

STA 303/1002-Methods of Data Analysis II

Sections L0101& L0201, Winter 2018

Shivon Sue-Chee



February 13-15, 2018

1/39

Logistic Regression Diagnostics

STA 303/1002: Class 12- Logistic Regression

- ▶ What did we learn about Binary Logistic Regression?

- ▶ Underlying probability distribution of response: Bernoulli

▶ Outcome: Response variable, Y -binary

- ▶ Model:

$$\text{logit}(\pi) = \log\left(\frac{\pi}{1-\pi}\right) = f(\mathbf{X}; \boldsymbol{\beta})$$

where $f(\mathbf{X}; \boldsymbol{\beta})$ is a linear function of the β 's

- ▶ Predictor variables, \mathbf{X} : categorical and/or continuous

- ▶ Estimation: MLE via Fisher scoring algorithm

- ▶ Interpretation of β 's: Hold other X 's constant, the odds of $Y=1$ change by factor of e^β .

- ▶ Estimate Odds, Odds ratio, $e^{\beta(a-b)}$

- ▶ Inference:

- ▶ Wald tests and confidence intervals

- ▶ Compare models: LRT: 1) $\underline{\beta}$, 2) $\underline{1}$, 3) $\underline{\text{Global}}$

y_i	i
0	1
1	2
0	:
0	0
1	:
0	N

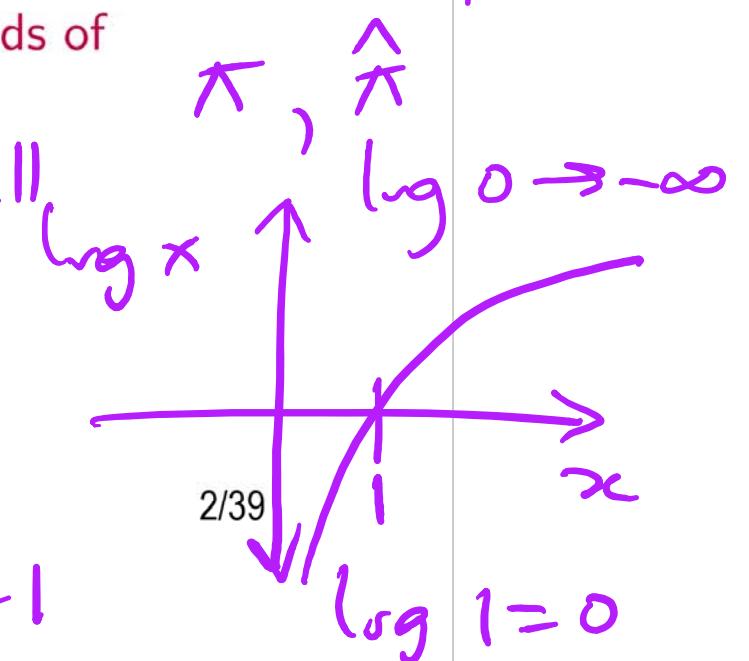
Logistic Regression Diagnostics

$$\pi = P(\text{"success"}) = \frac{y_i}{m_i = 1}$$

Observed | Estimated
 $y = \begin{cases} 0 \\ 1 \end{cases}, \hat{y}$
 $\pi = \begin{cases} 0 \\ 1 \end{cases}, 0 < \hat{\pi} < 1$

Do not compare

Fits vs Null



Binomial Logistic Regression

► What did we learn about Binomial Logistic Regression?

- Underlying probability distribution of response: Binomial
 - Outcome: Response variable, Y -count variable
- Model:

$$\log \left(\frac{\pi}{1 - \pi} \right) = f(\mathbf{X}; \boldsymbol{\beta})$$

$$\hat{\pi}_i = \frac{y_i}{m_i}$$

$$\hat{\pi}_i$$

where $f(\mathbf{X}; \boldsymbol{\beta})$ is a linear function of the β 's

- Estimate Odds, Odds Ratio and π
- Inference: Wald or LRT
- We can do more tests for model adequacy than in Binary logistic regression.

► Deviance GOF test: Fitted vs Saturated

- Quote of the week: "All models are wrong but some are useful." - *Unknown*.

