

# **How Selection Over Time Contributes to the Inconsistency of the Association between Sex/Gender and Cognitive Decline across Cognitive Aging Cohorts**

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Running head: [Sex/Gender & Cognitive Aging: impact of selection]

## Abstract

The sex/gender and aging-related cognitive decline association remains poorly understood due to inconsistencies in findings. Such heterogeneity could be attributable to the cognitive functions studied and study population characteristics, but also to a differential selection by drop-out and death between men and women. This work aims to evaluate the impact of selection by drop-out and death on the association between sex/gender and cognitive decline. We first compared the most frequently used statistical methods for longitudinal data, targeting either population estimands (marginal models estimated by Generalized Estimating Equations) or subject-specific estimands (mixed/joint models estimated by likelihood maximization) on eight aging studies: six population-based (ACTIVE(1996-2009), Paquid(1988-2014), REGARDS(2003-2016), 3-City(1999-2016), WHICAP(1992-2017), Whitehall II(2007-2016)) and two clinic-based (ADNI(2004-2017), MEMENTO(2011-2016)) studies. We illustrated the differences in the estimands of the sex/gender association with cognitive decline in selected examples and highlighted the critical role of differential selection by drop-out and death. By using the same estimand, we then contrasted the sex/gender association across cohorts and cognitive measures suggesting residual differential sex/gender association depending on the targeted cognitive measure (memory or animal fluency) and the initial cohort selection. We recommend focusing on subject-specific estimands in the alive population for assessing sex/gender differences while handling differential selection over time.

**Keywords** (8): aging cohorts, cognition, death, drop-out, longitudinal models, selection, sex/gender.

**Abbreviations:** LMM: Linear mixed model; JM: Joint model; GEE: Generalized Estimating Equations; wGEE: weighted Generalized Estimating Equations; DAR death at random; DCAR death completely at random; DNAR death not at random; MAR missing at random; MCAR missing completely at random; MNAR missing not at random.

Examining sex/gender as a risk factor for Alzheimer's disease (AD), dementia, and aging-related cognitive decline is critical to better understand their underlying mechanisms and develop tailored prevention strategies. A sizable body of literature has investigated the association between sex/gender and either AD diagnosis [1][2][3] or cognitive decline [4][5][6][7], without reaching a consensus. This work aims to explore some directions that may explain such inconsistency in sex/gender associations by focusing specifically on aging-related cognitive decline.

There has been a growing public health recommendation to differentiate sex, biologically defined, and gender, the social construct [8]. Cognitive differences by sex may be biologically driven [1][9][10][11] while cognitive disparities between genders may result from differences in cognitive reserve [12], lifestyle or sociocultural factors [1][13]. Throughout this article, we refer to the "sex/gender" concept [14][15], combining the effect of sex and gender.

Heterogeneity in findings regarding sex/gender differences in aging-related cognitive decline is likely multifactorial. First, cohort characteristics and initial selection are an inherent source of discrepancy across cohorts. The lack of representativeness of the study populations may lead to spurious conclusions if sex/gender is associated with sample selection. Including men (or women) with different levels of education, ages, social backgrounds or ethnicities may widen the cognitive differences by sex/gender across studies at baseline and over follow-up.

Second, heterogeneity in findings may also result from the cognitive domains investigated [4][16] and the neuropsychological tests used to measure cognition [17][18][19][20]. As an example, episodic memory and verbal fluency, particularly involved in the pathological process toward dementia [21][22], seem to be oppositely associated with sex/gender [4][23][24][25][26]. Neuropsychological tests also have inherent specific characteristics. Capitani et al. [17] argued

that gender was differentially associated with semantic fluency tasks, such as the fruit and tool categories. The varying testing conditions (length of the test, language, potential cues) may also make comparisons across studies less straightforward.

Finally, the selection over time induced by attrition by death and drop-out in aging cohorts is a major driver of heterogeneity since attrition commonly differs by sex/gender. Indeed, the survival bias observed in cognitive aging studies [27] can lead to men showing better preserved cognition compared to less selected women at the same age [14][28][29], as men and participants with low cognitive level tend to die earlier and drop out of studies at a higher rate. Handling this attrition properly is therefore critical when investigating the association between sex/gender and aging-related cognitive decline.

The present study, initiated during the 2018 annual meeting of MELODEM (MEthods in LOngitudinal DEMentia research) initiative [30], aimed to evaluate to what extent selection over time due to attrition by death and drop-out and its statistical handling could explain the heterogeneity in associations between sex/gender and aging-related cognitive decline. We leveraged data from eight large longitudinal cognitive aging cohorts to illustrate this impact on different attrition scenarios. We specifically compared two families of state-of-the-art longitudinal statistical methods, namely:

- population models, especially marginal models estimated by Generalized Estimating Equations (GEE), which target the change in the population mean [31];
- subject-specific models, especially mixed and joint models estimated by likelihood maximization, which target the individual change [32][33].

Although not handling them statistically, we also acknowledged the roles of initial selection and cognitive domains by illustrating the heterogeneity of associations across the eight cohorts and two important domains in cognitive aging, verbal fluency and episodic memory.

## METHODS

### Cohorts

This work relied on six population-based prospective cohorts: Advanced Cognitive Training for Independent and Vital Elderly (ACTIVE)[34], Personnes Âgées QUID (Paquid)[35], REasons for Geographic And Racial Differences in Stroke (REGARDS)[36], Bordeaux-Three City (3-City)[37], Washington Heights-Inwood Columbia Aging Project (WHICAP)[38], and Whitehall II[39]. We also considered two clinic-based prospective cohorts: Alzheimer's Disease Neuroimaging Initiative (ADNI)[40] and the Memento study (MEMENTO)[41]. The eight cohorts are described in Web Table 1 and Web Appendix 1.

To reduce heterogeneity across cohorts while limiting the selection criteria and ensuring a relevant target population for the study of aging-related cognitive decline, we included all the participants aged 65 years and older at baseline, with no prevalent dementia, with information at baseline on sex/gender, education level, age at entry, and with at least one measure of the cognitive test(s) under consideration at baseline. In addition, as the ACTIVE study was originally a randomized, controlled, single-masked trial, we only considered the control group as a representative sample of community residents. We considered the individuals from the Bordeaux area only in the 3-City study as the memory test under consideration was collected only in this

city. Finally, we included the four collection waves from ADNI study: ADNI1, ADNIGO, ADNI2 and ADNI3.

