

Lab4_Answer

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Lab 4 Logistic Regression

Problem Statement

A researcher is interested in how variables, such as GRE (Graduate Record Exam scores), GPA (grade point average) and rank (prestige of the undergraduate institution), affect admission into graduate school. The response variable, admit/do not admit, is a binary variable.

Dataset

The dataset is included in the package aod. Install the package and include package using the command `library(aod)`.

```
library(aod)
mydata<-read.csv("https://stats.idre.ucla.edu/stat/data/binary.csv")
# take a look at the first few rows
head(mydata)
```

```
##   admit gre  gpa rank
## 1     0 380 3.61    3
## 2     1 660 3.67    3
## 3     1 800 4.00    1
## 4     1 640 3.19    4
## 5     0 520 2.93    4
## 6     1 760 3.00    2
```

Using the following command to load the dataset `## admit gre gpa rank ##1 0 380 3.61 3 ##2 1 660 3.67 3 ##3 1 800 4.00 1 ##4 1 640 3.19 4 ##5 0 520 2.93 4 ##6 1 760 3.00 2`

[More on reading and writing CSV files, see here: <https://swcarpentry.github.io/r-novice-inflammation/11-supp-read-write-csv/index.html>]

This dataset has a binary response (outcome, dependent) variable called admit. There are three predictor variables: gre, gpa and rank. We will treat the variables gre and gpa as continuous. The variable rank takes on the values 1 through 4. Institutions with a rank of 1 have the highest prestige, while those with a rank of 4 have the lowest.

Questions

- 1) Get basic descriptives for the entire data set using `summary()`. View the dataset using `View()`.

```
summary(mydata)
```

```
##      admit      gre      gpa      rank
## Min.   :0.0000   Min.   :220.0   Min.   :2.260   Min.   :1.000
## 1st Qu.:0.0000   1st Qu.:520.0   1st Qu.:3.130   1st Qu.:2.000
## Median :0.0000   Median :580.0   Median :3.395   Median :2.000
## Mean   :0.3175   Mean   :587.7   Mean   :3.390   Mean   :2.485
## 3rd Qu.:1.0000   3rd Qu.:660.0   3rd Qu.:3.670   3rd Qu.:3.000
## Max.   :1.0000   Max.   :800.0   Max.   :4.000   Max.   :4.000
```

```
View(mydata)
```

2) How many observations are there in this dataset?

```
dim(mydata)
```

```
## [1] 400    4
```

400 observations of 4 rows.

3) Get the standard deviations for the first three variables (i.e., admit, gre and gpa). Hint: use `sapply` to apply the `sd` function to each variable in the dataset: `sapply(mydata, sd)`. Now get the mean admit, gre and gpa in a similar way.

```
sapply(mydata[, -4], sd)
```

```
##      admit      gre      gpa
## 0.4660867 115.5165364 0.3805668
```

```
sapply(mydata[, -4], mean)
```

```
##      admit      gre      gpa
## 0.3175 587.7000 3.3899
```

Using `[-4]` to ignore the fourth column which is `rank`. Ignoring it as it is a categorical column, so these numbers are not meaningful to them.

4) Convert rank to a factor to indicate that rank should be treated as a categorical variable. (Hint: use `factor()` function) [More on factors, see the tutorial here: <https://swcarpentry.github.io/r-novice-inflammation/12-supp-factors/index.html>]

```
mydata$rank<-factor(mydata$rank)
```

5) Estimate a logistic regression model using the `glm` function, and get the results using the `summary` command.

```
glm.fit<-glm(admit~gre+gpa+rank,data=mydata,family = binomial)
summary(glm.fit)
```

```
##
## Call:
## glm(formula = admit ~ gre + gpa + rank, family = binomial, data = mydata)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.6268  -0.8662  -0.6388   1.1490   2.0790
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -3.989979   1.139951  -3.500 0.000465 ***
## gre          0.002264   0.001094   2.070 0.038465 *
## gpa          0.804038   0.331819   2.423 0.015388 *
## rank2        -0.675443   0.316490  -2.134 0.032829 *
## rank3        -1.340204   0.345306  -3.881 0.000104 ***
## rank4        -1.551464   0.417832  -3.713 0.000205 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 499.98  on 399  degrees of freedom
## Residual deviance: 458.52  on 394  degrees of freedom
## AIC: 470.52
##
## Number of Fisher Scoring iterations: 4
```

