Logistic regression

Francisco Rodríguez-Sánchez

https://frodriguezsanchez.net

Q: Survival of passengers on the Titanic ~ Class

Read titanic_long.csv dataset and fit linear model (survival ~ class).

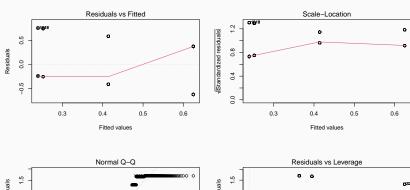
	class	age	sex	survived
1	first	adult	male	1
2	first	adult	male	1
3	first	adult	male	1
4	first	adult	male	1
5	first	adult	male	1
6	first	adult	male	1

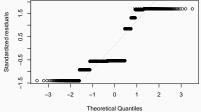
Quiz: Did passenger class influence survival?

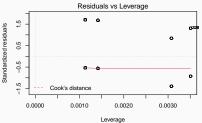
https://pollev.com/franciscorod726

Let's check linear model:

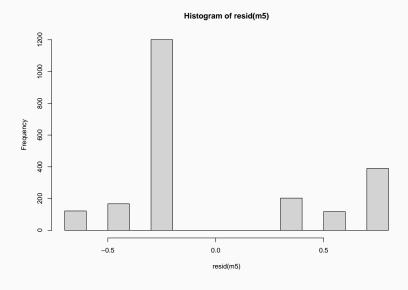
m5 <- lm(survived ~ class, data = titanic)







Weird residuals!



What if your residuals are clearly non-normal or variance not constant (heteroscedasticity)?

Binary variables (0/1)

Counts (0, 1, 2, 3, ...)

Categories ("small", "medium", "large"...)

Generalised Linear Models to the rescue!

1. Response variable - distribution family

- Response variable distribution family
 - · Bernouilli Binomial

- Response variable distribution family
 - · Bernouilli Binomial
 - · Poisson

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - · Poisson
 - Gamma

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - · Poisson
 - · Gamma
 - etc

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - · Poisson
 - · Gamma
 - etc
- 2. **Predictors** (continuous or categorical)

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - Poisson
 - · Gamma
 - etc
- 2. **Predictors** (continuous or categorical)
- 3. Link function

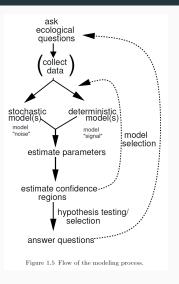
- 1. Response variable distribution family
 - · Bernouilli Binomial
 - Poisson
 - · Gamma
 - etc
- 2. **Predictors** (continuous or categorical)
- 3. Link function
 - · Gaussian: identity

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - Poisson
 - · Gamma
 - etc
- 2. **Predictors** (continuous or categorical)
- 3. Link function
 - · Gaussian: identity
 - · Binomial: logit, probit

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - Poisson
 - · Gamma
 - · etc
- 2. **Predictors** (continuous or categorical)
- 3. Link function
 - · Gaussian: identity
 - · Binomial: logit, probit
 - · Poisson: log...

- 1. Response variable distribution family
 - · Bernouilli Binomial
 - · Poisson
 - · Gamma
 - · etc
- 2. Predictors (continuous or categorical)
- 3. Link function
 - · Gaussian: identity
 - · Binomial: logit, probit
 - · Poisson: log...
 - See family.

The modelling process



Bernouilli - Binomial distribution (Logistic regression)

Response variable: Yes/No (e.g. survival, sex, presence/absence)

Canonical link function: logit (log odds), but others possible (see family)

$$logit(p) = \log\left(\frac{p}{1-p}\right)$$

Then

$$logit(P(alive)) = a + bx$$

$$P(alive) = invlogit(a + bx) = \frac{e^{a+bx}}{1 + e^{a+bx}}$$

9

Where is the variance?

