

Logistic regression
Morten Frydenberg ©
Institut for Biostatistik

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.

Morten Frydenberg Linear and Logistic regression - Note 3 1

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

Morten Frydenberg Linear and Logistic regression - Note 3 2

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**.

Morten Frydenberg Linear and Logistic regression - Note 3 3

Logistic regression models: Introduction

A logistic regression can also be used to estimate the odds ratios in a **unmatched case-control study**.
 For such data the **constant terms have no meaning**.
 And the odds ratios comparable odds ratio from a **follow-up study**.
 Many **other epidemiological design** are analyzed by logistic regression models.

Morten Frydenberg Linear and Logistic regression - Note 3 4

Estimating one odds ratio using logistic regression

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

We will focus on the risk obesity (BMI \geq 30 kg/m 2).

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**)

Morten Frydenberg Linear and Logistic regression - Note 3 5

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

Morten Frydenberg Linear and Logistic regression - Note 3 6

Finding an odds ratio using logistic regression

$$\ln(\text{odds}_{\text{Women}}) = \ln(\text{odds}_{\text{Men}}) + \ln(OR)$$

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

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

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

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

Comparing with the equation on top we get:

$$\beta_0 = \ln(\text{odds}_{\text{Men}})$$

and

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

Morten Frydenberg

Linear and Logistic regression - Note 3

7

Finding an odds ratio using logistic regression

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

$$\ln(\text{odds}_{\text{Men}}) \quad \ln(OR)$$

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

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 !

Morten Frydenberg

Linear and Logistic regression - Note 3

8

Probabilities and odds

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

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

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

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

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

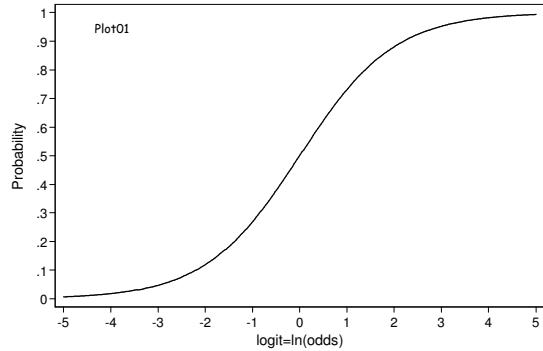
$$\text{logit}(p) = \ln\left(\frac{p}{1-p}\right)$$

Morten Frydenberg

Linear and Logistic regression - Note 3

9

Probabilities and odds



Morten Frydenberg

Linear and Logistic regression - Note 3

10

Probabilities and odds

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

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

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

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

The model on **probability scale** is :

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

Morten Frydenberg

Linear and Logistic regression - Note 3

11

Finding an odds ratio using logistic regression

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

Back to finding the estimates.

In STATA:

```
char sex[omit]1
xi: logit obese i.sex
i.sex          _Isex_1-2          (naturally coded; _Isex_1 omitted)
Iteration 0:  log likelihood = -1795.5437
Iteration 3:  log likelihood = -1790.3703
Logit estimates
Number of obs = 4690
LR ch2(1)      = 10.35
Prob > chi2    = 0.0013
Pseudo R2      = 0.0029
Log likelihood = -1790.3703
obese |   coef.   Std. Err.      z     P>|z| [95% Conf. Interval]
-----+
_Isex_2 | -.2868784  .0898972   3.19  0.001   .1106831  .4630738
_cons  | -2.086606  .070526  -29.59  0.000  -2.224835 -1.948378
```

Morten Frydenberg

Linear and Logistic regression - Note 3

12

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% CI for $\ln(OR)$

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_Isex_2	.2868784	.0898972	3.19	0.001	.1106831 .4630738
_cons	-2.086606	.070526	-29.59	0.000	-2.224835 -1.948378

$$OR = \exp(0.2868784) = 1.33$$

95% 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% CI: (0.1081; 0.1425).

