Comparing Statistical Models

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Introduction

In this example, we explore the predictors of the *count of Adverse Childhood Experiences* (ACES) that children experience. Using the *general linear model* framework, we could conceivably compare different statistical models on several grounds.

1. Theoretical plausibility
2. Functional form of the dependent variable
3. Functional form of the entire model
4. Statistical criteria of fit.

> Frequently, there is no one correct way to analyze data, and different statistical approaches need to be weighed on multiple criteria to ascertain which approach(es) is / are appropriate.

Theoretical and Functional Concerns

Statistical Model	Stata Command	Theoretical Rationale	Functional Form of Dependent Variable	Functional Form of Entire Model
OLS	`regress`	Continuous dependent variable	$-\infty < y < \infty$	y is a linear function of the x's
Logistic Regression	`logit`	Binary dependent variable	$y = 0$ or 1	$\ln\left(\frac{p(y)}{1-p(y)}\right)$ is a linear function of x's
Ordinal logistic regression	`ologit`	Ordered dependent variable where distance between categories does not matter	$-\infty < y < \infty$	$\ln\left(\frac{p(y \text{ higher category})}{p(y \text{ lower categories})}\right)$ is a linear function of x's
Multinomial Logistic Regression	`mlogit`	Dependent variable with multiple unordered categories	$-\infty < y < \infty$	$\ln\left(\frac{p(y \text{ another category})}{p(y \text{ reference category})}\right)$ is a linear function of x's
Poisson Regression	`poisson`	Dependent variable representing a count	y is integer ≥ 0	$\ln(y \text{ (count)})$ is a linear function of x's
Negative Binomial Regression	`nbreg`	Dependent variable representing a count	y is integer ≥ 0	$\ln(y \text{ (count)})$ is a linear function of x's

Assessing Model Fit

Get Data And Create Count of ACEs

```
. clear all

. use "NSCH_ACES.dta", clear

. egen acecount = anycount(ace*R), values(1)  // generate count of ACES
```

Explore Some Models

Only some of the above listed models are relevant. We use `quietly` to suppress model output at this stage.

```
. quietly: regress acecount sc_sex i.sc_race_r i.higrade // OLS

. estimates store OLS

. quietly: ologit acecount sc_sex i.sc_race_r i.higrade // ordinal logit

. estimates store ORDINAL

. quietly: poisson acecount sc_sex i.sc_race_r i.higrade // Poisson

. estimates store POISSON

. quietly: nbreg acecount sc_sex i.sc_race_r i.higrade // Negative Binomial

. estimates store NBREG
```

Compare The Models Including Fit Measures

```
. estimates table OLS ORDINAL POISSON NBREG, var(20) star stats(N ll aic bic) equations(1)
```

Variable	OLS	ORDINAL	POISSON	NBREG
#1				
sc_sex	-.01358634	-.02856135	-.01282301	-.0127557
sc_race_r				
Black or African ..	.32583464***	.47967243***	.26627607***	.28235733***
American Indian o..	.88542522***	.88482406***	.59710627***	.62278046***
Asian alone	-.46503425***	-.76002818***	-.62438214***	-.62012779***
Native Hawaiian a..	.2516065	.35416681	.20674094*	.21879323
Some Other Race a..	.07433855	.14197623*	.06755212*	.08062919
Two or More Races	.33035205***	.39265187***	.28181254***	.28198179***
higrade				
High school (inc..)	.10021068	.17111252*	.06324858*	.06584405
More than high sc..	-.45113751***	-.62649139***	-.37861085***	-.38098265***
_cons	1.411494***		.33994246***	.33915207***
cut1				
_cons		-.78624597***		
cut2				
_cons		.65037457***		
cut3				

_cons		1.5299647***		
cut4				
_cons		2.2019291***		
cut5				
_cons		2.8850071***		
cut6				
_cons		3.6106908***		
cut7				
_cons		4.4853373***		
cut8				
_cons		5.9106719***		
cut9				
_cons		7.5036903***		
lnalpha				
_cons				-.54430672***
Statistics				
N	30530	30530	30530	30530
ll	-52340.464	-42451.588	-44758.999	-42775.864
aic	104700.93	84939.175	89537.999	85573.728
bic	104784.19	85089.052	89621.263	85665.319

legend: * p<0.05; ** p<0.01; *** p<0.001

In terms of *log-likelihood* a higher value indicates a better fit. We can also use the *Akaike Information Criterion* (AIC) and the *Bayesian Information Criterion* (BIC) to compare models. For AIC and BIC, lower values indicate a better fit.

Thus, on strictly statistical grounds, the *ordinal* model would appear to provide the best fit, followed by the *negative binomial* model, the *Poisson* model, and the *OLS* model. However, we should note that the differences in fit between the *ordinal*, *negative binomial* and *Poisson* models are not exceptionally large. We would also worry that any differences in fit that we do see might be due to overfitting in this particular sample, or to capitalizing upon chance.

Lastly, we'd worry that the ordinal model might not satisfy the *proportional hazards* assumption, and should examine this with a `brant` test.

We need to balance these differences in fit against the fact that theoretically, a count data model seems more appropriate.

In this case, we would most likely choose to proceed with a count regression model.