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Journal article

Compositional analysis of the association between mortality and 24-hour movement behaviour from NHANES

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1 **Compositional analysis of the association between mortality and 24-hour movement**
2 **behavior from NHANES**

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21 Abstract

22 Aims: Previous prospective studies of the association between mortality and physical activity
23 (PA) have generally not fully accounted for the interplay between movement behaviors. A
24 compositional data modelling approach accounts for relative scale and co-dependency in time-
25 use data across PA behaviors of the 24-hour day.

26 Methods and Results: A prospective analysis of NHANES 2005-06 on N=1468 adults (d=135
27 deaths) between ages 50-79 was undertaken using compositional Cox regression analysis. Daily
28 time spent in sedentary behavior (SB), light intensity (LIPA) and moderate-to-vigorous physical
29 activity (MVPA) was determined from waist-mounted accelerometer data (Actigraph 7164) and
30 supplemented with self-reported sleep data to determine the daily time-use composition. The
31 composition of time spent in SB, LIPA, MVPA and Sleep was associated with mortality rate
32 after allowing for age and sex effects ($p < 0.001$), and remained significant when other lifestyle
33 factors were added ($p < 0.001$). This was driven primarily by the preponderance of MVPA,
34 however significant changes are attributable to LIPA relative to SB and Sleep, and SB relative to
35 Sleep. The final ratio ceased to be statistically significant after incorporating lifestyle factors.
36 The preponderance of MVPA ceased to be statistically significant after incorporating health at
37 outset and physical limitations on movement.

38 Conclusions: An association is inferred between survival rate and the PA composition of the day.
39 The MVPA time share is important, but time spent in LIPA relative to SB and Sleep is also a
40 significant factor. Increased preponderance of MVPA may have detrimental associations at
41 higher levels of MVPA.

42 Keywords: survival analysis, compositional data analysis, 24 hour time use, accelerometry,
43 physical activity, sedentary behavior

44 **1. Introduction**

45 Extensive literature supports the health benefits of moderate-to-vigorous physical activity
46 (MVPA) (1), and current public health guidelines recommend spending time daily engaging in
47 MVPA at all ages (2). Nevertheless, MVPA represents a small part of the 24 hour day and,
48 increasingly, evidence points to an association between time spent in lower intensity daily
49 movement behaviors with health and wellbeing (3). Time spent in sedentary behavior (SB) has
50 been found to be detrimental to health (4) whereas time spent in light-intensity physical activity
51 (LIPA), incidental to daily living, appears to have a positive effect on cardiometabolic health and
52 mortality, unless it displaces MVPA (5). The associations of sleep time with all-cause mortality
53 are mixed (6). Alternative divisions of the 24 hour day are possible and a number of studies have
54 gone further in considering the possibility that the deleterious effects of sedentary behavior are
55 exacerbated by longer bout lengths (7).

56 Any increase in the time spent in one of these behaviors over a given day necessarily reduces the
57 time spent in other behaviors, and the change in some health outcome associated with this
58 increase will also depend on the behavior displaced. It is therefore more meaningful to consider
59 the overall time-use composition, rather than analyzing behaviors in isolation. This requires
60 breaking down the composition of the day into a series of nested subcompositions and
61 investigating the associations of the relative allocations of time between them. This methodology
62 has been successfully applied previously to cross-sectional studies on biomarkers of cardio
63 metabolic health (8–11), but to date has not been applied to mortality risk analysis. We propose

64 to model the association between mortality and the time-use composition of the 24-hour day,
65 then use this model to demonstrate the beneficial associations of replacing non-active behaviors
66 with LIPA whilst allowing for the impact of the allocation of time to MVPA relative to all other
67 behaviors.

68 This analysis is part of the open science project “Million Days of Mortality”
69 (www.opencoda.net) aimed at investigating the relation between daily time use composition and
70 mortality through a global federated analysis.

71 **2. Materials and Methods**

72 **2.1. Participants**

73 Participants are from the 2005-2006 wave of the National Health and Nutrition Examination
74 Survey (NHANES), a stratified, multistage probability sample representative of the civilian non-
75 institutionalized U.S. population. The survey has been described in detail elsewhere (12). A
76 subset of the individuals included are linked to death records from the National Death Index
77 through December 31, 2011 (13), which provide vital status. If deceased, length of time (in
78 months) between the NHANES examination and the subject’s death is provided, as well as cause
79 of death. Our modelling is restricted to adults between ages 50 and 79 in line with previous work
80 done on NHANES data to avoid violations of the proportional hazards assumption (14).

81 **2.2. Ethical Approval**

82 This study involved secondary analysis of publicly available data only. The original study was
83 approved by the ethics committee of the Centers for Disease Control and Prevention (CDC) and
84 all participants gave informed consent. NHANES operates under the approval of the National

85 Center for Health Statistics Research Ethics Review Board, Protocols #98-12, #2005-06, and
86 #2011-17.

87 **2.3. Assessment of the 24 hour time-use composition**

88 The time-use composition of the 24-hour day was defined as the proportions of time spent in the
89 aforementioned four movement behaviors: MVPA, LIPA, SB and Sleep.

90 Time spent in SB, LIPA and MVPA was assessed objectively following the protocol detailed
91 previously [15,17], using an ActiGraph AM-7164 accelerometer (ActiGraph, LLC, Fort Walton
92 Beach, Florida). Participants were instructed to wear the device on a belt around the waist for
93 seven consecutive days, except when sleeping or bathing. The resulting acceleration counts
94 integrated over 1 minute epochs, were processed according to the Center for Disease Control's
95 standard quality assurance procedures (15,16). Days when the accelerometer was worn for at
96 least 10 hours were considered valid (based on prior simulation studies using NHANES data
97 (17)) and participants were included if they accumulated at least one valid day of activity as in
98 previous studies (14,18). Each minute epoch was classified using standard count per minutes
99 thresholds as SB(<100 counts/min), LIPA (100 to 2020 counts/min) or MVPA
100 (>2020counts/min) (19). Minutes spent in each of these three behaviors were tallied per day and
101 averaged over all available valid days.

102 Sleep duration was self-reported to the nearest hour in response to the question "How much sleep
103 do you actually get at night on weekdays or workdays". Sleep time was then expressed as a
104 proportion of 24 hours, and the remaining proportion of 24 hours was allocated between SB,
105 LIPA and MVPA in proportion to the total time recorded for each behavior.

106 **2.4. Covariates**

107 Based on previous research on the associations of physical activity, sedentary behavior and sleep
108 with health in adults and older adults as well as data availability in the NHANES, a number of
109 covariates were included in the analyses to control for confounding effects.

110 Demographic covariates considered for inclusion in the model included age (years), sex (male,
111 female), ethnicity (Mexican American, other Hispanic, non-Hispanic white, non-Hispanic black,
112 other including mixed race), education (less than 9th grade, 9-11th grade, high school, college or
113 AA degree, college graduate, refuse to answer, do not know), marital status (married, widowed,
114 divorced, separated, never married Living with partner, refused, don't know), and family income
115 to poverty ratio (continuous from 0 to 4.99, values are 5 if the ratio is 5 or over). Health behavior
116 covariates considered for inclusion in the model included smoking status (yes, no, former),
117 average alcohol consumption (number of drinks per day over last 12 months), average dietary
118 intake (kCal/day), average saturated fat intake (g/day), average caffeine intake (mg/day). Health
119 status covariates considered for inclusion in the model included previous diagnosis of stroke
120 (yes, no), previous diagnosis of cancer (yes, no), previous diagnosis of diabetes (yes, no), self-
121 assessed health (poor, fair, good, very good, excellent), use of medication to control blood
122 pressure (yes, no), and physical limitations on movement (yes, no). All covariates were measured
123 via self-report as part of the interview.