Prevalence among men: 0.1104 (0.0975; 0.1247).

Morten Frydenberg

Linear and Logistic regression - Note 3

13

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.
 $x1: \text{Logit obese } i.\text{sex}$, or

<small>(naturally coded; _Isex_1 omitted)</small>					
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					
obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
_Isex_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!

Morten Frydenberg

Linear and Logistic regression - Note 3

14

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 ($\text{age}=0$).

So we will chose $\text{age}=45$ reference instead:

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

Morten Frydenberg

Linear and Logistic regression - Note 3

15

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 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.

Morten Frydenberg

Linear and Logistic regression - Note 3

16

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:

```
gene age45=age-45
logit obese age45
```

<small>Iteration 0: log likelihood = -1795.5437 Iteration 3: log likelihood = -1772.3839 Logit estimates Number of obs = 4690 LR chi2(1) = 46.32 Prob > chi2 = 0.0000 Pseudo R2 = 0.0129</small>					
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

Morten Frydenberg

Linear and Logistic regression - Note 3

17

The obesity and age: version 1

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

Estimate: $\beta_0: -1.985 (-2.0767; -1.8951)$

The **odds** for obesity for **among 45 year old**:

0.1373 (0.1253; 0.1503)

The **prevalence** of obesity for **among 45 year old**:

0.1207 (0.1114; 0.1307)

Morten Frydenberg

Linear and Logistic regression - Note 3

18

The obesity and age: version 1

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

Estimates: $\beta_1 : 0.0348$ (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 $1.0354^{4.5}$ (1.0251^{4.5};1.0459^{4.5})= 1.17 (1.12;1.22)

In STATA:

```
logit obese age45, or
```

will give you the OR for one year age difference directly.

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

Morten Frydenberg Linear and Logistic regression - Note 3 19

The obesity and age: version 1

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

Morten Frydenberg Linear and Logistic regression - Note 3 20

The obesity and age: version 1

Estimated relationship:

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

Morten Frydenberg Linear and Logistic regression - Note 3 21

The obesity and age: version 2

$$\ln(\text{odds}) = \alpha_0 + \alpha_i \cdot (\text{age} - 45)$$

This model assumes that one year of age difference is associated with the same odds ratio irrespectively 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) tab7`

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

Morten Frydenberg Linear and Logistic regression - Note 3 22

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

Morten Frydenberg Linear and Logistic regression - Note 3 23

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.

char agegrp7[omit]0
xi: logit obese i.agegrp7

Not all output

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_agegrp7_1	.54833	.23915	2.29	0.022	.079603 1.017061
_agegrp7_2	.51860	.24193	2.14	0.032	.0444155 .992787
_agegrp7_3	.65766	.24179	2.72	0.007	.1837537 1.13157
_agegrp7_4	.97900	.23839	4.11	0.000	.5117642 1.44625
_agegrp7_5	.96446	.24284	3.97	0.000	.4884941 1.440436
_agegrp7_6	1.41737	.25238	5.62	0.000	.9227081 1.912032
_cons	-2.66056	.21567	-12.34	0.000	-3.083288 -2.237839

Morten Frydenberg Linear and Logistic regression - Note 3 24

The obesity and age: version 2

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

xi: logit obese i.agegrp7, or **Not all output**

obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
_Iagegrp7_1	1.730365	.138201	2.29	0.022	1.082857 2.765057
_Iagegrp7_2	1.679677	.406346	2.14	0.032	1.045417 2.698747
_Iagegrp7_3	1.930274	.466295	2.72	0.007	1.20172 3.100522
_Iagegrp7_4	2.661812	.621592	4.11	0.000	1.668232 4.247159
_Iagegrp7_5	2.623384	.637036	3.97	0.000	1.62986 4.222538
_Iagegrp7_6	4.126254	1.041394	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!

Morten Frydenberg Linear and Logistic regression - Note 3 25

The obesity and age: version 2

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

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 _Iagegrp*` will give a "Wald test" of no difference between the seven groups .

