

eAppendix 1: the SAS code for implementing the parametric bootstrap method.

```
data a;
    input a b y f;
    cards;
1 1 1 225
1 1 0 166
1 0 1 6
1 0 0 12
0 1 1 8
0 1 0 18
0 0 1 3
0 0 0 20
;
proc print data=a noobs;
    title "Example data";
    footnote "a & b are exposure factors, y is outcome, and f is
frequency";
proc freq data=a noprint;
    weight f;
    tables a*b*y/sparse out=b;
proc sort data=b;
    by a b y;
data c;
    set b end=end;
    retain hold n00 p00 n01 p01 n10 p10 n11 p11;
    by a b y;
    if first.b then hold=count;
    if last.b then do;
        n=hold+count;
        p=count/n;
    end;
    if a=0 and b=0 then do; n00=n; p00=p; end;
    if a=1 and b=0 then do; n10=n; p10=p; end;
    if a=0 and b=1 then do; n01=n; p01=p; end;
    if a=1 and b=1 then do; n11=n; p11=p; end;
    if end then output;
    keep n00 p00 n01 p01 n10 p10 n11 p11;
data d;
    set c;
    call streaminit(3);
    do j=1 to 1000;
        y00=rand("binomial",p00,n00);
        y01=rand("binomial",p01,n01);
        y10=rand("binomial",p10,n10);
        y11=rand("binomial",p11,n11);
        hold=y11/(n11-y11+.5)-y10/(n10-y10+.5)-y01/(n01-y01+.5);
        reri=hold*(n00-y00)/(y00+.5)+1;
        output;
    end;
proc univariate data=d noprint;
    var reri;
    output out=e pctlpre=p pctlpts=2.5,97.5;
proc print data=e noobs round;
```

```

title "95% CL for RERI from a nonparametric bootstrap with
continuity correction";
footnote "1000 resamples";
run;
quit;
run;

```

eAppendix 2: calculation of RERI with adjustment for confounders.

When there are no additional covariates, the purpose of the continuity correction used in equation (3) is to ensure $\exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3)$, $\exp(\hat{\beta}_1)$, and $\exp(\hat{\beta}_2)$ are bounded.

For example, we replace $\exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3) = \frac{y_{11}}{n_{11} - y_{11}} \frac{n_{00} - y_{00}}{y_{00}}$ by $\frac{y_{11}}{n_{11} - y_{11} + .5} \frac{n_{00} - y_{00}}{y_{00} + .5}$

to ensure $\exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3)$ is bounded. With additional covariates the simple relation

$\exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3) = \frac{y_{11}}{n_{11} - y_{11}} \frac{n_{00} - y_{00}}{y_{00}}$ does not hold, however we can directly constrain

$\hat{\beta}_1, \hat{\beta}_2, \hat{\beta}_3$ so that $\exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3)$, $\exp(\hat{\beta}_1)$, and $\exp(\hat{\beta}_2)$ are bounded.

Given covariate $Z=z$, we assume

$$p_{ijz} = \frac{\exp(\beta_0 + x_1\beta_1 + x_2\beta_2 + x_1x_2\beta_3 + z\beta)}{1 + \exp(\beta_0 + x_1\beta_1 + x_2\beta_2 + x_1x_2\beta_3 + z\beta)},$$

we fit the logistic regression model with constraint that the absolute values of $\hat{\beta}_1, \hat{\beta}_2, \hat{\beta}_3$ are below a threshold, and further compute RERI through equation (1), i.e.

$$RERI = \exp(\hat{\beta}_1 + \hat{\beta}_2 + \hat{\beta}_3) - \exp(\hat{\beta}_1) - \exp(\hat{\beta}_2) + 1. \text{ For general consideration}$$

on fitting logistic regression models with constrained parameters, please see Tian and al (2008) ⁸ for details.