

Logistic regression

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Stata 11

When one might use logistic regression.

Some examples:

- One **binary** independent variable. (**one odds ratio**).
- Probabilities, odds and the logit function
- One **continuous** independent variable.
- One **categorical** independent variable.
(The **Wald test**)
- One **binary** independent variable and **continuous** independent variable no interaction.
- One **binary** independent variable and **continuous** independent variable with interaction.

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Linear and Logistic regression - Note 4

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Watch out for 'small' **reference** groups

The **likelihood ratio test**: comparing two nested models.

The **logistic regression model in general**

- The model and the **assumptions**.
- The **data** and the assumption of **independence**.

Estimation and inference

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Linear and Logistic regression - Note 4

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Logistic regression models: Introduction

A logistic regression is a **possible** model if the **dependent** variable (the response) is **dichotomous** dead/alive obese/not obese etc.

Contrary to what many believe there are **no assumptions** about the **independent** variables.

They can be categorical or continuous.

When working with binary response it is **custom** to **code** the **"positive"** event (eg. dead) as **1** and a **"negative"** event (alive) as **0**.

A logistic regression models the **probability** of a "positive event" via odds.

And the associations via **odds ratio**.

If the **event is rare** then **odds ratios** estimate the **relative risk**.

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Linear and Logistic regression - Note 4

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Logistic regression models: Introduction

A logistic regression can also be used to estimate the odds ratios in an **unmatched case-control** study.

For such data the **constant** terms have **no meaning**.

And the odds ratios is comparable to the odds ratio from a **follow-up study**.

Many **other epidemiological design** are analyzed by logistic regression models.

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Linear and Logistic regression - Note 4

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Estimating one odds ratio using logistic regression

We are now considering a larger part of the Frammingham data set, consisting of 4690 persons with **known BMI** at the start.

We will focus on the risk obesity (BMI≥30 kg/m²) .

Out of the 4690 persons 601 = 12.8% were **obese**.

Divided into gender

	Obese	Not-Obese
Women	375 (14.2%)	2268
Men	226 (11.0%)	1821

We see a higher prevalence among women: OR: **1.33 (1.12;1.59)**.

That is **the odds** of being obese is between **12** and **59** percent higher for women.($\chi^2=10.2$ p-value=0.001)

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Finding an odds ratio using logistic regression

The odds ratio is defined as: $OR = \frac{odds_{Women}}{odds_{Men}}$

So applying the logarithm we get:

$$\ln(OR) = \ln\left(\frac{odds_{Women}}{odds_{Men}}\right) = \ln(odds_{Women}) - \ln(odds_{Men})$$

And rearranging terms :

$$\ln(odds_{Women}) = \ln(odds_{Men}) + \ln(OR)$$

That is the log-odds obesity for the women can be written as the sum of two terms:

- The log-odds in **reference** group (men)
- The log of the odds ratio

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Finding an odds ratio using logistic regression

$$\ln(odds_{Women}) = \ln(odds_{Men}) + \ln(OR)$$

If we again let *women* be an indicator/dummy variable, then we can consider the model:

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman$$

For **men** we get: $\ln(odds) = \beta_0$

And for **women**: $\ln(odds) = \beta_0 + \beta_1$

Comparing with the equation on top we get:

$$\beta_0 = \ln(odds_{Men})$$

and

$$\beta_1 = \ln(OR)$$

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Finding an odds ratio using logistic regression

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman$$

$$\ln(odds_{Men}) \qquad \qquad \qquad \ln(OR)$$

Or to be more precise: $\beta_1 = \ln(OR_{Women\ vs\ Men})$

So, if we can fit the model above to the data, then we can get an estimate of the $\ln(OR)$ and hence of *OR*!