- 6) Do you notice variable rank is replaced with categorical variables rank2, rank3, and rank4 that can only take values of 0 or 1? Recall that the original variable rank can take values of 1, 2, 3, or 4. Why isn't a variable rank1 needed? If rank is 1, what are the values of rank2, rank3 and rank4?

If rank is 1, then rank2 is 0, rank3 is 0 and rank4 is 0.

If rank is 2, then rank2 is 1, rank3 and rank4 are 0.

If rank is 3, then rank2 is 0, rank3 is 1 and rank4 is 0.

If rank is 4, then rank2 and rank3 are 0 and rank4 is 1.

- 7) From the z-statistics and p-values of the variables, report which variables are statistically significant.

The z-statistics of all the variables are large and the p-values of all the variables are small (<0.05). All the variables are statistically significant.

- 8) Use the model to predict the training dataset and store the results to a vector of probabilities admit.prob.

```
admit.probs <- predict(glm.fit,type="response")
admit.probs
```

```
##           1           2           3           4           5           6
## 0.17262654 0.29217496 0.73840825 0.17838461 0.11835391 0.36996994
##           7           8           9          10          11          12
```

| | | | | | | |
|----|------------|------------|------------|------------|------------|------------|
| ## | 0.41924616 | 0.21700328 | 0.20073518 | 0.51786820 | 0.37431440 | 0.40020025 |
| ## | 13 | 14 | 15 | 16 | 17 | 18 |
| ## | 0.72053858 | 0.35345462 | 0.69237989 | 0.18582508 | 0.33993917 | 0.07895335 |
| ## | 19 | 20 | 21 | 22 | 23 | 24 |
| ## | 0.54022772 | 0.57351182 | 0.16122101 | 0.43727108 | 0.12837525 | 0.19204860 |
| ## | 25 | 26 | 27 | 28 | 29 | 30 |
| ## | 0.43759396 | 0.68229503 | 0.57848091 | 0.20475422 | 0.42307349 | 0.45829857 |
| ## | 31 | 32 | 33 | 34 | 35 | 36 |
| ## | 0.21765393 | 0.28583616 | 0.22481919 | 0.42494837 | 0.34296523 | 0.21293277 |
| ## | 37 | 38 | 39 | 40 | 41 | 42 |
| ## | 0.48413281 | 0.13931720 | 0.26569575 | 0.11942769 | 0.18975965 | 0.33567002 |
| ## | 43 | 44 | 45 | 46 | 47 | 48 |
| ## | 0.31560404 | 0.17702923 | 0.32817441 | 0.18025548 | 0.36121718 | 0.11699101 |
| ## | 49 | 50 | 51 | 52 | 53 | 54 |
| ## | 0.07235381 | 0.15047417 | 0.31488795 | 0.11624726 | 0.23936553 | 0.37838478 |
| ## | 55 | 56 | 57 | 58 | 59 | 60 |
| ## | 0.24045684 | 0.39213236 | 0.18283980 | 0.10853139 | 0.30472142 | 0.12837525 |
| ## | 61 | 62 | 63 | 64 | 65 | 66 |
| ## | 0.33078459 | 0.16742893 | 0.28289780 | 0.33295972 | 0.30988311 | 0.39645173 |
| ## | 67 | 68 | 69 | 70 | 71 | 72 |
| ## | 0.27784995 | 0.51681586 | 0.57206626 | 0.69436828 | 0.33966212 | 0.07486000 |
| ## | 73 | 74 | 75 | 76 | 77 | 78 |
| ## | 0.15073716 | 0.46607599 | 0.24284830 | 0.38139149 | 0.20415281 | 0.42494837 |
| ## | 79 | 80 | 81 | 82 | 83 | 84 |
| ## | 0.43570986 | 0.65251556 | 0.16456653 | 0.31150713 | 0.20517359 | 0.08776685 |
| ## | 85 | 86 | 87 | 88 | 89 | 90 |
| ## | 0.21358749 | 0.25126279 | 0.34584314 | 0.37549461 | 0.55783057 | 0.51131037 |
| ## | 91 | 92 | 93 | 94 | 95 | 96 |
| ## | 0.49978497 | 0.63809471 | 0.57000341 | 0.26968427 | 0.40010880 | 0.37907977 |
| ## | 97 | 98 | 99 | 100 | 101 | 102 |
| ## | 0.22063013 | 0.33002244 | 0.31762762 | 0.14640896 | 0.11633954 | 0.24114689 |
| ## | 103 | 104 | 105 | 106 | 107 | 108 |
| ## | 0.11883427 | 0.28100436 | 0.50126183 | 0.35394219 | 0.61241920 | 0.25695415 |
| ## | 109 | 110 | 111 | 112 | 113 | 114 |
| ## | 0.11218813 | 0.30904921 | 0.17869743 | 0.13603549 | 0.10881750 | 0.48942091 |
| ## | 115 | 116 | 117 | 118 | 119 | 120 |
| ## | 0.35153649 | 0.32780508 | 0.29004920 | 0.47768876 | 0.68922540 | 0.09863460 |
| ## | 121 | 122 | 123 | 124 | 125 | 126 |
| ## | 0.38205848 | 0.19283124 | 0.13456621 | 0.14161529 | 0.35890251 | 0.16784107 |
| ## | 127 | 128 | 129 | 130 | 131 | 132 |
| ## | 0.55353632 | 0.29761787 | 0.29364378 | 0.12270194 | 0.32900715 | 0.27429792 |
| ## | 133 | 134 | 135 | 136 | 137 | 138 |
| ## | 0.35016196 | 0.15167362 | 0.26397051 | 0.20956391 | 0.16855273 | 0.37076538 |
| ## | 139 | 140 | 141 | 142 | 143 | 144 |
| ## | 0.37104174 | 0.56147017 | 0.48592324 | 0.24487554 | 0.27496207 | 0.21702497 |
| ## | 145 | 146 | 147 | 148 | 149 | 150 |
| ## | 0.18326999 | 0.15292361 | 0.30053113 | 0.13202601 | 0.36278299 | 0.58590453 |
| ## | 151 | 152 | 153 | 154 | 155 | 156 |
| ## | 0.69607194 | 0.26076336 | 0.48793196 | 0.22533437 | 0.27701027 | 0.12691355 |
| ## | 157 | 158 | 159 | 160 | 161 | 162 |
| ## | 0.20243105 | 0.49385024 | 0.40979572 | 0.33767745 | 0.31214097 | 0.40081797 |
| ## | 163 | 164 | 165 | 166 | 167 | 168 |
| ## | 0.44572710 | 0.21536268 | 0.33209361 | 0.69237989 | 0.12564635 | 0.33881603 |
| ## | 169 | 170 | 171 | 172 | 173 | 174 |

