**Supplemental Appendix**

**Stata Code: misclassification of BMI as a categorical variable (<25, 25-29.9, >30 kg/m2)**

Step 1: Generate predictive values

\*Cross-tab self-report (sr3) and measured BMI (m3)

tab sr3 m3, row

           |                m3

       sr3 |         0          1          2 |     Total

-----------+---------------------------------+----------

         0 |    11,175      2,225        110 |    13,510

           |     82.72      16.47       0.81 |    100.00

-----------+---------------------------------+----------

         1 |     1,003      9,504      2,123 |    12,630

           |      7.94      75.25      16.81 |    100.00

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         2 |        26        700     10,103 |    10,829

           |      0.24       6.46      93.30 |    100.00

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     Total |    12,204     12,429     12,336 |    36,969

           |     33.01      33.62      33.37 |    100.00

Step 2: Apply bias parameters to reclassify self-report BMI categories

set seed 12345 // Setting a seed for reproducibility, you can use any seed value

gen A = runiform() // Generate random variable A from a uniform distribution

gen reclass = . // Create new variable for reclassified BMI

replace reclass = 0 if sr3 == 0 & A < 0.8272

replace reclass = 1 if sr3 == 0 & A >= 0.8272 & A < (0.8272 + 0.1647)

replace reclass = 2 if sr3 == 0 & A >= (0.8272 + 0.1647)

replace reclass = 0 if sr3 == 1 & A < 0.0794

replace reclass = 1 if sr3 == 1 & A >= 0.0794 & A < (0.0794 + 0.7525)

replace reclass = 2 if sr3 == 1 & A >= (0.0794 + 0.7525)

replace reclass = 0 if sr3 == 2 & A < 0.0024

replace reclass = 1 if sr3 == 2 & A >= 0.0024 & A < (0.0024 + 0.0646)

replace reclass = 2 if sr3 == 2 & A >= (0.0024 + 0.0646)

**Note:** We acknowledge assistance received from Dr. Matt Fox in creating this code