124 **2.5. Statistical Analysis**

125 Data were analyzed within a compositional data analysis framework (20,21). Data analysis
126 follow the Compositional Cox regression method developed by McGregor et al. 2019 (22) and
127 performed using codes authored by McGregor (and available on www.opencoda.net). This model
128 is based on using isometric log-ratio (ilr) coordinates of the time-use composition, along with

129 other covariates and confounding factors, as explanatory variables and the time of exit (either
 130 observed or censored) as response variable. This way the association of each movement behavior
 131 with the outcome is adequately measured in terms relative to the other behaviors (formally
 132 through log-ratios between them) in accordance to the intrinsic relative scale and co-dependence
 133 between the corresponding amounts of time derived from the 24-hour constraint.

134 Firstly, the composition of time spent in MVPA, LIPA, SB, and Sleep (S) was considered. A set
 135 of three ilr-coordinates $\mathbf{z} = (z_1, z_2, z_3)$ was obtained from the 4-part composition. They were
 136 constructed by sequential binary partition (23) giving rise to the following vector of ilr-
 137 coordinates:

$$\mathbf{z} = \left(\sqrt{\frac{3}{4}} \ln \frac{MVPA}{(S \cdot SB \cdot LIPA)^{1/3}}, \sqrt{\frac{2}{3}} \ln \frac{LIPA}{(S \cdot SB)^{1/2}}, \sqrt{\frac{1}{2}} \ln \frac{S}{SB} \right) \quad (1)$$

138 A Cox proportional hazards regression model was then fitted by maximum likelihood to this set
 139 of ilr-coordinates along with the covariates. Once the proportional hazards assumption was
 140 confirmed, the analysis focused on the statistical significance of the association between the
 141 hazard function and the overall composition of the day, as represented by \mathbf{z} , assessed using a
 142 likelihood ratio test (LRT). Moreover, note that the first coordinate z_1 represents time spent in
 143 MVPA relative to the (geometric) average of all the other behaviors. The second coordinate z_2 is
 144 the balance between time allocated to LIPA and time allocated to (the geometric average of) SB
 145 and sleep. The third coordinate z_3 accounts for the balance of time between Sleep and SB. The
 146 model coefficients associated to these individual ilr-coordinates were assessed for statistical
 147 significance using ordinary Wald test statistics to determine main drivers of the association.

148 All statistical analyses and graphical representations were produced using the R system for
149 statistical computing (R 3.4.1, R Foundation for Statistical Computing, Vienna, Austria, 2017).
150 Statistical test significance was concluded at the usual 0.05 significance level.

151 Our initial analysis incorporated the full set of covariates listed in Section 2.4. Backwards
152 elimination was performed from the full model aiming to minimize Akaike's information
153 criterion (AIC), coupled with manual testing with the ordering of the covariates, and
154 reintroducing previously eliminated covariates. Finally, the average change in AIC associated
155 with each covariate across all possible models was considered. This procedure (24,25) suggested
156 that the major contributors were age, gender, smoker status, alcohol intake, energy intake, self-
157 assessed health, and physical limitations on movement, and we opted to explore three nested Cox
158 model formulations:

- 159 • Model 1: composition of the 24-hour day (on ilr-coordinates) + age and gender.
- 160 • Model 2: Model 1 + smoker, alcohol intake and energy intake.
- 161 • Model 3: Model 2 + self-assessed health and physical limitations on movement.

162 Model 1 includes the minimum set of plausible covariates. Model 2 incorporates three significant
163 lifestyle factors. Model 3 incorporates the individual's (self-assessed) state of health at the start
164 of the follow-up period.

165 The reasonability of the proportional hazards assumption underlying our model was assessed
166 both graphically and using the Grambsch-Therneau test (26). Further details are provided in
167 Supplementary Materials S1.

168 **3. Results**

169 3.1. Data

170 The complete NHANES database included 10,348 individual records. A subsample of N=5,560
171 adults (over 18 years) were eligible for follow up, and of these, 1,820 were within the age range
172 (50-79) of this study. This study's analysis dataset comprises of 1,594 of these individuals who
173 had valid accelerometer data and the full set of covariates, although a further two records were
174 removed from the final analysis due to cause of death (accidental death). The data flow is
175 illustrated in Figure 1. The characteristics of the final sample analyzed are summarized in Table
176 1, including standard summary statistics for the key categorical, continuous, and compositional
177 variables. We also note that around 86% of the observed total variation in the compositional
178 variables can be attributed to the first ilr-coordinate, indicating time spent in MVPA relative to
179 other behaviors is the predominant source of variability in the composition data. Around 9% is
180 attributable to the second ilr-coordinate, and the remaining 5% is attributable to the third.

181 [Figure 1]

182 [Table 1]

183 3.2. Cox regression analysis results

184 The results from the first Cox regression analysis, focused on the association between the
185 (MVPA, LIPA, SB, S) daily composition and mortality outcome, are shown in Table 2. All three
186 models considered, including nested sets of potential confounding variables, indicate that the
187 movement behavior time-use composition of the day as a whole has a statistically significant
188 association with mortality rates (LRT $p < 0.001$). If we examine the p-values associated with the
189 z_1 coordinate, we observe that the ratio of time spent in MVPA to average time spent in other
190 behaviors has a statistically significant negative association with mortality in Models 1 ($p = 0.001$)

191 and 2 ($p=0.020$), but it ceases to be statistically significant (strictly speaking at the usual 5%
192 level) when the individual's physical limitations and state of health at the start of the observation
193 period are accounted for ($p=0.093$). The negative association of time spent in LIPA relative to
194 other behaviors, excluding MVPA, with mortality is statistically significant in Models 1, 2 and 3
195 ($p=0.004$, $p=0.001$, and $p=0.006$ respectively). Lastly, note that the balance of time spent in
196 Sleep relative to the time spent in sedentary behavior has a marginally statistically significant
197 negative association with mortality in Model 1 ($p=0.040$). However, this is no longer the case
198 after allowing for basic lifestyle factors in Model 2 ($p=0.219$) and the individual's starting state
199 of health in Model 3 ($p=0.600$).

200 [Table 2]

201 [Figure 2]

202 Figure 2 shows ternary diagrams accounting for the expected hazard ratio as predicted from
203 Model 3, using the average movement behavior composition observed in the dataset, (MVPA,
204 LIPA, SB, S) = (0.2, 6.3, 10.5, 7.0) hours, as the reference composition. Each ternary diagram
205 considers one of the four possible 3-part subcompositions based on our initial time-use
206 partitioning of the day. In each case, one component is held fixed, and the expected hazard ratio
207 is shown for a range of possible combinations of the remaining three components. The relative
208 importance of MVPA in the time-use composition dominates the results in the first three graphs
209 (Figures 2a, b and c). The last one (Figure 2d), which leaves MVPA fixed, illustrates most
210 clearly the effect of substitutions between the remaining components of the daily movement
211 behavior time-use composition.

212 **3.3. Estimation of size of association**

213 Based on our models, we calculated the expected hazard ratio (with respect to change from the
214 observed average time-use composition) associated with the range of compositions arising from
215 two-way reallocations of time (expressed in minutes). The results for Model 3 are shown in
216 Figure 3. For example, Figure 3a shows hazard ratio against time allocated to MVPA assuming
217 that the only permitted reallocations are fixed amounts of time between MVPA and each of the
218 remaining individual components in turn. Thus, the green line in Figure 3a indicates the hazard
219 ratio associated with different levels of MVPA and SB, with Sleep and LIPA fixed at their
220 compositional average. Similarly, Figures 3b, 3c and 3d show the expected hazard ratio against
221 time allocated to, respectively, LIPA, SB, and Sleep. In each case, time is exchanged between
222 the component displayed on the x-axis and the component indicated by the line (labelled as
223 replaced behavior). It is worth remarking that these lines are often cut short over the displayed
224 range because it is not possible to have a negative allocation of time to a component. The results
225 for models 1 and 2 are very similar, but plots are included in the Supplementary Materials S2 and
226 S3.