| | | | | | | |
|----|------------|------------|------------|------------|------------|------------|
| ## | 0.27253083 | 0.25713529 | 0.16766865 | 0.13610230 | 0.27045353 | 0.47601029 |
| ## | 175 | 176 | 177 | 178 | 179 | 180 |
| ## | 0.17207711 | 0.36543032 | 0.20079352 | 0.20929210 | 0.22290898 | 0.09702710 |
| ## | 181 | 182 | 183 | 184 | 185 | 186 |
| ## | 0.29173405 | 0.21592659 | 0.53390445 | 0.41213948 | 0.10284874 | 0.51016205 |
| ## | 187 | 188 | 189 | 190 | 191 | 192 |
| ## | 0.23875288 | 0.26184001 | 0.28313813 | 0.30160149 | 0.29894660 | 0.33797096 |
| ## | 193 | 194 | 195 | 196 | 197 | 198 |
| ## | 0.29780561 | 0.14252603 | 0.37361105 | 0.37499458 | 0.20306181 | 0.11520619 |
| ## | 199 | 200 | 201 | 202 | 203 | 204 |
| ## | 0.25867413 | 0.23203530 | 0.29790835 | 0.31450637 | 0.69237989 | 0.19176895 |
| ## | 205 | 206 | 207 | 208 | 209 | 210 |
| ## | 0.62160882 | 0.37552455 | 0.62994688 | 0.59336886 | 0.17269671 | 0.36867073 |
| ## | 211 | 212 | 213 | 214 | 215 | 216 |
| ## | 0.23500145 | 0.28417171 | 0.21145148 | 0.23806753 | 0.39069474 | 0.18303592 |
| ## | 217 | 218 | 219 | 220 | 221 | 222 |
| ## | 0.29144726 | 0.49458858 | 0.36532833 | 0.37499458 | 0.18691983 | 0.35841190 |
| ## | 223 | 224 | 225 | 226 | 227 | 228 |
| ## | 0.38346629 | 0.32549498 | 0.37234438 | 0.29200523 | 0.40539785 | 0.13119209 |
| ## | 229 | 230 | 231 | 232 | 233 | 234 |
| ## | 0.30562595 | 0.42917277 | 0.17040039 | 0.20845157 | 0.25212831 | 0.09688336 |
| ## | 235 | 236 | 237 | 238 | 239 | 240 |
| ## | 0.65921863 | 0.30806878 | 0.40979572 | 0.41039144 | 0.10815929 | 0.27465027 |
| ## | 241 | 242 | 243 | 244 | 245 | 246 |
| ## | 0.19001218 | 0.56239934 | 0.19616746 | 0.33794240 | 0.41996550 | 0.40736827 |
| ## | 247 | 248 | 249 | 250 | 251 | 252 |
| ## | 0.39171070 | 0.24596016 | 0.29657173 | 0.29278619 | 0.20011793 | 0.17414395 |
| ## | 253 | 254 | 255 | 256 | 257 | 258 |
| ## | 0.43247252 | 0.18780755 | 0.26200847 | 0.23371984 | 0.30267400 | 0.32075797 |
| ## | 259 | 260 | 261 | 262 | 263 | 264 |
| ## | 0.33944941 | 0.46187255 | 0.34863249 | 0.24298996 | 0.16969339 | 0.32075797 |
| ## | 265 | 266 | 267 | 268 | 269 | 270 |
| ## | 0.26562483 | 0.14378335 | 0.15865328 | 0.26021896 | 0.41492493 | 0.12579904 |
| ## | 271 | 272 | 273 | 274 | 275 | 276 |
| ## | 0.48994106 | 0.19310678 | 0.45641226 | 0.54337733 | 0.27302605 | 0.28684953 |
| ## | 277 | 278 | 279 | 280 | 281 | 282 |
| ## | 0.22143462 | 0.55028996 | 0.16945136 | 0.34384116 | 0.49925174 | 0.13172559 |
| ## | 283 | 284 | 285 | 286 | 287 | 288 |
| ## | 0.21874547 | 0.13337693 | 0.28021662 | 0.17925207 | 0.60122274 | 0.25502619 |