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Probabilities and odds

If *p* denotes the probability of an event (the **risk**, the **prevalence** proportion, or **cumulated incidence** proportion) then the odds is given by :

$$odds = \frac{p}{1-p}$$

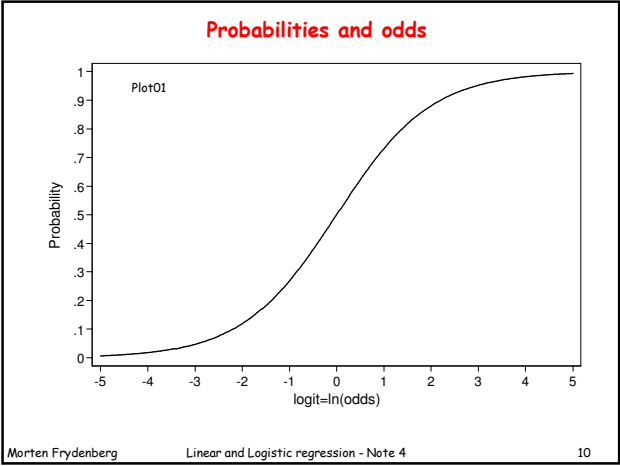
Note: $odds=1 \Leftrightarrow p=0.5 \Leftrightarrow \ln(odds)=0$

$$\ln(odds) = \ln\left(\frac{p}{1-p}\right)$$

In mathematics the last function of *p* is called the "logit" function.

$$\text{logit}(p) = \ln\left(\frac{p}{1-p}\right)$$

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Probabilities and odds

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman$$

So modelling the **log-odds** is the same as modelling $\text{logit}(p)$ and model from before could be written.

$$\text{logit}(p) = \beta_0 + \beta_1 \cdot woman$$

Going from odds to probabilities: $p = \frac{odds}{1+odds}$

The model on **probability scale** is :

$$p = \frac{\exp(\beta_0 + \beta_1 \cdot woman)}{1 + \exp(\beta_0 + \beta_1 \cdot woman)} = \text{INVLOGIT}(\beta_0 + \beta_1 \cdot woman)$$

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Finding an odds ratio using logistic regression

$$\text{logit}(p) = \ln(odds) = \beta_0 + \beta_1 \cdot woman$$

Back to finding the estimates.

In Stata: `logit obese b1.sex, baselevel`

Iteration 0: log likelihood = -1795.5437
Iteration 1: log likelihood = -1790.3856
Iteration 2: log likelihood = -1790.3703
Iteration 3: log likelihood = -1790.3703
Logistic regression

Number of obs		=	4690
LR chi2(1)		=	10.35
Prob > chi2		=	0.0013
Pseudo R2		=	0.0029

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex					
1	(base)				
2	.2868784	.0898972	3.19	0.001	.1106831 .4630738
_cons	-2.086606	.0705261	-29.59	0.000	-2.224835 -1.948378

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Finding an odds ratio using logistic regression

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot \text{woman}$$

$$\hat{\beta}_1 = \ln(\widehat{OR})$$

$$95\% \text{ CI for } \ln(OR)$$

	obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
2		.2868784	.0898972	3.19	0.001	.1106831 .4630738
_cons		-2.086606	.070526	-29.59	0.000	-2.224835 -1.948378

$$\widehat{OR} = \exp(0.2868784) = 1.33$$

$$95\% \text{ CI: } (1.12; 1.59).$$

Test for the hypothesis : $\ln(OR)=0 \Leftrightarrow OR=1$

Odds in reference group (men) = $\exp(-2.086606)=0.1241$

$$95\% \text{ CI: } (0.1081; 0.1425).$$

Prevalence among men: 0.1104 (0.0975; 0.1247).

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Finding an odds ratio using logistic regression

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot \text{woman}$$

An easier way to obtain the odds ratio.

`logit obese b1.sex,or baselevel`

Iteration 0: log likelihood = -1795.5437

Iteration 3: log likelihood = -1790.3703

Logit estimates

Number of obs = 4690

LR chi2(1) = 10.35

Prob > chi2 = 0.0013

Pseudo R2 = 0.0029

Log likelihood = -1790.3703

	obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
sex						
1		(base)				
2		1.332262	.1197667	3.19	0.001	1.117041 1.588951

Note, we cannot find any information about the risk in the reference group, i.e. the odds and prevalence among men!

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Linear and Logistic regression - Note 4

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The obesity and age: version 1

In the previous section we saw that the prevalence of obesity was different between men and women.

Is it also associated with age?

The simplest model on the logit scale would be:

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot \text{age}$$

That is a linear relation on the log-odds scale.

As we have seen before using age implies that β_0 references to a newborn (age=0).

