639
   NOCLPRINT option, 639
   NOPRINT option, 639
SEED= option, 639
HPREG procedure, SELECTION statement, 646
SCREEN option, 647
HPREG procedure, WEIGHT statement, 648
HPREG procedures, FREQ statement, 641
HPSPLIT procedure
   CLASS statement, 700
   CODE statement, 701
   GROW statement, 701
   ID statement, 703
   INPUT statement, 728
   MODEL statement, 703
   OUTPUT statement, 704
   PARTITION statement, 705
   PERFORMANCE statement, 706
   PROC HPSPLIT statement, 691
   PRUNE statement, 706
   RULES statement, 707
   TARGET statement, 728
HPSPLIT procedure, CLASS statement, 700
   DESC option, 700
   ORDER= option, 700, 701
   UPCODE option, 701
HPSPLIT procedure, CODE statement, 701
HPSPLIT procedure, GROW statement, 701
   ALPHA= option, 701
   BONFERRONI option, 702
   CHAID option, 701
   CHISQUARE option, 702
   ENTROPY option, 702
   FASTCHAID option, 702
   FTEST option, 703
   GINI option, 702
   IGR option, 703
   MINDIST= option, 702
   RSS option, 703
HPSPLIT procedure, ID statement, 703
HPSPLIT procedure, INPUT statement, 728
HPSPLIT procedure, MODEL statement, 703
   EVENT= option, 704
HPSPLIT procedure, OUTPUT statement, 704
   OUT= option, 704
HPSPLIT procedure, PARTITION statement, 705
   FRACTION option, 705
   ROLEVAR= option, 705
HPSPLIT procedure, PERFORMANCE statement, 706
HPSPLIT procedure, PROC HPSPLIT statement, 691
   ASSIGNMISSING= option, 692
   CVCC option, 694
   CVMETHOD= option, 694
   CVMODELFIT option, 694
   DATA= option, 695
   INTERVALBINS= option, 695
   LEVTHRESH1= option, 695
   LEVTHRESH2= option, 695
   MAXBRANCH= option, 695
   MAXDEPTH= option, 696
   MINCATSIZE= option, 696
   MINLEAFSIZE= option, 696
   MININVARIANCE= option, 696
   NODES= option, 696
   NOPRINT option, 696
   NSURROGATES= option, 696
   PLOTS= option, 697
   SEED= option, 700
   SPLITONCE option, 700
HPSPLIT procedure, PRUNE statement, 706
   C45 option, 706
   CONFIDENCE= option, 706
   COSTCOMPLEXITY option, 706
   LEAVES= option, 707
   METRIC= option, 707
   OFF option, 707
   REDUCEDERROR option, 707
HPSPLIT procedure, RULES statement, 707
HPSPLIT procedure, TARGET statement, 728
ID statement
   GAMPL procedure, 84
   high-performance statistical procedures, 40
   HPCANDISC procedure, 153
   HPFMM procedure, 225
   HPGENSELECT procedure, 308
   HPLMIXED procedure, 379
   HPLOGISTIC procedure, 425
   HPPLS procedure, 526
   HPPRINCOMP procedure, 563
   HPQUANTSELECT procedure, 598
   HPREG procedure, 641
   HPSPLIT procedure, 703
IGR option
   GROW statement (HPSPLIT), 703
INCLUDE option
   MODEL statement (HPGENSELECT), 313
   MODEL statement (HPLOGISTIC), 429
   MODEL statement (HPQUANTSELECT), 599
   MODEL statement (HPREG), 642
   ZEROMODEL statement (HPGENSELECT), 323
INEST= option
   PROC HPLOGISTIC statement, 421
INITIAL= option
   BAYES statement (HPFMM), 219
INITIALPHI= option
   MODEL statement (GAMPL), 92
   MODEL statement (HPGENSELECT), 313
INITSMOOTH= option
