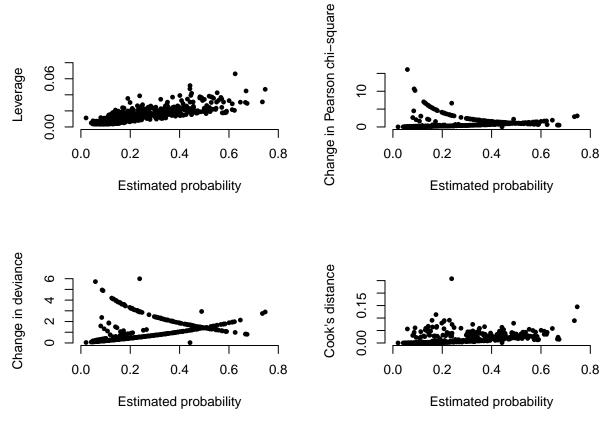
Inconsistencies in the reproduction of figures 5.12 and 5.15 of Hosmer et al. 2013

Johann Popp 13 October 2017

Hosmer et al¹ have suggested several graphics to identify and investigate extreme and influencing covariate patterns in logistic regression models. These plots where reproduced using the computer software R^2 , taking data from package aplore3³ and using package epi R^4 for the calculation of statistics based on covariate patterns rather then single data rows.



This works fine for the graphs showings change of Pearson chi-square and change of deviance but the plots of leverage vs. fitted values and Cook's distance vs. fitted values differ substantially from figures 5.12 and 5.15 of the book.

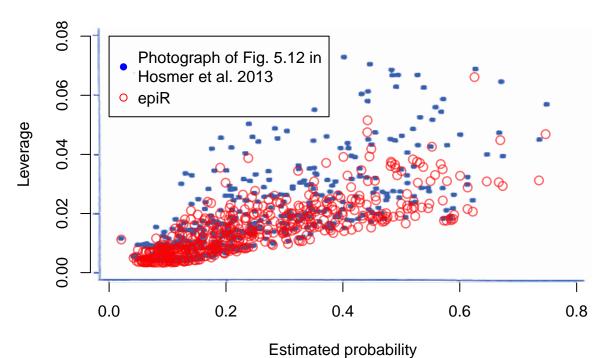
¹Hosmer, David W., Stanley Lemeshow, und Rodney X. Sturdivant. Applied logistic regression. 3rd Ed. Wiley series in probability and statistics. Hoboken, NJ: Wiley, 2013, p 186 ff.

²R Core Team (2017). R: A language and environment for statistical computing. R Foundation for Statistical Computing, Vienna, Austria. URL https://www.R-project.org/.

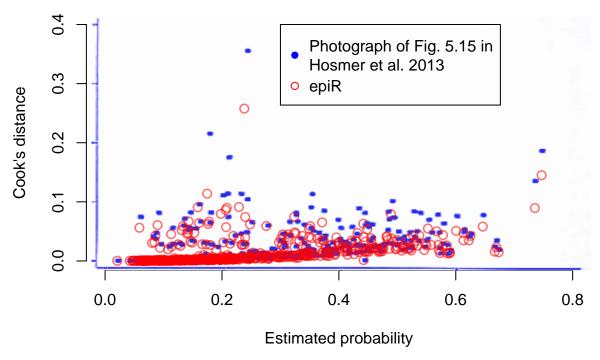
³Luca Braglia (2016). aplore3: Datasets from Hosmer, Lemeshow and Sturdivant, "Applied Logistic Regression" (3rd Ed., 2013). R package version 0.9. https://CRAN.R-project.org/package=aplore3

⁴Mark Stevenson with contributions from Telmo Nunes, Cord Heuer, Jonathon Marshall, Javier Sanchez, Ron Thornton, Jeno Reiczigel, Jim Robison-Cox, Paola Sebastiani, Peter Solymos, Kazuki Yoshida, Geoff Jones, Sarah Pirikahu, Simon Firestone and Ryan Kyle. (2017). epiR: Tools for the Analysis of Epidemiological Data. R package version 0.9-87. https://CRAN.R-project.org/package=epiR

Leverage based on package epiR vs. published figure 5.12

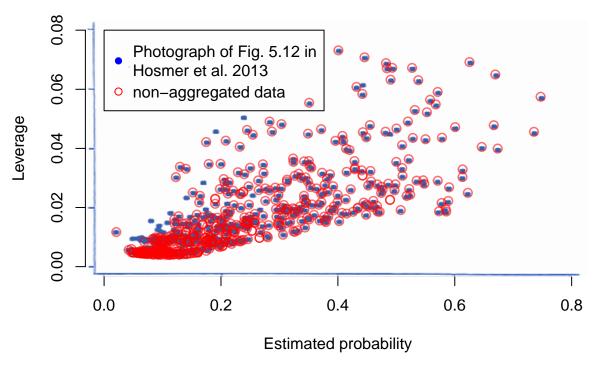


Cook's distance based on package epiR vs. published figure 5.15



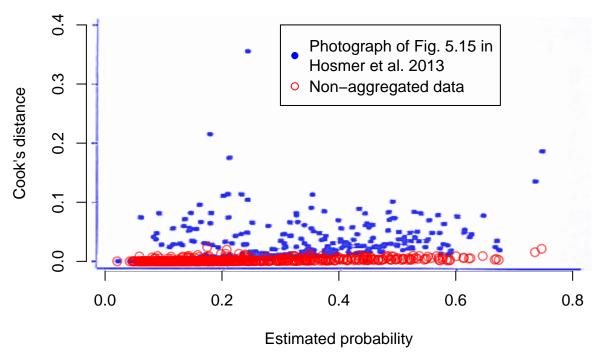
With leverages based on non-aggregated n-statistics instead of covariate patterns (m-statistics) the plot can be roughly reproduced, but there are still some points that do not match.