In a Gaussian GLM

$$y \sim Normal(\mu, \sigma)$$

In a Binomial GLM

$$y \sim Binomial(n, p)$$

n = number of trials

p = probability of success

$$Var(y) = np(1-p)$$

(maximum variance when p around 0.5)

Back to survival of Titanic passengers

How many survived in each class?

table(titanic\$class, titanic\$survived)

```
0 1
crew 673 212
first 122 203
second 167 118
third 528 178
```

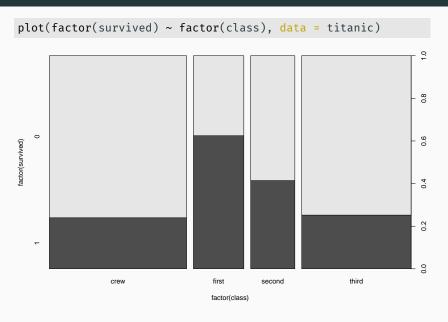
How many survived in each class? (dplyr)

titanic %>%

```
group_by(class, survived) %>%
  summarise(count = n())
# A tibble: 8 x 3
# Groups: class [4]
  class survived count
  <chr> <int> <int>
1 crew
               0
                   673
               1 212
2 crew
3 first
               0 122
4 first
               1
                   203
               0
                   167
5 second
6 second
                   118
7 third
                   528
8 third
                   178
```

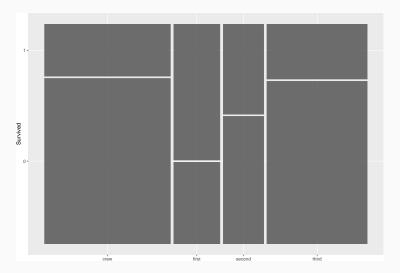
13

Data visualisation (mosaic plot)



Mosaic plots (ggplot2)

```
ggplot(titanic) +
  geom_mosaic(aes(x = product(survived, class))) +
  labs(x = "", y = "Survived")
```



Fitting GLMs in R: glm

which corresponds to

$$logit(P(survival)_i) = a + b \cdot class_i$$

 $logit(P(survival)_i) = a + b_{first} + c_{second} + d_{third}$

Interpreting binomial GLM

```
tit.glm <- glm(survived ~ class, data = titanic, family = binomial)
Call:
glm(formula = survived ~ class, family = binomial, data = titanic)
Deviance Residuals:
   Min
            10 Median
                        30
                                   Max
-1.3999 -0.7623 -0.7401 0.9702 1.6906
Coefficients:
          Estimate Std. Error z value Pr(>|z|)
classfirst 1.66434 0.13902 11.972 < 2e-16 ***
classsecond 0.80785 0.14375 5.620 1.91e-08 ***
classthird 0.06785 0.11711 0.579 0.562
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 2769.5 on 2200 degrees of freedom
Residual deviance: 2588.6 on 2197 degrees of freedom
ATC: 2596.6
Number of Fisher Scoring iterations: 4
```

Binomial GLM estimates are in logit scale!

We need to back-transform (apply $inverse\ logit$):

Manually: plogis

Binomial GLM estimates are in logit scale!

We need to back-transform (apply $inverse\ logit$):

- · Manually: plogis
- · Automatically: effects, modelbased, etc.

Interpreting logistic regression output (effects pkg)

```
library("effects")
allEffects(tit.glm)

model: survived ~ class

class effect
class
    crew first second third
0.2395480 0.6246154 0.4140351 0.2521246
```

Interpreting logistic regression output (effects pkg)

Including confidence intervals:
summary(allEffects(tit.glm))

```
model: survived ~ class
 class effect
class
             first second
                                third
    crew
0.2395480 0.6246154 0.4140351 0.2521246
 Lower 95 Percent Confidence Limits
class
         first second
                                third
    crew
0.2125668 0.5706887 0.3582390 0.2214588
Upper 95 Percent Confidence Limits
class
    crew
         first second
                                third
0.2687850 0.6756185 0.4721282 0.2854798
```

Interpreting logistic regression output (modelbased)

```
library("modelbased")
estimate_means(tit.glm)
```

Estimated Marginal Means

class	Probability	SE	95% CI
first	0.62	0.03	[0.57, 0.68]
second	0.41	0.03	[0.36, 0.47]
third	0.25	0.02	[0.22, 0.29]
crew	0.24	0.01	[0.21, 0.27]

Marginal means estimated for class

Analysing differences among factor levels (class)

```
library("modelbased")
estimate_contrasts(tit.glm)
```