Which is an example of a Generalized Linear Model?

$$E(Y|X)$$

✓ (a) $\mu[Y|X_1, X_2] = \beta_0 + \beta_1 X_1 + \beta_2 X_2$

✓ (b) $\mu[Y|X_1] = \beta_0 + \beta_1 X_1 + \beta_2 X_1^2$

✓ (c) $\mu[Y|X_1, X_2] = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3$

✓ (d) $\mu[Y|X_1, X_2] = \beta_0 + \beta_1 X_1 + \beta_2 \log(X_2)$

✓ (e) $\mu[Y|X_1] = \beta_0 + \beta_1 10^{X_1}$

✗ (f) $\mu[Y|X_1, X_2] = \frac{\beta_0 + \beta_1 X_1}{\beta_0 + \beta_2 X_2}$

✗ (g) $\mu[Y|X_1] = \beta_0 + \exp(\beta_1 X_1)$

(h) $\mu[Y|X_1] = \beta_0 \exp(\beta_1 X_1)$ ← H·W

✓ (i) $\mu[Y|X_1, X_2] = \beta_1 X_1 \exp(\beta_0 + \beta_2 X_2)$

$E(Y|X) \sim \text{linear to } \beta's$

$E(Y|X) \sim \text{linear to } \beta's.$

→ General Linear Reg.

$g(\mu) = \mu$

$g(\mu) \neq \mu$ $g(\mu) = \underline{\underline{\log(\mu)}}$
 $g(\mu) = \underline{\underline{\ln(\mu)}}$

(g) $\log \mu = \log(\beta_0 + e^{\beta_1 X_1})$

Logistic Regression Diagnostics

(h) $\log \mu = (\log \beta_0) + \beta_1 X_1$

(i) $\log \mu = \log(\beta_1 X_1) +$

4/39

$= (\beta_0 + \log \beta_1 + \log X_1) + \beta_2 X_2$

Which is false?

- (i) A Logistic regression model is a Generalized Linear Model. TRUE
- (ii) Logistic regression assumes that there is a linear relationship between logits and explanatory variables. $\text{logit}(\pi) = \mathbf{X}\boldsymbol{\beta}$.
- (iii) Logistic regression describes population proportion or probability as a linear function of explanatory variables. should be of f 's.
- (iv) Logistic regression is a nonlinear regression model. TRUE.

Model Assumptions for Binomial Logistic Regression

1. Underlying probability model for response is Binomial.
 - ▶ Variance is not constant; is a function of the mean.
2. Observations are independent. (based on design of study)
- ③ The form of the model is correct
 - ▶ Linear relationship between logits and explanatory variables
 - ▶ All relevant variables are included; irrelevant ones excluded
4. Sample size is large enough for valid inference-tests and CIs.
(Recall large-sample properties of MLEs.)
 - ▶ Check for outliers.

$$E\left(\frac{y_i}{m_i}\right) = \pi_i$$

↓

$$\text{Var}\left(\frac{y_i}{m_i}\right) = \frac{\pi_i(1-\pi_i)}{m_i}$$

$$E(\varepsilon_i) = 0$$
$$\text{Var}(\varepsilon_i) = \sigma^2$$

What is the SATURATED Model?

- $\overbrace{y_i}^{\text{y}_i}$
- ▶ Observed response proportion:
$$\bar{\pi}_i = \frac{y_i}{m_i}$$

$$0 \leq y_i \leq m_i$$

$$0 \leq \bar{\pi}_i \leq 1$$
 - ▶ Observed or Empirical logits: (S-“saturated”)
$$\log\left(\frac{\bar{\pi}_{S,i}}{1 - \bar{\pi}_{S,i}}\right) = \log\left(\frac{y_i}{m_i - y_i}\right) = \log\left(\frac{y_i/m_i}{1 - y_i/m_i}\right)$$
 - ▶ Fits the model exactly with the data
 - ▶ Most general model possible for the data.

Which Models are often compared?

Consider one explanatory variable, X with n unique levels for the outcome, $Y \sim (Bin(m, \pi))$

- ▶ Saturated (FULL) Model: as many parameter coefficients as n

$$\text{logit}(\hat{\pi}) = \overbrace{\hat{\alpha}_0 + \hat{\alpha}_1 \mathbb{1}_1 + \cdots + \hat{\alpha}_{n-1} \mathbb{1}_{n-1}}^{n-1+1=n}$$

- ▶ Fitted (REDUCED) Model: nested within a FULL model; has $(p + 1)$ parameters

$$p+1, p < n$$

$$\text{logit}(\hat{\pi}) = \hat{\beta}_0 + \hat{\beta}_1 X$$

- ▶ NULL Model: Intercept only model

$$\text{logit}(\hat{\pi}) = \hat{\gamma}_0$$

Checking model adequacy: Form of the model

Deviance Goodness -Of -Fit (G-O-F) Test

- ▶ To check model adequacy in binomial logistic regression, we can use the Deviance Goodness -Of -Fit (G-O-F) Test.
- ▶ Analogous to GOF test for comparing 2 models in Linear Regression.