227 [Figure 3]

228 **4. Discussion**

229 The association between mortality and the movement behavior time-use composition of the 24
230 hour day was statistically significant for all three models considered in this study ($p < 0.001$),
231 indicating that the relative distribution of daily time across movement behaviors is important to
232 mortality risk. This study supports the hypothesis that the most potent element of the movement
233 behavior time-use composition is MVPA when accounting for its synergies with time spent in all
234 other behaviors. After allowing for the dominant association of MVPA time, relative to the other

235 behaviors, with mortality risk, it was found that the balance of LIPA to Sleep and SB had a
236 beneficial association with mortality. This is consistent with health benefits from exchanging
237 time spent seated or lying down with light activity. This has been demonstrated in experimental
238 studies (27) but prospective studies are more mixed (5), potentially due to the issues with non-
239 compositional analyses not allowing correctly for codependency between the different behaviors.

240 Interestingly, the association of mortality with MVPA relative to other behaviors was only
241 confirmed to be statistically significant for Models 1 and 2, although the overall composition
242 remained significant. The distinctive feature of Model 3 was that it allowed for the state of health
243 of the individual at the start of observation and physical limitations on movement, indicating that
244 although lower mortality rates were still associated with higher levels of MVPA, the association
245 was weaker, and was not statistically significant at the 5% level after allowing for pre-existing
246 conditions at the outset of the study. Previous studies using conventional (non-compositional)
247 approaches have found similar results (e.g. (28) found no statistically significant association
248 between fatal myocardial infarction (MI) and self-reported physical activity and for individuals
249 with previous incidents of MI). These covariates are likely to be strongly associated with the
250 individual's MVPA, and it is then reasonable that incorporating them downplays the association.

251 This may suggest that a large part of the beneficial association of MVPA with mortality is
252 attributable to higher levels of MVPA being indicative of a lack of mobility issues and
253 comorbidities, or that it is accumulated in earlier life, or at least over a longer period than the 5-6
254 year follow-up period of this study. Another possible explanation is that population with mobility
255 issues and comorbidities seldom engage in MVPA (29) resulting in lower fitness levels and
256 therefore light activity (which is statistically significant in Model 3) requires a level of effort
257 sufficient to confer significant health benefits. Another consideration is the choice of

258 accelerometer threshold for MVPA. For older individuals there is some evidence that a lower
259 threshold is more appropriate than the standard (30). In addition, the metabolic cost of movement
260 is higher (31) for people with movement disability and comorbidities. In any case, the sign of the
261 association found between mortality and MVPA in Model 3 is certainly in the expected
262 direction, and we should be careful of placing too much weight on a relatively borderline p-value
263 ($p=0.093$).

264 An interesting feature of Model 3, which is particularly apparent in Figures 3a and 3b, is that the
265 reduction in mortality risk associated with increased levels of MVPA appears to attenuate at
266 higher levels of MVPA. In fact, if we examine the line in Figure 3a showing the hazard ratio for
267 increasing MVPA out of LIPA (cyan-colored line) we observe the hazard ratio eventually stops
268 falling and actually starts to increase slowly, indicating individuals with lower LIPA and higher
269 MVPA are expected to have higher levels of mortality risk beyond a certain threshold. However,
270 this reversal occurs at high levels of MVPA (1.5 hours per day) that are not widely present in the
271 data, and the deleterious association is close to zero (i.e. a very small increase in hazard ratio).
272 The unbalanced design, specifically the sparsity of data at higher levels of MVPA, means we
273 should be careful of attaching great importance to this finding. Nevertheless, the notion that there
274 is a level of MVPA that is excessive and potentially harmful is not inherently unreasonable, and
275 this was previously observed in pooled prospective analysis (32), albeit at a higher value of
276 MVPA which was probably because of the self-reported nature of the data used. A reversal in
277 the direction of the association of replacing LIPA with MVPA recalls the previously noted
278 inconsistency in published findings related to this reallocation in the same dataset (14,18). In
279 practice, this seems unlikely to be related, as the levels of MVPA in the NHANES dataset are
280 generally very low. We previously noted that the fixed accelerometer threshold for MVPA

281 might underestimate the daily time spent in MVPA for older adults though, so it might merit re-
282 examination in a future study.

283 It is also worth remarking that the majority of variation observed in the compositional data arises
284 from the ratio of MVPA to the other components (around 86% of the total variation as observed
285 in Section 3.1). Generally, a majority of people spend a very small amount of time in MVPA, so
286 it would be relatively easy to make dramatic changes in proportional terms. The other behaviors
287 (LIPA, SB, sleep) make up a much larger portion of the day, and then major proportional
288 changes are harder to achieve. Accordingly, our findings suggest that individuals with very low
289 levels of MVPA can achieve dramatic benefits from small relative increases in time allocated to
290 MVPA, which is interesting of itself. Such a finding would not be possible using conventional
291 linear analyses, although some non-compositional studies of leisure time physical activity using
292 cubic splines seem to suggest a similar pattern (e.g. (33)).

293 A key strength and novelty of this report is the application of a novel compositional approach to
294 survival data analysis in a prospective study design. It considers the relative scale of time shares
295 and allows for synergies and co-dependencies between times distributed across the common
296 array of movement behaviors over the 24 hours day. Establishing the precise effects of LIPA has
297 commonly proven difficult due to small effect sizes (34) so using the most meaningful available
298 modelling approach is highly recommended in our view.

299 A limitation of this study is the lack of longitudinal data. Although using a prospective measure
300 such as mortality (combined with covariates linked to the individual's state of health at
301 commencement) provides stronger support for a causal relationship than an ordinary cross-
302 sectional study, the possibility remains that population effects are being conflated with, or

303 confused for, a causal effect. Recent work (35) suggests that the health benefits of physical
304 activity have limited duration, and it is plausible the levels of physical activity for individuals in
305 the NHANES study will have declined at different rates as the individuals age, making the need
306 for longitudinal data even greater. In addition, the absence of objective data on sleep time has
307 compelled us to rely on a mixture of self-reported data and accelerometer data that are probably
308 not wholly consistent, leading to potential inaccuracies in the individual compositions. We have
309 not included detailed nutrition data in our modelling, in view of the reported shortcomings in the
310 NHANES nutrition data (36). Interaction between diet and physical activity may play an
311 important role in mortality risk and inclusion of accurate nutrition data could alter the results
312 significantly. Lastly, the limitations around accelerometer data should be acknowledged. In
313 particular, we have relied on fixed thresholds that do not account for the age of the individual,
314 and have not accounted for the context in which the movement behavior is performed (although
315 we would expect the work/leisure divide to be of less significance for older adults). Additionally,
316 hip-worn accelerometers do not measure postural sitting, and therefore some quiet standing may
317 have been incorrectly allocated to SB (37,38).

318 **5. Conclusions**

319 Our results demonstrate an association between mortality risk and movement behavior time-use
320 composition of the day. This association was statistically significant after allowing for
321 individuals' states of health at the outset and physical limitations on their movement. Our results
322 support that this association is driven primarily by time spent in MVPA relative to all the other
323 movement behaviors, although the association ceased to be statistically significant after allowing
324 for individuals' states of health at the outset and physical limitations on their movement. In
325 addition, there is some suggestion that beyond some threshold level of MVPA higher levels of

326 MVPA and lower levels of LIPA may be associated with higher mortality. They also reveal a
327 significant role of time spent in LIPA relative to SB and Sleep after allowing for MVPA.

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335 work. DM drafted the manuscript. SC, JPA, PD, and BdPC critically revised the manuscript. All
336 gave final approval and agree to be accountable for all aspects of work ensuring integrity and
337 accuracy.