## Cognitive domains

We focused primarily on episodic memory, central in AD research [21][24]. Memory was assessed using different tests across cohorts: a free recall test in Whitehall II [42], Rey's auditory verbal learning test [43] in ACTIVE and ADNI, Word List Learning test in REGARDS, Free and Cued Selective Reminding Test [44] in 3-City and MEMENTO, Selective Reminding Test [45] in WHICAP. For all these tests, participants were read a list of words and asked to recall as many as possible, at different occasions. However, the number of words and trials varied across tests: the respective lists included 20, 15, 10, 16, and 12 words and the total scores were the sum of the free recalls over 1, 5, 3, 3, and 6 trials, respectively. To further illustrate the importance of the potential differences according to cognitive domains, we considered verbal fluency in an additional analysis, as also involved in the pre-dementia process [21][25][26]. Participants had to name orally (or in writing in Whitehall II) as many animals as possible within 15 seconds (Paquid), 30 seconds (3-City), 60 seconds (ADNI, WHICAP, REGARDS, Whitehall II) or 120 seconds (MEMENTO).

## Missingness and death processes

The missingness process in longitudinal studies has been categorized through three mechanisms [46]:

- Data are missing completely at random (MCAR) if the probability of drop-out at any time depends on the observed covariates only.

- Data are missing at random (MAR) if the probability of drop-out at any time  $t$  depends on the values of the marker observed before time  $t$ .
- Data are missing not at random (MNAR) if the probability of drop-out at any time  $t$  further depends on unobserved values such as the marker value at time  $t$  or current slope.

In aging studies, another source of attrition is death. Rouanet et al. [47] extended the missing data assumptions to the death mechanism by differentiating:

- Death completely at random (DCAR) if the probability to die at any time depends on the covariates only.
- Death at random (DAR) if the probability to die at any time  $t$  depends on the values of the marker observed before the current time  $t$ .
- Death not at random (DNAR) if the probability to die at any time further depends on unobserved values such as the current marker value or current slope.

### Subject-specific and Population Estimands and Models

Two main types of models are used for analyzing longitudinal data in epidemiology[48]:

- subject-specific models such as linear mixed models (LMM) and joint models (JM);
- population-averaged models such as marginal models estimated by GEE.

Subject-specific methods ascertain individual mean trajectories and provide estimates of the individual change associated with covariates (adjusted for individual random effects that can be interpreted as the unobserved characteristics). In contrast, population-averaged methods estimate the population outcome mean and yield estimates of the population-level average change



associated with covariates (averaged over all unmeasured characteristics). Subject-specific and population-averaged estimands are identical only in the linear context with complete or MCAR/DCAR data.

When the follow-up can be terminated by drop-out or death at random (MAR/DAR) or not (MNAR/DNAR), which is likely in cohorts of elderly, some authors argued that subject-specific models impute data after death, making their estimates only interpretable for immortal subjects [49][50]. Rouanet et al. [47] showed that in a linear case where measurement errors are independent from the random effects and future time-to-death (which is a reasonable assumption), subject-specific estimates are also interpretable for subjects alive.

For estimating the association of sex/gender on cognitive decline with an etiologic purpose, we claim that subject-specific estimands for subjects alive are more relevant than population-averaged estimands in the population alive. Indeed, we are interested in the mean outcome difference between a man and a woman who are alive and share the same observed characteristics (covariates other than sex/gender) and unobserved ones (individual random effects). In contrast, the population-averaged estimand among the population alive represents the difference between the mean outcome value among men alive at some point, averaged over all unmeasured characteristics, and the mean outcome value among women alive at the same time, also averaged over all unmeasured characteristics. If death is more selective for men than women, the population-averaged estimand in the population alive would result from this survival bias. Hereafter, we consider that the estimand of interest in our context is the subject-specific effect of sex/gender for subjects alive. Under M(C)AR/D(C)AR assumptions, linear mixed models, usually estimated by Maximum Likelihood, are robust and provide unbiased estimates. When either drop-out or death is not at random (MNAR or DNAR), joint models for the outcome and the informative process

(drop-out or death, respectively) will give robust estimates of the subject-specific effect for subjects alive, provided that the association between the two variables is well-specified [47].

In the population-averaged approach, marginal models with an independence working correlation structure, estimated by GEE, estimate the covariate effect on the outcome mean among the population currently observed. This population being selected by both drop-out and death, the corresponding population-averaged estimate will be equal to the subject-specific target estimand only under the MCAR and DCAR assumptions. In order to make the marginal approach robust to MAR data, Dufouil et al. [51] proposed a weighting method where each observation is weighted by the inverse probability to be observed at the current time, given the subject is currently alive and given his/her covariates and past observed marker values. This method, noted wGEE, therefore corrects for the selection by drop-out by overweighting subjects alive likely to drop out. It estimates the population-averaged covariate effect among subjects currently alive, that is equal to the subject-specific effect for subjects alive only under M(C)AR/DCAR assumptions.

Table 2 summarizes the target estimands of each method and the assumptions under which each estimate corresponds to the unbiased subject-specific estimate for subjects alive.

## Statistical analysis

All population-averaged and subject-specific models included the same linear regression at the population level (Web Appendix 2): the cognitive score was regressed on delay in the study (in decades) with a quadratic time trend, and was adjusted for age at baseline (centered in 75 years and in decades) and for a practice effect (time-dependent variable equal to 1 at the first visit and 0 afterwards) [52]. We also accounted for the effects of sex/gender (1 for male, 0 for female),

education level and their interactions with the functions of time. Education level was binarized, taking the value 1 for: obtaining primary school certificate in Paquid; >12 years of education (Baccalaureat or greater) in 3-City and MEMENTO; ‘high school or greater’ in WHICAP; ‘A-level or more’ in Whitehall II; ‘some college or above’ in REGARDS; > 14 years of education in ADNI and ACTIVE. Correlated individual random effects on each function of time were added for LMM and JM. Models were also adjusted for the entry wave in WHICAP and for ethnicity in REGARDS, WHICAP, and Whitehall II (see Web Appendix 1 for more details on these variables).