SATURATED .

- ▶ Form of hypotheses: H_0 : REDUCED model, H_a : FULL model
- ▶ The DEVIANCE GOF test compares the fitted model (M) to the saturated model (S).

$$H_0 : (\text{Fitted}) \text{logit}(\hat{\pi}) = \hat{\beta}_0 + \hat{\beta}_1 X$$

$$H_a : (\text{Saturated}) \text{logit}(\hat{\pi}) = \hat{\alpha}_0 + \hat{\alpha}_1 \mathbb{1}_1 + \cdots + \hat{\alpha}_{n-1} \mathbb{1}_{n-1}$$

Compared to Saturated model: Deviance G-O-F test

- ▶ Uses LRT
- ▶ Sometimes called “Drop-in-Deviance” test
- ▶ as extra-sum-of-squares tests; based on the deviance residual
- ▶ **Hypotheses:**

$$H_0: \text{logit}(\pi) = \alpha_0 + \alpha_1 X$$

(Fitted model fits data as well as Saturated model)

$$H_a: \text{logit}(\pi) = \beta_0 + \beta_1 \mathbb{1}_1 + \cdots + \beta_{n-1} \mathbb{1}_{n-1}$$

(Saturated model is better)

- ▶ **Test Statistic:**

$$\text{Deviance} = -2 \log \left(\frac{\mathcal{L}_R}{\mathcal{L}_F} \right) = -2 \log \left(\frac{\mathcal{L}_M}{\mathcal{L}_S} \right)$$

- ▶ Under H_0 , Deviance \sim Chi-square distribution with $n - (p + 1)$ df.
- ▶ **Warning:** This is an asymptotic approximation, so it works better if each $\underline{m_i} > 5$.)

Calculating the Deviance test statistic

Recall underlying model of Y : $Y_i \sim \text{Binomial}(m_i, \pi_i)$

$$P(Y_i = y_i) = \binom{m_i}{y_i} \pi_i^{y_i} (1 - \pi_i)^{m_i - y_i}, \quad y_i = 0, 1, \dots, m_i$$

Hence the likelihood is:

$$\mathcal{L} = \prod_{i=1}^n \binom{m_i}{y_i} \pi_i^{y_i} (1 - \pi_i)^{m_i - y_i}$$

$i = 0, 1, 2, \dots, n$

where

$$\pi_i = \frac{\exp(\beta_0 + \beta_1 X_{i1} + \dots + \beta_p X_{ip})}{1 + \exp(\beta_0 + \beta_1 X_{i1} + \dots + \beta_p X_{ip})}$$

Calculating the Deviance test statistic

Then the log-likelihood is:

$$\log \mathcal{L} = \sum_{i=1}^n [y_i \log(\pi_i) + (m_i - y_i) \log(1 - \pi_i) + \underline{\log \binom{m_i}{y_i}}]$$

constant

The deviance test statistic is based on a ratio of likelihoods.

$$\begin{aligned} \text{Deviance} &= -2 \log \frac{\mathcal{L}_M}{\mathcal{L}_S} \\ &= -2(\log \mathcal{L}_M - \log \mathcal{L}_S) \\ &= 2(\log \mathcal{L}_S - \log \mathcal{L}_M) \end{aligned}$$

► Q: A Saturated Model has $\text{Deviance} = 0$

$$\mathcal{L}_S = 1$$

Calculating the Deviance test statistic

$$\begin{aligned} \text{Deviance} &= 2(\log \mathcal{L}_S - \log \mathcal{L}_M) \\ &= 2 \sum_{i=1}^n \left[y_i \log \left(\frac{y_i}{m_i} \right) + (m_i - y_i) \log \left(\frac{m_i - y_i}{m_i} \right) + \log \left(\frac{m_i}{y_i} \right) \right. \\ &\quad \left. - y_i \log \left(\frac{\hat{y}_i}{m_i} \right) - (m_i - y_i) \log \left(\frac{m_i - \hat{y}_i}{m_i} \right) - \log \left(\frac{m_i}{\hat{y}_i} \right) \right] \\ &= 2 \sum_{i=1}^n \left[y_i \log(y_i) + (m_i - y_i) \log(m_i - y_i) \right. \\ &\quad \left. - y_i \log(\hat{y}_i) - (m_i - y_i) \log(m_i - \hat{y}_i) \right] \\ &= 2 \sum_{i=1}^n \left[y_i \log \left(\frac{y_i}{\hat{y}_i} \right) + \cancel{(m_i - y_i)} \log \left(\frac{\cancel{m_i - y_i}}{\underline{m_i - \hat{y}_i}} \right) \right] \end{aligned}$$

