

Appendix II

Table 14. Re-estimate parameters by PROC LOGISTIC after variable screening by MFMS.

V	5%			10%			15%			20%		
	MEAN	N	MSE	MEAN	N	MSE	MEAN	N	MSE	MEAN	N	MSE
x1	1.041	100	0.222	1.077	100	0.248	1.02	100	0.285	1.102	99	0.319
x2	-0.844	99	0.235	-0.851	98	0.232	-0.868	94	0.249	-0.92	92	0.274
x3	-0.643	96	0.196	-0.674	91	0.195	-0.732	84	0.259	-0.741	77	0.236

Table 15. Re-estimate parameters by PROC MI after variable screening by MFMS.

V	5%			10%			15%			20%		
	MEAN	N	MSE	MEAN	N	MSE	MEAN	N	MSE	MEAN	N	MSE
x1	0.948	100	0.182	0.879	100	0.169	0.792	100	0.163	0.73	100	0.148
x2	-0.754	100	0.199	-0.687	100	0.181	-0.64	100	0.178	-0.594	100	0.168
x3	-0.579	100	0.183	-0.529	100	0.165	-0.496	100	0.179	-0.443	100	0.156