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452 **Figure Legends**

453 **Figure 1: Consort diagram illustrating flow of data in this study using NHANES 2005-06.**

454

455 **Figure 2: Heatmap ternary diagrams of expected hazard ratios based on Model 3 against**
456 **different percentage time allocations of the movement behavior time-use composition, with**
457 **fixed (a) Sleep = 29.1%, (b) SB = 44.4%, (c) LIPA = 25.9%, and (d) MVPA = 0.7%. The**
458 **blue point indicates the reference average movement behavior time-use composition.**

459

460 **Figure 3: Expected hazard ratios based on Model 3 against daily time (in minutes) spent in**
461 **(a) MVPA, (b) LIPA, (c) SB, and (d) Sleep. Time is exchanged between the component on**
462 **the x-axis and the component indicated by the line, whilst holding the remaining**
463 **components fixed at their value in the average time-use composition.**

464

465 **Table 1: Summary statistics for the final analysis sample from NHANES 2005-06.**

Categorical Covariates	Category	Proportion in category (%)
Gender	Male	51.7
	Female	48.3
Smoking status	Current	19.5
	Former	35.6
	Never	44.8
	Unknown	0.1
Current state of health (self assessment)	Excellent (1)	8.1
	Very good (2)	26.5
	Good (3)	35.0
	Fair (4)	21.4
	Poor (5)	4.1
	Unknown	4.9
Physical limits on movement	True	21.2
	False	78.8
Continuous Covariates	Mean (\pm s.e.)	Median
Age at baseline (years)	63.1 (\pm 0.2)	63
Alcohol consumption (drinks/day)	1.8 (\pm 0.1)	1
Mean energy intake (kCal/day)	1,940 (\pm 21)	1,826
Compositional Variables	Compositional mean	Arithmetic mean
Sleep (hrs)	7.0	6.9
Sedentary Behaviour (hrs)	10.5	10.4
Light Intensity Physical Activity (hrs)	6.3	6.4
Moderate to Vigorous Physical Activity (hrs)	0.2	0.3

466

467

468 **Table 2: Compositional Cox regression model coefficient estimates and 95% confidence**
 469 **limits using Models 1, 2, and 3.**

Model	Ilr-coord. ‡	$\exp(\gamma)^*$	Lower Bound	Upper Bound	p-value †
1	z_1	0.7725	0.6595	0.9049	0.001
	z_2	0.5346	0.3498	0.8171	0.004
	z_3	0.5263	0.2850	0.9719	0.040
	Overall	-	-	-	<0.001
2	z_1	0.8249	0.7010	0.9706	0.020
	z_2	0.4957	0.3245	0.7573	0.001
	z_3	0.6813	0.3696	1.2558	0.219
	Overall	-	-	-	<0.001
3	z_1	0.8680	0.7359	1.0239	0.093
	z_2	0.5447	0.3539	0.8383	0.006
	z_3	0.8479	0.4580	1.5697	0.600
	Overall	-	-	-	<0.001

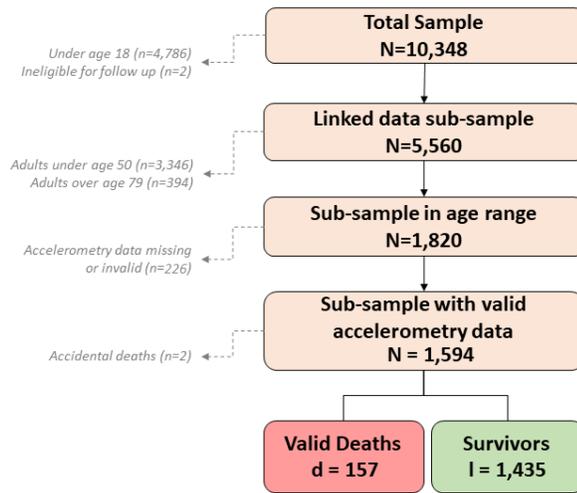
471 * Exponential of the Cox regression coefficient – indicates proportional change in hazard
472 function per unit increase in the associated ilr-coordinate.

473 † p-values for individual ilr-coordinates are based on Wald tests, p-value for the overall
474 composition based on likelihood ratio test.

475 ‡ \mathbf{z} is defined in Equation 1.