So we will choose age=45 reference instead:

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

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The obesity and age: version 1

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

The interpretation of the parameters:

β_0 : the log odds for a 45 year old person.

β_1 : the log odds ratio, when comparing two persons who differ 1 year in age.

$\exp(\beta_1)$: the odds ratio, when comparing two persons who differ 1 year in age.

Note, that this odds ratio is assumed to be the same no matter what age the two persons have, as long as they differ by one year!

The log odds ratio is proportional to the age differences, e.g. OR increases exponentially with the age differences.

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The obesity and age: version 1

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

Obtaining the estimates in Stata:

`generate age45=age-45`

`logit obese age45`

	obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
age45		.0348023	.0051296	6.78	0.000	.0247484 .0448561
_cons		-1.985922	.0463594	-42.84	0.000	-2.076785 -1.895059

Test for no association with age

`logit obese age45,OR`

	obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
age45		1.035415	.0053113	6.78	0.000	1.025057 1.045877

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The obesity and age: version 1

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

Estimate: β_0 : -1.985 (-2.0767;-1.8951)

The odds for obesity among 45 year old:

$$0.1373 (0.1253; 0.1503)$$

The prevalence of obesity among 45 year old:

$$0.1207 (0.1114; 0.1307)$$

$$\text{odds} = \exp(\log(\text{odds}))$$

$$\text{Prob} = \frac{\text{odds}}{1 + \text{odds}}$$

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The obesity and age: version 1

$$\text{logit}(p) = \ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

Estimates: $\beta_1 : 0.0348 \text{ (0.0247;0.0449)}$

The **odds ratio** for being obese is **1.0354 (1.0251;1.0459)** when comparing the old person to the young person, if they differ with **one year in age**.

If they differ with **4.5 years** then the odds ratio is $1.0354^{4.5} \text{ (1.0251}^{4.5}\text{;1.0459}^{4.5}\text{)} = 1.17 \text{ (1.12;1.22)}$

In Stata: `lincom age45*4.5,OR`

```
( 1) 4.5 age45 = 0
```

obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
(1)	1.16954	0.069968	6.78	0.000	1.117806 1.223668

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The obesity and age: version 1

Estimated relationship: $\ln(\text{odds}) = -1.986 + 0.0348 \cdot (\text{age} - 45)$

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The obesity and age: version 1

Estimated relationship:

$$\text{prevalence} = \frac{\exp(-1.986 + 0.0348 \cdot (\text{age} - 45))}{1 + \exp(-1.986 + 0.0348 \cdot (\text{age} - 45))}$$

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The obesity and age: version 2

$$\ln(\text{odds}) = \beta_0 + \beta_1 \cdot (\text{age} - 45)$$

This model assumes that one year of age difference is associated with the same odds ratio irrespective of the age.

An other way to model the prevalence could be to assume a step function that is to categorize age.

We will here look at age divided in seven five-years groups:
`egen agegrp7=cut(age), at(0,35,40,45,50,55,60,120) label`

With this command the **youngest** age group will be number **0** the **second youngest**: **1** and the **oldest**: **6**

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The obesity and age: version 2

```
table agegrp7 ,c(min age max age count obese sum obese) row
```

agegrp7	min(age)	max(age)	N(obese)	sum(obese)
0-	30	34	352	23
35-	35	39	973	105
40-	40	44	885	93
45-	45	49	799	95
50-	50	54	733	115
55-	55	59	613	95
60-	60	66	335	75
Total	30	66	4,690	601

A model that have different odds in each age group :

$$\ln(\text{odds}) = \alpha_0 + \sum_{i=1}^6 \alpha_i \cdot \text{age}_i$$

Where age_i is an indicator for being in the i th age group

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The obesity and age: version 2

$$\ln(\text{odds}) = \alpha_0 + \sum_{i=1}^6 \alpha_i \cdot \text{age}_i$$

The interpretation of the parameters:

α_0 : the **log odds** in **reference** group=the youngest.

α_i : the **log odds ratio**, when comparing one person in age group i with one in the reference group=the youngest.

