

eAppendix

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/*Generate data*/
DATA a;
  CALL STREAMINIT(123);
  DO id=1 to 1000000;

    PA=0.5;
    A=rand("Bern", PA);

    PU = 0.3;
    U=rand("Bern", PU);

    PW = 0.2+0.4*A+0.3*U;
    W = rand("Bern", PW);

    PS = 0.1+0.8*W;
    S = rand("Bern", PS);

    PY=0.3+0.5*U-0.2*A;
    Y=rand("Bern", PY);

    OUTPUT;
  END;
RUN;

/*Truth*/
PROC GENMOD DATA=a DESC;
  MODEL Y=A / DIST=bin LINK=identity;
  ODS SELECT modelinfo parameterestimates;
  TITLE "truth";
RUN;

/*Crude*/
PROC GENMOD DATA=a DESC;
  MODEL Y=A / DIST=bin LINK=identity;
  ODS SELECT modelinfo parameterestimates;
  TITLE "crude";
  WHERE S=0;
RUN;

/*Stratified on W*/
PROC GENMOD DATA=a DESC;
  MODEL Y=A W/ DIST=bin LINK=identity;
  ODS SELECT modelinfo parameterestimates;
  TITLE "stratified";
  WHERE S=0;
RUN;

/*Gformula*/
TITLE "G-comp Models";
ODS SELECT NONE;
PROC GENMOD DATA=a DESC;
  WHERE S=0;
  MODEL y=a w / DIST=bin LINK=identity;
  ODS OUTPUT parameterestimates=yest(keep=parameter estimate stderr);
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RUN;

PROC GENMOD DATA=a DESC;
    MODEL W=A / DIST=bin LINK=identity;
    ODS OUTPUT parameterestimates=west(keep=parameter estimate stderr);
RUN;
ODS SELECT ALL;

DATA west;
    SET west;
    RETAIN z 1 intw intwse;
    IF parameter="Intercept" THEN DO; intw=estimate; intwse=stderr; END;
    IF parameter="A" THEN DO; wona=estimate; wonase=stderr; OUTPUT; END;
    KEEP z intw intwse wona wonase;
RUN;

DATA yest;
    SET yest;
    RETAIN z 1 inty intyse yona yonase;
    IF parameter="Intercept" THEN DO; inty=estimate; intyse=stderr; END;
    IF parameter="A" THEN DO; yona=estimate; yonase=stderr; END;
    IF parameter="W" THEN DO; yonw=estimate; yonwse=stderr; OUTPUT; END;
    KEEP z inty intyse yona yonase yonw yonwse;
RUN;

PROC PRINT DATA=west; TITLE "G-comp model P(W|A)";
PROC PRINT DATA=yest; TITLE "G-comp model P(Y|A,W,S=0)"; RUN;

DATA b;
    MERGE west yest;
    BY z;
    gcomp1=0; gcomp0=0;
    DO A=0 TO 1;
        DO W=0 TO 1;
            pw = (intw + wona*A);
            IF W=0 THEN pw=1-pw;
            IF A=0 THEN gcomp0=gcomp0 + pw*(inty + yona*A + yonw*W);
            ELSE gcomp1=gcomp1 + pw*(inty + yona*A + yonw*W);
        END;
    END;
    gcomp=gcomp1-gcomp0;
    DROP A W pw;
RUN;

PROC PRINT DATA = b; VAR gcomp; TITLE "gcomp"; RUN;

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