| ## | 289 | 290 | 291 | 292 | 293 | 294 |
| ## | 0.23197657 | 0.05878643 | 0.38047126 | 0.35008696 | 0.46240272 | 0.73372225 |
| ## | 295 | 296 | 297 | 298 | 299 | 300 |
| ## | 0.29885443 | 0.17659931 | 0.45483793 | 0.23950580 | 0.34785059 | 0.27566478 |
| ## | 301 | 302 | 303 | 304 | 305 | 306 |
| ## | 0.36288468 | 0.28067279 | 0.22671860 | 0.51860565 | 0.07198547 | 0.19060160 |
| ## | 307 | 308 | 309 | 310 | 311 | 312 |
| ## | 0.44561844 | 0.37054412 | 0.28373804 | 0.12588934 | 0.30028221 | 0.44520022 |
| ## | 313 | 314 | 315 | 316 | 317 | 318 |
| ## | 0.30907647 | 0.19322270 | 0.17701800 | 0.15412239 | 0.18491373 | 0.29806393 |
| ## | 319 | 320 | 321 | 322 | 323 | 324 |
| ## | 0.18670880 | 0.46755914 | 0.14630641 | 0.32183935 | 0.12035456 | 0.17486941 |
| ## | 325 | 326 | 327 | 328 | 329 | 330 |
| ## | 0.12112920 | 0.66498227 | 0.38597852 | 0.35450549 | 0.33926538 | 0.11370930 |
| ## | 331 | 332 | 333 | 334 | 335 | 336 |

```
## 0.39213236 0.27905234 0.34097123 0.21344965 0.20393972 0.59795326
##          337          338          339          340          341          342
## 0.16520993 0.16070084 0.45158492 0.26006097 0.14037382 0.12659514
##          343          344          345          346          347          348
## 0.22560760 0.29075910 0.18859648 0.14657301 0.35132030 0.42636137
##          349          350          351          352          353          354
## 0.25767548 0.27488628 0.57858815 0.23714608 0.18120291 0.43779599
##          355          356          357          358          359          360
## 0.40050290 0.49758253 0.38909423 0.57487559 0.25063922 0.37007654
##          361          362          363          364          365          366
## 0.59956970 0.50972425 0.35412991 0.29777892 0.49491656 0.11836196
##          367          368          369          370          371          372
## 0.12645014 0.26745319 0.63170496 0.56803162 0.39857395 0.31708679
##          373          374          375          376          377          378
## 0.37650752 0.53085361 0.41142403 0.18735742 0.41512421 0.58958954
##          379          380          381          382          383          384
## 0.20223990 0.21896113 0.46366743 0.34602886 0.34967678 0.67275941
##          385          386          387          388          389          390
## 0.18665107 0.35189341 0.52842881 0.34287938 0.33908140 0.40275050
##          391          392          393          394          395          396
## 0.40093595 0.48719398 0.22202911 0.43872524 0.25342327 0.48866999
##          397          398          399          400
## 0.16550430 0.18106222 0.46366743 0.30073055
```

