

[Description](#)
[Options](#)
[Acknowledgment](#)

[Quick start](#)
[Remarks and examples](#)
[References](#)

[Menu](#)
[Stored results](#)
[Also see](#)

[Syntax](#)
[Methods and formulas](#)

Description

`reri` reports three statistics that assess two-way interactions in an additive model of relative risk. The statistics are of interest for determining how two risk factors interact to produce a positive result for the outcome of interest. The estimates of the interactions themselves are reported as excess relative risks (ERRs). Statistics reported for the interaction are the relative excess risk due to interaction (RERI), attributable proportion (AP), and synergy index (SI); `reri` supports binomial generalized linear, Poisson, negative binomial, logistic, Cox, parametric survival, and interval-censored parametric and semiparametric survival models.

Quick start

Report ERRs, RERI, AP, and SI for the interaction of exposures `exp1` and `exp2` from a binomial generalized linear model for `y` fit by `binreg`

```
reri binreg y exp1 exp2
```

Same as above, but use `poisson` to fit the model

```
reri poisson y exp1 exp2
```

Same as above, but report incidence-rate ratios for the interactions rather than ERRs

```
reri poisson y exp1 exp2, irr
```

Same as above, but include the covariate `x`, and specify `noisily` to view the full Poisson model

```
reri poisson y exp1 exp2 x, irr noisily
```

Same as above, but report ERRs for the interactions as well as incidence-rate ratios for the full model

```
reri poisson y exp1 exp2 x, irr err noisily
```

Fit a [Cox model](#) using `stset` data stratified by `svar`, and report ERRs, RERI, AP, and SI for the interactions of `exp1` and `exp2`

```
reri stcox exp1 exp2, strata(svar)
```

Same as above, but fit a [Weibull model](#)

```
reri streg exp1 exp2, strata(svar) distribution(weibull)
```

Fit a Weibull model with [interval-censored survival data](#), with variables `t1` and `t2` giving lower and upper endpoints for the censoring interval, and report ERRs, RERI, AP, and SI for the interactions

```
reri stintreg exp1 exp2, distribution(weibull) interval(t1 t2)
```

Menu

Statistics > Epidemiology and related > Other > Relative excess risk due to interaction (RERI)

Syntax

```

reri cmd depvar var1 var2 [ control_vars ] [ if ] [ in ] [ weight ]
      [ , options cmd_options ]

```

cmd defines the estimation command to be executed and may be one of the following:

 binreg, logistic, nbreg, poisson, stcox, stntcox, stntreg, and streg

depvar is required for all except stcox, stntcox, stntreg, and streg, which do not allow *depvar*.

var1 and *var2* are binary variables (integer valued and nonnegative) whose interactions are to be tested for additivity.

<i>options</i>	Description
Model	
baselevel1(#)	specify base level for <i>var1</i>
baselevel2(#)	specify base level for <i>var2</i>
Reporting	
noisily	display output from <i>cmd</i>
err	report interactions as ERR, the default
<i>coef_type</i>	report interactions as <i>coef_type</i> rather than ERR
level(#)	set confidence level; default is level(95)
nofvlabel	display numeric values rather than <i>value labels</i>
nolegend	do not display the legend for the interactions

var1 and *var2* cannot be factor variables, but *control_vars* may contain factor variables; see [U] 11.4.3 Factor variables.

cmd_options are any options allowed by *cmd*, except options or, hr, rd, and vce(jackknife1) are not allowed when *cmd* is binreg.

When *cmd* is poisson, vce(robust) is used by default when *depvar* is 0/1.

bootstrap, by, collect, jackknife, and statsby are allowed; see [U] 11.1.10 Prefix commands.

Weights are allowed if *cmd* allows them; see [U] 11.1.6 weight.

All postestimation commands behave as they would after *cmd*; see the postestimation manual entry for *cmd*.

Options

Model
<p>baselevel1(#) and baselevel2(#) specify base levels for <i>var1</i> and <i>var2</i>, respectively, the two variables that give the interactions of interest.</p> <p>If <i>var1</i> and <i>var2</i> are 0/1 variables, then by default, the RERI statistic is a test of whether the ERR of interaction 01 (01 meaning <i>var1</i> = 0 and <i>var2</i> = 1) plus the ERR of interaction 10 equals the ERR of interaction 11. In shorthand notation, we say we are testing 01 + 10 = 11 on the ERR scale.</p> <p>Specifying baselevel1(#) or baselevel2(#) allows the base levels of the interactions to be changed. For example, with 0/1 variables, baselevel1(1) sets the base level for <i>var1</i> to 1, and RERI tests whether 11 + 00 = 01.</p>

If `baselevel1(#)` is not specified, the base level of `var1` is the default base level of the factor variable `i.var1`. The default base level is the smallest of the two values of `var1`, unless the default has been changed by `fvset`. This is similarly true for `baselevel2(#)` and `var2`. See [U] 11.4.3.2 Base levels and [R] `fvset`. Note that base levels cannot be set using factor-variable notation when specifying `var1` and `var2`.