For the joint model, we defined a composite endpoint as the first event of either drop-out, dementia (when available) or death. To limit the potential bias due to interval censoring of time-to-dementia, we censored participants at their last visit if they died later than 3 years after their last visit. We specified a proportional hazards sub-model for the instantaneous hazard of the event adjusted for centered aged at baseline, sex/gender, education (and entry wave in WHICAP and ethnicity in REGARDS, WHICAP and Whitehall II), with a baseline hazard function modelled by cubic splines with 5 knots placed at the quantiles of the event times. The correlation between the cognitive test and the time-to-event was accounted for by adjusting the survival sub-model for the current true value of the test and current slope.

The wGEE weights were computed using a logistic model for the probability of drop-out among subjects alive, adjusted for sex/gender, education level, centered age at baseline and the previously observed outcome value (plus entry wave in WHICAP and ethnicity in REGARDS, WHICAP and Whitehall II).

The LMM, JM, GEE and wGEE models were run with the R packages nlme [53], JM [54], geeM [55] and the combination of weightQuant [56] and geeM, respectively. An example of the script is proposed for replication[57].

## RESULTS

### Description of the cohort samples

The study samples are described in Table 1 and Web Tables 2 and 3. Sample sizes varied from 606 in ACTIVE to 12,376 in REGARDS, however the age ranges were comparable across studies (Active: [65-93], ADNI: [65-99], MEMENTO: [65-93], Paquid: [65-105], REGARDS: [65-98], 3-City: [65-100], WHICAP: [65-103], Whitehall II: [65-79]). The heterogeneity in the follow-up length did not translate into a high variability in the number of measurements per subject, as studies with shorter duration of follow-up (Whitehall II, REGARDS, MEMENTO) presented more regular visits and/or less attrition. Finally, the cohorts exhibited large differences in terms of education levels and sex/gender proportions (male frequency ranging from 71% in Whitehall II to 27.4% in ACTIVE), demonstrating different initial selection across cohorts (Characteristics by sex/gender in Web table 3).

### Contrasts across statistical methods and estimands

We illustrate the differences in the statistical methods on three cohorts that differ according to the drop-out and death mechanisms in Figures 1-3; the same figures for the other cohorts are available in the supplementary materials (Web Figures 1-4; Web Figures 5-11 for verbal fluency). For each

method, we report the trajectories estimated for men and women in a reference group (A) and the sex/gender estimates (with the 95% confidence intervals) as a function of the duration in the study (B). The non-parametric cumulative probabilities of drop-out (C) and death (D) over time in the study are also presented by sex/gender.

In the ACTIVE cohort (Figure 1), which has a substantial attrition by drop-out and death over time (probabilities above 25% at 10 years), estimated memory declines differ across methods (A). GEE estimates the slowest apparent decline as it targets a population-averaged estimand among individuals still in the cohort, and those who remain longer are likely to be healthier on average than those who drop out or die (not MCAR/DCAR mechanism). The wGEE, targeting the population-averaged evolutions among subjects alive, corrects for drop-out selection. It shows steeper declines than GEE, because participants who drop out are cognitively more impaired and in the wGEE method, participants alive with a higher probability of drop-out (possibly explained by lower cognitive scores) are upweighted. Finally, the LMM/JM estimated trajectories can either be interpreted as population-averaged trajectories in the immortal population or as subject-specific trajectories for a subject alive with random effects equal to 0 [47]. They show even steeper declines than wGEE trajectories as they also account for selection by death (DAR in LMM; DNAR in JM) and participants who die are likely to be more cognitively impaired than those who survive.

Sex/gender differences in ACTIVE (B) are comparable across the four methods at baseline (all in favor of women performing better) as every participant is alive and observed, as required in the inclusion criteria. We observe no difference between GEE and wGEE estimates over time, the drop-out probability being the same among men and women (C). However, differences between the population-averaged estimates (GEE and wGEE) and the subject-specific estimates for any

subject alive (LMM and JM) arise over time: at 5 and 9 years, the population-averaged estimates are more in favor of men. Indeed, men who stay alive are likely to be healthier since the risk of death is higher among both men (D) and subjects with low cognitive levels.

In contrast, the Whitehall II study (Figure 2) presents a very low probability of death among both men and women (D), but a selective drop-out in favor of men mainly at three times (right after baseline, around 4 years and after 8 years, C). All the predicted memory trajectories are more similar as they all lay within the 95% confidence band of the LMM estimated evolution, represented in shaded areas (A). In particular, due to the very low mortality, the population-averaged trajectory among subjects alive (wGEE) and the subject-specific mean trajectory (LMM) are very close. All the sex/gender estimates evolve similarly, showing a significant cognitive difference in favor of women at baseline which gets closer to the null value over time (B).

Finally, the WHICAP study (Figure 3), which is open and has a longer follow-up, exhibited larger probabilities of drop-out and death over time. This translates into wider differences between the estimated trajectories of GEE and wGEE on the one hand, and between wGEE and LMM on the other hand (A). The difference between LMM and JM models suggests that missing data might not be at random. Despite large rates of drop-out and death, the sex/gender estimates in favor of women (B) remain relatively close and stable across time and methods. This might be due to opposite sex/gender attrition patterns: higher drop-out among women and higher death rate among men.

## Contrasts across cognitive functions and cohorts

Due to the small differences between the LMM and JM estimates observed in the illustrations above, we focused on the subject-specific LMM estimates to assess the cognitive differences according to sex/gender across cohorts (Table 3). Here, cognitive tests were standardized according to the mean and standard deviation at baseline to make effect sizes comparable across cohorts. Overall, women had higher memory scores regardless of the cohorts and sex/gender differences seemed to attenuate with time (but were still significant at 9 years), although some differences in effect sizes remained across cohorts. When exploring verbal fluency, sex/gender differences were smaller and in favor of men at baseline, except in clinic-based cohorts (ADNI, MEMENTO). This might be due to the stricter initial selection in the latter (see Web Table 2).

## DISCUSSION

This longitudinal study comparing eight diverse cohorts presents two key findings. First, there were substantial differences across studies in the probabilities of drop-out and death, which affected predicted cognitive trajectories and estimates of sex/gender differences during follow-up. Secondly, even after controlling for attrition, sex/gender associations still differed according to the cognitive function of interest and the initial cohort selection.