Leverage based on non-aggregated data vs. published figure 5.12



But this remedy does not work for Cook's distance. The values based on n-statistics are completely different from those printed in the book and those calculated by epiR in magnitude and pattern.

Cook's distance based non-aggrgated vs. published figure 5.15

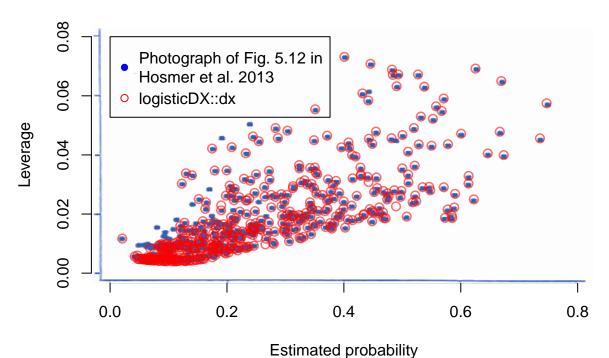


I tried out the newer package logistic Dx⁵ to calculate the diagnostic statistics. This packackage specializes on

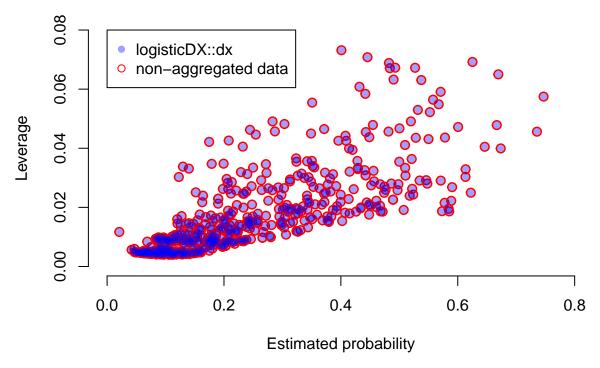
⁵Chris Dardis (2015). LogisticDx: Diagnostic Tests for Models with a Binomial Response. R package version 0.2. https:

diagnostic tests for regression models with binomial response and is explicitly based on the book of Hosmer et al. albeit in its second edition from 2000.

Leverage based on package logisticDX vs. published figure 5.12



Leverage based on logisticDX::dx vs. original data



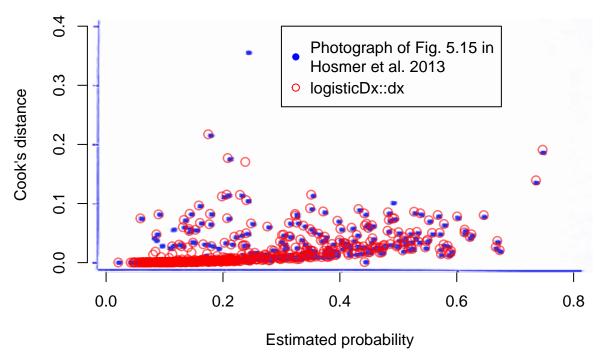
You can see, that the leverages of logisticDX::dx are exactly the same as those calculated from non-aggregated data (n-statistics). We have seen bevore that theese are matching figure 5.12 quite well but not with all the

 $^{//{\}rm CRAN.R\text{-}project.org/package} = LogisticDx$

points.

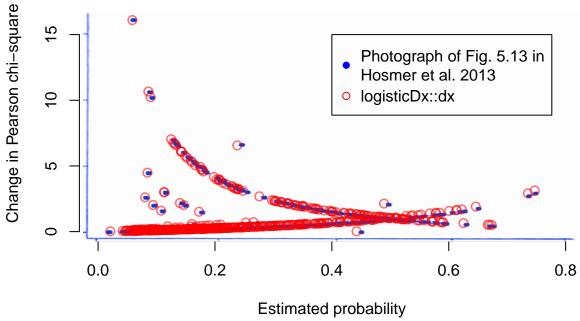
When they are calculated with logisticDX::dx, also the values of Cook's distance are fitting well with figure 5.15 despite of some single cases. I guess these are the same as those that do not fit in leverarge.

Cook's distance based on package logisticDx vs. published figure 5.

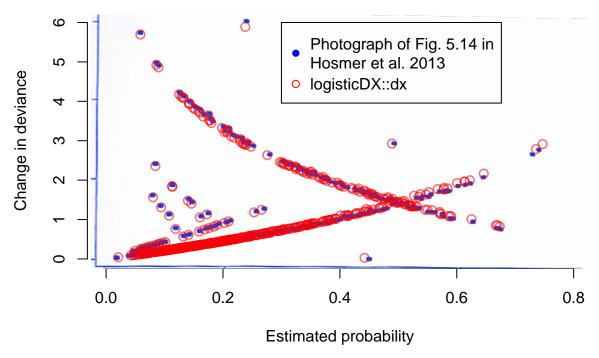


Last but not least here are the plots of change in Pearson chi-square and change in deviance. The pacages epiR and logisticDx produce exactly the same results. I think that the missmatches in these graphs are due to my bad photographs: The book page was not completely plane but a little bit arched.

Change in Pearson chi-square based on logisticDX::dx vs. published figure 5.13



Change deviance based logosticDx::dx vs. published figure 5.13



I think that the missmatches in these graphs are due to my bad photographs: The book page was not completely plane but a little bit arched.