

## 432 Class 9 Slides

[github.com/THOMASELOVE/432-2018](https://github.com/THOMASELOVE/432-2018)

2018-02-13

# Setup

```
library(skimr)
library(broom)
library(Hmisc)
library(rms)
library(pROC)
library(ROCR)
library(tidyverse)
```

# Today's Materials

- Logistic Regression and the Low Birth Weight data
- Receiver Operating Characteristic Curve Analysis
  - The C statistic (Area under the curve)
- Assessing Residual Plots for a Logistic Regression
- A “Kitchen Sink” Logistic Regression Model
  - Comparing Models
  - Interpreting Models with Multiple Predictors
- Fitting a Logistic Model with `lrm`
  - Nagelkerke  $R^2$ , Somers' d etc.
  - Validating Summary Statistics
  - Summaries of Effects
  - Plotting In-Sample Predictions
  - Influence
  - Calibration
  - Nomograms

# The Low Birth Weight data, again

```
lbw1 <- read.csv("data/lbw.csv") %>% tbl_df

lbw1 <- lbw1 %>%
  mutate(race_f = fct_recode(factor(race), white = "1",
                                   black = "2", other = "3"),
         race_f = fct_relevel(race_f, "white", "black")) %>%
  mutate(preterm = fct_recode(factor(ptl > 0),
                                   yes = "TRUE",
                                   no = "FALSE")) %>%
  select(subject, low, lwt, age, ftv, ht, race_f,
         preterm, smoke, ui)
```

## The lbw1 data (n = 189 infants)

Variable	Description
subject	id code
low	indicator of low birth weight ( $< 2500$ g)
lwt	mom's weight at last menstrual period (lbs.)
age	age of mother in years
ftv	count of physician visits in first trimester (0 to 6)
ht	history of hypertension: 1 = yes, 0 = no
race_f	race of mom: white, black, other
preterm	prior premature labor: 1 = yes, 0 = no
smoke	1 = smoked during pregnancy, 0 = did not
ui	presence of uterine irritability: 1 = yes, 0 = no

Source: Hosmer, Lemeshow and Sturdivant, *Applied Logistic Regression* 3rd edition. Data from Baystate Medical Center, Springfield MA in 1986.

# Model 1

# Our current model

```
model.1 <- glm(low ~ lwt, data = lbw1, family = binomial)
model.1
```

Call: `glm(formula = low ~ lwt, family = binomial, data = lbw1)`

Coefficients:

(Intercept)	lwt
0.99831	-0.01406

Degrees of Freedom: 188 Total (i.e. Null); 187 Residual

Null Deviance: 234.7

Residual Deviance: 228.7      AIC: 232.7

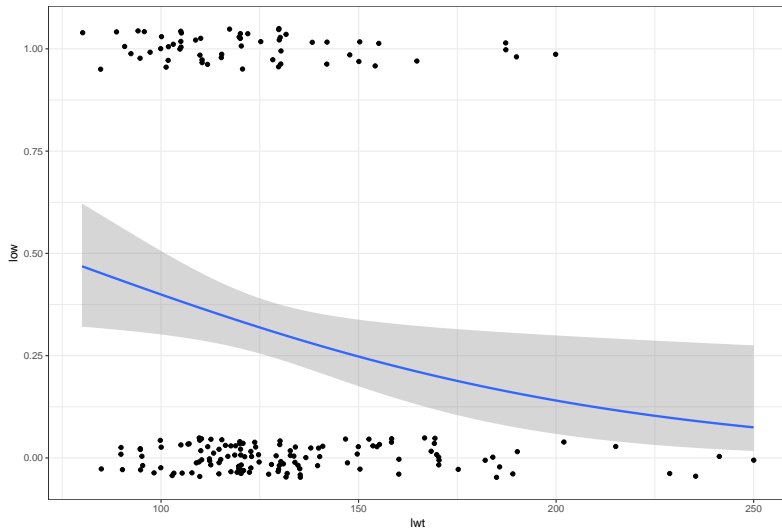
# Plotting a Simple Logistic Model using binomial\_smooth

```
binomial_smooth <- function(...) {  
  geom_smooth(method = "glm",  
              method.args = list(family = "binomial"), ...)  
}  
  
ggplot(lbw1, aes(x = lwt, y = low)) +  
  geom_jitter(height = 0.05) +  
  binomial_smooth() +  
  ## ...smooth(se=FALSE) to leave out interval  
  labs(title = "Logistic Regression Model 1") +  
  theme_bw()
```



# The Resulting Plot

Logistic Regression Model 1



## The C Statistic (Area under the ROC Curve)

# Our Model as Diagnostic Test

We want to assess predictive accuracy of our model.

- One approach: Receiver Operating Characteristic (ROC) curve analysis.
- A common choice for assessing diagnostic tests in medicine.

Consider two types of errors made by our model, in combination with a classification rule.

- Our model uses Mom's weight at last period to predict  $\Pr(\text{low birth weight})$ .
- Lighter moms had higher model probabilities, so our rule would be: Predict low birth weight if Mom's last weight is no more than  $R$  pounds.

But the choice of  $R$  is available to us. Any value we select can lead to good outcomes (of our prediction) or to errors.

# Test Results

- One good outcome of our “model/test” would be if the Mom’s weight is less than  $R$  and her baby is born at a low birth weight.
- The other good outcome is if Mom’s weight is greater than  $R$  and her baby is born at a non-low weight.

But we can make errors, too.

- A false positive occurs when we predict  $\Pr(\text{low} = 1)$  to be small, but the baby is born at a low birth weight.
- A false negative occurs when we predict  $\Pr(\text{low} = 1)$  to be large, but the baby is born at a non-low weight.

We identify two key summaries:

- The true positive fraction (TPF) for a specific weight cutoff  $R$  is  $\Pr(\text{Mom weight} < R \mid \text{baby actually has low} = 1)$ .
- The false positive fraction (FPF) for a specific weight cutoff  $R$  is  $\Pr(\text{Mom weight} < R \mid \text{baby has low} = 0)$ .

# The ROC Curve

Since the cutoff  $R$  is not fixed in advanced, we can plot the value of TPF (on the y axis) against FPF (on the x axis) for all possible values of  $R$ , and this is what the ROC curve is.