The choice of the appropriate statistical method is crucial when assessing the sex/gender association with cognition. We argued that subject-specific models, which target the change in the individual mean for any subject alive, are more suitable for studying this association. Indeed, from an etiological perspective, the estimand needs to contrast the effect for individuals that are similar

except for sex/gender and subject-specific models target the cognitive difference between a man and a woman alive sharing the same other observed and unobserved (i.e. random effects) characteristics. When using population-averaged methods with GEE and wGEE models, the drop-out and/or death mechanisms over time may bias this estimand estimation, as illustrated here on chosen examples. Indeed, in elderly populations, the missingness mechanism likely depends on cognition (either observed cognition in MAR/DAR or unobserved cognitive information in MNAR/DNAR) but is also likely differential according to sex/gender with men tending to have a higher risk of death while women tend to have a higher risk of dementia [28][29] [58]. It should be noted that, although the LMM/JM covariate effects are interpreted for any subject alive, the predicted mean trajectories can only be displayed for a given subject (i.e. with a given value of the random effects). Finally, by estimating the covariate effect on the outcome mean among the dynamic population of subjects alive at each time, population-averaged models (or marginal models) are more suitable to define norms of cognitive scores in the population alive [56].

Once the heterogeneity in sex/gender and cognition association due to attrition by death and drop-out was handled, we still observed residual differences in the sex/gender association across cohorts. For instance, in the two clinic-based studies, women performed better at verbal fluency at baseline. One potential reason for differences between observational and clinic-based cohorts relies on differences between men and women in their tendency to consult healthcare services as suggested by later diagnosis of Alzheimer's Disease observed among men [59]. As a consequence, men who take part in clinical cognitive studies may be at a more advanced stage of cognitive impairment than women at inclusion. Thus, heterogeneity of findings across cohorts



highlights the potentially large impact of initial sample selection on the result estimates, which must be interpreted carefully.

As expected, we also found very different sex/gender associations according to the cognitive domains investigated: women generally performed better at memory while men generally performed better at animal naming. In a secondary analysis, we even confirmed the variability among semantic categories: in the Paquid cohort, women performed better than men in the fruit category (Web Figure 12). These differences illustrate the complexity and specificity of sex/gender association with cognitive domains/functions, even when the other sources of heterogeneity have been handled.

This work leveraged large high-quality cohort data and used state-of-the-art longitudinal methods to demonstrate how attrition over follow-up contributes in making the associations of sex/gender with cognitive decline so inconsistent in the literature. However, it also has limitations. First, we focused on only two cognitive domains particularly relevant to AD research and available in most cohorts, as our aim was to illustrate the differences, not to give an exhaustive view of the heterogeneity in association across all cognitive domains. Second, although we focused on similar tests across cohorts (same memory test, same semantic category), differences remained in test stimuli and administration procedures (e.g., number of words for memory tests, duration and scoring for animal naming) across cohorts. We reported standardized estimates to account for effect sizes (Table 3), however it is unlikely to completely eliminate variability due to cohort-specific characteristics of the tests. Third, although the samples shared the same inclusion criteria, cohorts were very different in design and target population (see Table 1 and Web Table 1), which is inherent to aging research. Fourth, we considered a relatively simple parametric regression.

However additional analyses using more flexible functions of time (B-splines) led to very similar results (not shown). We adjusted for only a few major confounders. However, a more comprehensive adjustment may refine comparisons across cohorts but is unlikely to change conclusions regarding the comparison across statistical methods in a given cohort. Finally, we considered a composite event in the joint model, combining drop-out, dementia (when available) and death, described by an attrition mechanism potentially not at random. The three causes of attrition being unlikely defined by the same mechanism, a joint model with competing risks might be more appropriate but is unlikely to change our main conclusions regarding subject-specific and population-averaged differences.

Our work highlighted three sources of heterogeneity in sex/gender association with cognition: (i) the comparability of cohorts at baseline; (ii) the cognitive dimension under study; (iii) selection over time and its statistical handling. We focused here on the appropriate estimand to handle selection by death and drop-out, as a prerequisite for any analysis on sex/gender association with cognitive decline. However, in future research, the methods employed here could also be combined with (i) inverse probability weighting methods [60] to further handle initial selection and make populations comparable across cohorts; (ii) latent processes approaches [4] to target the effect of sex/gender on the cognitive process underlying different cognitive tests, while accounting for differential test-specific associations.

Beyond the sex/gender association with cognitive decline studied in this work, our take-home message is that subject-specific models (LMM/JM) should be favored in etiologic research for correctly handling selection by drop-out and death when assessing a covariate effect on a longitudinal outcome.

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**Table 1.** Description of the 8 study samples (ACTIVE (1996-2009), ADNI (2004-2017), MEMENTO (2011-2016), REGARDS (2003-2016), Paquid (1988-2014), 3-City (1999-2016), WHICAP (1992-2017), Whitehall II (2007-2016)).