Marginal Contrasts Analysis

Level1 Level2 Diffe	rence	95% CI SE	: df z
first crew	1.66 [1.30,	2.03] 0.14	Inf 11.97
first second	0.86 [0.42,	1.29] 0.17	Inf 5.16
first third	1.60 [1.22,	1.98] 0.14	Inf 11.11
second crew	0.81 [0.43,	1.19] 0.14	Inf 5.62
second third	0.74 [0.35,	1.13] 0.15	Inf 4.99
third crew	0.07 [-0.24,	0.38] 0.12	! Inf 0.58

Marginal contrasts estimated for class p-value adjustment method: Holm (1979)

Pseudo R-squared for GLMs

```
library("performance")
r2(tit.glm)
```

```
# R2 for Logistic Regression
Tjur's R2: 0.087
```

But there are caveats (e.g. see here and here)

Presenting model results

kable(xtable::xtable(tit.glm), digits = 2)

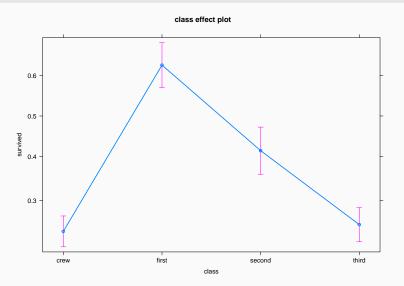
	Estimate	Std. Error	z value	Pr(> z)
(Intercept)	-1.16	0.08	-14.67	0.00
classfirst	1.66	0.14	11.97	0.00
classsecond	0.81	0.14	5.62	0.00
classthird	0.07	0.12	0.58	0.56

Presenting model results

```
library("modelsummary")
modelsummary(tit.glm)
```

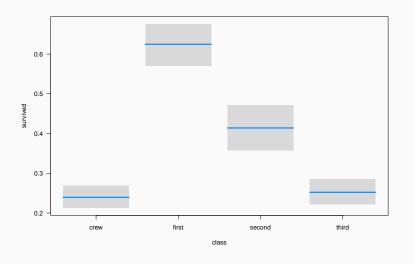
Visualising model: effects package

plot(allEffects(tit.glm))



Visualising model: visreg package

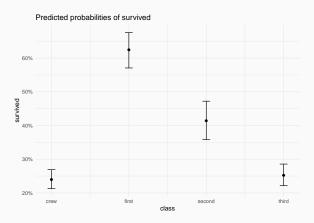
```
visreg(tit.glm, scale = "response", rug = FALSE)
```



Visualising model: sjPlot package

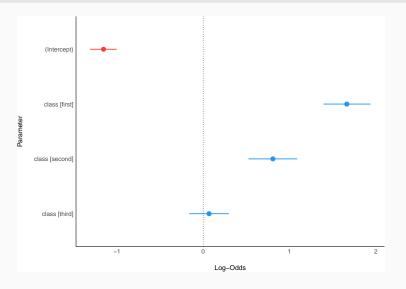
```
sjPlot::plot_model(tit.glm, type = "eff")
```

\$class



Visualising model: see package

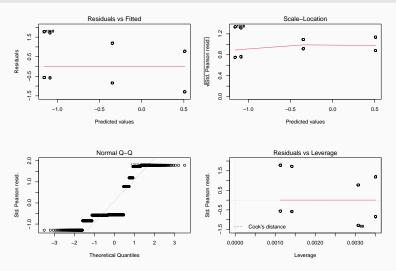
plot(parameters(tit.glm), show_intercept = TRUE)



Model checking

plot(model) not very useful with binomial GLM

plot(tit.glm)

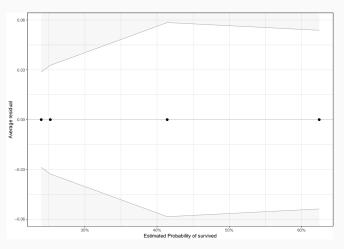


null device

Binned residual plots for logistic regression

binned_residuals(tit.glm)

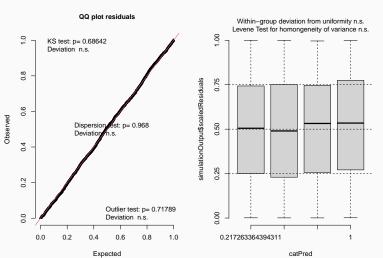
Ok: About 100% of the residuals are inside the error bounds.