476

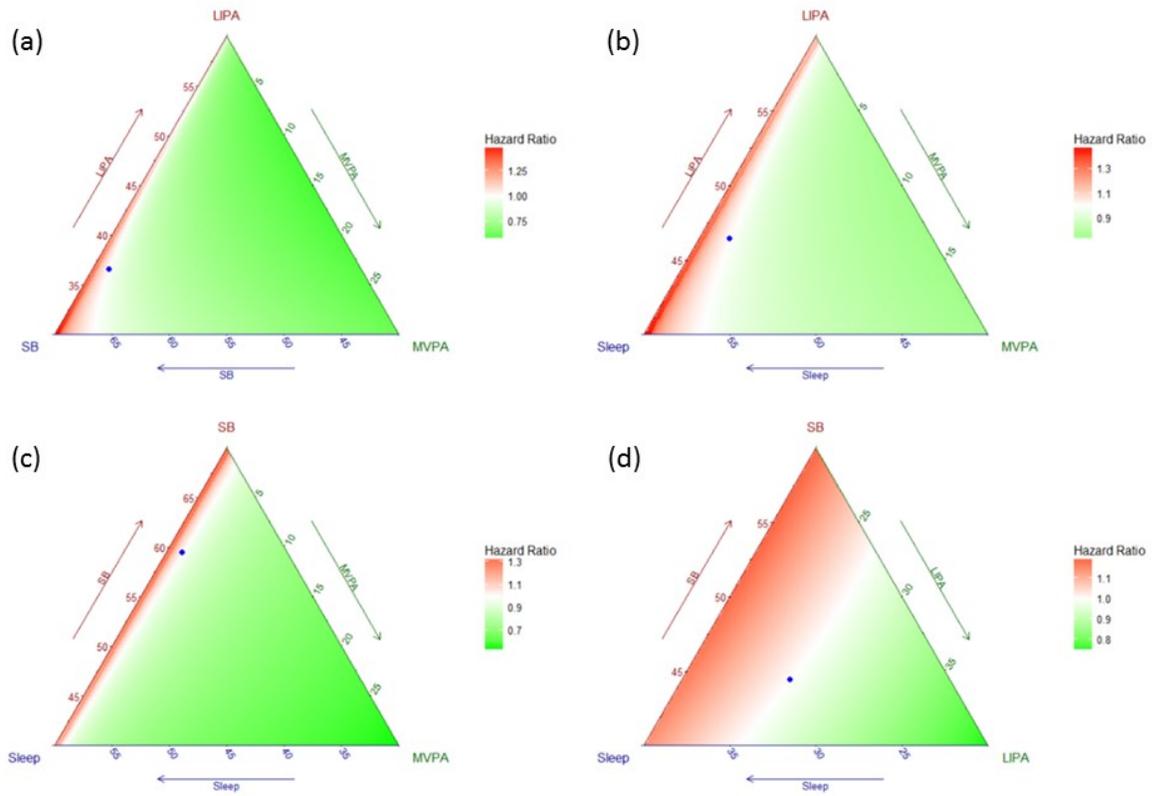
477 **Figure 1**



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479

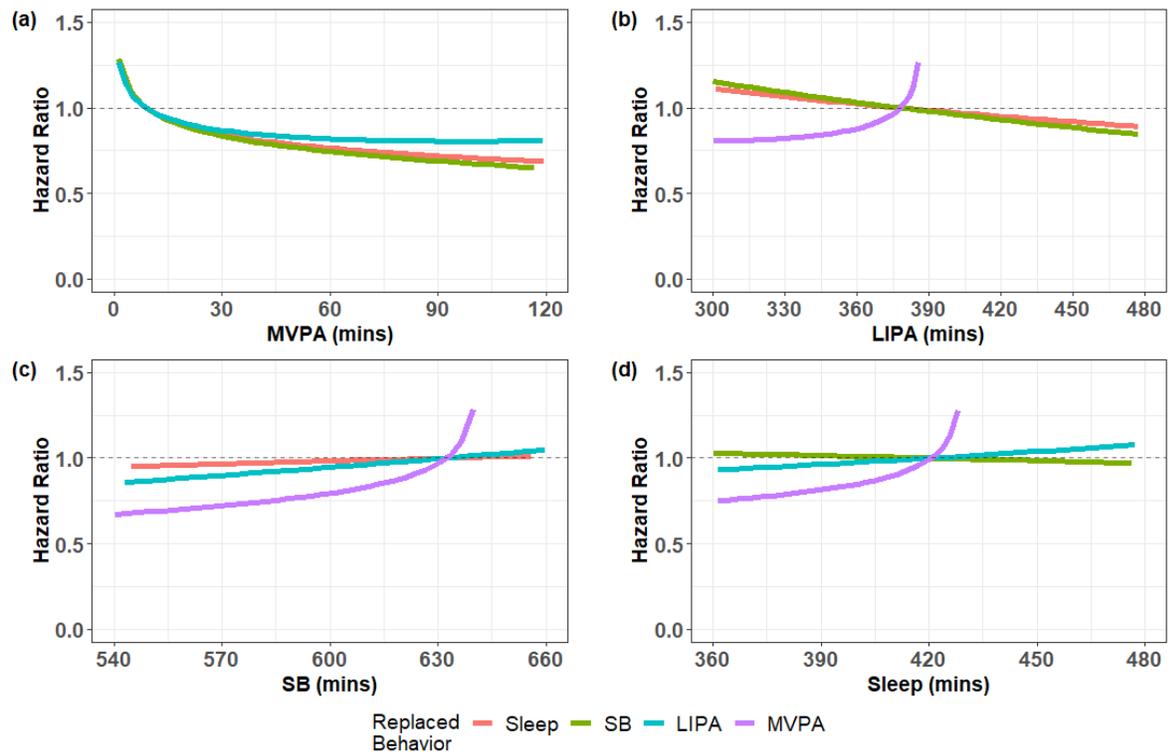
480 **Figure 2**



481

482

483 **Figure 3**

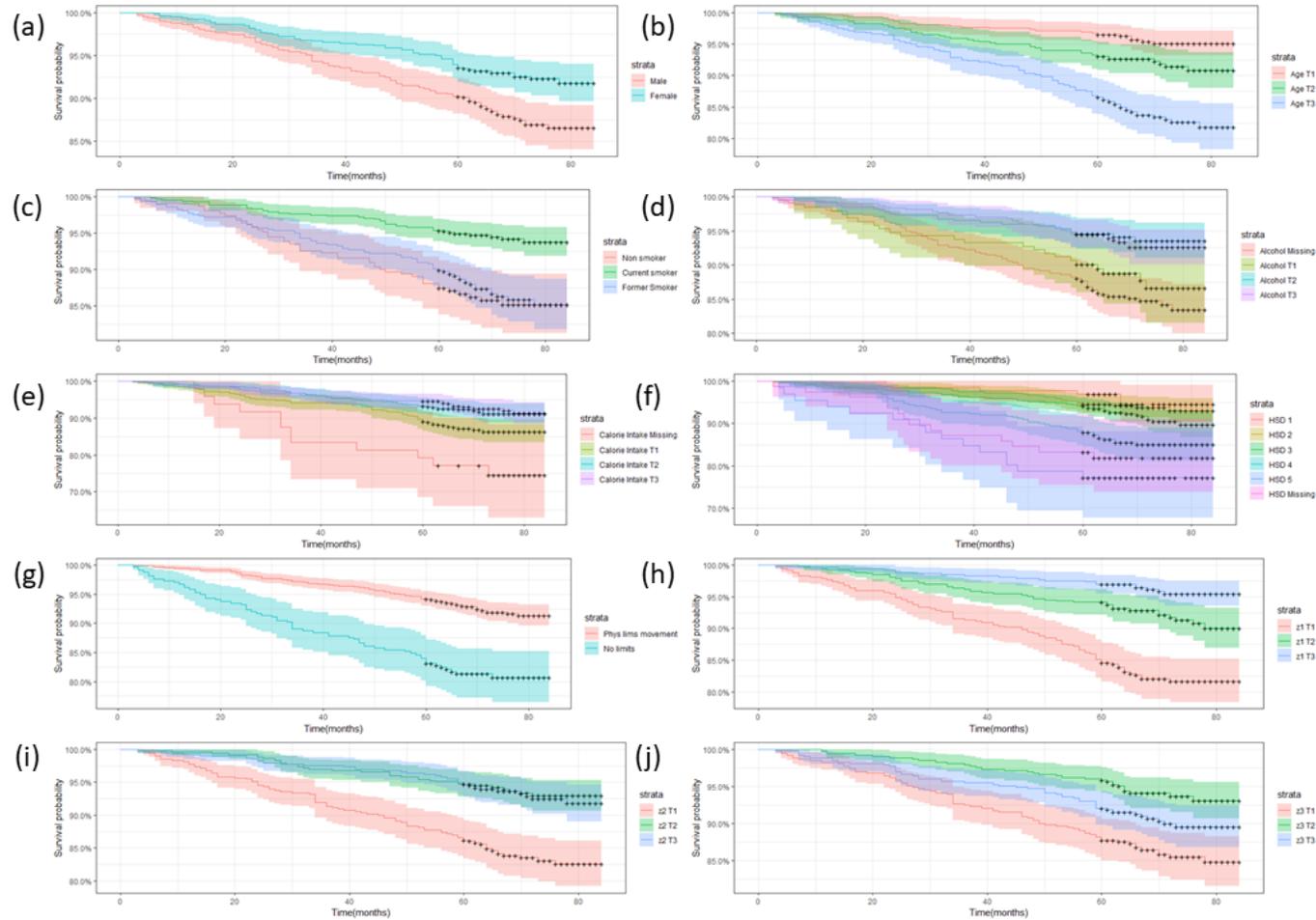


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485

487 **Contents**

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489 (a) gender, (b) age tertile, (c) smoker status, (d) alcohol intake tertile, (e) calorie intake
490 tertile, (f) self-assessed health status, (g) physical limitations on movement, and (h)-(j)
491 the tertiles of the three ilr coordinates (+ symbols indicate an observation ceasing on an
492 individual rather than a death).
- 493 • Testing the Proportional Hazards Assumption
- 494 • Figure S2: Expected hazard ratios based on Model 1 against daily time (in minutes) spent
495 in (a) MVPA, (b) LIPA, (c) SB, and (d) Sleep. Time is exchanged between the
496 component on the x-axis and the component indicated by the line, whilst holding the
497 remaining components fixed at their value in the average time-use composition.
- 498 • Figure S3: Expected hazard ratios based on Model 2 against daily time (in minutes) spent
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501 remaining components fixed at their value in the average time-use composition
- 502 • Reading Ternary Plots
- 503 • Reading Isotemporal Plots
- 504



505

506 **Figure S1: Kaplan-Meier survival curves for subset of NHANES 05-06 data stratified by (a) gender, (b) age tertile, (c) smoker**
 507 **status, (d) alcohol intake tertile, (e) calorie intake tertile, (f) self-assessed health status, (g) physical limitations on movement,**
 508 **and (h)-(j) the tertiles of the three ilr coordinates (+ symbols indicate an observation ceasing on an individual rather than a**
 509 **death).**

510 **Testing the Proportional Hazards Assumption**

511 The proportional hazards assumption underlying our model was assessed graphically, and with reference to the Gramsch-Therneau
512 test for violations of the proportional hazards assumption (based on hypothesized time dependence scaled with reference to the
513 Kaplan-Meier curve). Based on this hypothesis, we obtained a test p-value equal to 0.266 for model 2 and 0.242 for model 3 indicating
514 an absence of evidence for rejecting the proportional hazards assumption underlying these models at the 5% level. For model 1 the test
515 p-value was 0.014 indicating a violation of the proportional hazards assumption. Examining Figure S1, in particular the age tertiles, it
516 seems likely this is attributable to a small number of early deaths, however we have avoided drawing conclusions based on model 1
517 for this reason.