- We calculate  $AUC$  = the area under the ROC curve (a value between 0 and 1) and use it to help summarize the effectiveness of the predictions made by the model on the following scale:
  - $AUC$  above 0.9 = excellent discrimination of low = 1 from low = 0
  - $AUC$  between 0.8 and 0.9 = good discrimination
  - $AUC$  between 0.6 and 0.8 = mediocre/fair discrimination
  - $AUC$  of 0.5 = random guessing
  - $AUC$  below 0.5 = worse than guessing

Others refer to the Sensitivity on the Y axis, and 1-Specificity on the X axis, and this is the same idea. The TPF is called the sensitivity.  $1 - FPF$  is the true negative rate, called the specificity.

# A Simulation

```
set.seed(43223)

sim.temp <- data_frame(x = rnorm(n = 200),
                      prob = exp(x)/(1 + exp(x)),
                      y = as.numeric(1 * runif(200) < prob))

sim.temp <- sim.temp %>%
  mutate(p_guess = 1,
         p_perfect = y,
         p_bad = exp(-2*x) / (1 + exp(-2*x)),
         p_ok = prob + (1-y)*runif(1, 0, 0.05),
         p_good = prob + y*runif(1, 0, 0.27))
```

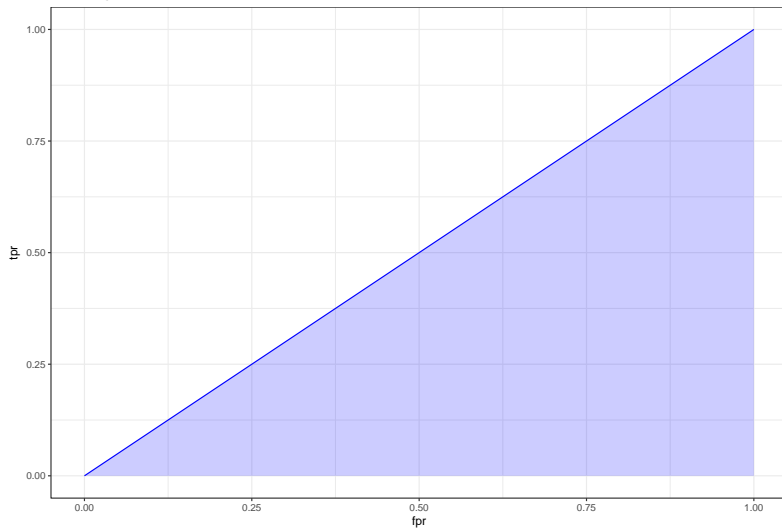
# What if we are guessing?

If we're guessing completely at random, then the model should correctly classify a subject (as died or not died) about 50% of the time, so the TPR and FPR will be equal. This yields a diagonal line in the ROC curve, and an area under the curve (C statistic) of 0.5.

Plot is on the next slide. . .

# What if we are guessing?

Guessing: ROC Curve w/ AUC=0.5





# Building that ROC curve, Code part 1

This approach requires the loading of the ROCR package...

```
pred_guess <- prediction(sim.temp$p_guess, sim.temp$y)
perf_guess <- performance(pred_guess, measure = "tpr",
                           x.measure = "fpr")
auc_guess <- performance(pred_guess, measure="auc")

auc_guess <- round(auc_guess@y.values[[1]],3)
roc_guess <- data.frame(fpr=unlist(perf_guess@x.values),
                       tpr=unlist(perf_guess@y.values),
                       model="GLM")
```

## Building that ROC curve, Code part 2

```
ggplot(roc_guess, aes(x=fpr, ymin=0, ymax=tpr)) +  
  geom_ribbon(alpha=0.2, fill = "blue") +  
  geom_line(aes(y=tpr), col = "blue") +  
  labs(title = paste0("Guessing: ROC Curve w/ AUC=",  
                      auc_guess)) +  
  theme_bw()
```

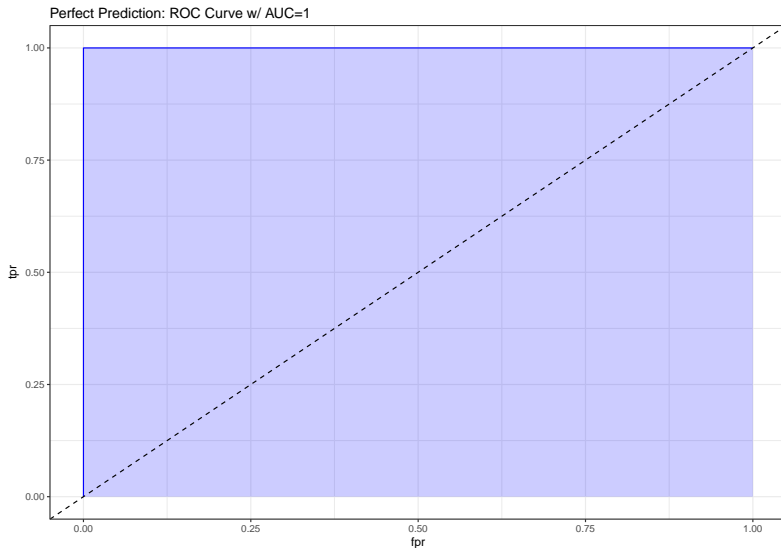
# What if our model classifies things perfectly?

If we're classifying subjects perfectly, then we have a TPR of 1 and an FPR of 0.

- That yields an ROC curve that looks like the upper and left edges of a box.
- If our model correctly classifies a subject (as died or not died) 100% of the time, the area under the curve (c statistic) will be 1.0.

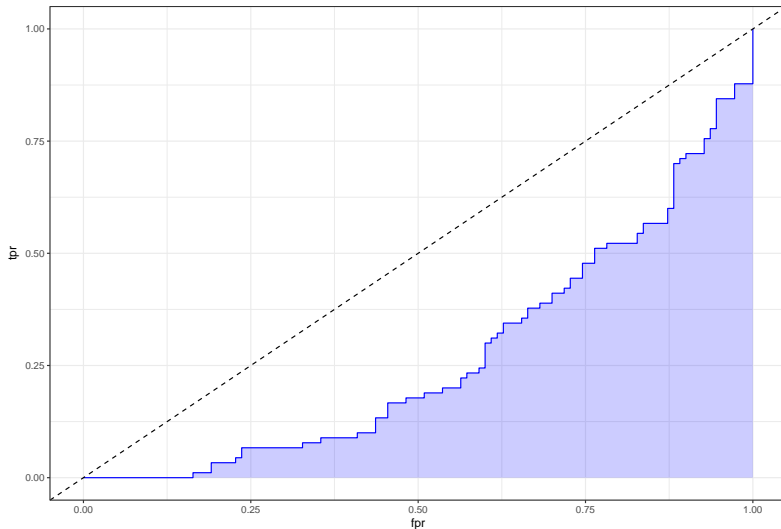
I added in a diagonal dashed black line to show how this model compares to random guessing.