| Characteristics                   | Cohorts             |      |                     |      |                        |      |                       |      |                         |      |                       |      |                       |      |                             |      |
|-----------------------------------|---------------------|------|---------------------|------|------------------------|------|-----------------------|------|-------------------------|------|-----------------------|------|-----------------------|------|-----------------------------|------|
|                                   | ACTIVE<br>(n = 606) |      | ADNI (n =<br>1,483) |      | MEMENTO<br>(n = 1,752) |      | Paquid (n =<br>3,386) |      | REGARDS<br>(n = 12,376) |      | 3-City (n =<br>1,487) |      | WHICAP (n<br>= 5,398) |      | Whitehall II<br>(n = 2,897) |      |
|                                   | No.                 | %    | No.                 | %    | No.                    | %    | No.                   | %    | No.                     | %    | No.                   | %    | No.                   | %    | No.                         | %    |
| Drop-out                          | 140                 | 23.1 | 1,424               | 96   | 476                    | 27.2 | 1,769                 | 52.2 | 3,137                   | 25.3 | 958                   | 64.4 | 3,575                 | 66.2 | 768                         | 26.5 |
| Dementia                          | NA                  | NA   | 394                 | 26.6 | 248                    | 14.2 | 828                   | 24.5 | NA                      | NA   | 273                   | 18.4 | 790                   | 14.6 | 33                          | 1.1  |
| Incident death<br>before drop-out | 241                 | 39.8 | 46                  | 3.1  | 63                     | 3.6  | 1,465                 | 43.3 | 3,279                   | 26.5 | 595                   | 40   | 1,222                 | 22.6 | 168                         | 5.8  |
| Male                              | 166                 | 27.4 | 813                 | 54.8 | 683                    | 39.0 | 1,439                 | 42.5 | 5,792                   | 46.8 | 563                   | 37.9 | 1,743                 | 32.3 | 2,056                       | 71   |
| High Education <sup>a</sup>       | 156                 | 25.7 | 1,048               | 70.7 | 688                    | 39.3 | 2,251                 | 66.5 | 7,759                   | 62.7 | 288                   | 19.4 | 1,570                 | 29.1 | 1,465                       | 50.6 |
| MMSE at<br>baseline:              |                     |      |                     |      |                        |      |                       |      |                         |      |                       |      |                       |      |                             |      |
| <24                               | 36                  | 5.9  | 2                   | 0.1  | 73                     | 4.2  | 680                   | 20.1 | NA                      | NA   | 46                    | 3.1  | NA                    | NA   | 20                          | 0.7  |
| 24-27                             | 252                 | 41.5 | 565                 | 38.1 | 1,168                  | 66.7 | 1,296                 | 38.3 | NA                      | NA   | 483                   | 32.5 | NA                    | NA   | 608                         | 21   |
| 28-30                             | 319                 | 52.6 | 916                 | 61.8 | 509                    | 29.1 | 1,408                 | 41.6 | NA                      | NA   | 957                   | 64.4 | NA                    | NA   | 2,317                       | 80   |

ACTIVE: Advanced Cognitive Training for Independent and Vital Elderly; ADNI: Alzheimers Disease Neuroimaging; Paquid: Personnes Âgées QUID; REGARDS: REasons for Geographic And Racial Differences in Stroke; 3-City: Three-city study; WHICAP: Washington Heights-Inwood Columbia Aging Project

<sup>a</sup> High education is defined as follows: obtaining primary school certificate in Paquid, >12 years of education (Baccalaureate or greater) in 3City and MEMENTO, (high school of greater) in WHICAP, 'A-level or more' in Whitehall II, 'college graduate or above' in REGARDS, > 14 years of education in ADNI and ACTIVE.

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**Table 2.** Comparison of population models<sup>a</sup> and subject-specific models<sup>b</sup> in terms of target estimands<sup>c</sup> and drop-out and death mechanisms under which the method estimate corresponds to the unbiased subject-specific estimate for subjects alive.

| Model | Estimand |       | Level |    | Drop-out mechanism |     |      | Death mechanism |     |      |
|-------|----------|-------|-------|----|--------------------|-----|------|-----------------|-----|------|
|       | Observed | Alive | PA    | SS | MCAR               | MAR | MNAR | DCAR            | DAR | DNAR |
| GEE   | X        |       | X     |    | X                  |     |      | X               |     |      |
| wGEE  |          | X     | X     |    | X                  | X   |      | X               |     |      |
| LMM   |          | X     |       | X  | X                  | X   |      | X               | X   |      |
| JM    |          | X     |       | X  | X                  | X   | X    | X               | X   | X    |

Abbreviations: wGEE: weighted Generalized Estimating Equations; LMM: linear mixed model; JM: joint model; PA: population-averaged; SS: subject-specific; DAR: death at random; DCAR: death completely at random; DNAR: death not at random; MAR: missing at random; MCAR: missing completely at random; MNAR: missing not at random.

<sup>a</sup>Generalized Estimating Equations and weighted Generalized Estimating Equations;

<sup>b</sup>Linear mixed model and joint model;

<sup>c</sup>population-averaged or subject-specific population observed or alive;

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**Table 3.** Mean difference in Animal naming task and memory test according to sex/gender (for male compared to female) predicted by a linear mixed model at baseline, 5 and 9 years, with 95% confidence intervals in brackets, in ACTIVE (1996-2009), ADNI (2004-2017), MEMENTO (2011-2016), Paquid (1988-2014), REGARDS (2003-2016), 3-City (1999-2016), WHICAP (1992-2017), Whitehall II (2007-2016).

| Cohort                    | Duration of Study Period, years | Baseline |              | 5 years  |              | 9 years  |              |
|---------------------------|---------------------------------|----------|--------------|----------|--------------|----------|--------------|
|                           |                                 | Estimate | 95% CI       | Estimate | 95% CI       | Estimate | 95% CI       |
| <i>Memory</i>             |                                 |          |              |          |              |          |              |
| ACTIVE <sup>a</sup>       | 13 years                        | -0.52    | -0.66, -0.38 | -0.48    | -0.68, -0.29 | -0.42    | -0.69, -0.14 |
| ADNI <sup>a</sup>         | 13 years                        | -0.55    | -0.64, -0.46 | -0.53    | -0.65, -0.41 | -0.49    | -0.75, -0.24 |
| MEMENTO <sup>a</sup>      | 5 years                         | -0.34    | -0.43, -0.24 | -0.34    | -0.47, -0.20 |          |              |
| REGARDS <sup>b</sup>      | 13 years                        | -0.44    | -0.46, -0.42 | -0.40    | -0.42, -0.38 | -0.41    | -0.44, -0.38 |
| 3-City <sup>a</sup>       | 17 years                        | -0.42    | -0.52, -0.33 | -0.28    | -0.40, -0.17 | -0.26    | -0.40, -0.12 |
| WHICAP <sup>c</sup>       | 25 years                        | -0.26    | -0.30, -0.21 | -0.25    | -0.32, -0.18 | -0.25    | -0.35, -0.14 |
| Whitehall II <sup>b</sup> | 9 years                         | -0.14    | -0.22, -0.06 | -0.08    | -0.17, 0.01  | 0.02     | -0.14, 0.19  |
| <i>Verbal fluency</i>     |                                 |          |              |          |              |          |              |
| ADNI <sup>a</sup>         | 13 years                        | -0.10    | -0.19, -0.01 | -0.18    | -0.30, -0.06 | -0.29    | -0.48, -0.11 |
| MEMENTO <sup>a</sup>      | 5 years                         | -0.07    | -0.17, 0.02  | -0.17    | -0.29, -0.06 |          |              |
| Paquid <sup>a</sup>       | 26 years                        | 0.09     | 0.03, 0.15   | 0.04     | -0.02, 0.10  | 0.02     | -0.05, 0.10  |
| REGARDS <sup>b</sup>      | 13 years                        | 0.12     | 0.10, 0.14   | 0.06     | 0.04, 0.08   | 0.06     | 0.03, 0.08   |
| 3-City <sup>a</sup>       | 17 years                        | 0.14     | 0.04, 0.24   | 0.11     | 0.02, 0.21   | 0.06     | -0.04, 0.16  |
| WHICAP <sup>c</sup>       | 25 years                        | 0.06     | 0.01, 0.12   | -0.02    | -0.09, 0.06  | -0.07    | -0.17, 0.02  |
| Whitehall II <sup>b</sup> | 9 years                         | 0.06     | -0.02, 0.13  | 0.07     | -0.01, 0.14  | 0.04     | -0.10, 0.19  |