- (1) $_Iagegrp7_1 = 0$
- (2) $_Iagegrp7_2 = 0$
- (3) $_Iagegrp7_3 = 0$
- (4) $_Iagegrp7_4 = 0$
- (5) $_Iagegrp7_5 = 0$
- (6) $_Iagegrp7_6 = 0$

$\text{chi2}(6) = 55.26$
 Prob > chi2 = 0.0000

Highly significant differences

Morten Frydenberg Linear and Logistic regression - Note 3 26

The obesity and age: version 2

Using the age group 45-49 as reference

char agegrp7[omit]3
xi: logit obese i.agegrp7, or **Not all output**

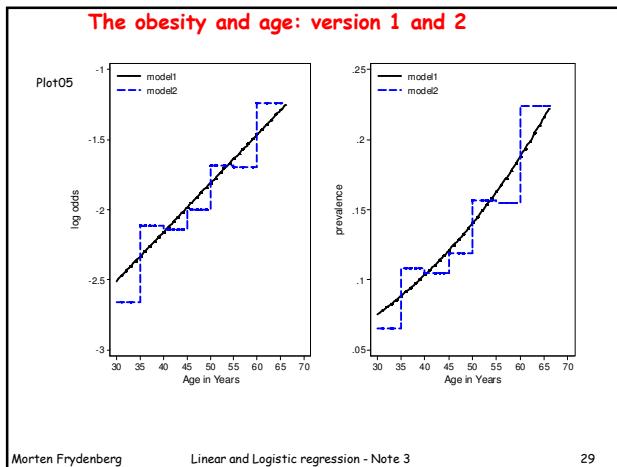
obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
_Iagegrp7_0	.518061	.1252643	-2.72	0.007	.3225264 .8321407
_Iagegrp7_1	.896434	.1549312	-0.73	0.467	.6675609 1.203778
_Iagegrp7_2	.870175	.1340005	-0.90	0.369	.6424561 1.17861
_Iagegrp7_4	1.378981	.257436	2.15	0.031	1.029341 1.847385
_Iagegrp7_5	1.359073	.123007	1.96	0.050	1.000625 1.845927
_Iagegrp7_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!

Morten Frydenberg Linear and Logistic regression - Note 3 27



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:

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

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 effect modification on logit scale: The contribution from one independent variable is the same whatever the value is for the other.

Morten Frydenberg Linear and Logistic regression - Note 3 30

The obesity, sex and age : version 1

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

The interpretation of the parameters:

β_0 : the log odds for 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.

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

Morten Frydenberg

Linear and Logistic regression - Note 3

31

The obesity, sex and age : version 1

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

Obtaining the estimates in STATA:

`xi: logit obese i.sex age45`

i.sex						
(naturally coded; Isex_1 omitted)						
Iteration 0: log likelihood = -1795.5437						
Iteration 3: log likelihood = -1767.7019						
Logit estimates						
Number of obs = 4690						
LR chi2(2) = 55.68						
Prob > chi2 = 0.0000						
Pseudo R2 = 0.0155						

obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
Isex_2	.2743977	.0903385	3.04	0.002	.0973375	.451458
age45	.0344723	.0051354	6.71	0.000	.0244072	.0445374
_cons	-2.147056	.0721961	-29.74	0.000	-2.388561	-2.00555

Tests: No association with sex No association with age

Prevalence is 50% among 45 year old men

Morten Frydenberg Linear and Logistic regression - Note 3 32

The obesity, sex and age : version 1

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

xi: logit obese i.sex age45, or						
obese	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]	
Isex_2	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!