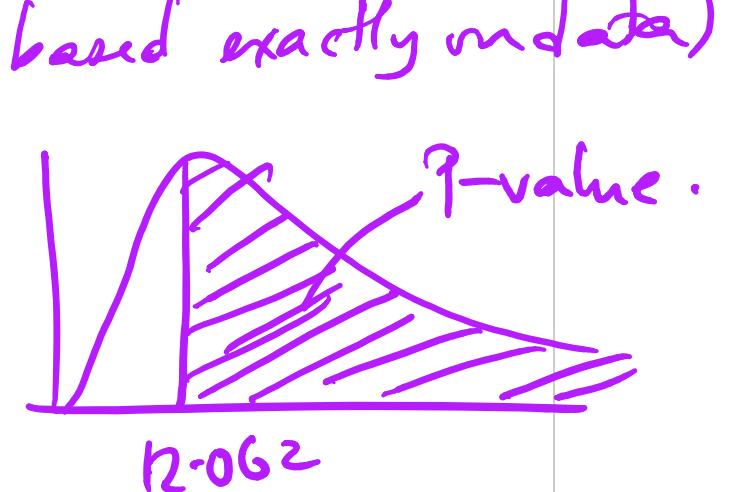
Case Study IV Exercise: Using Deviance

Using R output,

Q: Determine whether a saturated model is an improvement over the simpler model with linear function of $\log(\text{Area})$.

(In R, we get deviance of a model by using deviance('fittedmodel'))

- ▶ Hypotheses: $H_0: \text{Fitted} \Rightarrow \text{logit}(z) = X\beta$.
 $H_a: \text{Saturated} \quad \text{logit}(z) = (\text{based exactly on data})$.
- ▶ Test Statistic: Deviance=12.062
- ▶ In R: Residual deviance
- ▶ Distribution of TS: $\sim \chi^2_{16}$
- ▶ P-value: $P(\chi^2_{16} \geq 12.062) = 0.74$
- ▶ Conclusion: The data are consistent with H_0 ; the simpler model with linear function of $\log(\text{Area})$ is adequate (fits as well as the saturated model).



Binomial Logistic Regression: Interpreting Deviance

- ▶ Smaller deviance leads to larger p -value and vice versa.
- ▶ Large p -values means:
 - ▶ Fitted model is adequate, OR
 - ▶ Test is not powerful enough to detect inadequacies
- ▶ Small p -values means:
 - ▶ Fitted model is not adequate; consider a more complex model with more explanatory variables or higher order terms and so on, OR
 - ▶ Response distribution is not adequately modelled by the Binomial distribution, OR
 - ▶ There are severe outliers.

Eg, Poisson .

Can we do a Deviance GOF test in Binary case?

In Binary logistic regression case, $m_i = 1$ for all i , and $y_i = \begin{cases} 0 \\ 1 \end{cases}$

Then deviance becomes:

$$\begin{aligned} \text{Deviance} &= 2 \sum_{i=1}^n [y_i \log(y_i) + (1 - y_i) \log(1 - y_i) \\ &\quad - y_i \log(\hat{y}_i) - (1 - y_i) \log(1 - \hat{y}_i)] \end{aligned}$$

sat, \mathcal{L}_S

Fitted, \mathcal{L}_M .

$$= 2 \sum_{i=1}^n [-y_i \log(\hat{y}_i) - (1 - y_i) \log(1 - \hat{y}_i)].$$

Notice that the terms that came from the saturated model, $\log \mathcal{L}_S$ are gone, so deviance is no longer useful to compare \mathcal{L}_M with \mathcal{L}_S .