`logit obese i.agegrp7,baselevel` **Not all output**

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
agegrp7					
0	(base)				
1	.5483322	.239152	2.29	0.022	.0796029 1.017061
2	.5186016	.2419361	2.14	0.032	.0444155 .9927877
3	.6576621	.2417944	2.72	0.007	.1837537 1.13157
4	.9790072	.2383937	4.11	0.000	.5117642 1.44625
5	.9644652	.2428468	3.97	0.000	.4884941 1.440436
6	1.41737	.2523832	5.62	0.000	.9227081 1.912032
_cons	-2.660564	.2156798	-12.34	0.000	-3.083288 -2.237839

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The obesity and age: version 2

$$\ln(odds) = \alpha_0 + \sum_{i=1}^6 \beta_i \cdot age_i$$

logit obese i.agegrp7,or baselevel

not all output

obese	Odds Ratio	Std. Err	z	P> z	[95% Conf. Interval]
1	1.730365	.4138291	2.29	0.022	1.082857 2.765057
2	1.679677	.4063746	2.14	0.032	1.045417 2.698747
3	1.930274	.4667295	2.72	0.007	1.20172 3.100522
4	2.661812	.6743592	4.11	0.000	1.668232 4.247159
5	2.623384	.6370806	3.97	0.000	1.62986 4.222538
6	4.126254	1.041397	5.62	0.000	2.516095 6.766825

The OR between the **second oldest** and the **youngest**:
2.62 (1.63;4.22)

Between a **63** and **322** percent **increase** in odds.

Small prevalence: **63** and **322** percent **increase** in prevalence.

A statistical significant difference in prevalence!

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The obesity and age: version 2

$$\ln(odds) = \alpha_0 + \sum_{i=1}^6 \alpha_i \cdot age_i$$

The output contains **six tests** of no difference in risk - comparing each of the six groups with the **reference** (the youngest) group.

The command: testparm i.agegrp7
will give a "Wald test" of no difference between the **seven** groups.

(1) [obese]1.agegrp7 = 0
(2) [obese]2.agegrp7 = 0
(3) [obese]3.agegrp7 = 0
(4) [obese]4.agegrp7 = 0
(5) [obese]5.agegrp7 = 0
(6) [obese]6.agegrp7 = 0

chi2(6) = 55.26
Prob > chi2 = 0.0000

Highly significant differences

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The obesity and age: version 2

Using the age group 45-49 as **reference**

logit obese b3.agegrp7,or baselevel

not all output

obese	Odds Ratio	Std. Err	z	P> z	[95% Conf. Interval]
agegrp7					
0	.5180611	.1252643	-2.72	0.007	.3225264 .8321407
1	.8964346	.1349312	-0.73	0.467	.6675609 1.203778
2	.8701754	.1347005	-0.90	0.369	.6424561 1.17861
3	(base)				
4	1.378981	.2057436	2.15	0.031	1.029341 1.847385
5	1.359073	.2123097	1.96	0.050	1.000625 1.845927
6	2.137652	.3648206	4.45	0.000	1.529915 2.986803

The OR between the **second oldest** and the **45-49 old**:
1.36 (1.00;1.85)

Between a **no** and **85** percent **increase** in (odds) prevalence.

A **borderline** significant different in prevalence!

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The obesity and age: version 2

Plot04

Estimated relationship

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The obesity and age: version 1 and 2

Plot05

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The obesity, sex and age: version 1

The first analysis only looked at sex and the second only at age.

Let us try to look at those two at the same time

The simplest model on the **logit scale** would be:

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45)$$

This is based on three **assumptions**:

Additivity on logit scale: The contribution from sex and age are **added**.

Proportionality on logit scale: The contribution from age is **proportional** to its value.

No effectmodification on logit scale: The contribution from one independent variable is **the same** whatever the value is for the other.

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The obesity, sex and age : version 1

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45)$$

The interpretation of the parameters:

β_0 : the **log odds** for a 45 year old **man**.

β_1 : the **log odds ratio**, when comparing a woman to a man of the same age.

β_2 : the **log odds ratio**, when comparing two persons of the same sex, where the first is one year older than the other.

$\beta_2 \cdot \Delta age$: the **log odds ratio**, when comparing two persons of the same sex, where the first is Δage years older than the other.