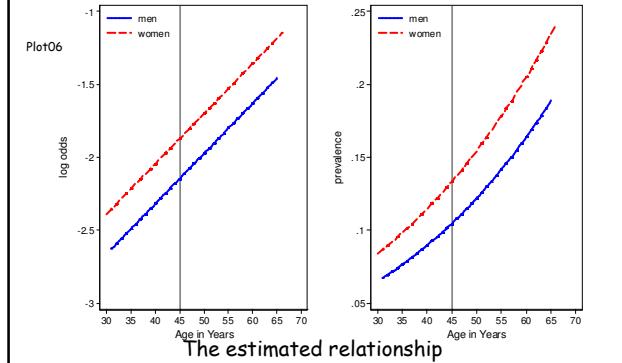
Morten Frydenberg

Linear and Logistic regression - Note 3

33

The obesity, sex and age : version 1

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



Morten Frydenberg Linear and Logistic regression - Note 3 34

The obesity, sex and age: version 2

A more complicated model on the logit scale would be:

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

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

This is based on one assumptions:

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

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

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

$$\alpha_0 = \beta_0 \quad \alpha_1 = \beta_2$$

$$\text{Where: } \gamma_0 = \beta_0 + \beta_1 \quad \gamma_1 = \beta_2 + \beta_3$$

$$\text{That is: } \beta_1 = \gamma_0 - \alpha_0 \quad \beta_3 = \gamma_1 - \alpha_1$$

Morten Frydenberg

Linear and Logistic regression - Note 3

35

The obesity, sex and age: version 2

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

Estimates log odds:

xi: logit obese i.sex*age45						
obese	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
Isex_2	.116797	.090304	1.23	0.219	-.069467	.303061
age45	-.0056849	.008372	-0.68	0.497	-.022095	.010725
Isexage45-2	.065803	.01074	6.13	0.000	.044747	.0868588
_cons	-2.083041	.070643	-29.49	0.000	-2.22149	-1.944583

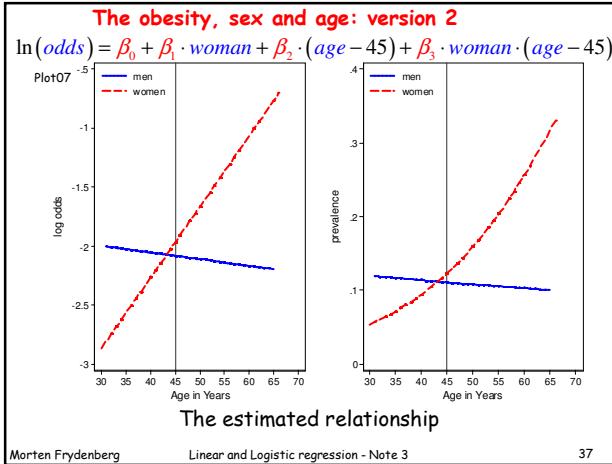
Men

Difference between women and men

Estimates odds ratios:

obese Odds Ratio Std. Err. z P> z [95% Conf. Interval]						
Isex_2	1.123891	.10660	1.23	0.219	.9328908	1.353997
age45	.994331	.00932	-0.68	0.497	.978147	1.010783
Isexage45-2	1.068016	.01147	6.13	0.000	1.045763	1.090743

Morten Frydenberg Linear and Logistic regression - Note 3 36



The 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

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

Few events in reference group= wide CI's

Morten Frydenberg Linear and Logistic regression - Note 3 38

The 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

Morten Frydenberg Linear and Logistic regression - Note 3 39

The case control example

```

char age [omit]1
xi:logit cancer i.smoker i.age,or
i.smoker _Ismoker_0-1 (naturally coded; _Ismoker_0 omitted)
i.age _Iage_1-6 (naturally coded; _Iage_1 omitted)
Iteration 0: log likelihood = -496.55682
Iteration 1: log likelihood = -437.55133
Iteration 2: log likelihood = -429.86007
Iteration 3: log likelihood = -428.99383
Iteration 4: log likelihood = -428.94473
Iteration 5: log likelihood = -428.94432
Iteration 6: log likelihood = -428.94432