# What if our model classifies things perfectly?



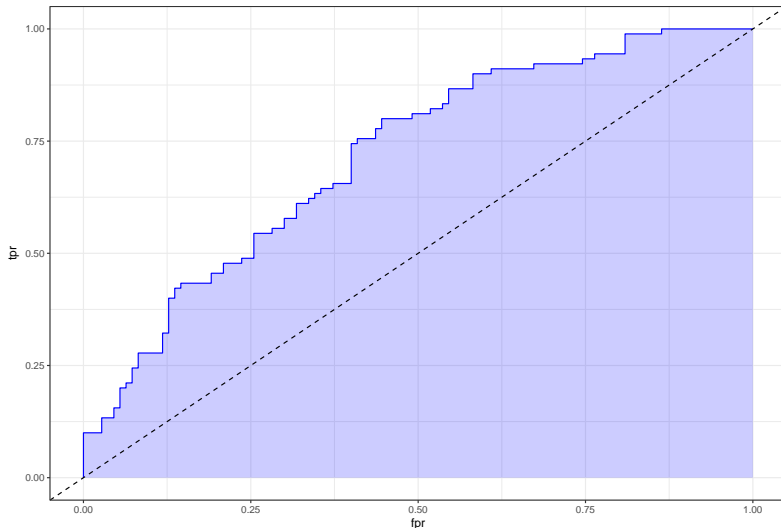
# What does “worse than guessing” look like?

A Bad Model: ROC Curve w/ AUC=0.269



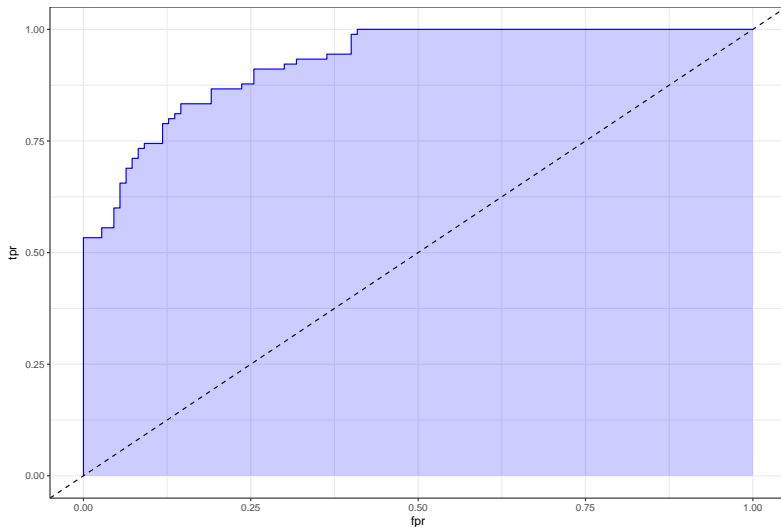
# What does “better than guessing” look like?

A Mediocre Model: ROC Curve w/ AUC=0.717



# What does “pretty good” look like?

A Pretty Good Model: ROC Curve w/ AUC=0.926



## The ROC plot for our Model 1 (code)

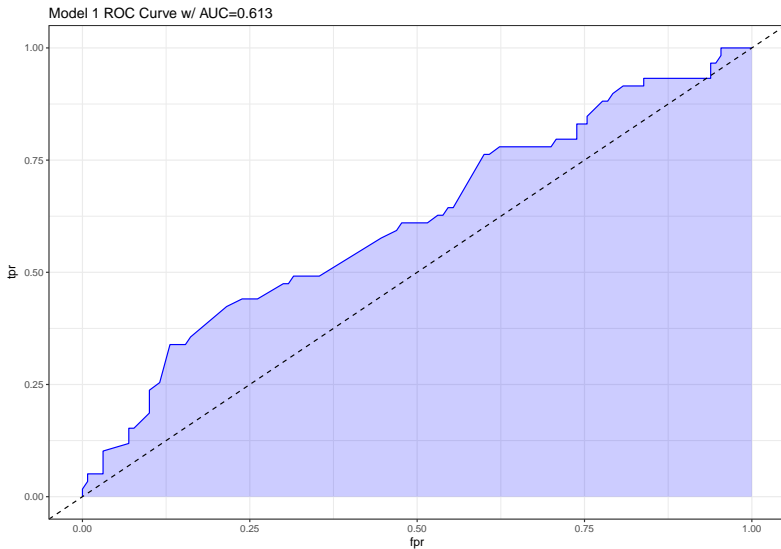
```
## requires ROCR package
prob <- predict(model.1, lbw1, type="response")
pred <- prediction(prob, lbw1$low)
perf <- performance(pred, measure = "tpr", x.measure = "fpr")
auc <- performance(pred, measure="auc")

auc <- round(auc@y.values[[1]],3)
roc.data <- data.frame(fpr=unlist(perf@x.values),
                      tpr=unlist(perf@y.values),
                      model="GLM")

ggplot(roc.data, aes(x=fpr, ymin=0, ymax=tpr)) +
  geom_ribbon(alpha=0.2, fill = "blue") +
  geom_line(aes(y=tpr), col = "blue") +
  geom_abline(intercept = 0, slope = 1, lty = "dashed") +
  labs(title = paste0("Model 1 ROC Curve w/ AUC=", auc)) +
  theme_bw()
```



# The ROC plot for our Model 1 (Result)



# Interpreting the C statistic (0.613) for Model 1

C statistic	Interpretation
0.90 to 1.00	model does an excellent job at discriminating "yes" from "no" (A)
0.80 to 0.90	model does a good job (B)
0.70 to 0.80	model does a fair job (C)
0.60 to 0.70	model does a poor job (D)
0.50 to 0.60	model fails (F)
below 0.50	model is worse than random guessing

## Another way to plot the ROC Curve

If we've loaded the pROC package, we can also use the following (admittedly simpler) approach to plot the ROC curve, without ggplot2, and to obtain the C statistic, and a 95% confidence interval around that C statistic.

