

# Discrete Response Model

## Lecture 3

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# Odds Ratio in the Context of Categorical Explanatory Variables

# Confidence Interval

In order to compare the no control to the chemical control, the odds ratio is

$$OR = \frac{\text{Odds}_{C=0, N=1}}{\text{Odds}_{C=1, N=0}} = \frac{e^{\beta_0 + \beta_3}}{e^{\beta_0 + \beta_2}} = e^{\beta_3 - \beta_2}$$

The estimated odds ratio is  $e^{0.5152 - (-0.7933)} = 3.70$


```
> K<-matrix(data = c(0, 0, 1, 0,
+                    0, 0, 0, 1), nrow = 2, ncol = 4,
+          byrow = TRUE)
> linear.combo<-mcprofile(object = mod.fit, CM = K)
> ci.log.OR<-confint(object = linear.combo, level = 0.95, adjust = "none")
> ci.log.OR
```

**mcprofile** - Confidence Intervals

level: 0.95  
adjustment: none

	Estimate	lower	upper
C1	-0.793	-1.054	-0.536
C2	0.515	0.258	0.773

```
> comparison<-c("C vs. B", "N vs. B")
> data.frame(comparison, OR = exp(ci.log.OR$confint))
  comparison OR.lower OR.upper
1   C vs. B 0.3486325 0.5848772
2   N vs. B 1.2945688 2.1665987
```



For example, the 95% profile LR confidence interval comparing level N to level B is 1.29 to 2.17. Thus,

With 95% confidence, the odds of plants showing symptoms are **between 1.29 and 2.17 times as large** when using no control methods rather than using a biological control (holding the infestation method constant)

Alternatively, we could also say

With 95% confidence, the odds of plants showing symptoms are between 0.46 and 0.77 times as large when using a biological control method rather than using no control methods (holding the infestation method constant). **Thus, using the spider mites (biological control) is estimated to reduce the odds of a plant showing symptoms by approximately 23% to 54%.**

# Model with Interactions

The estimated model is

$$\text{logit}(\hat{\pi}) = -1.0460 + 0.9258\text{Infest2} - 0.1623C + 1.1260N \\ - 1.2114\text{Infest2} \times C - 1.1662\text{Infest2} \times N$$

To understand the effect of Control on the response, we will need to calculate odds ratios where the level of Infest2 is fixed at either 0 or 1. The odds ratio comparing level N to level B with Infest2 = 0 is

$$\text{OR} = \frac{\text{Odds}_{C=0, N=1, \text{infest2}=0}}{\text{Odds}_{C=0, N=0, \text{infest2}=0}} = \frac{e^{\beta_0 + \beta_3}}{e^{\beta_0}} = e^{\beta_3}$$

The odds ratio comparing level N to level B with Infest2 = 1 is

$$\text{OR} = \frac{\text{Odds}_{C=0, N=1, \text{infest2}=1}}{\text{Odds}_{C=0, N=0, \text{infest2}=1}} = \frac{e^{\beta_0 + \beta_1 + \beta_3 + \beta_5}}{e^{\beta_0 + \beta_1}} = e^{\beta_3 + \beta_5}$$

# Model with Interactions

Other odds ratios can be calculated in a similar manner. Below are all of the estimated odds ratios and corresponding confidence intervals for Control holding Infest2 constant:

mcprofile - Confidence Intervals

level: 0.95  
adjustment: none

	Estimate	lower	upper
C1	1.1260	0.750	1.508
C2	-0.0402	-0.400	0.318
C3	-0.1623	-0.536	0.210
C4	-1.3738	-1.750	-1.009
C5	1.2884	0.905	1.678
C6	1.3336	0.934	1.742

# Model with Interactions

```
data.frame(Infest2 = c(0, 1, 0, 1, 0, 1), comparison, OR
  = round(exp(ci.log.OR$estimate),2), OR.CI =
  round(exp(ci.log.OR$confint),2))
```

	Infest2	comparison	Estimate	OR.CI.lower	OR.CI.upper
C1	→ 0	N vs. B	3.08	2.12	4.52
C2	← 1	N vs. B	0.96	0.67	1.37
C3	→ 0	C vs. B	0.85	0.58	1.23
C4	← 1	C vs. B	0.25	0.17	0.36
C5	→ 0	N vs. C	3.63	2.47	5.36
C6	← 1	N vs. C	3.79	2.54	5.71

# Model with Interactions

```
ci.logit.wald<-confint(object = save.wald, level = 0.95,  
  adjust = "none")  
data.frame(Infest2 = c(0, 1, 0, 1, 0, 1), comparison, OR  
  = round(exp(ci.log.OR$estimate),2), lower =  
  round(exp(ci.logit.wald$confint[,1]),2), upper =  
  round(exp(ci.logit.wald$confint[,2]),2))
```

	Infest2	comparison	Estimate	lower	upper
C1	0	N vs. B	3.08	2.11	4.50
C2	1	N vs. B	0.96	0.67	1.38
C3	0	C vs. B	0.85	0.59	1.23
C4	1	C vs. B	0.25	0.17	0.37
C5	0	N vs. C	3.63	2.46	5.34
C6	1	N vs. C	3.79	2.53	5.68



# Model with Interactions

The columns of K are ordered corresponding to the 6 parameters estimated by the model. For example, row 2 corresponds to estimating

$$OR = \frac{\text{Odds}_{C=0, N=1, \text{infest2}=1}}{\text{Odds}_{C=0, N=0, \text{infest2}=1}} = \frac{e^{\beta_0 + \beta_1 + \beta_3 + \beta_5}}{e^{\beta_0 + \beta_1}} = e^{\beta_3 + \beta_5}$$

where the 4<sup>th</sup> and 6<sup>th</sup> columns of K have 1's for the 4<sup>th</sup> and 6<sup>th</sup> parameters. Remember the first parameter in the model is  $\beta_0$  so this is why the column numbers are 1 higher than the indices for the  $\beta$ 's.

The estimated odds ratio comparing level N to level B with Infest2 = 1 is  $e^{1.1260 - 1.1662} = 0.96$ . Thus,

The estimated odds of plants showing symptoms are 0.96 times as large for using no control than using a biological control when infected thrips are released into the greenhouse.

We can also see why the interaction between Infest and Control was significant. The N vs. B and C vs. B odds ratio differ by a large amount over the two levels of Infest. However, there is not much of a difference for N vs. C over the levels of Infest.

# Model with Interactions

The 95% profile likelihood ratio interval comparing level N to level B with Infest2 = 1 is  $0.67 < OR < 1.38$ . Thus,

With 95% confidence, the odds of plants showing symptoms are between 0.67 and 1.38 times as large for using no control methods than using a biological control when infected thrips are released in the greenhouse. Because 1 is within the interval, there is not sufficient evidence to conclude a biological control is effective in this setting.

Notice the interval for comparing level N to level B with Infest2 = 0 is  $2.11 < OR < 4.50$ . Because the interval is above 1, there is sufficient evidence to conclude the biological control reduces the odds of plants showing symptoms when interspersing infected plants with uninfected thrips.

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