Model assessment in Binomial Logistic Regression

- ▶ Is linear relationship appropriate?
 - ▶ Plot observed logit versus quantitative explanatory variable
- ▶ Is the form of the model correct?
 - ▶ Use Wald or LRT tests
- ▶ Is saturated model better than fitted model?
 - ▶ Deviance GOF test
- ▶ Are there outliers?
 - ▶ Examine standardized residuals: Pearson and Deviance Residuals
- ▶ Consider other model fit statistics: AIC, BIC
- ▶ Other issues/concerns in model fitting

Residuals: Pearson and Deviance

- ▶ Response (raw) residuals: (*observed – fitted*) proportion

$$\hat{\pi}_{S,i} - \hat{\pi}_{M,i} = \frac{y_i}{m_i} - \hat{\pi}_{M,i}$$

- ▶ Standardized residuals:

- (1) Pearson Residuals: uses estimate of s.d. of Y (in denominator)

$$P_{res,i} = \frac{y_i - m_i \hat{\pi}_{M,i}}{\sqrt{m_i \hat{\pi}_{M,i} (1 - \hat{\pi}_{M,i})}}$$

- (2) Deviance Residuals: defined so that the sum of the squares of the residuals is the deviance

$$D_{res,i} = \text{sign}(y_i - m_i \hat{\pi}_{M,i}) \times \sqrt{2 \left\{ y_i \log \left(\frac{y_i}{m_i \hat{\pi}_{M,i}} \right) + (m_i - y_i) \log \left(\frac{m_i - y_i}{m_i - m_i \hat{\pi}_{M,i}} \right) \right\}}$$

Response, Pearson and Deviance Residuals in R

- ▶ Response residuals

```
residuals(fitbl, type="response")
```

- ▶ Pearson residuals

```
residuals(fitbl, type="pearson")
```

- ▶ Deviance residuals

```
residuals(fitbl, type="deviance")
```

Case Study IV Example: Were there outliers in the data?

	Pearson, $P_{res,i}$	Deviance, $D_{res,i}$
Asymptotic Dist. R code	$N(0, 1)$ pearson	$N(0, 1)$ deviance
Possible outlier if	$ P_{res,i} > 2$	$ D_{res,i} > 2$
Outlier if	$ P_{res,i} > 3$	$ D_{res,i} > 3$
Under small n	D_{res} closer to $N(0, 1)$ than P_{res}	
$\hat{\pi}$ close to 0 or 1	P_{res} are unstable; related to instability of Wald	

- ▶ Results: Both are $< |2|$, so no outliers

Other Model Fit Statistics

- ▶ Useful for comparing models with same response and same data
- ▶ Two popular fit statistics: AIC and BIC; combines log-likelihood with a penalty
 1. Akaike's Information Criterion (AIC)

$$AIC = -2 \log \mathcal{L} + 2(p + 1)$$

- 2. Schwarz's (Bayesian Information) Criterion (BIC)

$$BIC = -2 \log \mathcal{L} + (p + 1) \log N$$

where

- ▶ p -number of explanatory variables, and
 - ▶ $N = \sum_{i=1}^n m_i$.
- ▶ Example: see AIC, BIC for Case IV model

Problems and Complications common to Linear and Logistic Regression

- ▶ *Extrapolation*- don't make inferences/predictions outside range of observed data; model may no longer be appropriate.
- ▶ *Multicollinearity*- highly correlated explanatory variables; difficult to assess individual effects on response. Consequences include:
 - ▶ Unstable fitted equation
 - ▶ Coefficient that should be statistically significant is not
 - ▶ Coefficient may have the wrong sign
 - ▶ Sometimes, large s.e. of $\hat{\beta}$
 - ▶ Sometimes numerical procedure to find MLEs does not converge

Problems and Complications common to Linear and Logistic Regression

- ▶ *Extrapolation*- don't make inferences/predictions outside range of observed data; model may no longer be appropriate.
- ▶ *Multicollinearity*- highly correlated explanatory variables; difficult to assess individual effects on response. Consequences include:
 - ▶ Unstable fitted equation
 - ▶ Coefficient that should be statistically significant is not
 - ▶ Coefficient may have the wrong sign
 - ▶ Sometimes, large s.e. of $\hat{\beta}$
 - ▶ Sometimes numerical procedure to find MLEs does not converge

Problems and Complications common to Linear and Logistic Regression

- ▶ *Influential points*- an observation is influential if its removal substantially changes estimated coefficients (such as, fitted $\hat{\beta}$'s, deviance)
- ▶ *Model Building*- choosing explanatory variables and their forms (eg. polynomial terms, interaction and transformations) tend to overfit the data; should build model on training data and test on test data (cross validation).

Problems and Complications common to Linear and Logistic Regression

- ▶ *Influential points*- an observation is influential if its removal substantially changes estimated coefficients (such as, fitted $\hat{\beta}$'s, deviance)
- ▶ *Model Building*- choosing explanatory variables and their forms (eg. polynomial terms, interaction and transformations) tend to overfit the data; should build model on training data and test on test data (cross validation).

