Addiction - Multinomial Model with Hierarchically Structured Response

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First the "addiction" data are loaded and attached.

- > library(catdata) > data(addiction)
- > attach(addiction)

For the Multinomial Model with hierarchically structured response we use simple Logit Models. For the first model, which models the effect of categories 0 and 1 versus 2, a new response "ill01" is created. In addition the variable "age2" for the squared effect of age is created.

```
> ill01 <- ill
> ill01[ill==0] <- 1
> ill01[ill==2] <- 0
> age2 <- age^2
```

Now the model for categories 0 and 1 versus 2 is fitted.

```
> m01vs2 <- glm(ill01 ~ as.factor(gender) + as.factor(university) + age + age2, family=bin
> summary(m01vs2)
Call:
```

```
glm(formula = ill01 ~ as.factor(gender) + as.factor(university) +
    age + age2, family = binomial())
```

Deviance Residuals:

```
Min
      1Q Median
                         3Q
                                Max
-1.9573 0.5416 0.6492 0.7702
                             1.0774
```

Coefficients:

```
Estimate Std. Error z value
(Intercept)
                       2.1788569 0.5145020
                                           4.235
                   -0.0171594 0.1828231
as.factor(gender)1
                                            -0.094
                                            0.433
as.factor(university)1 0.0894869 0.2067492
                      -0.0342091 0.0255108 -1.341
age
                       0.0001307 0.0002881
age2
                                            0.454
                      Pr(>|z|)
(Intercept)
                      2.29e-05 ***
```

```
as.factor(gender)1
                          0.925
as.factor(university)1
                          0.665
age
                          0.180
age2
                          0.650
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
(Dispersion parameter for binomial family taken to be 1)
    Null deviance: 756.98 on 681 degrees of freedom
Residual deviance: 736.74 on 677
                                   degrees of freedom
  (30 observations deleted due to missingness)
AIC: 746.74
Number of Fisher Scoring iterations: 4
  For the next model the data set has to be reduced, only observations with
response categories 0 or 1 are needed. Then the variable "age2" is built.
> detach(addiction)
> addiction2 <- addiction[addiction$ill!=2,]</pre>
> attach(addiction2)
> age2 <- age^2
  Finally the model for categories 0 versus 1 is fitted.
> mOvs1 <- glm(ill ~ as.factor(gender) + as.factor(university) + age + age2, family=binomi
> summary(m0vs1)
Call:
glm(formula = ill ~ as.factor(gender) + as.factor(university) +
    age + age2, family = binomial())
Deviance Residuals:
    Min
             1Q
                 Median
                                 3Q
-2.3539 -0.9427
                   0.5316
                            0.8918
Coefficients:
                         Estimate Std. Error z value
(Intercept)
                       -3.5468017 0.5443388 -6.516
                        0.5433231 0.2054682
as.factor(gender)1
                                              2.644
as.factor(university)1 1.4655504 0.2600787
                                               5.635
                        0.1719897 0.0283914
                                               6.058
age
                       -0.0017344 0.0003341 -5.191
age2
                       Pr(>|z|)
(Intercept)
                       7.23e-11 ***
as.factor(gender)1
                        0.00819 **
as.factor(university)1 1.75e-08 ***
                       1.38e-09 ***
age
                       2.10e-07 ***
age2
```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 689.93 on 515 degrees of freedom Residual deviance: 583.94 on 511 degrees of freedom

(27 observations deleted due to missingness)

AIC: 593.94

Number of Fisher Scoring iterations: 4