Reporting

`noisily` displays all output from `cmd`.

`err` specifies that the coefficients of the interactions be displayed as ERRs. This is the default. ERR is equal to relative risk minus one. See [Remarks and examples](#) below.

`coef_type` specifies an alternative scale for the coefficients of the interactions instead of ERRs. Allowed `coef_type` depends on `cmd` and can be `rr`, `or`, `irr`, or `hr`, whichever is allowed by `cmd`. In addition, `coef_type` can be `coef`, which displays the interaction terms as unscaled coefficients.

For `binreg`, `coef_type rr` displays the interactions as relative-risk ratios. The other models fit by `binreg` using options `or`, `hr`, and `rd` are not available with `reri`. For `logistic`, `coef_type or` displays the interactions as odds ratios. For `poisson` and `nbreg`, `coef_type irr` displays the interactions as incidence-rate ratios. For `stcox`, `stintcox`, `stintreg`, and `streg`, `coef_type hr` displays the interactions as hazard ratios. For the survival-time commands, `nohr` may be used as a synonym for `coef`.

When `noisily` is specified, `err` and a `coef_type` may be specified simultaneously. In this case, the table of interactions displayed by `reri` reports ERRs, and the coefficient table produced by `cmd` displays coefficients on the `coef_type` scale.

`level(#)` specifies the confidence level, as a percentage, for confidence intervals. The default is `level(95)` or as set by `set level`; see [R] [level](#).

`nofvlabel` specifies that numeric values rather than [value labels](#) be displayed in the legend and `cmd` output.

`nolegend` suppresses the display of the legend for the interactions.

Remarks and examples

Remarks are presented under the following headings:

[Introduction](#)

[Additive versus multiplicative interactions](#)

[Incidence-rate ratios, hazard ratios, and odds ratios](#)

Introduction

`reri` reports three statistics that assess additive interactions of relative risk: RERI, AP, and SI ([Lash et al. 2021](#)). These measures are typically of interest when working with epidemiologic data. When one assesses the effect of multiple exposures on an outcome, determining whether one exposure modifies the effect of another can be an important piece of the puzzle.

When there are two exposures that affect an outcome, we often want to model how the exposures interact. That is, for binary exposures *A* and *B*, we want to model the risk of a positive outcome for subjects having both *A* and *B* compared with subjects having only *A* and those having only *B*.

Typically, a multiplicative model for the interaction is fit to the data: the risk for those with A and B is hypothesized to equal the risk for only A times the risk for only B . If the risk for A and B equals the multiplicative risk, then we say there is no interaction of A and B . If the risk is greater than the multiplicative risk, we say there is a positive interaction of A and B . Multiplicative models are computationally convenient because they are simple to specify, and it is easy to test whether the interaction term is greater (or less) than multiplicative.

Inherent to this model is the hypothesis that the risk is multiplicative. For many biological processes, however, an additive model of risk may model the process better than a multiplicative one (see, for example, [Andersson et al. \[2005\]](#)). That is, the risk for subjects with A and B is hypothesized to equal the risk for only A plus the risk for only B . For this hypothesis, we want to look at how much the risk for A and B is greater (or less) than the additive risk.

The RERI statistic is this risk difference formulated using relative risks. A RERI statistic that is 0 means the risk is additive. One that is positive means the risk is superadditive, and one that is negative means the risk is subadditive. The test of statistical significance of the RERI statistic is straightforward, but it is not as simple as the test for the multiplicative model (see [Methods and formulas](#)).

Besides the RERI statistic, there are two other related statistics for additive models: AP and SI. The AP is the proportion of risk of A and B due to the superadditivity of exposures A and B . The SI recasts the RERI statistic as a ratio, rather than a difference.

Let's formally define these statistics. Let p_{A+B+} be the probability of having a positive outcome for subjects positive for binary exposure A and positive for binary exposure B . Define p_{A-B+} , p_{A+B-} , and p_{A-B-} similarly. An additive model for the probabilities is

$$p_{A+B+} = p_{A-B-} + (p_{A-B+} - p_{A-B-}) + (p_{A+B-} - p_{A-B-})$$

Said in words, the probability of a positive outcome for $A+B+$ equals the probability for the base category $A-B-$ plus the amounts that probabilities for $A-B+$ and $A+B-$ exceed the probability for the base category.