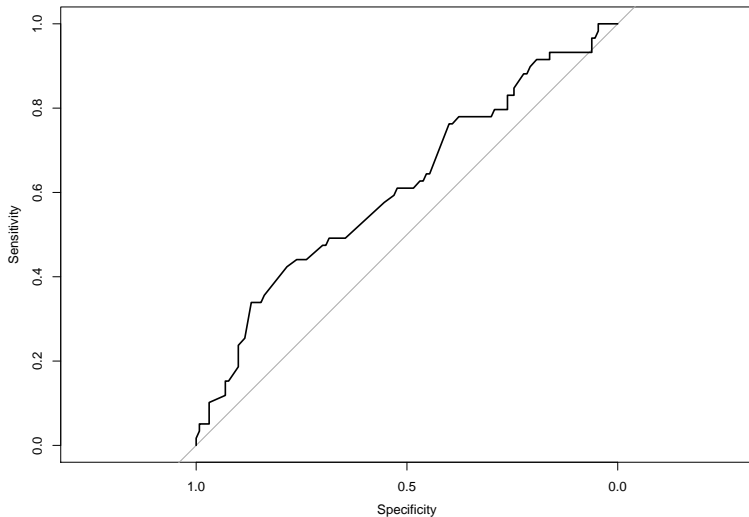
```
## requires pROC package
roc.mod1 <-
  roc(lbw1$low ~ predict(model.1, type="response"),
      ci = TRUE)
```

```
> roc.mod1

Call:
roc.formula(formula = lbw1$low ~ predict(model.1, type = "response"),      ci = TRUE)

Data: predict(model.1, type = "response") in 130 controls (lbw1$low 0) < 59 cases (lbw1$low 1).
Area under the curve: 0.6131
95% CI: 0.5245-0.7017 (DeLong)
```

## Result of `plot(roc.mod1)`



# Plotting Residuals of a Logistic Regression

# Residual Plots for model.1?

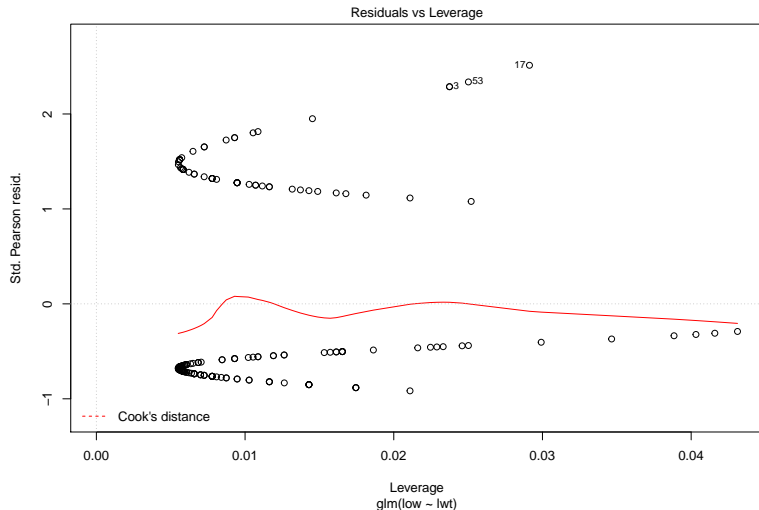
- Yes/No outcomes contain less information than quantitative outcomes
- Residuals cannot be observed - predicted
  - There are several different types of residuals defined
- Assumptions of logistic regression are different
  - Model is deliberately non-linear
  - Error variance is a function of the mean, so it isn't constant
  - Errors aren't assumed to follow a Normal distribution
  - Only thing that's the same: leverage and influence

So, plot 5 (residuals/leverage/influence) can be a little useful, but that's it.

- We'll need better diagnostic tools down the line.

# Semi-Useful Residual Plot

```
plot(model.1, which = 5)
```



## Building a Bigger Model



## Model 2: A “Kitchen Sink” Logistic Regression

```
model.2 <- glm(low ~ lwt + age + ftv + ht + race_f +  
               preterm + smoke + ui,  
               data = lbw1, family = binomial)
```

Variable	Description
low	indicator of low birth weight (< 2500 g)
lwt	mom's weight at last menstrual period (lbs.)
age	age of mother in years
ftv	physician visits in first trimester (0 to 6)
ht	history of hypertension: 1 = yes, 0 = no
race_f	race of mom: white, black, other
preterm	prior premature labor: 1 = yes, 0 = no
smoke	1 = smoked during pregnancy, 0 = did not
ui	uterine irritability: 1 = yes, 0 = no

## model.2

```
Call: glm(formula = low ~ lwt + age + ftv + ht + race_f + preterm +  
smoke + ui, family = binomial, data = lbw1)
```

Coefficients:

(Intercept)	lwt	age	ftv
0.64448	-0.01508	-0.03955	0.05090
ht	race_fblack	race_fother	pretermyes
1.86043	1.21879	0.81944	1.21851
smoke	ui		
0.85946	0.71930		

Degrees of Freedom: 188 Total (i.e. Null); 179 Residual

Null Deviance: 234.7

Residual Deviance: 196.8 AIC: 216.8

## Comparing model.2 to model.1

```
anova(model.1, model.2)
```

Analysis of Deviance Table

Model 1: low ~ lwt

Model 2: low ~ lwt + age + ftv + ht + race\_f + preterm + smoke

	Resid. Df	Resid. Dev	Df	Deviance
1	187	228.69		
2	179	196.75	8	31.941

```
pchisq(31.94, 8, lower.tail = FALSE)
```

```
[1] 9.547465e-05
```

## Comparing model.2 to model.1

```
glance(model.2)
```

	null.deviance	df.null	logLik	AIC	BIC
1	234.672	188	-98.37504	216.7501	249.1676
	deviance	df.residual			
1	196.7501	179			

```
glance(model.1)
```

	null.deviance	df.null	logLik	AIC	BIC
1	234.672	188	-114.3453	232.6907	239.1742
	deviance	df.residual			
1	228.6907	187			

## Interpreting model.2

```
> round(summary(model.2)$coef,3)
```

	Estimate	Std. Error	z	value	Pr(> z )
(Intercept)	0.644	1.224	0.527		0.598
lwt	-0.015	0.007	-2.143		0.032
age	-0.040	0.038	-1.032		0.302
ftv	0.051	0.175	0.290		0.772
ht	1.860	0.708	2.627		0.009
race_fblack	1.219	0.533	2.286		0.022
race_fother	0.819	0.450	1.819		0.069
pretermyes	1.219	0.463	2.632		0.008
smoke	0.859	0.410	2.097		0.036
ui	0.719	0.463	1.552		0.121

- Larger Mom lwt is associated with a smaller log odds of LBW holding all other predictors constant.