Two problems specific to Logistic Regression

1. Extra-binomial variation

- ▶ variance of Y_i greater than $m_i\pi_i(1 - \pi_i)$
- ▶ also called “over dispersion”
- ▶ does not bias $\hat{\beta}$'s but s.e. of $\hat{\beta}$'s will be too small
(too small p -values, too narrow CIs)

SOLUTION: add one more parameter to the model, ψ - dispersion parameter. Then $\text{Var}(Y_i) = \psi m_i\pi_i(1 - \pi_i)$.

Two problems specific to logistic regression

2. Complete and Quasi-complete separation

- ▶ *Complete separation:*
 - ▶ one or a linear combination of explanatory variables perfectly predict whether $Y = 1$ or $Y = 0$
 - ▶ In Binary response, when $y_i = 1$, $\hat{y}_i = 1$, then $\sum_{i=1}^n \{y_i \log(\hat{y}_i) + (1 - y_i) \log(1 - \hat{y}_i)\} = 0$.
 - ▶ MLE's cannot be computed
- ▶ *Quasi-complete separation:*
 - ▶ explanatory variables predict $Y = 1$ or $Y = 0$ almost perfectly (just a few points wrong)
 - ▶ MLE's are numerically unstable

SOLUTION: simplify the model. Other options- penalized maximum likelihood, exact logistic regression, bayesian methods

Using Logistic Regression for Classification

- ▶ **Want:** predict outcome as

$$y^* | (x_1^*, x_2^*, \dots, x_p^*) = \begin{cases} 1 \\ 0 \end{cases}$$

- ▶ **Do:** calculate $\hat{\pi}_M^*$ - the estimated probability that $y^* = 1$ based on the fitted model given $X_1 = x_1^*, X_2 = x_2^*, \dots, X_p = x_p^*$.
From this we want to predict that

$$y^* = \begin{cases} 1 & \text{if } \hat{\pi}_M^* \text{ is large} \\ 0 & \text{if } \hat{\pi}_M^* \text{ is small} \end{cases}$$

- ▶ **Need:** choose a cut-off probability to distinguish between large and small.

Classification: Approaches to choosing a threshold

Approach 1 - Set cut-off probability as 0.5

- ▶ If $\hat{\pi}_M^* > 0.5$, classify y^* as 1
- ▶ Useful if there are equal numbers of 1's and 0's
- ▶ Useful if false negatives and false positives are equally bad.

Classification: Approaches to choosing a threshold

Approach 2- Find “best” cut-off probability from data.

- ▶ Try different cut-offs and see which gives fewest incorrect classifications
- ▶ Useful if proportions of 1's and 0's in data reflect their relative proportions in the population
- ▶ Likely to overestimate the proportions of correct predictions that model makes. Then, one should assess model correct classification rates on different data than was used to fit the model.

STA303/1004 - Class 12 R Markdown

February 13, 2018

Case Study IV: The Data

Get the data (from R library):

```
#load Sleuth3 R data library; see case2101
library(Sleuth3); krunnit = case2101
str(krunnit)

## 'data.frame':    18 obs. of  4 variables:
## $ Island : Factor w/ 18 levels "Hietakraasukka",...: 16 6 11 2 1 3 4 7 15 12
## $ Area   : num  185.8 105.8 30.7 8.5 4.8 ...
## $ AtRisk : int  75 67 66 51 28 20 43 31 28 32 ...
## $ Extinct: int  5 3 10 6 3 4 8 3 5 6 ...
```

Case Study IV: Logistic Model with logged explanatory variable

```
fitbl<-glm(cbind(Extinct,NExtinct)~log(Area), family=binomial, data=krunnit)
summary(fitbl)
```

```
##
## Call:
## glm(formula = cbind(Extinct, NExtinct) ~ log(Area), family = binomial,
##      data = krunnit)
##
## Deviance Residuals:
##       Min        1Q    Median        3Q       Max
## -1.71726  -0.67722   0.09726   0.48365   1.49545
##
## Coefficients:
##             Estimate Std. Error z value Pr(>|z|)
## (Intercept) -1.19620   0.11845 -10.099 < 2e-16 ***
## log(Area)   -0.29710   0.05485  -5.416 6.08e-08 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Dispersion parameter for binomial family taken to be 1
##
## Null deviance: 45.338 on 17 degrees of freedom
## Residual deviance: 12.062 on 16 degrees of freedom
## AIC: 75.394
##
## Number of Fisher Scoring iterations: 4
```

In R:
deviance(fitbl).