If we divide this equation by p_{A-B-} and note that $p_{A+B+}/p_{A-B-} = \text{RR}_{A+B+}$, the relative risk for $A+B+$ (and similarly for RR_{A-B+} and RR_{A+B-}), we get

$$\text{RR}_{A+B+} = \text{RR}_{A-B+} + \text{RR}_{A+B-} - 1$$

ERR is defined as $\text{ERR} = \text{RR} - 1$. In terms of ERR, the additive model becomes

$$\text{ERR}_{A+B+} = \text{ERR}_{A-B+} + \text{ERR}_{A+B-}$$

The RERI statistic is defined as

$$\text{RERI} = \text{ERR}_{A+B+} - \text{ERR}_{A-B+} - \text{ERR}_{A+B-}$$

Hence, RERI is 0 for a perfectly additive model. If it is negative, the effect of the $A+B+$ interaction is less than additive (subadditive). If positive, the effect is more than additive (superadditive).

The AP is simply RERI scaled by the relative risk (not ERR) of $A+B+$. That is,

$$\text{AP} = \frac{\text{RERI}}{\text{RR}_{A+B+}}$$

When AP is positive, it represents the proportion of risk of $A+B+$ due to the superadditivity of exposures A and B (that is, the amount greater than additivity). Note that it is a proportion of risk, not relative risk, as one can see by multiplying both numerator and denominator by the reference probability p_{A-B-} .

The SI is a ratio measure:

$$SI = \frac{ERR_{A+B+}}{ERR_{A-B+} + ERR_{A+B-}}$$

The SI is 1, rather than 0, for a perfectly additive model. It is < 1 for a subadditive model and > 1 for a superadditive model. Note that because ERRs can be negative (they are always ≥ -1), the SI can be negative, making interpretation difficult. The SI is intended as a measure for cases in which all ERRs of the model are positive, but this will not always be the case. ERRs will be determined by the data and the specification of the model. See [Knol et al. \(2011\)](#) and [example 4](#) for discussions about negative ERRs.

Additive versus multiplicative interactions

Typically, interactions are fit and tested by specifying main effects and interactions of the main effects ([Rothman, Greenland, and Walker 1980](#)). Suppose x_{A+} is a 0/1 variable that is 1 when exposure A is positive and 0 when it is negative. The variable x_{B+} is defined similarly for exposure B . Let x_{A+B+} be the 0/1 variable that is 1 when both A and B are positive and 0 otherwise.

When we specify a model and include terms

$$b_1x_{A+} + b_2x_{B+} + b_3x_{A+B+}$$

we call b_1x_{A+} and b_2x_{B+} main effects and b_3x_{A+B+} their interaction. The test of the interaction is the test of $b_3 = 0$.

It is a model of interaction that is additive in these terms. However, when the statistics of interest are risk ratios, odds ratios, or hazard ratios, the model is generally called multiplicative because it is multiplicative in these statistics. The risk ratios (or odds ratios or hazard ratios) are given by the exponentiated coefficients; that is, $RR_{A+} = e^{b_1}$, $RR_{B+} = e^{b_2}$, etc. The risk ratio for $A+B+$ is $RR_{A+B+} = e^{b_1}e^{b_2}e^{b_3}$. If the interaction is multiplicative, $e^{b_3} = 1$ and

$$RR_{A+B+} = RR_{A+} \times RR_{B+}$$

As mentioned earlier, many biological processes more closely follow an additive model of risk than a multiplicative one. The additive model of ERR is

$$ERR_{A+B+} = ERR_{A-B+} + ERR_{A+B-}$$

Note that unlike the multiplicative model with main effects, the three states in the additive model, $A-B+$, $A+B-$, and $A+B+$, are disjoint.

`reri` is called with the syntax

```
reri cmd depvar var1 var2 . . .
```

`reri` uses `var1` and `var2` to create the three terms for the additive model using [factor-variable notation](#). Suppose `var1` is `xa`, a 0/1 variable, indicating whether a subject has exposure A . Suppose `var2` is `xb` for exposure B . Then, the terms needed to test for additive ERR are, in factor-variable notation,

```
0.xa#1.xb 1.xa#0.xb 1.xa#1.xb
```

`reri` creates these terms and calls `cmd` to fit the model. Then, it uses `nlcom` to calculate the RERI, AP, and SI statistics and their standard errors. See [Methods and formulas](#).

Incidence-rate ratios, hazard ratios, and odds ratios

Incidence rates and hazards are measures of risk. An incidence rate is a probability adjusted for time at risk. A hazard is a conditional probability when the distribution is discrete and an incremental conditional probability when the distribution is continuous ([Kalbfleisch and Prentice 2002](#)). Hence, incidence-rate ratios and hazard ratios are measures of relative risk. So using RERI, AP, and SI statistics with models that estimate incidence-rate ratios (`poisson` and `nbreg`) or hazard ratios (`stcox`, `stintcox`, `streg`, `stintreg`) presents no difficulties.