Residual diagnostics with DHARMa

```
library("DHARMa")
simulateResiduals(tit.glm, plot = TRUE)
```

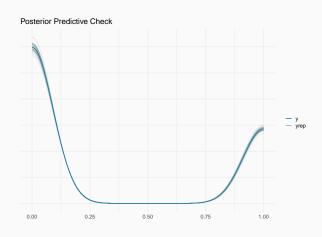
DHARMa residual diagnostics



Posterior predictive checking

Simulate data from fitted model (yrep) and compare with observed data (y)

pp_check(tit.glm)



1. Visualise data

- 1. Visualise data
- 2. Fit model: glm. Don't forget to specify family!

- 1. Visualise data
- 2. Fit model: glm. Don't forget to specify family!
- $\hbox{3. Examine model: summary}\\$

- 1. Visualise data
- 2. Fit model: glm. Don't forget to specify family!
- 3. Examine model: summary
- Back-transform parameters from logit into probability scale (e.g. allEffects)

- 1. Visualise data
- 2. Fit model: glm. Don't forget to specify family!
- 3. Examine model: summary
- Back-transform parameters from logit into probability scale (e.g. allEffects)
- Plot model: plot(allEffects(model)), visreg, plot_model...

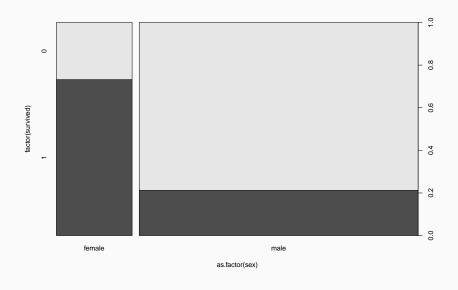
- 1. Visualise data
- 2. Fit model: glm. Don't forget to specify family!
- 3. Examine model: summary
- Back-transform parameters from logit into probability scale (e.g. allEffects)
- 5. Plot model: plot(allEffects(model)), visreg, plot_model...
- 6. Examine residuals: DHARMa::simulateResiduals.

Q: Did men have higher survival than women?

Quiz

https://pollev.com/franciscorod726

First, visualise data

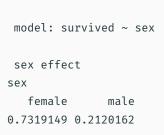


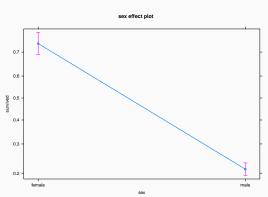
```
Call:
glm(formula = survived ~ sex, family = binomial, data = titanic)
Deviance Residuals:
   Min 10 Median 30 Max
-1.6226 -0.6903 -0.6903 0.7901 1.7613
Coefficients:
           Estimate Std. Error z value Pr(>|z|)
(Intercept) 1.0044 0.1041 9.645 <2e-16 ***
sexmale -2.3172 0.1196 -19.376 <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 2769.5 on 2200 degrees of freedom
Residual deviance: 2335.0 on 2199 degrees of freedom
ATC: 2339
```

Number of Fisher Scoring iterations: 4

39

Model interpretation

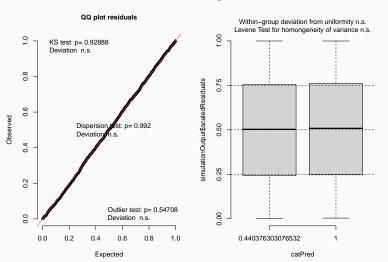




Model checking

simulateResiduals(tit.sex, plot = TRUE)

DHARMa residual diagnostics



Q: Did women have higher survival because they travelled more in first class?

Did women have higher survival because they travelled more in first class?



Let's look at the data

= female

first 118 62 second 154 25 third 422 88

table(titanic\$class, titanic\$survived, titanic\$sex)

```
0 1
crew 3 20
first 4 141
second 13 93
third 106 90
 = male
       0
         1
     670 192
crew
```

Quiz

https://pollev.com/franciscorod726

Fit additive model with both factors

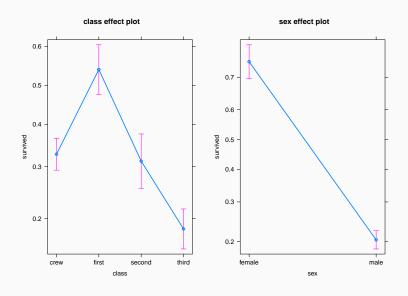
ATC: 2238.9

```
Call:
glm(formula = survived ~ class + sex, family = binomial, data = titanic)
Deviance Residuals:
   Min
          10 Median 30 Max
-2.0915 -0.7149 -0.5012 0.7297 2.0673
Coefficients:
         Estimate Std. Error z value Pr(>|z|)
(Intercept) 1.18740 0.15747 7.541 4.68e-14 ***
classfirst 0.88081 0.15697 5.611 2.01e-08 ***
sexmale -2.42133 0.13909 -17.408 < 2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
```