   MODEL statement (GAMPL), 88
INPUT statement
HPSPLIT procedure, 728
INSTALL= option
   PERFORMANCE statement (high-performance analytical procedures), 32
INSTALLLOC= option
   PERFORMANCE statement (high-performance analytical procedures), 32
INTERCEPT option
   MODEL statement (HPMLS), 527
INTERVALBINS= option
   PROC HPSPLIT statement, 695
INVALIDLOGL= option
   PROC HPFMM statement, 207
ITDETAILS option
   PROC GAMPL statement, 78
   PROC HPFMM statement, 207
   PROC HPGENSELECT statement, 303
   PROC HPLOGISTIC statement, 421
ITSELECT option
   PROC HPGENSELECT statement, 303
   PROC HPLOGISTIC statement, 421
K= option
   MODEL statement (HPFMM), 231
keyword option
   OUTPUT statement (HPMLS), 527
   OUTPUT statement (HPPRINCOMP), 564
keyword= option
   OUTPUT statement (GAMPL), 94
   OUTPUT statement (HPFMM), 233
   OUTPUT statement (HPGENSELECT), 315
   OUTPUT statement (HPLOGISTIC), 433
   OUTPUT statement (HPQUANTSELECT), 601
   OUTPUT statement (HPREG), 643
KMAX= option
   MODEL statement (HPFMM), 231
KMIN= option
   MODEL statement (HPFMM), 232
KNOTS= option
   MODEL statement (GAMPL), 88
KRESTART option
   MODEL statement (HPFMM), 232
LABEL= option
   MODEL statement (HPFMM), 232
LACKFIT option
   MODEL statement (HPLOGISTIC), 430
LASY= option
   PERFORMANCE statement (high-performance analytical procedures), 32
LASRSERVER= option
   PERFORMANCE statement (high-performance analytical procedures), 32
LASSORHO= option
   PROC HPGENSELECT statement, 303
LASSOSTEPS= option
   PROC HPGENSELECT statement, 303
LASSOTOL= option
   PROC HPGENSELECT statement, 303
LEAVES= option
   PRUNE statement (HPSPLIT), 707
LEVTHRESH1= option
   PROC HPSPLIT statement, 695
LEVTHRESH2= option
   PROC HPSPLIT statement, 695
LINK= option
   MODEL statement (GAMPL), 92
   MODEL statement (HPFMM), 232
   MODEL statement (HPGENSELECT), 313
   MODEL statement (HPLOGISTIC), 430
   PROBMODEL statement (HPFMM), 237
LOWER= option
   PREDICT statement (HPNLMOD), 490
LOWERB= option
   PARMS statement (HPLMIXED), 382
LSCOEFFS option
   SELECTION statement (high-performance statistical procedures), 43
M= option
   MODEL statement (GAMPL), 89
MAHALANOBIS option
   PROC HPCANDISC statement, 150
MAXBRANCH= option
   PROC HPSPLIT statement, 695
MAXCLPRINT= option
   PROC HPLMIXED statement, 376
MAXDEPTH= option
   PROC HPLMIXED statement, 376
MAXDEFP= option
   PROC HPSPLIT statement, 696
MAXDF= option
   MODEL statement (GAMPL), 89
MAXEFFECTS= option
   SELECTION statement (high-performance statistical procedures), 43
MAXFUNC= option
   PROC GAMPL statement, 82
   PROC HPFMM statement, 208
   PROC HPGENSELECT statement, 303
   PROC HPLMIXED statement, 376
   PROC HPLOGISTIC statement, 421
   PROC HPNLMOD statement, 483
MAXITER= option
   PROC GAMPL statement, 82, 83
   PROC HPFMM statement, 208
   PROC HPGENSELECT statement, 304
   PROC HPLMIXED statement, 376, 377
   PROC HPLOGISTIC statement, 422
   PROC HPNLMOD statement, 483