Odds ratios, however, are different. As is well known, the odds ratio approximates the risk ratio in the population when the prevalence of the outcome in the population is low (see, for example, [Greenland and Thomas \[1982\]](#)). So if your data are from a case-control study and the population prevalence of a positive outcome is low, then odds ratios from a logistic regression will approximate the risk ratios in the population, and the RERI, AP, and SI statistics are appropriate. On the other hand, if the population prevalence is high, the odds ratio is typically a poor approximation to the risk ratio (unless it is close to 1), and interpretation of the RERI, AP, and SI statistics may be problematic (see, for example, [Skrondal \[2003\]](#)).

If the study you are analyzing is a cohort study, observational study, or a randomized controlled trial with a binary outcome, you can estimate risk directly rather than fitting a logistic regression. A binomial model of risk or a Poisson model can be fit (using an appropriate variance estimator; see [Cummings \[2009\]](#) and [example 2](#)).

If time to outcome is measured, then a survival model may be fit, and there are no issues interpreting the RERI and SI statistics. Interpreting the AP statistic is a little trickier because it relates to the hazard at a point in time rather than risk in a population, so the proportion is the proportion of the hazard at a given time.

► Example 1: Binomial model of risk

We have simulated data on birth defects that mimic the results from [Brender et al. \(2013\)](#), an observational study of birth defects. Three binary outcomes are included in these data and are `tube`, `palate`, and `heart`, representing neural tube defects, palate defects, and heart defects, respectively. Predictors of birth defects are two measures of nitrate intake: `drug`, with values 0/1, indicating nitrosatable drug exposure; and `nitrate`, also with values 0/1, representing either low or high daily consumption of nitrates from drinking water.

We load the dataset and describe it.

```

. use https://www.stata-press.com/data/r19/nitrates
(Simulated prenatal nitrate intake and birth defects data)
. describe
Contains data from https://www.stata-press.com/data/r19/nitrates.dta
Observations:      1,367      Simulated prenatal nitrate
                           intake and birth defects data
Variables:         6         4 Oct 2024 16:05
                           (_dta has notes)

```

Variable name	Storage type	Display format	Value label	Variable label
id	int	%9.0g		Identification number
tube	byte	%9.0g	case	Neural tube defect
heart	byte	%9.0g	case	Conotruncal heart defect
palate	byte	%9.0g	case	Cleft palate
drug	byte	%9.0g	yesno	Nitrosatable drug exposure
nitrate	byte	%9.0g	nitrate	Total nitrate intake

Sorted by: id

We first examine the outcome tube. We want to see whether the interactions of the two predictors drug and nitrate follow an additive model of risk. Because this is an observational study, a binomial model of risk is appropriate, and we can fit it using binreg.

The syntax of reri is `reri cmd depvar var1 var2`, where *var1* and *var2* are the binary predictors of interest. Note that *var1* and *var2* are specified without using factor-variable notation. `reri` will create the interactions automatically. Here's the result:

```

. reri binreg tube drug nitrate
Fitting binreg ...
Interaction of drug and nitrate on an additive scale
Model: Binomial generalized linear      Number of observations = 1,284
drug#nitrate
  - +   No#High
  + -   Yes#Low
  + +   Yes#High

```

	EIM			z	P> z	[95% conf. interval]	
	ERR	std. err.					
drug#nitrate							
- +	.1161419	.1571024	0.78	0.435	-.1529507	.4707206	
+ -	.2385481	.2392316	1.11	0.268	-.1517982	.8085336	
+ +	.7769424	.407042	2.51	0.012	.1342	1.783922	
RERI	.4222523	.453286	0.93	0.352	-.466172	1.310677	
Attr. prop.	.2376286	.2187062	1.09	0.277	-.1910276	.6662848	
Synergy ind.	2.190483	2.034328	0.84	0.398	.3548285	13.52263	

Note: P>|z| for synergy index (SI) is for test H0: SI = 1.

Note that the interactions created by `reri` represent disjoint groups in the data. The `--` interaction is for `drug = No` and `nitrate = High`. The `+-` and `++` interactions are defined similarly as shown in the legend. The interaction `-` is, of course, the reference category.

By default, `reri` displays the model coefficients for the $--$, $+-$, and $++$ interactions as ERR, which is relative risk minus one. So ERR greater than 0 means that relative risk is greater than 1. If the model is additive, we would have

$$\text{ERR}_{++} = \text{ERR}_{-+} + \text{ERR}_{+-}$$

The RERI statistic is the difference between the two sides of this equation:

$$\text{RERI} = \text{ERR}_{++} - \text{ERR}_{-+} - \text{ERR}_{+-}$$

The estimates are $\text{ERR}_{-+} = 0.116$ and $\text{ERR}_{+-} = 0.239$, so $\text{ERR}_{-+} + \text{ERR}_{+-} = 0.355$. The estimate of ERR_{++} is 0.777, which is greater than $\text{ERR}_{-+} + \text{ERR}_{+-}$. So the model is superadditive. The RERI statistic is 0.422, the difference between 0.777 and 0.355.