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The obesity, sex and age : version 1

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45)$$

Obtaining the estimates in Stata:

logit obese b1.sex age45

Iteration 0: log likelihood = -1795.5437
Iteration 3: log likelihood = -1767.7019
Logistic regression

Number of obs	=	4690
LR chi2(2)	=	55.68
Prob > chi2	=	0.0000
Pseudo R2	=	0.0155

Log likelihood = -1767.7019

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
sex					
1	(base)				
2	.2743976	.0903385	3.04	0.002	.0973374 .4514579
age45	.0344723	.0051354	6.71	0.000	.0244072 .0445374
_cons	-2.147056	.0721981	-29.74	0.000	-2.288561 -2.00555

Tests:

No association with sex

No association with age

Prevalence is 50% among 45 year old men

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The obesity, sex and age : version 1

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45)$$

logit obese b1.sex age45, or

obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
2.sex	1.315738	.1188618	3.04	0.002	1.102232 1.5706
age45	1.035073	.0053155	6.71	0.000	1.024707 1.045544

OR for **women** compared to men "adjusted for age" :
1.32 (1.10;1.57)

The **unadjusted** was 1.33 (1.12;1.59).

OR for **one year age** difference "adjusted for sex" :
1.04 (1.02;1.05)

The **unadjusted** was 1.04 (1.03;1.05)

Not much has changed!

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The obesity, sex and age: version 2

A more complicated model on the logit scale would be:

men: $\ln(odds) = \alpha_0 + \alpha_1 \cdot (age - 45)$

women: $\ln(odds) = \gamma_0 + \gamma_1 \cdot (age - 45)$

This is based on one **assumption**:

Proportionality on the **logit scale**: The contribution age is **proportional** to its value.

It can be written in just one formula (with interaction):

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45) + \beta_3 \cdot woman \cdot (age - 45)$$

Where: $\alpha_0 = \beta_0$ $\alpha_1 = \beta_2$
 $\gamma_0 = \beta_0 + \beta_1$ $\gamma_1 = \beta_2 + \beta_3$

That is: $\beta_1 = \gamma_0 - \alpha_0$ $\beta_3 = \gamma_1 - \alpha_1$

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The obesity, sex and age: version 2

$$\ln(odds) = \beta_0 + \beta_1 \cdot woman + \beta_2 \cdot (age - 45) + \beta_3 \cdot woman \cdot (age - 45)$$

Estimates log odds:

logit obese b1.sex##c.age45

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
2.sex	-.116797	.0950345	1.23	0.219	-.0694672 -.3030611
age45	-.005684	.0083728	-0.68	0.497	-.0220953 -.0107255
sex#c.age45					
2	-.065803	.010743	6.13	0.000	-.0447472 -.0868588
_cons	-2.083041	.0706433	-29.49	0.000	-2.221499 -1.944583

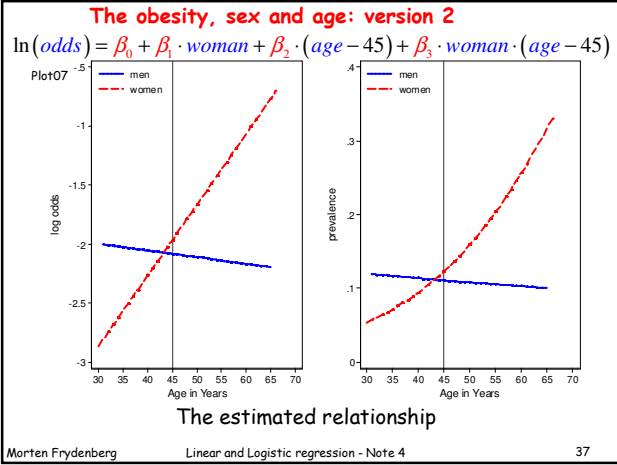
Men

Difference between women and men

Estimates odds ratios:

obese	Odds Ratio	z	P> z	[95% Conf. Interval]
2.sex	1.123891	1.23	0.219	.9328907 1.353997
age45	.9943312	-0.68	0.497	.978147 1.010783
sex#c.age45				
2	1.068016	6.13	0.000	1.045763 1.090743

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A small case-control example

tabodds cancer age

age	cases	controls	odds	[95% Conf. Interval]	
25-34	2	116	0.01724	0.00426	0.06976
35-44	9	190	0.04737	0.02427	0.09244
45-54	46	167	0.27545	0.19875	0.38175
55-64	76	166	0.45783	0.34899	0.60061
65-74	55	106	0.51887	0.37463	0.71864
>=75	13	31	0.41935	0.21944	0.80138