Null deviance: 2769.5 on 2200 degrees of freedom Residual deviance: 2228.9 on 2196 degrees of freedom

46

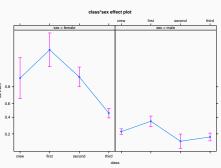
Plot additive model



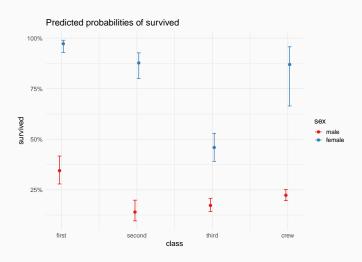
Fit model with the interaction of both factors

```
Call:
glm(formula = survived ~ class * sex, family = binomial, data = titanic)
Deviance Residuals:
   Min
           10 Median 30
                              Max
-2.6797 -0.7099 -0.6155 0.5115 1.9842
Coefficients:
                Estimate Std. Error z value Pr(>|z|)
(Intercept)
                1.89712 0.61914 3.064 0.00218 **
classfirst
                1.66535 0.80026 2.081 0.03743 *
classsecond
             0.07053 0.68630 0.103 0.91815
classthird
               -2.06075 0.63551 -3.243 0.00118 **
sexmale
               -3.14690 0.62453 -5.039 4.68e-07 ***
classfirst:sexmale -1.05911 0.81959 -1.292 0.19627
classthird:sexmale 1.74286 0.65139 2.676 0.00746 **
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
```

Women had higher survival than men, even within the same class



Visualising model (sjPlot)



Comparing models

```
library("performance")
compare_performance(tit.sex.class.add, tit.sex.class.int)
```

Comparison of Model Performance Indices

Name	I	Model	I	AIC		BIC		Tjur's R2		RMSE		Sigma		Log_l
tit.sex.class.add	1	glm	1	2238.913	 	2267.396		0.248		0.405	1	1.007		0.
tit.sex.class.int		glm		2179.733		2225.306	-	0.271		0.399		0.993		Θ.

Comparing parameters

compare_parameters(tit.sex.class.add, tit.sex.class.int)

Parameter		tit.sex.class.add	tit.sex.class.int	
(Intercept)		1.19 (0.88, 1.50)		1.90 (0.68, 3.11)
class (first)		0.88 (0.57, 1.19)		1.67 (0.10, 3.23)
class (second)	-	-0.07 (-0.41, 0.26)		0.07 (-1.27, 1.42)
class (third)	-	-0.78 (-1.06, -0.50)		-2.06 (-3.31, -0.82)
sex (male)	-	-2.42 (-2.69, -2.15)		-3.15 (-4.37, -1.92)
<pre>class (first) * sex (male)</pre>	-			-1.06 (-2.67, 0.55)
<pre>class (second) * sex (male)</pre>	-			-0.64 (-2.06, 0.78)
<pre>class (third) * sex (male)</pre>	-			1.74 (0.47, 3.02)
Observations	1	2201	1	2201

Extra exercises:

Is survival related to age?

Are age effects dependent on sex?

Logistic regression for proportion data

Read Titanic data in different format

Read titanic_prop.csv data.

```
X Class Sex Age
                    No Yes
     1st Female Adult 4 140
2 2 1st Female Child 0
                        1
3 3
     1st Male Adult 118
                        57
4 4
     1st Male Child
                       5
5 5 2nd Female Adult
                    13
                       80
6 6
     2nd Female Child
                       13
```

These are the same data, but summarized (see Freq variable).