# Impact of these predictors via odds ratios

```
exp(coef(model.2)); exp(confint(model.2))
```

Variable	OR est.	2.5%	97.5%
lwt	0.985	0.971	0.998
age	0.961	0.890	1.035
ftv	1.052	0.739	1.478
ht	6.426	1.662	28.187
race_fblack	3.383	1.192	9.808
race_fother	2.269	0.947	5.597
pretermyes	3.382	1.378	8.575
smoke	2.362	1.067	5.375
ui	2.053	0.818	5.101

- Larger Mom lwt is associated with a smaller odds of LBW (est OR 0.985, 95% CI 0.971, 0.998) holding all other predictors constant.
- What appears to be associated with larger odds of LBW?

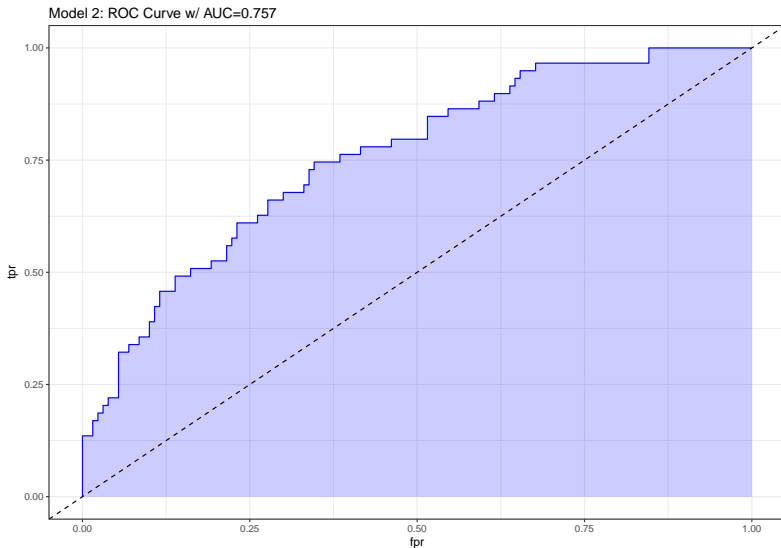
## ROC curve for Model 2 (Code)

```
prob <- predict(model.2, lbw1, type="response")
pred <- prediction(prob, lbw1$low)
perf <- performance(pred, measure = "tpr", x.measure = "fpr")
auc <- performance(pred, measure="auc")

auc <- round(auc@y.values[[1]],3)
roc.data <- data.frame(fpr=unlist(perf@x.values),
                      tpr=unlist(perf@y.values),
                      model="GLM")

ggplot(roc.data, aes(x=fpr, ymin=0, ymax=tpr)) +
  geom_ribbon(alpha=0.2, fill = "blue") +
  geom_line(aes(y=tpr), col = "blue") +
  geom_abline(intercept = 0, slope = 1, lty = "dashed") +
  labs(title = paste0("Model 2: ROC Curve w/ AUC=", auc)) +
  theme_bw()
```

# ROC curve for Model 2 (Result)



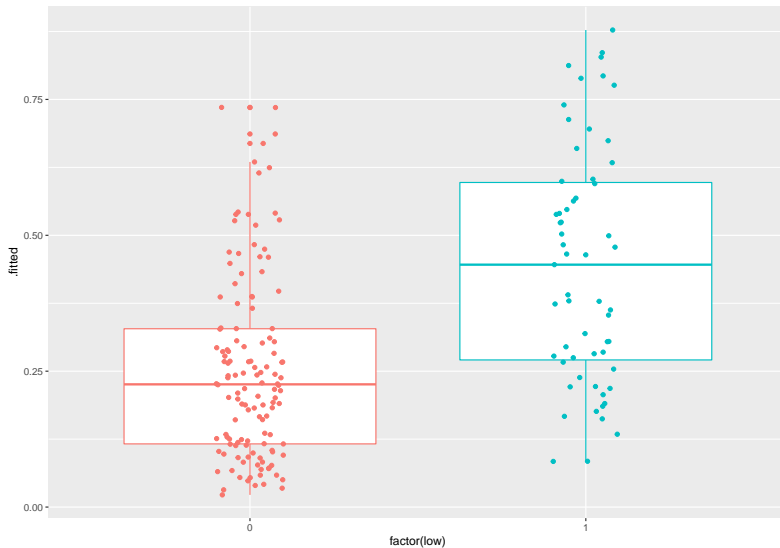


## Using augment to capture the fitted probabilities

```
mod2_aug <- augment(model.2, lbw1,  
                     type.predict = "response")  
head(mod2_aug, 3)
```