CI: Confidence Interval; ACTIVE: Advanced Cognitive Training for Independent and Vital Elderly; ADNI: Alzheimers Disease Neuroimaging; Paquid: Personnes Âgées QUID; REGARDS: REasons for Geographic And Racial Differences in Stroke; 3-City: Three-city study; WHICAP: Washington Heights-Inwood Columbia Aging Project

<sup>a</sup> Model adjusted for education level, practice effect and age at entry in the cohort.

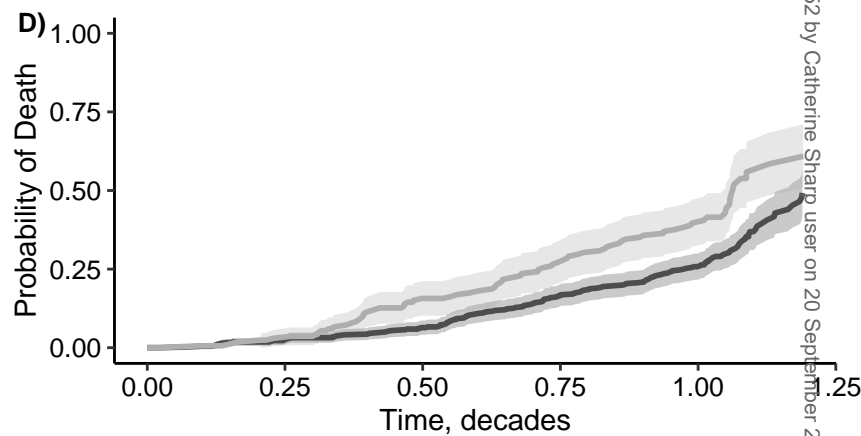
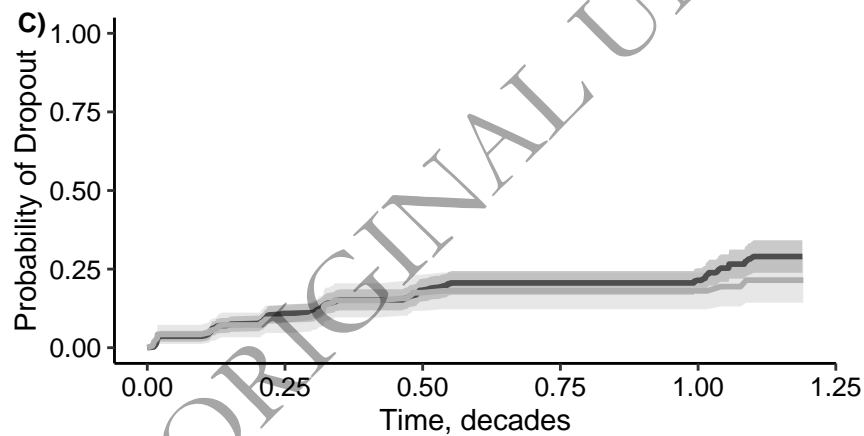
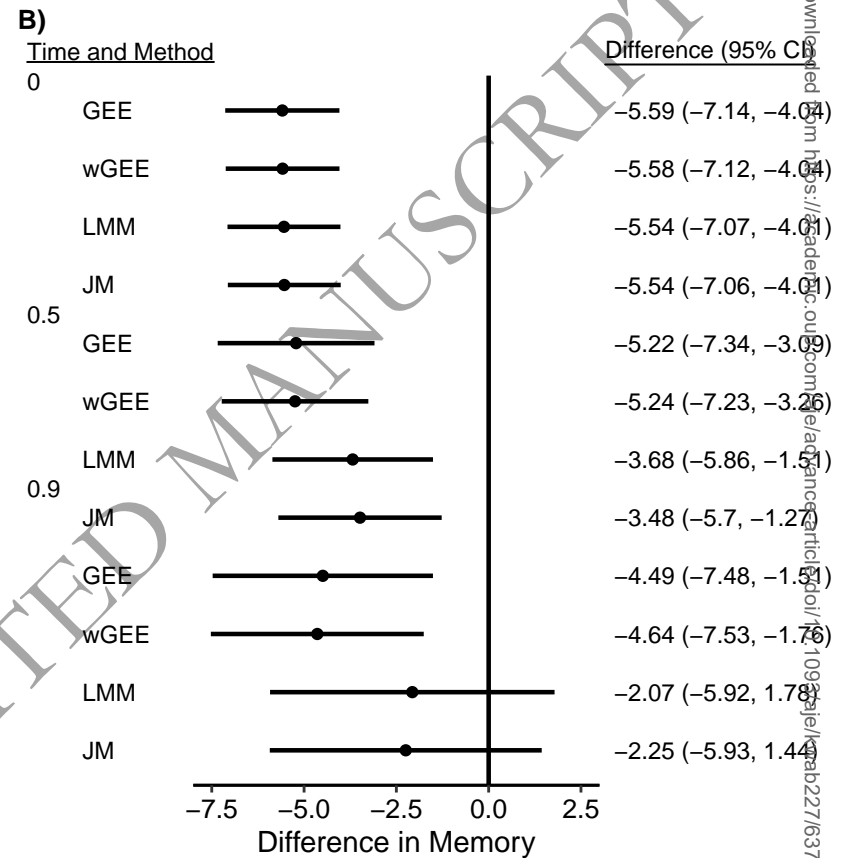
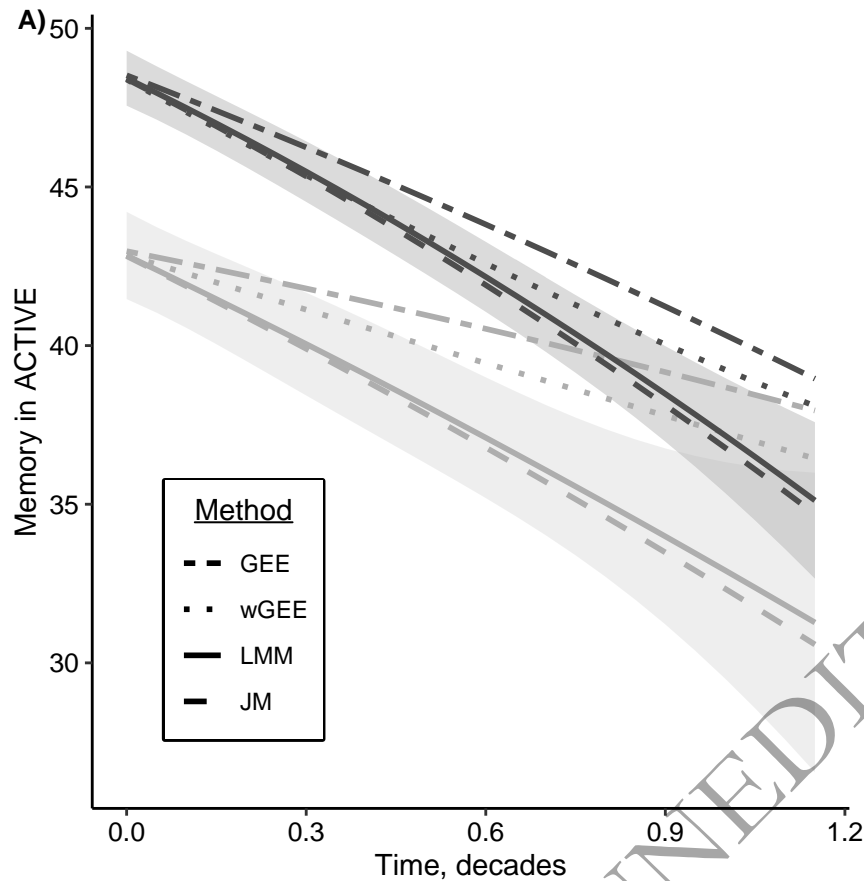
<sup>b</sup> Model adjusted for education level, practice effect, age at entry in the cohort and ethnicity.