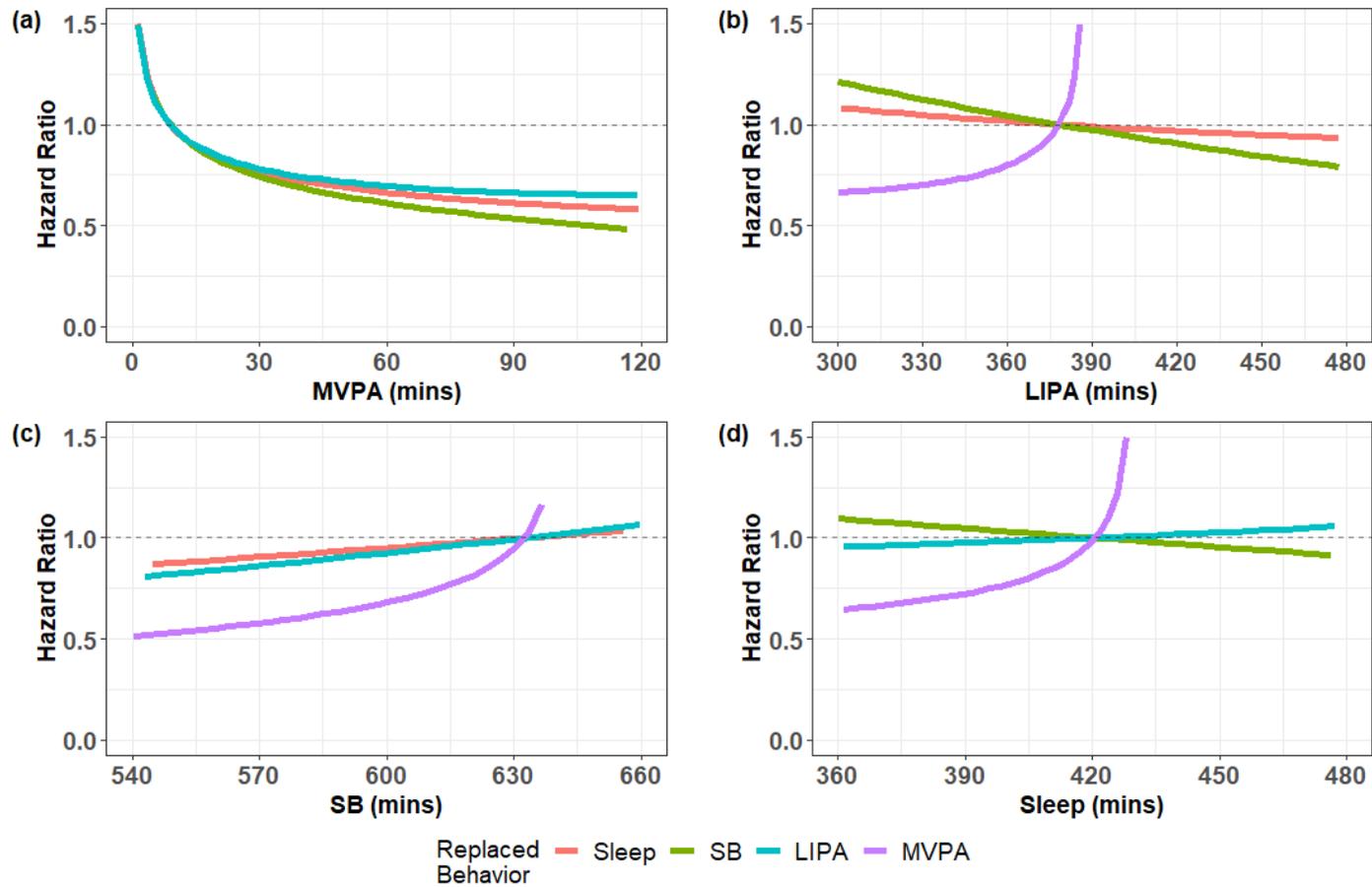
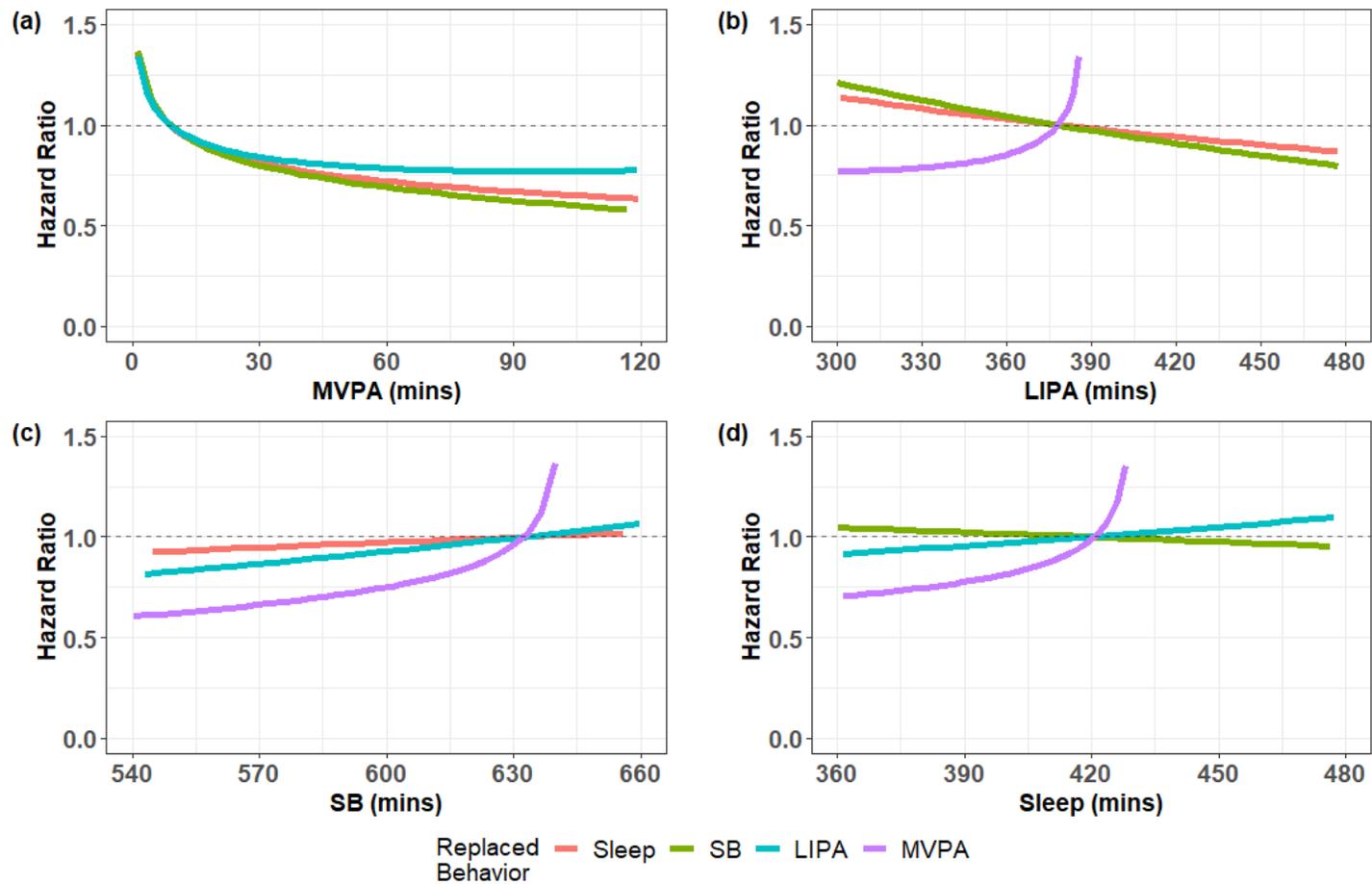


Figure S2: Expected hazard ratios based on Model 1 against daily time (in minutes) spent in (a) MVPA, (b) LIPA, (c) SB, and (d) Sleep. Time is exchanged between the component on the x-axis and the component indicated by the line, whilst holding the remaining components fixed at their value in the average time-use composition.



