# From Contingency Table To Logistic Regression

### With the French Skiiers Data

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#### 1 The Data

We use the French Skiiers data that we have used in other examples.

```
use "FrenchSkiiers.dta"
```

# 2 Contingency Table

#### tabulate Tx Outcome [fweight = Count]

	Outcome			
Tx	No Cold	Cold	Total	
	+		+	
Placebo	109	31	140	
Ascorbic Acid	122	17	139	
Total	231	48	279	

For the sake of teaching and exposition, I re-arrange the numbers slightly.

	Develop Outcome	Do Not Develop Outcome
Exposed	а	b
Not Exposed	С	d

	Cold	No Cold
Ascorbic Acid	17 (a)	122 (b)
Placebo	31 (c)	109 (d)

### **2.1** Risk (R) and Risk Differences (RD)

$$R = \frac{a}{a+b}$$
 (in Exposed)

$$RD =$$

 ${\sf risk\ in\ exposed} - {\sf risk\ in\ not\ exposed} =$ 

$$a/(a+b) - c/(c+d) =$$

$$(17/139) - (31/140) =$$

-.09912641

How do we talk about this risk difference?

### **2.2** Odds Ratios (OR)

	Develop Outcome	Do Not Develop Outcome
Exposed	а	b
Not Exposed	С	d

$$OR =$$

 $\frac{\rm odds\ that\ exposed\ person\ develops\ outcome}{\rm odds\ that\ unexposed\ person\ develops\ outcome}\,=\,$ 

$$\frac{\frac{a}{a+b}/\frac{b}{a+b}}{\frac{c}{c+d}/\frac{d}{c+d}} =$$

$$\frac{a/b}{c/d} =$$

$$\frac{ad}{ba} =$$

$$(17*109)/(122*31) =$$

.4899526

How do we talk about this odds ratio?

### **3 Logistic Regression**

As discussed, the formula for logistic regression is:

$$\ln \left(\frac{p(\mathsf{outcome})}{1 - p(\mathsf{outcome})}\right) = \beta_0 + \beta_1 x$$

Here p(outcome) is the probability of the outcome.

 $\frac{p(\text{outcome})}{1-p(\text{outcome})}$  is the odds of the outcome.

Hence,  $\ln\left(\frac{p(\text{outcome})}{1-p(\text{outcome})}\right)^1$  is the  $\log odds$  of the outcome.

The logistic regression equation has the desired functional form.

The logistic regression equation is appropriate to reflect changes in the probability of an outcome that can be either 1 or 0.

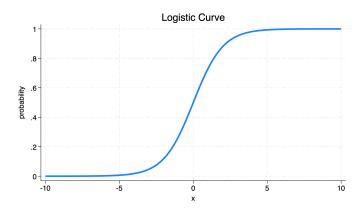


Figure 1: Logistic Curve

Logistic regression returns a  $\beta$  coefficient for each independent variable x.

These  $\beta$  coefficients can then be exponentiated to obtain odds ratios:  $OR = e^{\beta}$ 

Exponentiation "undoes" the logarithmic transformation.

If 
$$\ln(y)=x$$
, then  $y=e^x$  So, if ...  $\ln\left(\frac{p(\text{outcome})}{1-p(\text{outcome})}\right)=\beta_0+\beta_1x$  then  $\frac{p(\text{outcome})}{1-p(\text{outcome})}=e^{\beta_0+\beta_1x}=e^{\beta_0}\times e^{\beta_1x}$ 

We see that the odds ratio given by logistic regression, .4899526, is the exact same as that given by manually calculating the odds ratio from a contingency table.

An advantage of logistic regression is that it can be extended to multiple independent variables.

<sup>&</sup>lt;sup>1</sup>It is sometimes useful to think of the *log odds* as a *transformed dependent variable*. We have transformed the dependent variable so that it can be expressed as a linear function of the independent variables, e.g.:  $\beta_0 + \beta_1 x$ 

```
Iteration 0: Log likelihood = -128.09195
Iteration 1: Log likelihood = -125.68839
Iteration 2: Log likelihood = -125.65611
Iteration 3: Log likelihood = -125.6561
```

Logistic regression	Number of obs =	279

LR chi2(1)	= 4.87
Prob > chi2	= 0.0273
Pseudo R2	= 0.0190

Outcome	Odds ratio				2 - 10	interval]
Tx	.4899526 .2844037	.1613519	-2.17	0.030		.9342712 .423835

Note: \_cons estimates baseline odds.

How do we talk about this *odds ratio*? How would we talk about it if it was > 1.0? > 2.0

### 4 Measures of Effect Size

Log likelihood = -125.6561



Effect Sizes

Think about the risk difference, the risk ratio, and the odds ratio. What measure gives the most substantively accurate sense of the size of the effect? What measures may possibly overstate the effect.