Caijun Qin 11/21/2021

3.

a. Marijuana is indicated by $s_1 = s_2 = 0$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 0.38r - 0.20g$. This value is maximized when r = 1, g = 0 (race is white, gender is male).

Alcohol is indicated by $s_1 = 1$, $s_2 = 0$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 1.93 + 0.38r + 0.17g$. This value is maximized when r = 1, g = 1 (race is white, gender is female).

Cigarettes is indicated by $s_1 = 0$, $s_2 = 1$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 0.86 + 0.38r + 0.02g$. This value is maximized when r = 1, g = 0 (race is white, gender is female).

b. Disregarding coefficients in logit multiplied by gender indicator variable g, the only other explanatory variable left aside from substance indicator is race, r. The coefficient for the race term is 0.38 for the log of odds. To get the odds of white using a substance against nonwhites, compute $e^{0.38} = 1.46$.

c. Alcohol is indicated by $s_1 = 1$, $s_2 = 0$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 1.93 + 0.38r + 0.17g$. The odds ratio of female over male is then $e^{0.17} = 1.19$.

Cigarettes is indicated by $s_1 = 0$, $s_2 = 1$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 0.86 + 0.38r + 0.02g$. The odds ratio of female over male is then $e^{0.02} = 1.02$.

Marijuana is indicated by $s_1 = s_2 = 0$, leaving the logit to be $logit(\hat{\pi}) = -0.57 + 0.38r - 0.20g$. The odds ratio of female over male is then $e^{-0.20} = 0.82$.

d. The logit for females using alcohol, cigarettes, and marijuana are as follows, respectively:

$$-0.57 + 1.93 + 0.38r + 0.17$$

 $-0.57 + 0.86 + 0.38r + 0.02$
 $-0.57 + 0.38r - 0.20$

The difference in logit coefficients between alcohol and marijuana is (1.93 + 0.17) - (-0.20) = 2.30. The odds ratio of alcohol to marijuana use, for females, is $e^{2.30} = 9.97$.

The difference in logit coefficients between cigarettes and marijuana is (0.86 + 0.02) - (-0.20) = 1.08. The odds ratio of cigarettes to marijuana use, for females, is $e^{1.08} = 2.94$.

e. The logit for males using alcohol, cigarettes, and marijuana are as follows, respectively:

$$-0.57 + 1.93 + 0.38r$$

 $-0.57 + 0.86 + 0.38r$
 $-0.57 + 0.38r$

Caijun Qin 11/21/2021

The difference in logit coefficients between alcohol and marijuana is 1.93. The odds ratio of alcohol to marijuana use, for males, is $e^{1.93} = 6.89$.

The difference in logit coefficients between cigarettes and marijuana 0.86. The odds ratio of cigarettes to marijuana use, for males, is $e^{0.86} = 2.36$.

15.

True. For repeated measurements, the assumption of independence overstates the within-subject effects but understates the between-subject effects.