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# Brian Weinstein - bmw2148
# STAT W4201 001
# Homework 9
# 2016-04-13
# set working directory
setwd("~/Documents/advanced-data-analysis/homework 09")
# prevent R from printing large numbers in scientific notation
options(scipen=5)
# load packages
library(Sleuth3) # Data sets from Ramsey and Schafer's "Statistical Sleuth
(3rd ed)"
library(ggplot2); theme_set(theme_bw())
library(dplyr)
# Problem 1: Ramsey 20.12
# load data
mdData <- Sleuth3::ex2012</pre>
mdData$Group <- relevel(mdData$Group, ref = "Control")</pre>
# scatterplot
ggplot(mdData, aes(x=log(CK), y=H)) +
 geom point(aes(color=Group, shape=Group), size=2)
ggsave(filename="writeup/la.png", width=6.125, height=3.5, units="in")
# fit a logistic regression model on CK and CK^2
glm 1b1 <- glm(formula = Group ~ CK + I(CK^2),</pre>
            data = mdData, family = binomial)
summary(glm 1b1)$coefficients
# fit a logistic regression model on log(CK) and log(CK)^2
glm 1b2 <- glm(formula = Group \sim log(CK) + I(log(CK)^2),
            data = mdData, family = binomial)
summary(glm 1b2)$coefficients
# scatterplot
ggplot(mdData, aes(x=CK, y=H)) +
 geom point(aes(color=Group, shape=Group), size=2)
ggsave(filename="writeup/lb.png", width=6.125, height=3.5, units="in")
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# fit a logistic regression model on log(CK) and H
glm 1c <- glm(formula = Group ~ log(CK) + H,
            data = mdData, family = binomial)
summary(glm_1c)$coefficients
# fit a reduced model
glm_ld <- glm(formula = Group ~ 1,</pre>
            data = mdData, family = binomial)
summary(glm 1d)$coefficients
# perform the likelihood ratio test (drop-in-deviance test)
anova(glm_1c, glm_1d, test="LRT")
# calculate odds and probability of having DMD at CK=80, H=85
odds1 <- exp(predict(glm_1c, data.frame(CK=80, H=85)))[[1]]; odds1
1 / (1 + \exp(-odds1))
# calculate odds and probability of having DMD at CK=300, H=100
odds2 <- exp(predict(glm_1c, data.frame(CK=300, H=100)))[[1]] ; odds2</pre>
1 / (1 + \exp(-odds2))
# calculate the odds ratio
odds2/odds1
rm(list = ls()) # clear working environment
# Problem 2: Ramsey 21.16
# load data and create a tumor proportion variable
troutData <- Sleuth3::ex2116 %>%
 mutate(TumorProp=Tumor/Total)
# scatterplot
set.seed(1)
ggplot(troutData, aes(x=log(Dose), y=log(TumorProp/(1-TumorProp)))) +
 geom jitter(size=2, width=0.05)
ggsave(filename="writeup/2_scatter.png", width=6.125, height=3.5, units="in")
# fit a binomial counts logistic regression model on a rich model
glm2 <- glm(formula = TumorProp ~ log(Dose) + I(log(Dose)^2),</pre>
          data = troutData, family = binomial, weights = Total)
summary(glm2)
# compute the goodness of fit p value
pchisq(q = summary(glm2)$deviance, df = summary(glm2)$df.residual,
      lower.tail = FALSE)
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# examine deviance residuals
qplot(x=glm2$fitted.values, y=summary(glm2)$deviance.resid) +
  geom point(size=2) +
  geom hline(yintercept = c(-2, 2), linetype="dashed", color="gray")
ggsave(filename="writeup/2_devresid.png", width=6.125, height=3.5, units="in")
# estimate the dispersion parameter
dispersion param <- summary(glm2)$deviance / summary(glm2)$df.residual
dispersion param
sqrt(dispersion_param)
# compute the quasi-likelihood standard errors, t-statistics, and pvalues
glm2QuasiSummary <- data.frame(summary(glm2)$coefficients) %>%
 mutate(Term=row.names(.)) %>%
 select(Term, Estimate, ML_StdError=Std..Error, ML_ZValue=z.value,
ML PValue=Pr...z..) %>%
 mutate(QL StdError=ML StdError * sqrt(dispersion param),
        QL TValue=Estimate/QL StdError)
glm2QuasiSummary$QL_PValue <- 2 * pt(q = -1 * abs(glm2QuasiSummary$QL_TValue),
as.integer(summary(glm2)$df.residual))
glm2QuasiSummary[, -1] <- round(glm2QuasiSummary[, -1], 5)</pre>
glm2QuasiSummary
# final model
glm2QuasiSummary %>%
  select(Term, Estimate, QL StdError, QL TValue, QL PValue)
# solved numerically in mathematica that Dose=0.0333345:
# verify that ~50% of fish are expected to get tumors at Dose=0.03333345
1/(1+exp(-1 * predict(glm2, data.frame(Dose=0.0333345))))
rm(list = ls()) # clear working environment
# Problem 3
# no code needed
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