PROC HPPLS statement, METHOD=PLS option, 524
PROC HPFPRINCOMP statement,  
  METHOD=ITERGS option, 560
PROC HPFPRINCOMP statement,  
  METHOD=NIPALS option, 560
MAXKNOTS= option
  MODEL statement (GAMPL), 89
MAXMACRO= option
  PROC HPQUANTSELECT statement, 596
MAXPHI= option
  MODEL statement (GAMPL), 92
MAXSMOOTH= option
  MODEL statement (GAMPL), 89
MAXSTEPS= option
  SELECTION statement (high-performance statistical procedures), 43
MAXTIME= option
  PROC GAMPL statement, 83
  PROC HPFMM statement, 208
  PROC HPGENSELECT statement, 304
  PROC HPLMIXED statement, 377
  PROC HPLOGISTIC statement, 422
  PROC HPNLMOd statement, 483
MEMBERSHIP= option
  PROC HPFMM statement, 209
METHOD= option
  MODEL statement (GAMPL), 92
  PROC HPLMIXED statement, 377
  PROC HPPLS statement, 524
  PROC HPPRINCOMP statement, 559
  SELECTION statement (high-performance statistical procedures), 41
METRIC= option
  PRUNE statement (HPSPLIT), 707
METROPOLIS option
  BAYES statement (HPFMM), 219
MINCATSIZE= option
  PROC HPSPLIT statement, 696
MINDIST= option
  GROW statement (HPSPLIT), 702
MINEFFECTS= option
  SELECTION statement (high-performance statistical procedures), 43
MINLEAFSIZE= option
  PROC HPSPLIT statement, 696
MINPHI= option
  MODEL statement (GAMPL), 92
MINSMOOTH= option
  MODEL statement (GAMPL), 90
MINVARIANCE= option
  PROC HPSPLIT statement, 696
MISSING option
  CLASS statement (high-performance statistical procedures), 39
MIXPRIORPARMS option
  BAYES statement (HPFMM), 218
MODE= option
  PERFORMANCE statement (high-performance analytical procedures), 32
MODEL statement
  GAMPL procedure, 84
  HPFMM procedure, 225
  HPGENSELect procedure, 308
  HPLMIXED procedure, 379
  HPLOGISTIC procedure, 426
  HPNLMOd procedure, 486
  HPPLS procedure, 526
  HPQUANTSELECT procedure, 599
  HPREG procedure, 641
  HPSPLIT procedure, 703
MUPRIORPARMS option
  BAYES statement (HPFMM), 219
N= option
  PROC HPPRINCOMP statement, 560
NAMELEN= option
  PROC GAMPL statement, 78
  PROC HPFMM statement, 208
  PROC HPGENSELect statement, 304
  PROC HPLMIXED statement, 377
  PROC HPLOGISTIC statement, 422
  PROC HPPLS statement, 524
  PROC HPQUANTSELECT statement, 596
  PROC HPREG statement, 639
NBI= option
  BAYES statement (HPFMM), 220
NCAN= option
  PROC HPCANDISC statement, 150
NFAC= option
  PROC HPPLS statement, 524
NMC= option
  BAYES statement (HPFMM), 220
NNODES= option
  PERFORMANCE statement (high-performance analytical procedures), 32
NOCENTER option
  MODEL statement (HPGENSELect), 314
  PROC HPFMM statement, 208
  PROC HPPLS statement, 525
  PROC HPPRINCOMP statement,
    METHOD=ITERGS option, 560
  PROC HPPRINCOMP statement,
    METHOD=NIPALS option, 560
NOCLPRINT option
  PROC GAMPL statement, 79
  PROC HPFMM statement, 209
PROC HPGENSELECT statement, 304
PROC HPLMIXED statement, 377
PROC HPLOGISTIC statement, 422
PROC HPPLS statement, 525
PROC HPQUANTSELECT statement, 596
PROC HPREG statement, 639