The p -value for RERI is a test of the null hypothesis $\text{RERI} = 0$. That is, a small p -value provides evidence to reject the additive model for the interactions. In this case, $p = 0.352$, so we do not have enough evidence to reject the additive model, despite the observed superadditivity.

The AP is

$$\text{AP} = \frac{\text{RERI}}{\text{RR}_{++}}$$

It is the proportion of risk for the $++$ interaction that is due to the risk that is above additive. In this case, AP is 0.238 or 23.8%. Its p -value is a test of the null hypothesis $\text{AP} = 0$. This null hypothesis is equivalent to the null hypothesis $\text{RERI} = 0$, so p -values will be similar.

The SI is

$$\text{SI} = \frac{\text{ERR}_{++}}{\text{ERR}_{-+} + \text{ERR}_{+-}}$$

It is how many times larger (or smaller) is $\text{ERR}_{++} = 0.777$ than $\text{ERR}_{-+} + \text{ERR}_{+-} = 0.355$. In this example, it is about twice as large, or more precisely, 2.19 times as large. The null hypothesis is $\text{SI} = 1$, rather than 0. The SI is a rather odd statistic because it is a test of an additive model using a multiplicative scale!

rer_i can optionally display the interaction coefficients from binreg as relative risk (that is, risk ratios) rather than ERR. This is done by specifying the rr option. We do so and also specify the noisily option to see the output from binreg.

```
. rer_i binreg tube drug nitrate, rr noisily

Fitting binreg:
Iteration 1: Deviance = 1176.736
Iteration 2: Deviance = 1176.736

Generalized linear models                                Number of obs =      1,284
Optimization      : MQL Fisher scoring                   Residual df   =      1,280
                  (IRLS EIM)                             Scale parameter =        1
Deviance          = 1176.735717                         (1/df) Deviance =   .9193248
Pearson           = 1283.999016                         (1/df) Pearson  =   1.003124

Variance function: V(u) = u*(1-u/1)                    [Binomial]
Link function     : g(u) = ln(u)                       [Log]
BIC                                                        = -7985.166
```

tube	EIM					
	Risk ratio	std. err.	z	P> z	[95% conf. interval]	
drug#nitrate						
No#High	1.116142	.1571024	0.78	0.435	.8470493	1.470721
Yes#Low	1.238548	.2392316	1.11	0.268	.8482018	1.808534
Yes#High	1.776942	.407042	2.51	0.012	1.1342	2.783922
_cons	.157969	.013697	-21.28	0.000	.1332805	.1872307

Note: **_cons** estimates baseline risk.

Interaction of **drug** and **nitrate** on an additive scale

```
drug#nitrate
- +   No#High
+ -   Yes#Low
+ +   Yes#High
```

	EIM					
	Risk ratio	std. err.	z	P> z	[95% conf. interval]	
drug#nitrate						
- +	1.116142	.1571024	0.78	0.435	.8470493	1.470721
+ -	1.238548	.2392316	1.11	0.268	.8482018	1.808534
+ +	1.776942	.407042	2.51	0.012	1.1342	2.783922
RERI	.4222523	.453286	0.93	0.352	-.466172	1.310677
Attr. prop.	.2376286	.2187062	1.09	0.277	-.1910276	.6662848
Synergy ind.	2.190483	2.034328	0.84	0.398	.3548285	13.52263

Note: P>|z| for synergy index (SI) is for test H0: SI = 1.

We see the output of binreg followed by the output of rer_i. In this case, rer_i displays the interaction coefficients as risk ratios, matching the output of binreg. Risk ratios are just ERRs plus one, so point estimates and confidence intervals for the interactions are just shifted by one from the previous results, and standard errors and *p*-values are unchanged. The RERI, AP, and SI statistics are all exactly the same as they were in the previous results.

For comparison, we can fit a binreg model specifying the interaction in the standard manner: main effects for drug and nitrate and a single interaction term for drug = Yes and nitrate = High.

```
. binreg tube drug##nitrate, rr
Iteration 1: Deviance = 1617.128
Iteration 2: Deviance = 1213.623
Iteration 3: Deviance = 1177.487
Iteration 4: Deviance = 1176.736
Iteration 5: Deviance = 1176.736
Iteration 6: Deviance = 1176.736

Generalized linear models
Optimization      : MQL Fisher scoring
                   (IRLS EIM)
Deviance          = 1176.735717
Pearson           = 1283.99895

Variance function: V(u) = u*(1-u/1)
Link function     : g(u) = ln(u)

Number of obs     = 1,284
Residual df       = 1,280
Scale parameter   = 1
(1/df) Deviance   = .9193248
(1/df) Pearson    = 1.003124
[Binomial]
[Log]
BIC                = -7985.166
```

tube	Risk ratio	EIM std. err.	z	P> z	[95% conf. interval]	
drug Yes	1.238548	.2392315	1.11	0.268	.8482019	1.808533
nitrate High	1.116142	.1571023	0.78	0.435	.8470494	1.47072
drug#nitrate Yes#High	1.285408	.3952681	0.82	0.414	.7035471	2.348491
_cons	.157969	.013697	-21.28	0.000	.1332805	.1872307

Note: **_cons** estimates baseline risk.