<sup>c</sup> Model adjusted for education level, practice effect, age at entry in the cohort, ethnicity and entry wave.

For this table, cognitive tests were standardized according to mean and standard deviation at baseline to make effect sizes comparable.

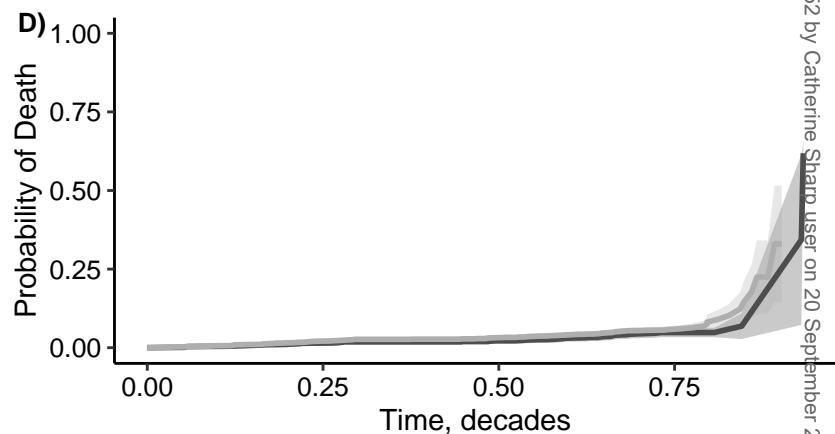
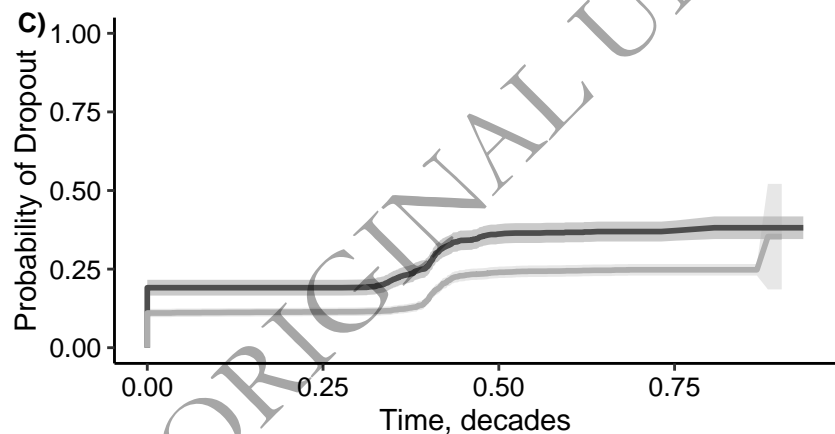
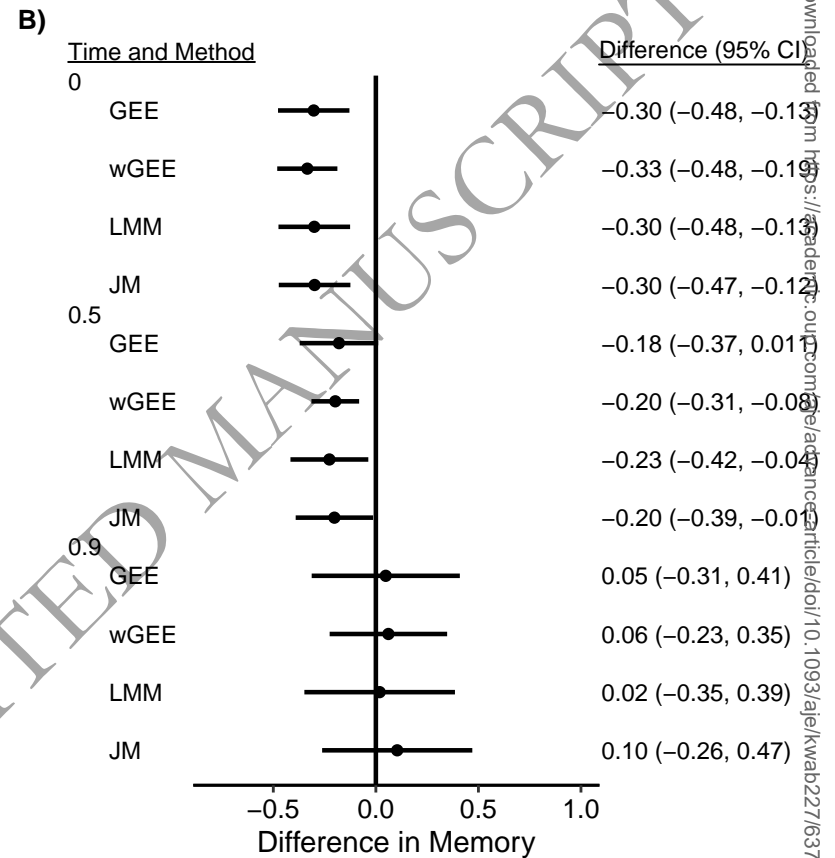
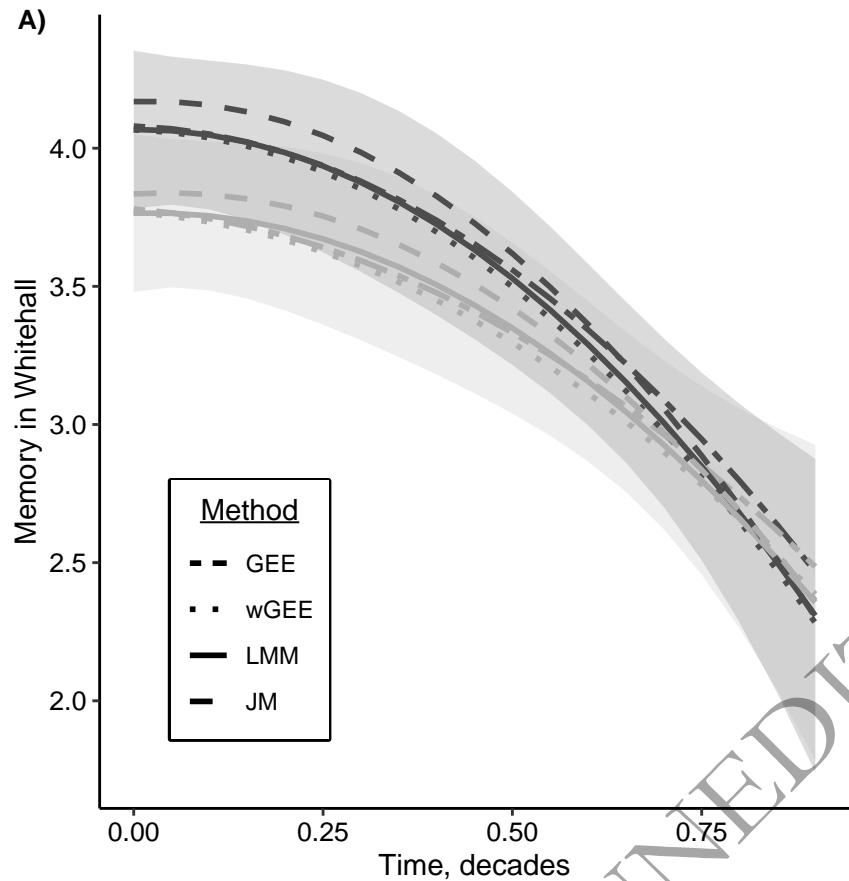
**Figure 1.** Comparison of the statistical approaches on memory in the ACTIVE study (1996-2009): A) Mean trajectories estimated by GEE, weighted GEE (wGEE), linear mixed model (LMM) and joint model (JM) for males (light gray) and females (dark gray) entered at 75 years old, with low level of education; B) Male vs female difference in memory estimated by the four methods, at baseline, 5 and 9 years; C) non-parametric Aalen-Johansen estimates of the probability to drop out for males (light gray) and females (dark gray); D) non-parametric Aalen-Johansen estimates of the probability to die for males (light gray) and females (dark gray). Shaded areas represent 95% confidence intervals of LMM in A) and of Aalen-Johansen estimates in C) and D).

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**Figure 2.