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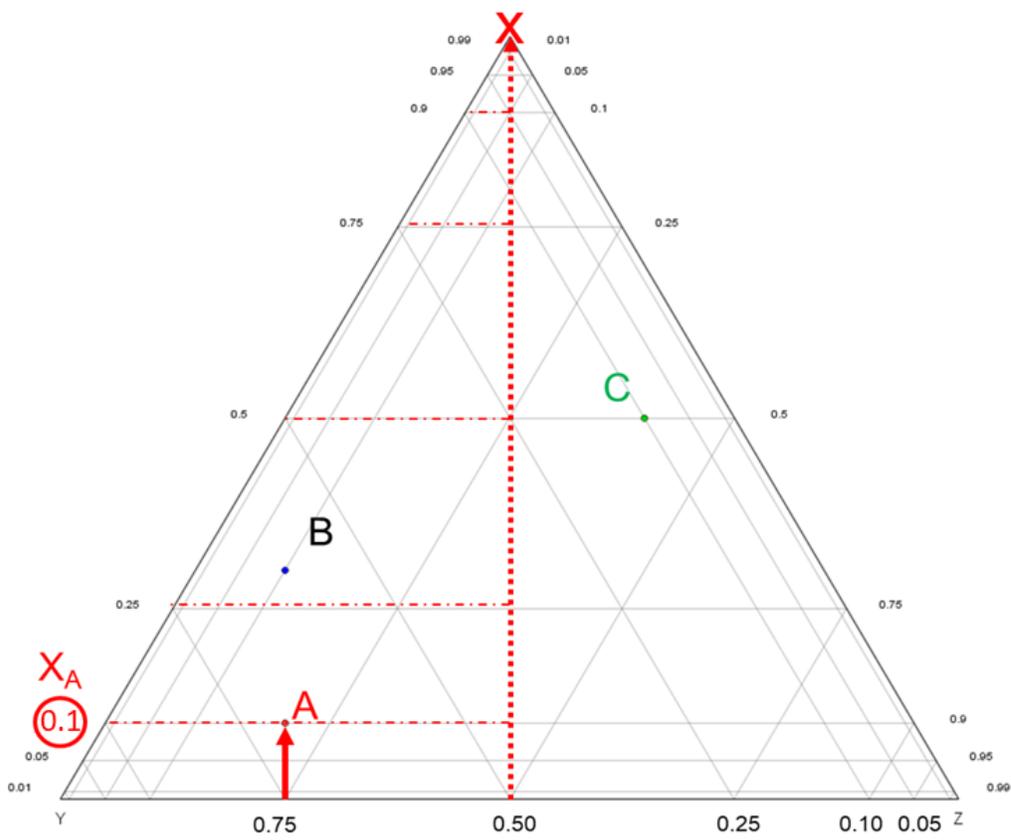
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Figure S3: Expected hazard ratios based on Model 2 against daily time (in minutes) spent in (a) MVPA, (b) LIPA, (c) SB, and (d) Sleep. Time is exchanged between the component on the x-axis and the component indicated by the line, whilst holding the remaining components fixed at their value in the average time-use composition.

526 **Reading Ternary Plots**

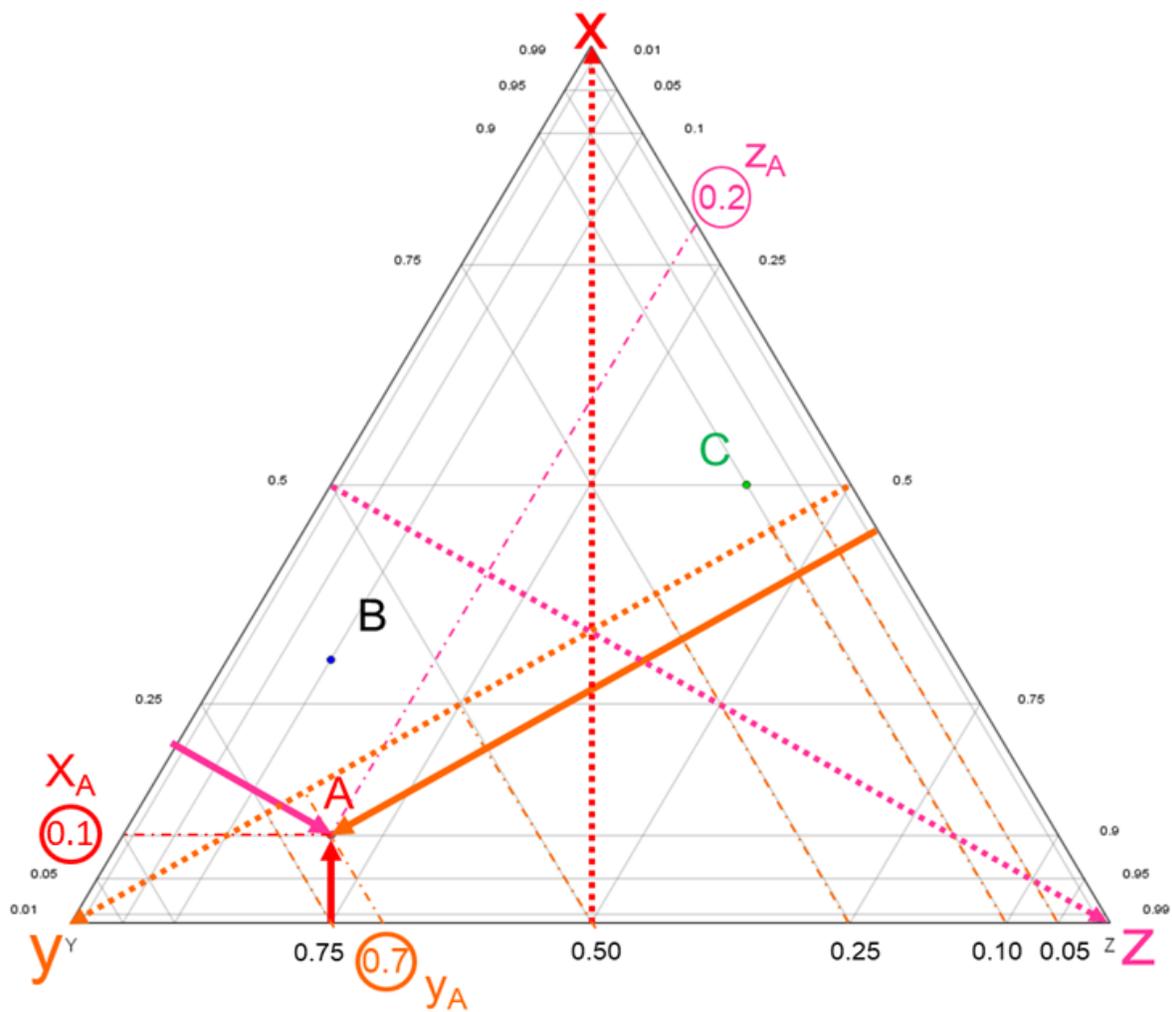
527 A ternary plot is used to display the values of a composition consisting of three components with
528 a fixed sum constraint (e.g. 100% if expressed in percentages); that is, points on a 3-dimensional
529 simplex. Proximity to one of the vertices indicates how close the composition is to being wholly
530 composed of that component, e.g. the x vertex below at the peak of the triangle corresponds to
531 100% component x and 0% components y and z. To read off the x-value of any point we draw a
532 horizontal line from the point to the left-hand axis.