= 12.062

Case IV: Deviance test and Estimated Var-Cov of β

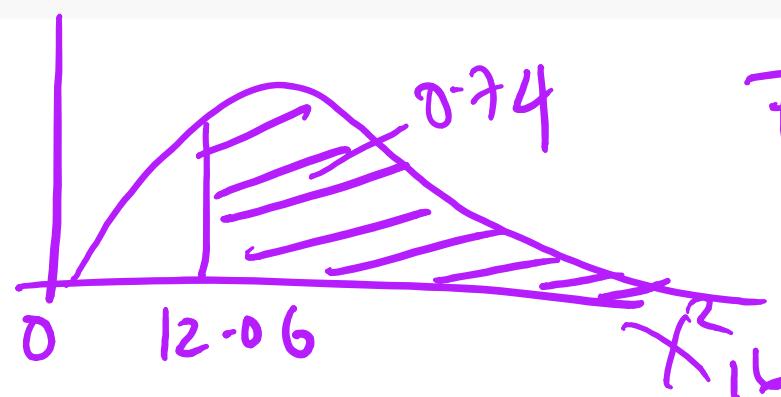
```
anova(fitbl, test="Chisq")
```

```
## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: cbind(Extinct, NExtinct)
##
## Terms added sequentially (first to last)
##
##
##          Df Deviance Resid. Df Resid. Dev   Pr(>Chi)
## NULL              17      45.338
## log(Area)    1     33.277    16      12.062 7.994e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
1-pchisq(12.062, 16)
```

```
## [1] 0.7397009
```

Global LRT:
(NULL vs Fitted)



Fitted vs Std.

Case IV: Estimated probabilities of extinction per island

```
phats<-predict.glm(fitbl, type="response") # estimated probability of extinction
options(digits=4)
rbind(Extinct, NExtinct, pis,phats)

##          1      2      3      4      5      6      7
## Extinct 5.00000 3.00000 10.00000 6.00000 3.00000 4.000 8.0000
## NExtinct 70.00000 64.00000 56.00000 45.00000 25.00000 16.000 35.0000
## pis      0.06667 0.04478 0.15152 0.1176 0.1071 0.200 0.1860
## phats    0.06017 0.07036 0.09854 0.1380 0.1595 0.162 0.1639
##          8      9     10     11     12     13     14     15
## Extinct 3.00000 5.00000 6.00000 8.00000 2.00000 9.00000 5.00000 7.0000
## NExtinct 28.00000 23.00000 26.00000 22.00000 18.00000 22.00000 11.00000 8.0000
## pis      0.09677 0.1786 0.1875 0.2667 0.1000 0.2903 0.3125 0.4667
## phats    0.17125 0.1854 0.2052 0.2226 0.2516 0.2516 0.2603 0.2842
##          16     17     18
## Extinct 8.00000 13.00000 3.00000
## NExtinct 25.00000 27.00000 3.00000
## pis      0.2424 0.3250 0.5000
## phats    0.3019 0.3278 0.3998
```

Case IV Fit Statistics

```
AIC(fitbl)
```

```
## [1] 75.39
```

```
BIC(fitbl)
```

```
## [1] 77.17
```