NOCVSTDIZE option
PROC HPPLS statement, 525

NODES= option
PERFORMANCE statement (high-performance analytical procedures), 32
PROC HPSPLIT statement, 696

NOINT option
MODEL statement (HPFMM), 232
MODEL statement (HPGENSELECT), 314
MODEL statement (HPLMIXED), 380
MODEL statement (HPLOGISTIC), 430
MODEL statement (HPQUANTSELECT), 599
MODEL statement (HPREG), 642
PROBMODEL statement (HPFMM), 237
PROC HPPRINCOMP statement, 560

NOITITER option
PARMS statement (HPLMIXED), 383

NOITPRINT option
PROC HPFMM statement, 209
PROC HPLOGISTIC statement, 422
PROC HPNLMOD statement, 484

NOPRINT option
PROC GAMPL statement, 79
PROC HPCANDISC statement, 150
PROC HPFMM statement, 209
PROC HPGENSELECT statement, 304
PROC HPLMIXED statement, 377
PROC HPLOGISTIC statement, 422
PROC HPNLMOD statement, 484
PROC HPPLS statement, 525
PROC HPPRINCOMP statement, 560
PROC HPQUANTSELECT statement, 597
PROC HPREG statement, 639
PROC HPSPLIT statement, 696

NORMALIZE option
MODEL statement (GAMPL), 92

NORMALIZE= option
PROC HPGENSELECT statement, 304
PROC HPLOGISTIC statement, 422

NOSCALE option
PROC HPPLS statement, 525
PROC HPPRINCOMP statement,
METHOD=ITERGS option, 560
PROC HPPRINCOMP statement,
METHOD=NIPALS option, 560

NOSTDERR option
PROC HPGENSELECT statement, 304
PROC HPLOGISTIC statement, 423

NSAMP= option
PROC HPPLS statement, CVTEST option, 523

NSURROGATES= option
PROC HPSPLIT statement, 696

NTHREADS= option
PERFORMANCE statement (high-performance analytical procedures), 34

NUMBER= option
MODEL statement (HPFMM), 231

OBSCAT option
OUTPUT statement (HPGENSELECT), 318
OUTPUT statement (HPLOGISTIC), 434

OFF option
PRUNE statement (HPSPLIT), 707

OFFSET= option
MODEL statement (GAMPL), 93
MODEL statement (HPFMM), 233
MODEL statement (HPGENSELECT), 314
MODEL statement (HPLOGISTIC), 431

ORDER= option
CLASS statement (high-performance statistical procedures), 37
CLASS statement (HPREG), 38
CLASS statement (HPSPLIT), 700, 701
MODEL statement, 227
MODEL statement (GAMPL), 87
MODEL statement (HPGENSELECT), 310
MODEL statement (HPLOGISTIC), 427

ORDERSELECT option
MODEL statement (HPQUANTSELECT), 599
MODEL statement (HPREG), 642

OUT= option
OUTPUT statement (GAMPL), 94
OUTPUT statement (HPFMM), 233
OUTPUT statement (HPGENSELECT), 315
OUTPUT statement (HPLMIXED), 381
OUTPUT statement (HPLOGISTIC), 433
OUTPUT statement (HPPLS), 527
OUTPUT statement (HPPRINCOMP), 564
OUTPUT statement (HPQUANTSELECT), 601
OUTPUT statement (HPREG), 643
OUTPUT statement (HPSPLIT), 704
PROC HPCANDISC statement, 151
PROC HPNLMOD statement, 484
PROC HPPRINCOMP statement, 560

