

```

* CORRECT CONFIDENCE INTERVALS;
  %macro robust(outest=a, out=_last_, id=id, df=);

  proc sort data=&out;
    by &id;
  run;
  proc means data=&out noprint;
    by &id;
    var &df;
    output out=_out1_(keep=&df) sum=&df;
  run;
  data _out1_;
  set;
  array d (*) &df;
  if d(1)=. then delete;
  run;

  data _reduce_;
    set &outest;
    array abc(*) character_;
    length name $8;
    call vname(abc(1),name);
    if name ne '_LINK_' and _type_ eq 'COV' then delete;
    drop _lnlike_;
  run;

  proc iml;
    use _reduce_ where (_type_='COV');
    read all into cov;
    use _reduce_ where (_type_='PARMS');
    read all into b[colname=vname];
    if ncol(cov)=0 then se=1;
    else se=sqrt(diag(cov));
    use _out1_;
    read all into x;
    x=x*se;
    v=x`*x;
    se=sqrt(vecdiag(v));
    wald=(b`/se)##2;
    p=1-probchi(wald,1);
    chi=wald||p;
    c={"Chi Square" "p-value"};
    reset noname fuzz=.000001;
    print, "Robust Variance Matrix",,
      v[colname=vname rowname=vname];
    print, "Standard Errors",, se[rowname=vname];
    print, "Wald Statistics",, chi[rowname=vname colname=c];
  quit;
  run;

  %mend robust;

proc logistic descending data = eight outest=a covout;
model alldem = finish_age sex class1_dichot /
risklimits;
output out=b dfbetas=dint dfinish_age dsex dclass1_dichot;
run;

```

```
%robust(outest=a, out=b, id=pairid, df=dint dfinish_age dsex
        dclass1_dichot )      */
```

```
* must type in the beta (called Parameter Estimate) and corrected StdErr from
the previous output;
```

```
*or=exp(estimate);
*low_or=exp(estimate-1.96*stderr);
*hi_or=exp(estimate+1.96*stderr);
```

```
data weight;
```

```
input idno $ parm stderr;
```

```
or=exp(parm);
```

```
low_or=exp(parm-1.96*stderr);
```

```
hi_or=exp(parm+1.96*stderr);
```

```
cards;
```

```
1          0.9496          0.3771563
```

```
;
```

```
Run;
```

```
proc print data=weight;
```

```
title 'corrected odds ratios and 95% confidence intervals';
```

```
var parm stderr or low or hi_or;
```

```
format or low_or hi_or 6.3;
```

```
Run;
```