This model is not as easy to interpret as the previous ones and shows no evidence that drug, nitrate, or their interaction has any effect on neural tube defects. However, the previous model fit with disjoint interactions provided strong evidence that the relative risk of neural tube defects was greater for the ++ group when compared with the reference group; in that model, the risk ratio for the ++ group was greater than 1, and the *p*-value was 0.012.

Note that when running binreg directly, we must specify the rr model option. When rer_i calls binreg, it automatically fits an rr model. Specifying rr with rer_i is merely a display option; it reports relative risk rather than ERR.



□ Technical note

As mentioned earlier, when `reri` is called with, say,

```
reri cmd y x1 x2 ...
```

it creates disjoint interactions and runs

```
cmd y 0.x1#1.x2 1.x1#0.x2 1.x1#1.x2 ...
```

(assuming that `x1` and `x2` are 0/1 and that 0 is taken as the base category for both).

If `reri` gives an error message and you cannot figure out the reason why, run

```
cmd y 0.x1#1.x2 1.x1#0.x2 1.x1#1.x2 $...$
```

and see whether this gives any problems such as dropped terms or dropped observations.



▷ Example 2: Poisson model

We continue with our previous [example](#). We again fit a model for the outcome tube, representing neural tube birth defects. Our predictors, as in the previous example, are `drug` (nitrosatable drug exposure) and `nitrate` (drinking water nitrate intake). The only difference is that we specify `poisson` rather than `binreg`.

```
. reri poisson tube drug nitrate
Fitting poisson ...
Interaction of drug and nitrate on an additive scale
Model: Poisson                               Number of observations = 1,284
drug#nitrate
  - +      No#High
  + -      Yes#Low
  + +      Yes#High
```

	ERR	Robust std. err.	z	P> z	[95% conf. interval]	
drug#nitrate						
- +	.1161419	.1571636	0.78	0.435	-.1530418	.4708787
+ -	.2385481	.2393248	1.11	0.268	-.1519233	.8088004
+ +	.7769424	.4072075	2.51	0.012	.133993	1.78443
RERI	.4222523	.4534688	0.93	0.352	-.4665302	1.311035
Attr. prop.	.2376286	.2187937	1.09	0.277	-.1911993	.6664564
Synergy ind.	2.190483	2.035131	0.84	0.399	.3545735	13.53235

Note: $P>|z|$ for synergy index (SI) is for test $H_0: SI = 1$.

We see that the reported point estimates for the interactions, RERI, AP, and SI are identical to the ones estimated when we used `binreg`. The standard errors are almost the same, differing only in the fourth significant digit.

When the outcome is 0/1, `reri poisson` by default reports standard errors calculated using `vce(robust)`. This is because when the outcome is 0/1, the distribution is binomial (Bernoulli), not Poisson, and `vce(robust)` gives standard errors that are valid in this case. The other *vcetypes* allowed with `poisson` are available and can be selected by specifying the `vce()` option with `reri`. See [R] [poisson](#) and [R] [vce_option](#).

`binreg` by default fits models using iterated, reweighted least-squares optimization and uses the expected information matrix for the variance estimator. `poisson` uses maximum likelihood optimization. Point estimates will theoretically be the same but will have numerical differences because of the different optimizers used. Different variance estimators are used, so slight differences, as we observed here, are to be expected.

One advantage of using `poisson` with `reri` rather than `binreg` is that maximum likelihood optimization is more robust than iterated, reweighted least-squares optimization. There can be convergence problems with iterated, reweighted least squares when maximum likelihood will converge without any difficulty.

`binreg` does have an `ml` option for maximum likelihood optimization. We can also specify `vce(robust)` to reproduce the results given by `poisson`.

```
. reri binreg tube drug nitrate, ml vce(robust)
Fitting binreg ...
Interaction of drug and nitrate on an additive scale
Model: Binomial generalized linear          Number of observations = 1,284
drug#nitrate
  - +      No#High
  + -      Yes#Low
  + +      Yes#High
```

	ERR	Robust std. err.	z	P> z	[95% conf. interval]	
drug#nitrate						
- +	.1161419	.1571636	0.78	0.435	-.1530418	.4708787
+ -	.2385481	.2393248	1.11	0.268	-.1519233	.8088004
+ +	.7769424	.4072075	2.51	0.012	.133993	1.78443
RERI	.4222523	.4534688	0.93	0.352	-.4665302	1.311035
Attr. prop.	.2376286	.2187937	1.09	0.277	-.1911993	.6664564
Synergy ind.	2.190483	2.035131	0.84	0.399	.3545735	13.53235

Note: P>|z| for synergy index (SI) is for test H0: SI = 1.