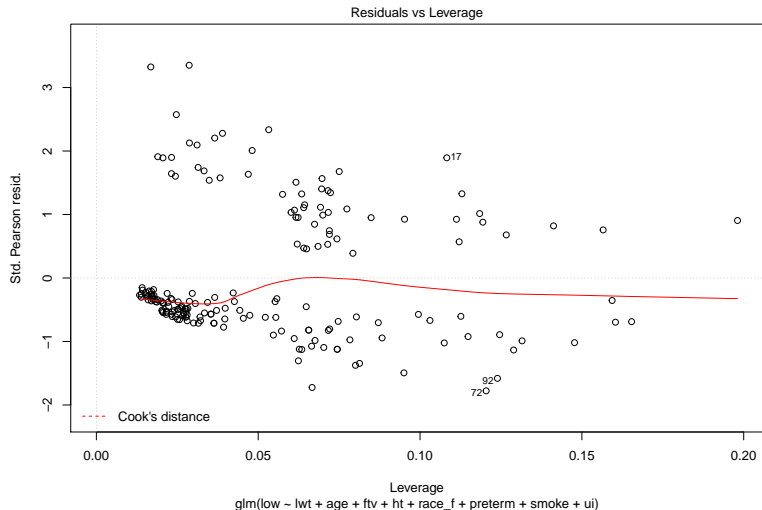
	subject	low	lwt	age	ftv	ht	race_f	preterm	smoke	ui
1	4	1	120	28	0	0	other	yes	1	1
2	10	1	130	29	2	0	white	no	0	1
3	11	1	187	34	0	1	black	no	1	0
	.fitted		.se.fit		.resid		.hat		.sigma	
1	0.7932350	0.10827348	0.6806406	0.07148005	1.050016					
2	0.1622751	0.08507415	1.9070723	0.05324823	1.041036					
3	0.6032496	0.21773929	1.0054096	0.19808668	1.047977					
	.cooksd		.std.resid							
1	0.002161114	0.7063537								
2	0.030667798	1.9599685								
3	0.020259128	1.1227403								

# Plotting Model 2 Fits by Observed LBW status



# Residuals, Leverage and Influence

```
plot(model.2, which = 5)
```



## Logistic Regression using the `lrm` function

## Fitting Model 2 again (as Model 3)

```
dd <- datadist(lbw1)
options(datadist = "dd")

model.3 <- lrm(low ~ lwt + age + ftv + ht + race_f +
               preterm + smoke + ui,
               data = lbw1, x = TRUE, y = TRUE)
```

## model.3 output

```
> model.3
```

```
Logistic Regression Model
```

```
lrm(formula = low ~ lwt + age + ftv + ht + race_f + preterm +  
      smoke + ui, data = lbw1, x = TRUE, y = TRUE)
```

		Model Likelihood Ratio Test	Discrimination Indexes	Rank Discrim. Indexes			
Obs	189	LR chi2	37.92	R2	0.256	C	0.757
0	130	d.f.	9	g	1.263	Dxy	0.514
1	59	Pr(> chi2)	<0.0001	gr	3.538	gamma	0.515
max  deriv	0.0003			gp	0.228	tau-a	0.222
				Brier	0.174		

	Coef	S.E.	Wald Z	Pr(> Z )
Intercept	0.6445	1.2239	0.53	0.5985
lwt	-0.0151	0.0070	-2.14	0.0321
age	-0.0395	0.0383	-1.03	0.3019
ftv	0.0509	0.1755	0.29	0.7717
ht	1.8604	0.7082	2.63	0.0086
race_f=black	1.2188	0.5332	2.29	0.0223
race_f=other	0.8194	0.4505	1.82	0.0689
preterm=yes	1.2185	0.4630	2.63	0.0085
smoke	0.8595	0.4098	2.10	0.0360
ui	0.7193	0.4634	1.55	0.1206

# The Top Section

```
> model.3
Logistic Regression Model

1rm(formula = low ~ lwt + age + ftv + ht + race_f + preterm +
      smoke + ui, data = lbw1, x = TRUE, y = TRUE)

              Model Likelihood      Discrimination      Rank Discrim.
              Ratio Test              Indexes              Indexes
obs              189      LR chi2      37.92      R2      0.256      C      0.757
0              130      d.f.      9      g      1.263      Dxy      0.514
1              59      Pr(> chi2) <0.0001      gr      3.538      gamma      0.515
max |deriv| 0.0003      gp      0.228      tau-a      0.222
                        Brier      0.174
```

- Likelihood ratio test = drop in deviance test
- $R^2$  = Nagelkerke  $R^2$  = not a percentage of anything
- C = Area under the ROC curve
- Dxy = Somers' d, and note  $C = 0.5 + Dxy/2$

# The Coefficients Summary

	Coef	S.E.	Wald Z	Pr(> Z )
Intercept	0.6445	1.2239	0.53	0.5985
lwt	-0.0151	0.0070	-2.14	0.0321
age	-0.0395	0.0383	-1.03	0.3019
ftv	0.0509	0.1755	0.29	0.7717
ht	1.8604	0.7082	2.63	0.0086
race_f=black	1.2188	0.5332	2.29	0.0223
race_f=other	0.8194	0.4505	1.82	0.0689
preterm=yes	1.2185	0.4630	2.63	0.0085
smoke	0.8595	0.4098	2.10	0.0360
ui	0.7193	0.4634	1.55	0.1206



# ROC Curve Analysis (code)

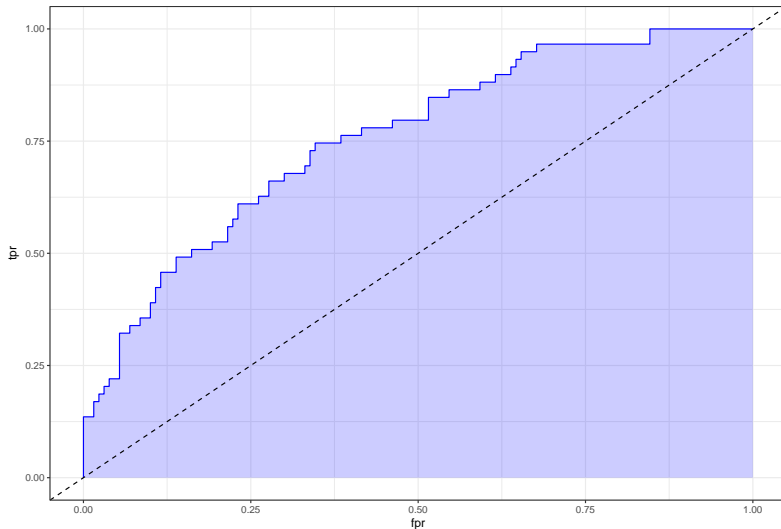
- Note: change prob to describe type = "fitted"
- Note: make sure lbw1 in prob is a data frame

```
prob <- predict(model.3, data.frame(lbw1), type="fitted")
pred <- prediction(prob, lbw1$low)
perf <- performance(pred, measure = "tpr", x.measure = "fpr")
auc <- performance(pred, measure="auc")
auc <- round(auc@y.values[[1]],3)
roc.data <- data.frame(fpr=unlist(perf@x.values),
                      tpr=unlist(perf@y.values),
                      model="GLM")

ggplot(roc.data, aes(x=fpr, ymin=0, ymax=tpr)) +
  geom_ribbon(alpha=0.2, fill = "blue") +
  geom_line(aes(y=tpr), col = "blue") +
  geom_abline(intercept = 0, slope = 1, lty = "dashed") +
  labs(title = paste0("Model 3: ROC Curve w/ AUC=", auc)) +
  theme_bw()
```