Use cbind(n.success, n.failures) as response

Null deviance: 671.96 on 13 degrees of freedom

Residual deviance: 491.06 on 10 degrees of freedom

```
prop.glm <- glm(cbind(Yes, No) ~ Class, data = tit.prop, family = binomial)</pre>
Call:
glm(formula = cbind(Yes, No) ~ Class, family = binomial, data = tit.prop)
Deviance Residuals:
   Min
            10 Median 30 Max
-9.6404 -0.2915 1.5698 5.0366 10.1516
Coefficients:
           Estimate Std. Error z value Pr(>|z|)
(Intercept) 0.5092 0.1146 4.445 8.79e-06 ***
Class2nd -0.8565 0.1661 -5.157 2.51e-07 ***
Class3rd -1.5965 0.1436 -11.114 < 2e-16 ***
ClassCrew -1.6643 0.1390 -11.972 < 2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
```

Effects

```
model: cbind(Yes, No) ~ Class
Class effect
Class
     1st
           2nd 3rd Crew
0.6246154 0.4140351 0.2521246 0.2395480
Compare with former model based on binary data:
model: survived ~ class
class effect
class
    crew first second third
0.2395480 0.6246154 0.4140351 0.2521246
```

Logistic regression with continuous predictors

Example dataset: GDP and infant mortality

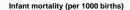
Read UN_GDP_infantmortality.csv.

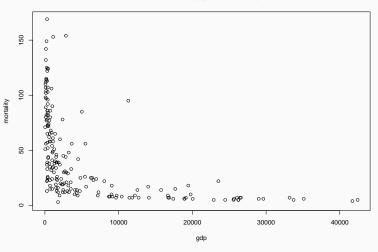
country	mortality	gdp	
Length:207	Min. : 2.00	Min. : 36	
Class :character	1st Qu.: 12.00	1st Qu.: 442	
Mode :character	Median : 30.00	Median : 1779	
	Mean : 43.48	Mean : 6262	
	3rd Qu.: 66.00	3rd Qu.: 7272	
	Max. :169.00	Max. :42416	
	NA's :6	NA's :10	

Q: Is infant mortality related to GDP?

https://pollev.com/franciscorod726

Visualising data





```
gdp.glm <- glm(cbind(mortality, 1000 - mortality) ~ gdp,
              data = gdp, family = binomial)
Call:
glm(formula = cbind(mortality, 1000 - mortality) ~ gdp, family = binomial,
   data = gdp)
Deviance Residuals:
   Min
            10 Median 30
                                    Max
-9.2230 -3.5163 -0.5697 2.4284 13.5849
Coefficients:
             Estimate Std. Error z value Pr(>|z|)
(Intercept) -2.657e+00 1.311e-02 -202.76 <2e-16 ***
      -1.279e-04 3.458e-06 -36.98 <2e-16 ***
gdp
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 6430.2 on 192 degrees of freedom
```

Residual deviance: 3530.2 on 191 degrees of freedom

62

Effects

```
allEffects(gdp.glm)

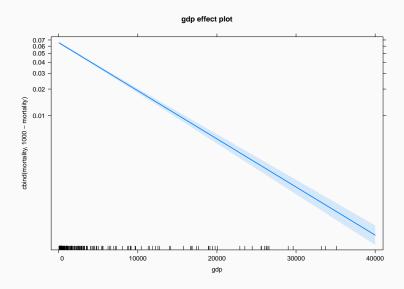
model: cbind(mortality, 1000 - mortality) ~ gdp

gdp effect
gdp

40  10000  20000  30000  40000
```

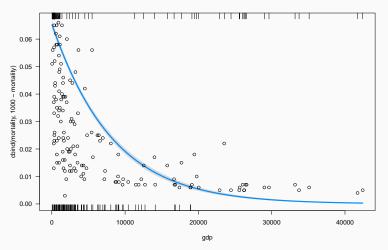
0.0652177296 0.0191438829 0.0054028095 0.0015096074 0.0004206154

Effects plot



Plot model using visreg:

```
visreg(gdp.glm, scale = "response")
points(mortality/1000 ~ gdp, data = gdp)
```



Residuals diagnostics with DHARMa

0.8

Observed 4 0.6

9.4

0.2

0.0

0.0

0.2 0.4

simulateResiduals(gdp.glm, plot = TRUE)

Outlier test: p= 0

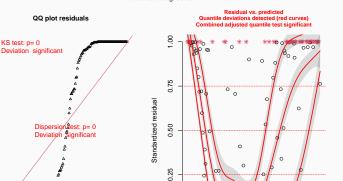
0.6

Expected

Deviation significant

0.8

1.0



0.00

0.0

0.2

o _____

Model predictions (rank transformed)