`reri binreg` with `ml` and `vce(robust)` gives the same results as `reri poisson`. But if we want maximum likelihood with the robust variance estimator, we might as well just use `reri poisson`.



► Example 3: Logistic model

We continue with the previous [example](#). These data were simulated to mimic an observational study with full data from several sites over a set period of time. So risk ratios can be estimated directly. But let's pretend it was a case-control study. The outcomes, birth defects, have low prevalences, so odds ratios from a logistic regression should be good approximations to the risk ratios.

We specify logistic with rerf:

```
. rerf logistic tube drug nitrate
Fitting logistic ...
Interaction of drug and nitrate on an additive scale
Model: Logistic                               Number of observations = 1,284
drug#nitrate
  - +      No#High
  + -      Yes#Low
  + +      Yes#High
```

	ERR	Std. err.	z	P> z	[95% conf. interval]	
drug#nitrate						
- +	.141003	.1933785	0.78	0.436	-.1814898	.5905577
+ -	.2965734	.3085999	1.09	0.275	-.1867932	1.067251
+ +	1.080139	.6495028	2.35	0.019	.1280107	2.835939
RERI	.642563	.691611	0.93	0.353	-.7129695	1.998096
Attr. prop.	.3089038	.2594074	1.19	0.234	-.1995252	.8173329
Synergy ind.	2.468459	2.456832	0.91	0.364	.3509409	17.36273

Note: P>|z| for synergy index (SI) is for test H0: SI = 1.

The ERRs reported are the odds ratios minus one. Calculating ERR using odds ratios assumes that the odds ratios are approximations to the risk ratios.

Here we see that RERI = 0.643, AP = 0.309, and SI = 2.47. When we used poisson and binreg, we got RERI = 0.422, AP = 0.238, and SI = 2.19. Results are similar but not that close numerically.

If we have data from an observational study, a cohort, or a randomized controlled trial, we can estimate risk ratios directly, and we should do so using poisson or binreg. If it is a case-control study, we have no choice but to use logistic.



► Example 4: Negative ERRs

We present data from [example 2](#) in [ST] [stcox](#). The data represent 48 participants in a cancer drug trial. Some receive treatment (drug = 1) and some receive a placebo (drug = 0). The data contain the participants’ age and time until death. It has already been [stset](#) and is ready to be analyzed using a survival model.

We load the dataset, describe it, and run [st](#) to see the survival-time settings.

```
. use https://www.stata-press.com/data/r19/drugtr
(Patient survival in drug trial)
. describe
Contains data from https://www.stata-press.com/data/r19/drugtr.dta
Observations:      48      Patient survival in drug trial
Variables:         8      3 Mar 2024 02:12
```

Variable name	Storage type	Display format	Value label	Variable label
studytime	byte	%8.0g		Months to death or end of exp.
died	byte	%8.0g		1 if patient died
drug	byte	%8.0g		Drug type (0=placebo)
age	byte	%8.0g		Patient's age at start of exp.
_st	byte	%8.0g		1 if record is to be used; 0 otherwise
_d	byte	%8.0g		1 if failure; 0 if censored
_t	byte	%10.0g		Analysis time when record ends
_t0	byte	%10.0g		Analysis time when record begins

```
Sorted by:
. st
-> stset studytime, failure(died)
Survival-time data settings
      Failure event: died!=0 & died<.
Observed time interval: (0, studytime]
Exit on or before: failure
```

The RERI statistic requires two 0/1 predictors. These data have two predictors, drug and age, but age is not 0/1. Let’s create a 0/1 variable from age. First, we summarize age:

```
. summarize age, detail
      Patient's age at start of exp.
```

Percentiles		Smallest		
1%	47	47		
5%	48	48		
10%	49	48	Obs	48
25%	50.5	49	Sum of wgt.	48
50%	56		Mean	55.875
		Largest	Std. dev.	5.659205
75%	60	65		
90%	65	67	Variance	32.0266
95%	67	67	Skewness	.3161066
99%	67	67	Kurtosis	2.125197

The age of the participants ranges from 47 to 67 years. Median age is 56. Second, we create the variable `older` with `older = 1` representing those with ages > 56 and `older = 0` those with ages ≤ 56 . We give it a [value label](#) as well.

```
. generate older = cond(age > 56, 1, 0)
. label define older_lbl 0 "age<=56" 1 "age>56"
. label values older older_lbl
```

Now, we run `reri stcox`:

```
. reri stcox drug older
Fitting stcox ...
Interaction of drug and older on an additive scale
Model: Cox proportional hazards                                Number of observations = 48
      drug#older
      - +      0#age>56
      + -      1#age<=56
      + +      1#age>56
```

	ERR	Std. err.	z	P> z	[95% conf. interval]	
drug#older						
- +	.6268459	.7688877	1.03	0.303	-.3557603	3.108141
+ -	-.9158604	.0532904	-3.91	0.000	-.9756843	-.7088514
+ +	-.7313977	.1392912	-2.53	0.011	-.9027935	-.2577947
RERI	-.4423833	.7436483	-0.59	0.552	-1.899907	1.015141
Attr. prop.	-1.646983	2.711232	-0.61	0.544	-6.960901	3.666935
Synergy ind.	2.530662	6.713001	0.35	0.726	.0139727	458.3401

Notes: P>|z| for synergy index (SI) is for test H0: SI = 1.
Some estimates of excess relative risk are not positive.