# ROC Curve Analysis (resulting plot)

Model 3: ROC Curve w/ AUC=0.757



# Validating Logistic Model Summary Statistics

lrm has a `validate` tool to help perform resampling validation of a model, with or without backwards step-wise variable selection. Here, we'll validate our model's summary statistics using 100 bootstrap replications.

```
set.seed(432001)
validate(model.3, B = 100)
```

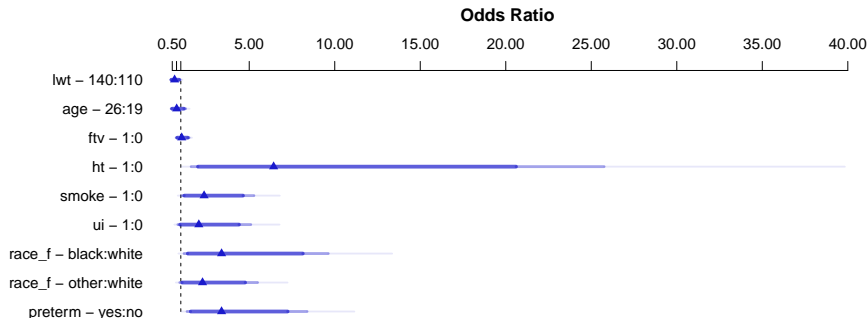
```
> set.seed(432001)
> validate(model.3, B = 100)
```

	index.orig	training	test	optimism	index.corrected	n
Dxy	0.5142	0.5620	0.4640	0.0980	0.4162	100
R2	0.2557	0.3031	0.2041	0.0991	0.1566	100
Intercept	0.0000	0.0000	-0.1649	0.1649	-0.1649	100
Slope	1.0000	1.0000	0.7502	0.2498	0.7502	100

# Plotting the Summary of the lrm approach

The summary function applied to an lrm fit shows the effect size comparing the 25<sup>th</sup> to the 75<sup>th</sup> percentile of each predictor.

```
plot(summary(model.3))
```



## summary(model.3)

```
> summary(model.3)
```

	Effects			Response : low				
Factor	Low	High	Diff.	Effect	S.E.	Lower 0.95	Upper 0.95	
lwt	110	140	30	-0.45233	0.21103	-0.865940	-0.038713	
Odds Ratio	110	140	30	0.63615	NA	0.420660	0.962030	
age	19	26	7	-0.27684	0.26814	-0.802390	0.248710	
Odds Ratio	19	26	7	0.75818	NA	0.448260	1.282400	
ftv	0	1	1	0.05090	0.17546	-0.292990	0.394790	
Odds Ratio	0	1	1	1.05220	NA	0.746030	1.484100	
ht	0	1	1	1.86040	0.70817	0.472430	3.248400	
Odds Ratio	0	1	1	6.42650	NA	1.603900	25.750000	
smoke	0	1	1	0.85946	0.40985	0.056170	1.662700	
Odds Ratio	0	1	1	2.36190	NA	1.057800	5.273800	
ui	0	1	1	0.71930	0.46343	-0.189000	1.627600	
Odds Ratio	0	1	1	2.05300	NA	0.827790	5.091600	
race_f - black:white	1	2	NA	1.21880	0.53318	0.173780	2.263800	
Odds Ratio	1	2	NA	3.38310	NA	1.189800	9.619600	
race_f - other:white	1	3	NA	0.81944	0.45048	-0.063487	1.702400	
Odds Ratio	1	3	NA	2.26920	NA	0.938490	5.486900	
preterm - yes:no	1	2	NA	1.21850	0.46302	0.311010	2.126000	
Odds Ratio	1	2	NA	3.38220	NA	1.364800	8.381400	

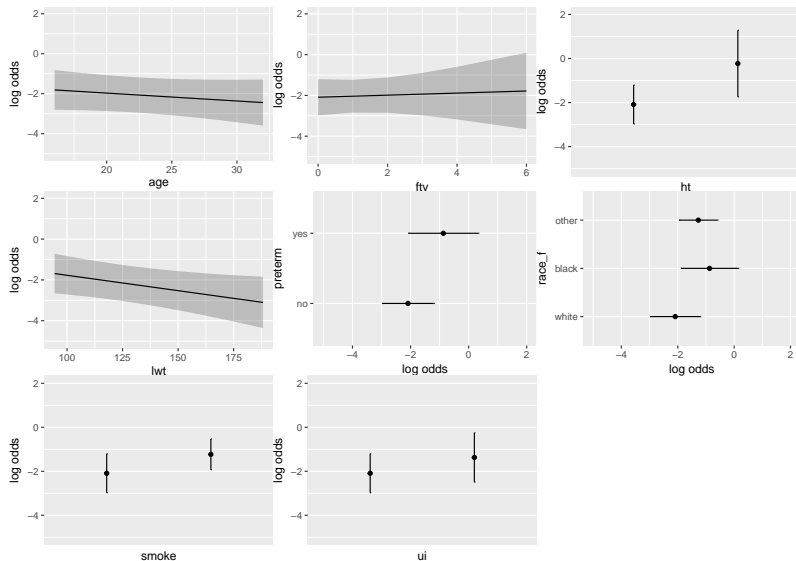
## Plot In-Sample Predictions from Model 3

```
ggplot(Predict(model.3))
```