0.8

1.0

0.4 0.6

DHARMa residual diagnostics

Overdispersion

Overdispersion:

more variation in the data than assumed by statistical model

$$Var(y) = np(1-p)$$

Testing for overdispersion (DHARMa)

```
simres <- simulateResiduals(gdp.glm, refit = TRUE)
testDispersion(simres, plot = FALSE)</pre>
```

DHARMa nonparametric dispersion test via mean deviance residual vs. simulated-refitted

```
data: simres
dispersion = 21, p-value < 2.2e-16
alternative hypothesis: two.sided</pre>
```

quasibinomial allows us to model overdispersed binomial data

Overdispersion in logistic regression with proportion data

Residual deviance: 3530.2 on 191 degrees of freedom

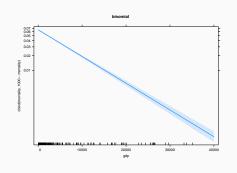
```
gdp.overdisp <- glm(cbind(mortality, 1000 - mortality) ~ gdp,
              data = gdp, family = quasibinomial)
Call:
glm(formula = cbind(mortality, 1000 - mortality) ~ gdp, family = quasibinomial,
   data = gdp)
Deviance Residuals:
   Min
            10 Median 30
                                     Max
-9.2230 -3.5163 -0.5697 2.4284 13.5849
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) -2.657e+00 5.977e-02 -44.465 < 2e-16 ***
           -1.279e-04 1.577e-05 -8.111 5.96e-14 ***
gdp
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for quasibinomial family taken to be 20.7947)
   Null deviance: 6430.2 on 192 degrees of freedom
```

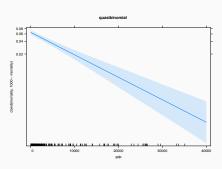
Mean estimates do not change after accounting for overdispersion

```
coef(gdp.overdisp)
  (Intercept)
                         gdp
-2.6574663734 -0.0001278976
coef(gdp.glm)
  (Intercept)
                         gdp
```

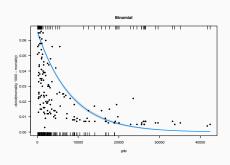
-2.6574663734 -0.0001278976

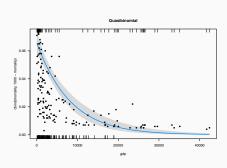
But standard errors (uncertainty) do!





Plot model and data

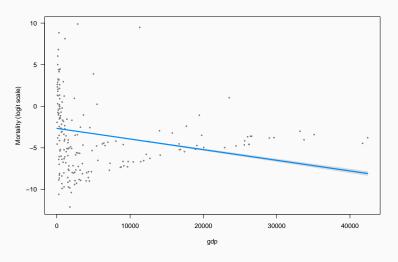




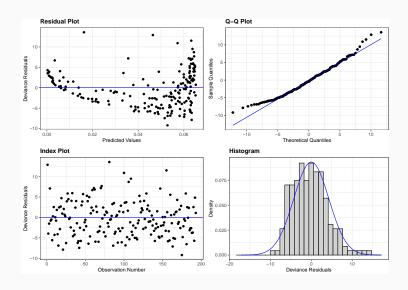
Think about the shape of relationships

Think about the shape of relationships

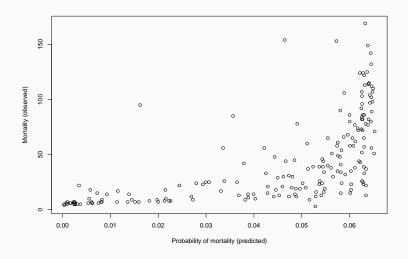
Not everything has to be linear...