533

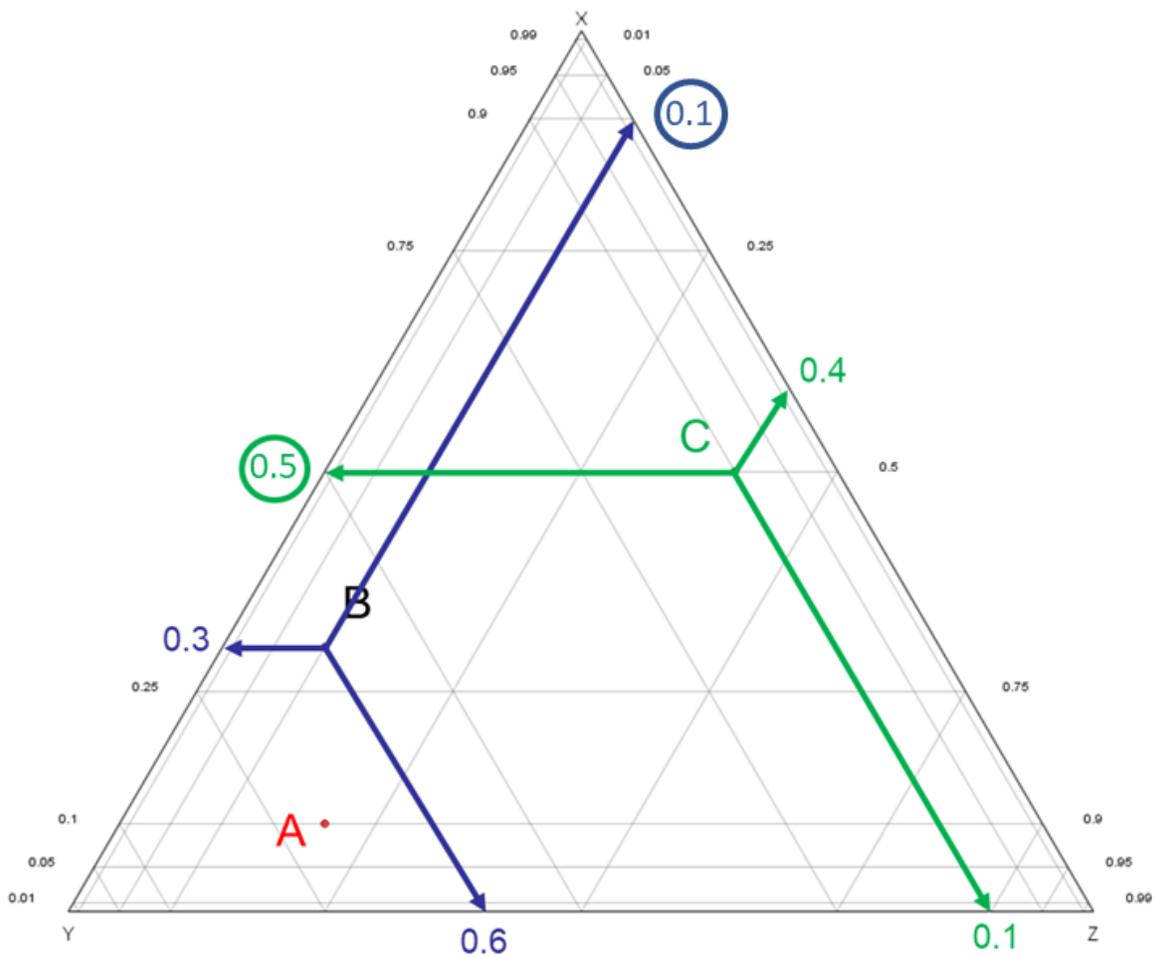
534 **Figure S4: Sample ternary plot**

538 And the y component is read off the bottom scale.



539

540 **Figure S6: Sample ternary plot**



541

542 **Figure S7: Sample ternary plot**

Point	X	Y	Z
A	0.1	0.7	0.2
B	0.3	0.6	0.1
C	0.5	0.1	0.4

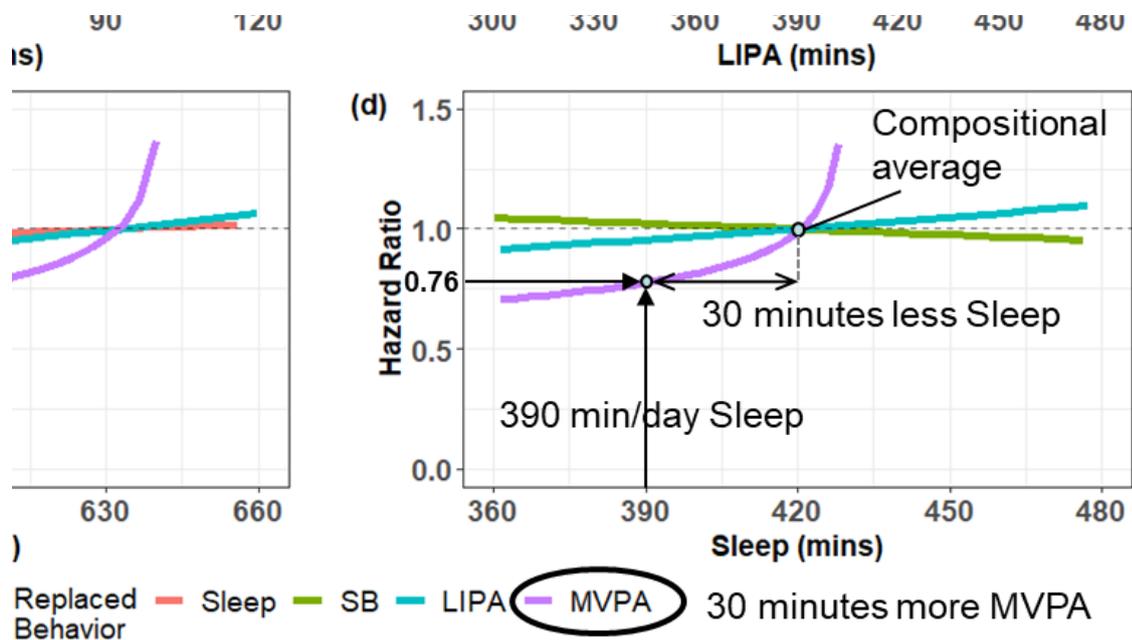
543

544 **Table S8: Simplicial coordinates of points on sample ternary plot**

1 **Reading Isotemporal Substitution Plots**

2 The objective of isotemporal substitution plots is to show the hypothetical outcome of two-
3 way substitution of time between behaviors.

4 Considering Figure S8, the crossover point for the three lines at hazard ratio = 1.0 represents
5 the average composition used as reference. The position on the x-axis indicates the time spent
6 in the day on the behavior type indicated on the x-axis label. The color of the line indicates
7 the behavior that time is being reallocated to/from to alter the x-axis behavior. For example,
8 the purple line in plot (d) in Figure S3 corresponds to two-way substitution of time between
9 MVPA and Sleep. Thus, the mortality risk for an individual at the average composition who
10 replaces 30 minutes of sleep (reduction) by 30 minutes of MVPA (increase) per day, is
11 expected to be lower by a factor of 0.76.



12

13 **Figure S8: Magnified section of Figure S3(d) with annotations**

14

15