- 9) Create another vector `admit.pred` to show 0 or 1 for `admit.prob`. Let's set the value to be 0 if the probability is less than 0.5, and 1 if the probability is no less than 0.5.

```
admit.pred<-rep(0,400)
admit.pred[admit.probs>=0.5] <- 1
```

- 10) Using `table()` function to create a confusion matrix to determine how many observations were correctly or incorrectly classified. Calculate the percentage that the observations were correctly classified.

```
table(admit.pred,mydata$admit)
```

```
##
## admit.pred  0   1
##           0 254  97
##           1  19  30
```

```
mean(admit.pred == mydata$admit)
```

```
## [1] 0.71
```

Correctly classified = $(254+30)/400 = 71\%$

- 11) Use the model to predict the average cases in each rank, that is, four new data with mean gre, mean gpa and rank from 1 to 4.

```
newdata1 <- with(mydata, data.frame(gre = mean(gre), gpa = mean(gpa), rank = factor(1:4)))
newdata1$admit1.prob <- predict(glm.fit, newdata = newdata1, type = "response")
newdata1
```

```
##      gre      gpa rank admit1.prob
## 1 587.7 3.3899    1  0.5166016
## 2 587.7 3.3899    2  0.3522846
## 3 587.7 3.3899    3  0.2186120
## 4 587.7 3.3899    4  0.1846684
```

```
newdata1$admit1.pred <- rep(1,4)
newdata1$admit1.pred[newdata1$admit1.prob<0.5] <- 0
newdata1
```

```
##      gre      gpa rank admit1.prob admit1.pred
## 1 587.7 3.3899    1  0.5166016           1
## 2 587.7 3.3899    2  0.3522846           0
## 3 587.7 3.3899    3  0.2186120           0
## 4 587.7 3.3899    4  0.1846684           0
```