Few events in reference group= wide CI's

tabodds cancer age, or

age	Odds Ratio	chi2	P>chi2	[95% Conf. Interval]	
25-34	1.000000	.	.	0.579474	13.025660
35-44	2.747368	1.76	0.1843	3.588609	71.123412
45-54	15.976048	24.18	0.0000	5.834718	120.850133
55-64	26.554217	41.14	0.0000	6.278745	144.243682
65-74	30.094340	43.99	0.0000	4.402342	134.380270
>=75	24.322581	29.40	0.0000		

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A small case-control example

tabodds cancer age

age	cases	controls	odds	[95% Conf. Interval]	
25-34	2	116	0.01724	0.00426	0.06976
35-44	9	190	0.04737	0.02427	0.09244
45-54	46	167	0.27545	0.19875	0.38175
55-64	76	166	0.45783	0.34899	0.60061
65-74	55	106	0.51887	0.37463	0.71864
>=75	13	31	0.41935	0.21944	0.80138

Many events in reference group= narrow CI's

tabodds cancer age, or **base(3)**

age	Odds Ratio	chi2	P>chi2	[95% Conf. Interval]	
25-34	0.062594	24.18	0.0000	0.014060	0.278660
35-44	0.171968	25.86	0.0000	0.079661	0.371235
45-54	1.000000	.	.		
55-64	1.662127	5.54	0.0186	1.083844	2.548952
65-74	1.883716	7.32	0.0068	1.181689	3.002809
>=75	1.522440	1.30	0.2546	0.734799	3.154365

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A small case-control example

logit cancer b0.smoker b1.age,or

Iteration 0: log likelihood = -496.55682
Iteration 1: log likelihood = -437.36405
Iteration 2: log likelihood = -429.36499
Iteration 3: log likelihood = -428.94718
Iteration 4: log likelihood = -428.94432
Iteration 5: log likelihood = -428.94432

Logistic regression Number of obs = 977
LR chi2(6) = 135.23
Prob > chi2 = 0.0000
Pseudo R2 = 0.1362

Log likelihood = -428.94432

cancer	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
smoker						
0	(base)					
1	2.350498	.4513038	4.45	0.000	1.613342	3.424472
age						
1	(base)					
2	2.832192	2.243677	1.31	0.189	.5995101	13.37978
3	16.38078	12.17376	3.82	0.000	3.932284	69.91412
4	27.89911	20.32372	4.57	0.000	6.691354	116.3233
5	34.79453	25.59025	4.83	0.000	8.231513	147.0761
6	27.713	21.89264	4.21	0.000	5.891876	130.3507

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A small case-control example

logit cancer b0.smoker **b3.age,or baselev**

Iteration 0: log likelihood = -496.55682
Iteration 1: log likelihood = -437.36405
Iteration 2: log likelihood = -429.36499
Iteration 3: log likelihood = -428.94718
Iteration 4: log likelihood = -428.94432
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Logistic regression Number of obs = 977
LR chi2(6) = 135.23
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Pseudo R2 = 0.1362

Log likelihood = -428.94432

cancer	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
smoker						
0	(base)					
1	2.350498	.4513038	4.45	0.000	1.613342	3.424472
age						
1	.0603108	.0442807	-3.82	0.000	.014303	.254305
2	.1708118	.0652397	-4.63	0.000	.080800	.361098
3	(base)					
4	1.682618	.3701188	2.37	0.018	1.093327	2.58953
5	2.098486	.5042862	3.08	0.002	1.31025	3.360918
6	1.671393	.6277714	1.37	0.171	.800514	3.489699

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Things to look out for in the output

In general:

Wide CI's or large standard errors in a logistic regression indicates that at least one group has **few events**!

Many iterations in a logistic regression indicates that some of the **parameters are hard to estimate**.

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Comparing two models: the likelihood ratio test

Earlier we saw how one could use a **Wald** test to test if several coefficients could be zero .

An other way to "compare" two models is by a **likelihood ratio test**.