```

"Many" iterations

Logit estimates					
cancer	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
_Ismoker_1	2.350	.4513038	4.45	0.000	1.613342 3.424472
_Iage_2	2.832	2.24368	1.31	0.189	.5995103 13.3798
_Iage_3	16.58	12.17378	3.82	0.000	3.932286 69.91422
_Iage_4	27.89	20.32374	4.57	0.000	6.691356 116.3235
_Iage_5	34.79	25.59029	4.83	0.000	8.231516 147.0764
_Iage_6	27.71	21.89267	4.21	0.000	5.891878 130.3509

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

Morten Frydenberg Linear and Logistic regression - Note 3 40

The case control example

```

char age [omit]3
xi:logit cancer i.smoker i.age,or
i.smoker _Ismoker_0-1 (naturally coded; _Ismoker_0 omitted)
i.age _Iage_1-6 (naturally coded; _Iage_3 omitted)
Iteration 0: log likelihood = -496.55682
Iteration 1: log likelihood = -437.55133
Iteration 2: log likelihood = -429.86007
Iteration 3: log likelihood = -428.99383
Iteration 4: log likelihood = -428.94473
Iteration 5: log likelihood = -428.94432

```

Logit estimates

Number of obs = 977 LR chi2(6) = 135.23 Prob > chi2 = 0.0000 Pseudo R2 = 0.1362					
cancer	Odds Ratio	Std. Err.	z	P> z	[95% Conf. Interval]
_Ismoker_1	2.3504	.451303	4.45	0.000	1.613343 3.424469
_Iage_1	.0603	.0442767	-3.83	0.000	.0143051 .2542718
_Iage_2	.1708	.0652397	-4.63	0.000	.0807999 .3610977
_Iage_4	1.6826	.3701188	2.37	0.018	1.093327 2.58953
_Iage_5	2.0984	.5042862	3.08	0.002	1.31025 3.360918
_Iage_6	1.6713	.6277714	1.37	0.171	.8005146 3.489699

Morten Frydenberg Linear and Logistic regression - Note 3 41

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.

Morten Frydenberg Linear and Logistic regression - Note 3 42					
--------------------------------------------------------------	--	--	--	--	--

Comparing two models: the likelihood ratio test

Earlier we saw how one could use a **Wald** 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 Frydenberg

Linear and Logistic regression - Note 3

43

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:

```
xi:logit cancer i.smoker i.age
estimates store model1
xi: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 Frydenberg

Linear and Logistic regression - Note 3

44

Logistic regression model in general

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

This is based on three assumptions:

- Additivity on log-odds scale:** The contribution from each of the independent variables are **added**.
- Proportionality:** The contribution from independent variables is **proportional** to its value (with a factor β)
- No effect modification:** The contribution from one independent variables is **the same** whatever the values are for the other.

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

$$\text{odds} = \text{odds}_0 \cdot OR_1^{x_1} \cdot OR_2^{x_2} \cdots OR_k^{x_k}$$

Morten Frydenberg

Linear and Logistic regression - Note 3

45

Logistic regression model in general

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

If one consider two persons who differ with

Δx_1 in x_1 , Δx_2 in x_2 ... and Δx_k in x_k

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

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

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

- are **added**,
- are **proportional** to the difference
- and **does not depend** of the difference in the other

on the **log odds scale**.

Morten Frydenberg

Linear and Logistic regression - Note 3

46

Logistic regression model in general

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

If one consider two persons who differ with

Δx_1 in x_1 , Δx_2 in x_2 ... and Δx_k in x_k

then odds ratio : $OR = OR_1^{\Delta x_1} \cdot OR_2^{\Delta x_2} \cdots OR_k^{\Delta x_k}$

Note the model might also be formulated:

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

Morten Frydenberg

Linear and Logistic regression - Note 3

47

Logistic regression model in general

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

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 Frydenberg

Linear and Logistic regression - Note 3

48

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.