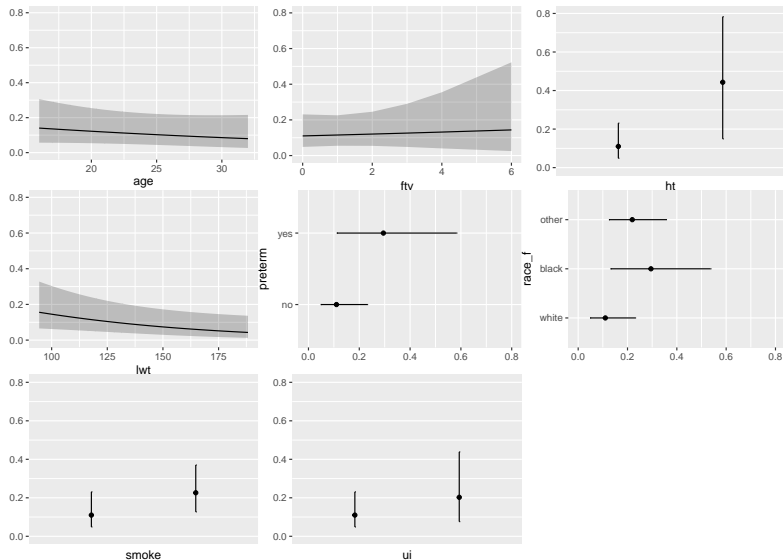
This will plot the effect of each predictor variable (and 95% CI for that effect) across the range of observed values for that predictor, on the log odds of low birth weight. (see next slide)

- To get these plots on the **probability** scale, we add `fun = plogis` (see two slides from now)

# ggplot(Predict(model.3))



```
ggplot(Predict(model.3, fun = plogis))
```





# ANOVA from the lrm approach

```
anova(model.3)
```

Wald Statistics

Response: low

Factor	Chi-Square	d.f.	P
lwt	4.59	1	0.0321
age	1.07	1	0.3019
ftv	0.08	1	0.7717
ht	6.90	1	0.0086
race_f	6.23	2	0.0444
preterm	6.93	1	0.0085
smoke	4.40	1	0.0360
ui	2.41	1	0.1206
TOTAL	28.62	9	0.0008

Wald test for the model as a whole shows  $p = 0.0008$

## Any influential points?

```
inf.3 <- which.influence(model.3, cutoff=0.3)
inf.3
```

```
$Intercept
```

```
[1] "40" "53"
```

```
$lwt
```

```
[1] "17" "53" "72"
```

```
$age
```

```
[1] "11" "92"
```

```
$ftv
```

```
[1] "48" "52"
```

```
$ht
```

```
[1] "72" "110"
```

# Influence within the Data Frame

```
show.influence(object = inf.3, dframe = data.frame(lbw1))
```

	Count	lwt	age	ftv	ht	race_f	ui
2	1	130	29	2	0	white	*1
11	1	105	*32	0	0	white	0
17	2	*200	21	2	0	black	*1
40	2	110	15	0	0	*white	0
48	1	120	17	*3	0	white	0
52	1	105	20	*3	0	other	0
53	2	*190	26	0	0	white	0
72	2	* 95	22	0	*1	other	0
92	2	121	*35	1	0	*black	0
110	1	120	22	1	*1	white	0

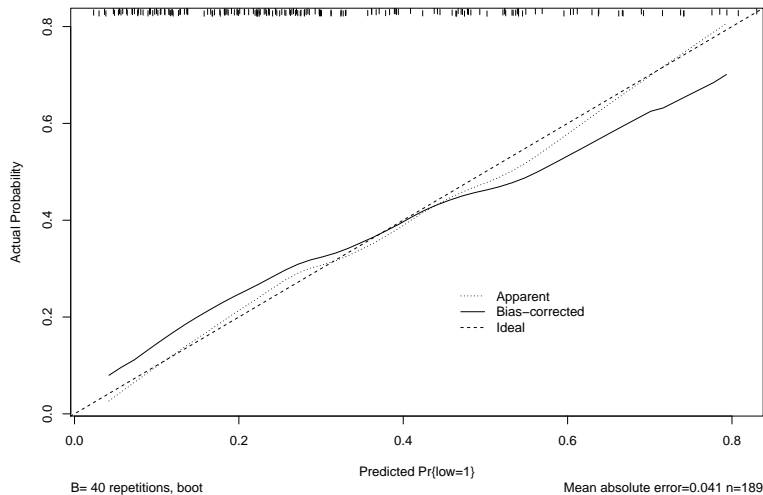
# A plot of the model's calibration curve

The `calibrate` function applied to a `lrm` fit provides an assessment of the impact of overfitting on our model.

- The function uses bootstrapping (or cross-validation) to get bias-corrected estimates of predicted vs. observed values based on nonparametric smoothers for logistic regressions.
- In order to obtain this curve, you need to set both `x = TRUE` and `y = TRUE` when fitting the model.
- The errors here refer to the difference between the model predicted values and the corresponding bias-corrected calibrated values.

```
plot(calibrate(model.3))
```

# Calibration Curve Plot



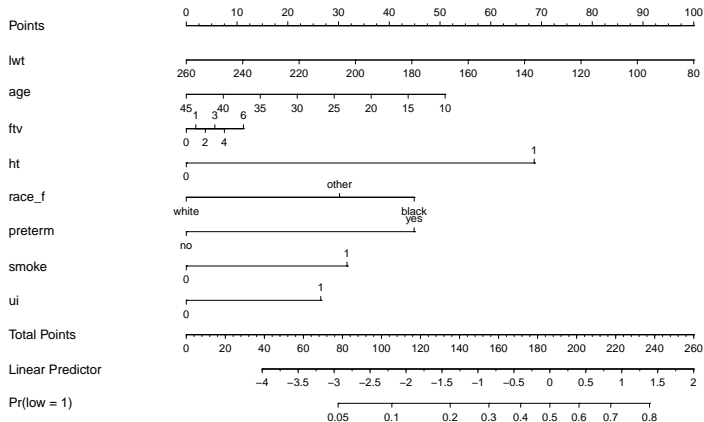
# A Nomogram for Model 3

With `lrm`, we can fit a nomogram.

- We use the `plogis` function within a nomogram call to get R to produce fitted probabilities (of our outcome, `low`) in this case.

```
plot(nomogram(model.3, fun=plogis,  
             fun.at=c(0.05, seq(0.1, 0.9, by = 0.1), 0.95),  
             funlabel="Pr(low = 1)"))
```

# Model 3 Nomogram



## Next Up...

Linear Regression using the `ols` function