OUTTEST option
PROC HPLOGISTIC statement, 423

OUTPOST= option
BAYES statement (HPFMM), 220

OUTPUT statement
GAMPL procedure, 93
HPFMM procedure, 233
HPGENSELECT procedure, 315
HPLMIXED procedure, 380
HPLOGISTIC procedure, 432
HPPLS procedure, 527
HPPRINCOMP procedure, 564
HPQUANTSELECT procedure, 600
HPREG procedure, 643
HPSSPLIT procedure, 704
OUTROC= option
   MODEL statement (HPLOGISTIC), 429
OUTSTAT= option
   PROC HPCANDISC statement, 151
   PROC HPPRINCOMP statement, 561
PARAM= option
   CLASS statement (high-performance statistical procedures), 39
PARAMETERS option
   MODEL statement (HPFMM), 233
   PROBMODEL statement (HPFMM), 237
PARAMETERS statement
   HPNLMOD procedure, 487
PARMS option
   MODEL statement (HPFMM), 233
   PROBMODEL statement (HPFMM), 237
PARMS statement
   HPLMIXED procedure, 381
PARMSDATA= option
   PARMS statement (HPLMIXED), 383
PARMSTYLE= option
   PROC HPFMM statement, 209
PARPREFIX= option
   PROC HPSSPLIT statement, 706
PEVENT= option
   MODEL statement (HPLOGISTIC), 431
PHPRIORPARMS option
   BAYES statement (HPFMM), 220
PLIKEOPTIONS option
   PROC GAMPL statement, 79
PLOTS option
   PROC HPFMM statement, 210
PLOTS= option
   PROC GAMPL statement, 79
   PROC HPSSPLIT statement, 697
PPREFIX= option
   PROC HPSSPLIT statement, 706
PRIOR= option
   MODEL statement (HPLOGISTIC), 431
PRIOROPTIONS option
   BAYES statement (HPFMM), 221
PRIOROPTS option
   BAYES statement (HPFMM), 221
PROBMODEL statement
   HPFMM procedure, 236
PROBT= option
   PREDICT statement (HPNLMOD), 490
PREDICT statement
   HPNLMOD procedure, 490
   OUTPUT statement (HPFMM), 235
PREFIX= option
   PROC HPCANDISC statement, 151
   PROC HPSSPLIT statement, 561
PRIOR= option
   MODEL statement (HPLOGISTIC), 431
PRIOROPTIONS option
   BAYES statement (HPFMM), 221
PRIOROPTS option
   BAYES statement (HPFMM), 221
PROBMODEL statement
   HPFMM procedure, 236
PROBT= option
   PREDICT statement (HPNLMOD), 490
PROC GAMPL statement, see GAMPL procedure
PROC HPCANDISC statement, see HPCANDISC procedure
   HPCANDISC procedure, 149
PROC HPFMM procedure, PROC HPFMM statement
   SINGRES= option, 213
PROC HPFMM statement
   HPFMM procedure, 202
PROC HPGENSELECT statement, see HPGENSELECT procedure
PROC HPLMIXED statement, see HPLMIXED procedure
   HPLMIXED procedure, 373
PROC HPLOGISTIC statement, see HPLOGISTIC procedure
PROC HPNLMOD statement, see HPNLMOD procedure
   HPNLMOD procedure, 480
PROC HPPLS statement, see HPPLS procedure
   HPPLS procedure, 522
PROC HPRINCOMP statement, see HPRINCOMP procedure
   HPRINCOMP procedure, 558
PROC HPQUANTSELECT statement, see
   HPQUANTSELECT procedure
   HPQUANTSELECT procedure, 595
PROC HPREG statement, see HPREG procedure
   HPREG procedure, 638
PROC HPSPLIT statement, see HPSPLIT procedure
   HPSPLIT procedure, 691
PRUNE statement
   HPSPLIT procedure, 706
PSSCP option
   PROC HPCANDISC statement, 151
PVAL= option
   PROC HPPLS statement, CVTEST option, 523
QUANTILES option
   MODEL statement (HPQUANTSELECT), 599
RANDOM statement
   HPLMIXED procedure, 383
RANKS option
   PROC HPLMIXED statement, 377
REDUCEDERROR option
   PRUNE statement (HPSPLIT), 707
REF= option