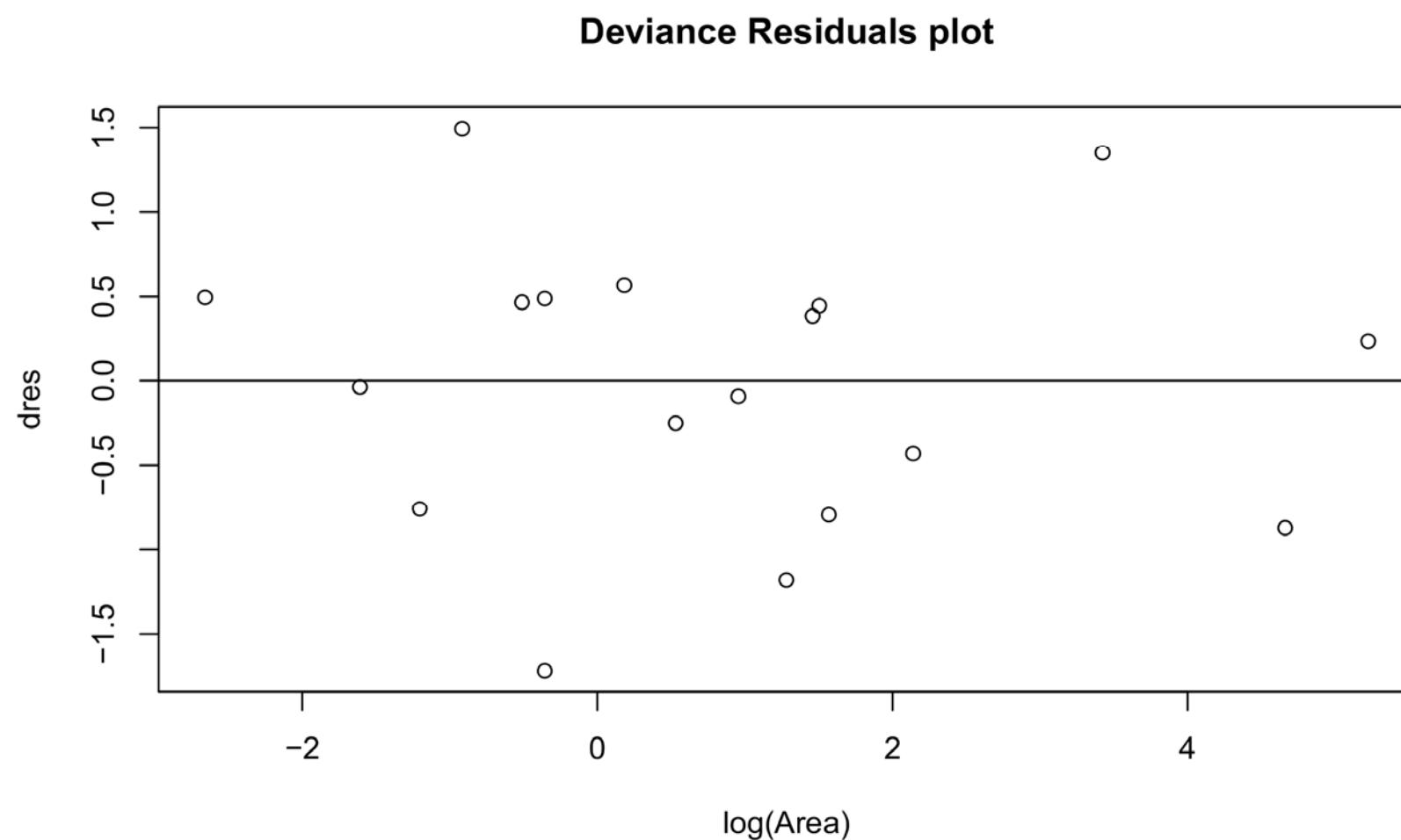
Case IV Residuals

```
rres<-residuals(fitbl, type=c("response"))
pres<-residuals(fitbl, type=c("pearson"))
dres<-residuals(fitbl, type=c("deviance"))
rbind(pis,phats,rres, pres,dres)
```

$\hat{\pi}_i$ — ## pis 0.066667 0.04478 0.15152 0.11765 0.10714 0.20000 0.18605 0.09677
 $\hat{\pi}_i$ — ## phats 0.060173 0.07036 0.09854 0.13800 0.15946 0.16205 0.16389 0.17125
rres 0.006493 -0.02558 0.05298 -0.02035 -0.05232 0.03795 0.02216 -0.07448
pres 0.236464 -0.81883 1.44400 -0.42139 -0.75619 0.46058 0.39247 -1.10075
dres 0.232656 -0.87369 1.34958 -0.43071 -0.79584 0.44746 0.38577 -1.18097
9 10 11 12 13 14 15 16
pis 0.178571 0.18750 0.26667 0.1000 0.29032 0.3125 0.4667 0.24242
phats 0.185415 0.20524 0.22264 0.2516 0.25158 0.2603 0.2842 0.30185
rres -0.006844 -0.01774 0.04403 -0.1516 0.03875 0.0522 0.1825 -0.05943
pres -0.093181 -0.24850 0.57969 -1.5622 0.49717 0.4759 1.5673 -0.74367
dres -0.093632 -0.25127 0.56727 -1.7173 0.48934 0.4666 1.4954 -0.75939
17 18
pis 0.325000 0.5000
phats 0.327828 0.3998
rres -0.002828 0.1002
pres -0.038101 0.5008
dres -0.038129 0.4957

Case IV Residuals Plot

```
plot(log(Area), dres, main="Deviance Residuals plot")
abline(h=0)
```



Case IV Residuals Plot

```
plot(log(Area), pres, main="Pearson Residuals plot")
abline(h=0)
```