The ERR is negative for the +- (`drug = 1` and `older = 0`) and ++ (`drug = 1` and `older = 1`) interactions. This means the relative risk is less than one.

The RERI, AP, and SI statistics were designed for models in which the -, +-, and ++ interactions each have positive ERRs. That is, values of 1 for the predictors are hypothesized to be associated with increased risk. Clearly, this is not true here. `drug = 1` is hypothesized to be associated with decreased risk. We incorrectly specified the model for `reri`. `drug = 0` should be the category hypothesized for a positive ERR.

We can correct this by specifying the option `baselevel1(1)`, which tells `rer_i` to use `drug = 1` as the base level for the first predictor.

```
. rer_i stcox drug older, baselevel1(1)
Fitting stcox ...
Interaction of drug and older on an additive scale
Model: Cox proportional hazards                                Number of observations = 48
      drug#older
      - +      1#age>56
      + -      0#age<=56
      + +      0#age>56
```

	ERR	Std. err.	z	P> z	[95% conf. interval]	
drug#older						
- +	2.192339	1.962714	1.89	0.059	-.0433052	9.652331
+ -	10.885	7.527446	3.91	0.000	2.434672	40.12572
+ +	18.33507	12.94706	4.42	0.000	4.20437	70.83291
RERI	5.257728	8.484262	0.62	0.535	-11.37112	21.88658
Attr. prop.	.271927	.3309285	0.82	0.411	-.376681	.920535
Synergy ind.	1.402049	.677738	0.70	0.484	.5436253	3.615984

Note: $P>|z|$ for synergy index (SI) is for test H_0 : $SI = 1$.

The ERRs are now all positive, and the model is easy to interpret. The RERI statistic is 5.26, so the effects are superadditive. But the RERI statistic has a p -value of 0.535, so we cannot reject the additive model.

The message of this example is clear. If you have negative ERRs, first check that you correctly specified the hypothesized direction of effects. If the model is correctly specified and there are negative ERRs (not close to 0), then the RERI, AP, and SI statistics may not be useful descriptors for the observed effects.



Stored results

`rer_i` stores the following in `r()`:

Scalars	
<code>r(N)</code>	number of observations
<code>r(rer_i)</code>	RERI
<code>r(ap)</code>	AP
<code>r(si)</code>	SI
<code>r(level)</code>	confidence level
Matrices	
<code>r(rer_i_table)</code>	table of results

The `e()` and `r()` stored results from `cmd` are returned as well.

Methods and formulas

The RERI statistic is

$$\text{RERI} = \text{ERR}_{A+B+} - \text{ERR}_{A-B+} - \text{ERR}_{A+B-}$$

where $\text{ERR} = \text{RR} - 1$ is the ERR and RR denotes relative risk. Here $A+B+$ refers to subjects positive for exposure A and positive for exposure B , with $A-B+$ and $A+B-$ defined similarly.

The AP is

$$\text{AP} = \frac{\text{RERI}}{\text{RR}_{A+B+}}$$

The SI is

$$\text{SI} = \frac{\text{ERR}_{A+B+}}{\text{ERR}_{A-B+} + \text{ERR}_{A+B-}}$$

When incidence-rate ratios, odds ratios, or hazard ratios are estimated rather than risk ratios, they are used in the calculation in place of relative risk.

Standard errors are calculated by `nlcom` using the “delta method”. See [Methods and formulas in \[R\] nlcom](#) for details. The standard error for the SI is calculated by first calculating the standard error for the logarithm of SI and then transforming the result back to the SI scale.

Acknowledgment

`rer_i` is based on the `ic` package written by Niels Henrik Bruun, Morten Fenger-Grøn, and Anders Prior, while all were at Aarhus University (2017).

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Also see

- [R] **binreg** — Generalized linear models: Extensions to the binomial family
- [R] **Epitab** — Tables for epidemiologists
- [R] **logistic** — Logistic regression, reporting odds ratios
- [R] **nbreg** — Negative binomial regression
- [R] **poisson** — Poisson regression
- [ST] **stcox** — Cox proportional hazards model
- [ST] **stintcox** — Cox proportional hazards model for interval-censored survival-time data
- [ST] **stintreg** — Parametric models for interval-censored survival-time data
- [ST] **streg** — Parametric survival models

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