In the logistic regression output from Stata we find a likelihood ratio test comparing the **fitted model** with the model with no dependent variables the **constant odds model**:

LR chi2(6)

=

135.23

Prob > chi2

=

0.0000

The conclusion: The model with smoker and age is **statistical significant** better, than a model assuming the same odds, risk for everybody.

Morten FrydenbergLinear and Logistic regression - Note 443

Comparing two models: the likelihood ratio test

One can compare two models with a likelihood ratio test if:

- The two models are fitted on exactly the **same data set**.
- The two models are **nested**, i.e. one can go from one model to the other by setting some coefficients to zero.

In Stata the test is found in this way:

```
logit cancer i.smoker i.age
estimates store model1
logit cancer i.smoker
estimates store model2
lrtest model1 model2
```

Output:

likelihood-ratio test

LR chi2(5)

=

120.82

(Assumption: model2 nested in model1)

Prob > chi2

=

0.0000

i.age adds **statistical significant** information to the model only containing smoking!

Morten FrydenbergLinear and Logistic regression - Note 444

Logistic regression model in general

$$\ln(odds) = \beta_0 + \sum_{p=1}^k \beta_p \cdot x_p$$

This is based on three assumptions:

a. **Additivity on log-odds scale:**

The contribution from each of the independent variables are **added**.

b. **Proportionality:**

The contribution from independent variables is **proportional** to its value (with a factor β)

c. **No effectmodification:**

The contribution from one independent variable is **the same** whatever the values are for the other.

Note a. can also be formulate as **multiplicativity on odds scale**

$$odds = odds_0 \cdot OR_1^{x_1} \cdot OR_2^{x_2} \cdot \dots \cdot OR_k^{x_k}$$

Morten FrydenbergLinear and Logistic regression - Note 445

Logistic regression model in general

$$\ln(odds) = \beta_0 + \sum_{p=1}^k \beta_p \cdot x_p$$

If one consider two persons who differ with

$$\Delta x_1 \text{ in } x_1, \Delta x_2 \text{ in } x_2 \dots \text{ and } \Delta x_k \text{ in } x_k$$

the difference in the **log odds** is :

$$\sum_{p=1}^k \beta_p \cdot \Delta x_p$$

Again we see that the contribution from each of the explanatory variables:

are **added**,

are **proportional** to the difference

and **does not depend** on the difference in the other

on the log odds scale.

Morten FrydenbergLinear and Logistic regression - Note 446

Logistic regression model in general

$$\ln(odds) = \beta_0 + \sum_{p=1}^k \beta_p \cdot x_p$$

If one consider two persons who differ with

$$\Delta x_1 \text{ in } x_1, \Delta x_2 \text{ in } x_2 \dots \text{ and } \Delta x_k \text{ in } x_k$$

the odds ratio :

$$OR = OR_1^{\Delta x_1} \cdot OR_2^{\Delta x_2} \cdot \dots \cdot OR_k^{\Delta x_k}$$

Note the model might also be formulated:

$$p = \Pr[Y = 1] = \frac{\exp\left(\beta_0 + \sum_{p=1}^k \beta_p \cdot x_p\right)}{1 + \exp\left(\beta_0 + \sum_{p=1}^k \beta_p \cdot x_p\right)}$$

Morten FrydenbergLinear and Logistic regression - Note 447

Logistic regression model in general

$$\ln(odds) = \beta_0 + \sum_{p=1}^k \beta_p \cdot x_p$$

The data: $Y=1/0$ dichotomous dependent variable

$$x_1, x_2 \dots x_k$$
 independent/explanatory variables

Like in the normal regression models it is assumed that the Y's are **independent** given the explanatory variables.

This assumption can, in general, only be checked by **scrutinising** the design.

Look out for data sampled in **clusters**:

Patients within the **same GP**

Children within the **same family**

Twins.

Morten FrydenbergLinear and Logistic regression - Note 448

Logistic regression model in general**Estimation:**

Excepting the two by two tables, there are **no closed form** for the estimates.

The **distribution** of the estimates **are not known**.

Estimates are found by the method of **maximum likelihood**.

Estimates are using **iterative methods**.

Standard errors, confidence intervals and all tests are based on **asymptotics**.

That is, all statistical **inference** are **approximate**.

The **more data** - the more events -the **better** the approximations.