   CLASS statement (high-performance statistical procedures), 37
REFERENCE= option
   MODEL statement (HPFMM), 228
REPEATED statement
   HPLMIXED procedure, 390
RESTRICT statement
   HPFMM procedure, 238
   HPGENSELECT procedure, 319
   HPNLMOD procedure, 491
RIDGE= option
   MODEL statement (GAMPL), 93
ROLEVAR= option
   HPGENSELECT procedure, PARTITION statement, 318
   HPLOGISTIC procedure, PARTITION statement, 434
   HPPLS procedure, PARTITION statement, 529
   HPQUANTSELECT procedure, PARTITION statement, 603
   HPREG procedure, PARTITION statement, 645
   PARTITION statement (HPSPLIT), 705
RPREFIX= option
   PROC HPRINCOMP statement, 561
RSQUARE option
   MODEL statement (HPLOGISTIC), 431
RSS option
   GROW statement (HPSPLIT), 703
RULES statement
   HPSPLIT procedure, 707
SAMPLEFRAC= option
   MODEL statement (HPGENSELECT), 314
SCALE= option
   MODEL statement (GAMPL), 93
SCREEN option
   HPREG procedure, SELECTION statement, 647
SCREEN= option
   SELECTION statement (high-performance statistical procedures), 45
SEED= option
   PROC GAMPL statement, 80
   PROC HPFMM statement, 213
   PROC HPPLS statement, CVTEST option, 523
   PROC HPQUANTSELECT statement, 597
   PROC HPREG statement, 639
   PROC HPSPLIT statement, 700
SELECT= option
   SELECTION statement (high-performance statistical procedures), 45
SELECTION statement
   high-performance statistical procedures, 41
   HPGENSELECT procedure, 321
   HPLOGISTIC procedure, 435
   HPQUANTSELECT procedure, 603
   HPREG procedure, 646
SELECTION= option
   SELECTION statement (high-performance statistical procedures), 45
SHORT option
   PROC HPCANDISC statement, 151
SHOWLASTSTEP option
   HPQUANTSELECT procedure, SELECTION statement, 604
SIMPLE option
   PROC HPCANDISC statement, 151
SING= option
   PROC HPRINCOMP statement, 561
SINGCHOL= option
   PROC GAMPL statement, 80
   PROC HPFMM statement, 213
   PROC HPGENSELECT statement, 305
   PROC HPLMIXED statement, 377
   PROC HPLOGISTIC statement, 423
SINGRES= option
PROC HPFMM statement, 213
SINGSWEEP= option
PROC GAMPL statement, 80
PROC HPGENSELECT statement, 305
PROC HPLMIXED statement, 377
PROC HPLOGISTIC statement, 423
SINGULAR= option
PROC GAMPL statement, 80
PROC HPGENSELECT statement, 305
PROC HPLMIXED statement, 377
PROC HPLOGISTIC statement, 423
PROC HPPRINCOMP statement, 561
SLE= option
SELECTION statement (high-performance statistical procedures), 43
SLENTRY= option
SELECTION statement (high-performance statistical procedures), 43
SLS= option
SELECTION statement (high-performance statistical procedures), 44
SLSTAY= option
SELECTION statement (high-performance statistical procedures), 44
SMOOTH= option
MODEL statement (GAMPL), 90
SMOOTHOPTIONS option
PROC GAMPL statement, 80
SOLUTION option
MODEL statement (HPLMIXED), 380
MODEL statement (HPPLS), 527
RANDOM statement (HPLMIXED), 384
SPARSITY option
MODEL statement (HPQUANTSELECT), 599
SPLITONCE option
PROC HPSPLIT statement, 700
STANDARD option
PROC HPPRINCOMP statement, 561
START option
MODEL statement (HPGENSELECT), 314
MODEL statement (HPLOGISTIC), 432
MODEL statement (HPQUANTSELECT), 600
MODEL statement (HPREG), 642
ZEROMODEL statement (HPGENSELECT), 324
STAT= option