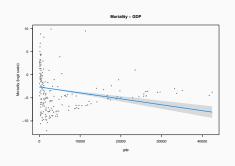
Residuals show non-linear pattern

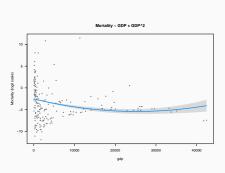


Calibration plot shows non-linear pattern

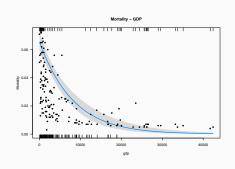


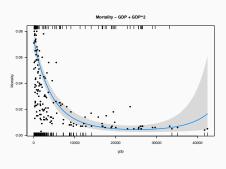
Trying polynomial predictor (GDP + GDP²)



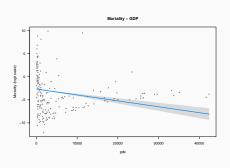


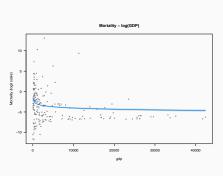
Think about the shape of relationships



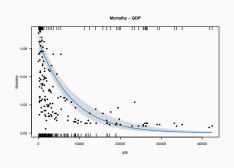


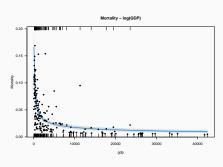
Trying log(GDP)





Trying log(GDP)





More examples

 seedset.csv: Comparing seed set among plants (Data from Harder et al. 2011)

More examples

- seedset.csv: Comparing seed set among plants (Data from Harder et al. 2011)
- moth.csv: Probability of moth predation on trunk trees depending on morph (light/dark) and distance to Liverpool (Bishop 1972)

More examples

- seedset.csv: Comparing seed set among plants (Data from Harder et al. 2011)
- moth.csv: Probability of moth predation on trunk trees depending on morph (light/dark) and distance to Liverpool (Bishop 1972)
- soccer.csv: Probability of scoring penalty depending on goalkeeper's team being ahead, behind or tied (Roskes et al 2011)

Probability of scoring penalty

Data on penalty shots

```
soccer <- read.csv("data/soccer.csv")
soccer</pre>
```

```
GoalkeeperTeam Nshots Scored

Behind 20 18

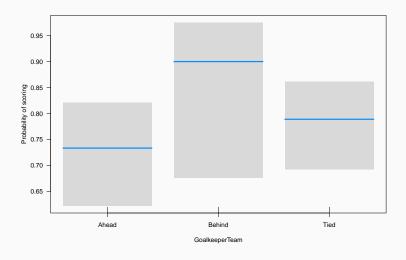
Tied 90 71

Ahead 75 55
```

Does probability of scoring penalty depends on match situation?

https://pollev.com/franciscorod726

Probability of scoring depending on match situation



Seed set among plants

Seed set among plants



Seed set among plants

#	A tibble: 6	5 x 6				
	species	plant	pcmass	fertilized	seeds	ovulecnt
	<chr></chr>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>
1	ferruginea	2	0	70	52	330
2	ferruginea	2	0.2	321	188	461
3	ferruginea	2	0.485	351	278	435
4	ferruginea	2	0.737	386	301	430
5	ferruginea	2	1	367	342	419
6	ferruginea	3	Θ	185	39	470

Questions:

https://pollev.com/franciscorod726

• Is seed set related to proportion of outcross pollen (pcmass)?

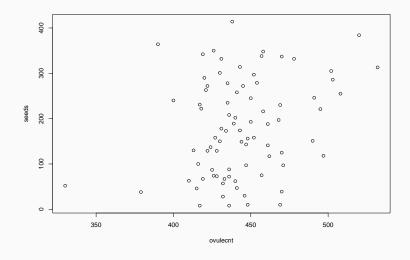
Questions:

https://pollev.com/franciscorod726

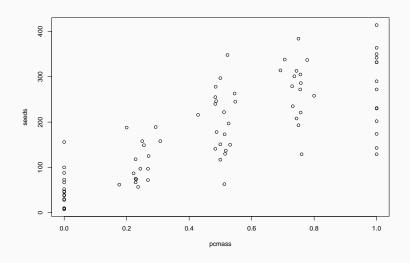
• Is seed set related to proportion of outcross pollen (pcmass)?

· Which plant had lower seed set?

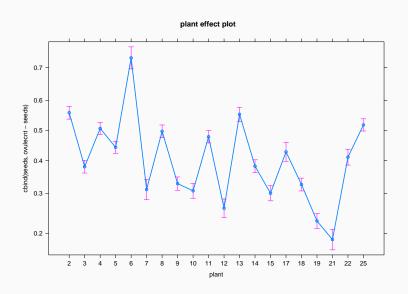
Number of seeds vs Number of ovules



Number of seeds vs Proportion outcross pollen



Seed set across plants



Seed set ~ outcross pollen