** Comparison of the statistical approaches on memory in the Whitehall II study (2007-2016): A) Mean trajectories estimated by GEE, weighted GEE (wGEE), linear mixed model (LMM) and joint model (JM) for Caucasian males (light gray) and females (dark gray) entered at 75 years old, with low level of education; B) Male vs female difference in memory estimated by the four methods, at baseline, 5 and 9 years; C) non-parametric Aalen-Johansen estimates of the probability to drop out for males (light gray) and females (dark gray); D) non-parametric Aalen-Johansen estimates of the probability to die for males (light gray) and females (dark gray). Shaded areas represent 95% confidence intervals of LMM in A) and of Aalen-Johansen estimates in C) and D).

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**Figure 3.** Comparison of the statistical approaches on memory in the WHICAP study (1992-2017):

A) Mean trajectories estimated by GEE, weighted GEE (wGEE), linear mixed model (LMM) and joint model (JM) for non-Hispanic White males (light gray) or females (dark gray) entered at 75 years old in the 1992 recruitment wave, with low level of education; B) Male vs female difference in memory estimated by the four methods, at baseline, 5, 9 and 15 years; C) non-parametric Aalen-Johansen estimates of the probability to drop out for males (light gray) and females (dark gray); D) non-parametric Aalen-Johansen estimates of the probability to die for males (light gray) and females (dark gray). Shaded areas represent 95% confidence intervals of LMM in A) and of Aalen-Johansen estimates in C) and D).

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