PROC HPPLS statement, CVTEST option, 523
STATISTICS option
BAYES statement (HPFMM), 222
STB option
MODEL statement (HPLOGISTIC), 432
MODEL statement (HPQUANTSELECT), 600
MODEL statement (HPREG), 642
STD option
PROC HPPRINCOMP statement, 561
STDERR= option
PREDICT statement (HPNLMOD), 490
STDMEAN option
PROC HPCANDISC statement, 152
STOP= option
SELECTION statement (high-performance statistical procedures), 44
STOPHORIZON= option
SELECTION statement (high-performance statistical procedures), 45
SUBJECT= option
RANDOM statement (HPLMIXED), 384
REPEATED statement (HPLMIXED), 390
SUMMARIES option
BAYES statement (HPFMM), 222
syntax
GAMPL procedure, 77
HPFMM procedure, 202
HPGENSELECT procedure, 299
HPLOGISTIC procedure, 417
HPNLMOD procedure, 479
TARGET statement
HPSPLIT procedure, 728
TCORR option
PROC HPCANDISC statement, 152
TCOV option
PROC HPCANDISC statement, 152
TECHNIQUE= option
PROC GAMPL statement, 83
PROC HPFMM statement, 213
PROC HPGENSELECT statement, 305
PROC HPLMIXED statement, 377
PROC HPLOGISTIC statement, 423
PROC HPNLMOD statement, 484
TEST= option
HPQUANTSELECT procedure, SELECTION statement, 604
THIN= option
BAYES statement (HPFMM), 223
THINNING= option
BAYES statement (HPFMM), 223
THREADS= option
PERFORMANCE statement (high-performance analytical procedures), 34
TIMEINC= option
BAYES statement (HPFMM), 223
TIMEOUT= option
PERFORMANCE statement (high-performance analytical procedures), 32
TOL option
  MODEL statement (HPQUANTSELECT), 600
  MODEL statement (HPREG), 643
TRUNCATE= option
  CLASS statement (high-performance statistical procedures), 40
TSSCP option
  PROC HPCANDISC statement, 152
TVVALUE= option
  PREDICT statement (HPNLMOD), 491
TYPE= option
  RANDOM statement (HPLMIXED), 385
  REPEATED statement (HPLMIXED), 390
unpack option
  PROC GAMPL statement, 79
UPCASE option
  CLASS statement (HPFMM), 224
  CLASS statement (HPGENSELECT), 307
  CLASS statement (HPLOGISTIC), 424
  CLASS statement (HPPLS), 526
  CLASS statement (HPQUANTSELECT), 598
  CLASS statement (HPREG), 640
  CLASS statement (HPSPLIT), 701
UPPER= option
  PREDICT statement (HPNLMOD), 491
UPPERB= option
  PARMs statement (HPLMIXED), 383
VAR statement
  high-performance statistical procedures, 46
  HPCANDISC procedure, 154
  HPPRINCOMP procedure, 566
VARDEF= option
  PROC HPPRINCOMP statement, 561
VARSS option
  PROC HPPLS statement, 525
VIF option
  MODEL statement (HPQUANTSELECT), 600
  MODEL statement (HPREG), 643
WCORR option
  PROC HPCANDISC statement, 152
WCOV option
  PROC HPCANDISC statement, 152
WEIGHT statement
  GAMPL procedure, 95
  high-performance statistical procedures, 46
  HPCANDISC procedure, 154
  HPFMM procedure, 240
  HPGENSELECT procedure, 323
  HPLOGISTIC procedure, 436
  HPPRINCOMP procedure, 566
  HPQUANTSELECT procedure, 605
  HPREG procedure, 648
WSSCP option
  PROC HPCANDISC statement, 152
XCONV option
  PROC HPGENSELECT statement, 306
  PROC HPLMIXED statement, 378
XMLFORMAT= option
  PROC HPNLMOD statement, 484
XTOL option
  PROC HPLMIXED statement, 378
ZEROMODEL statement
  HPGENSELECT procedure, 323
ZEROPROB= option
  PROC HPFMM statement, 214
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