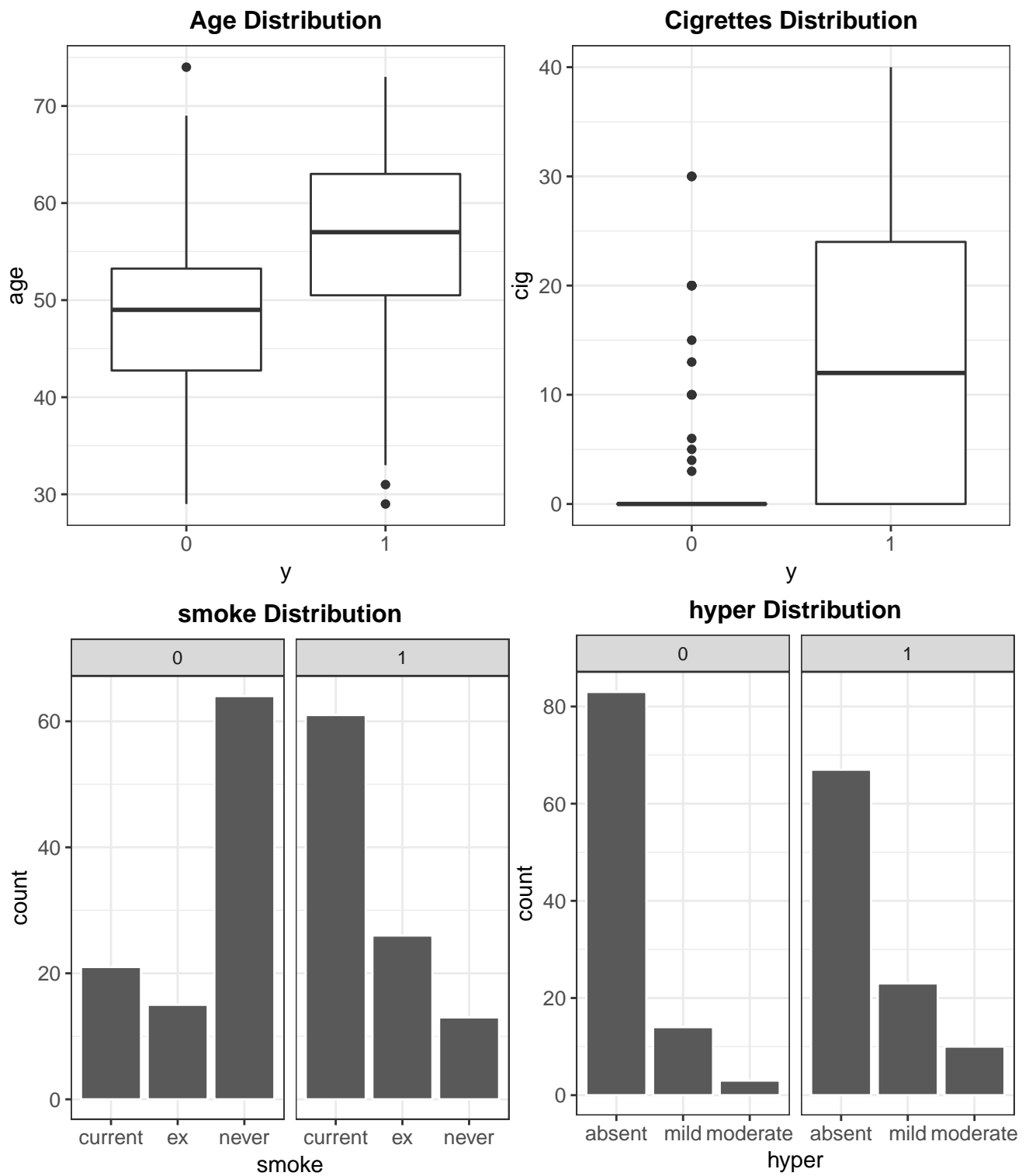


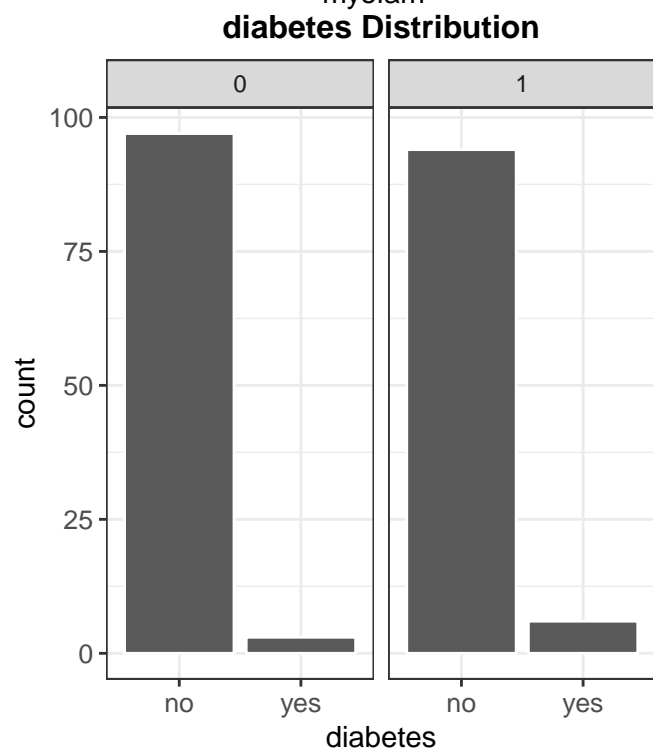
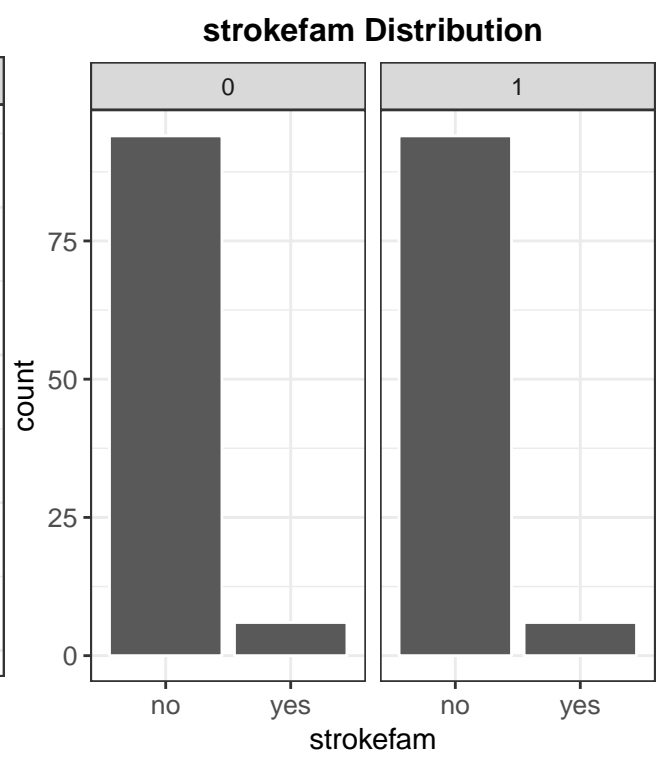
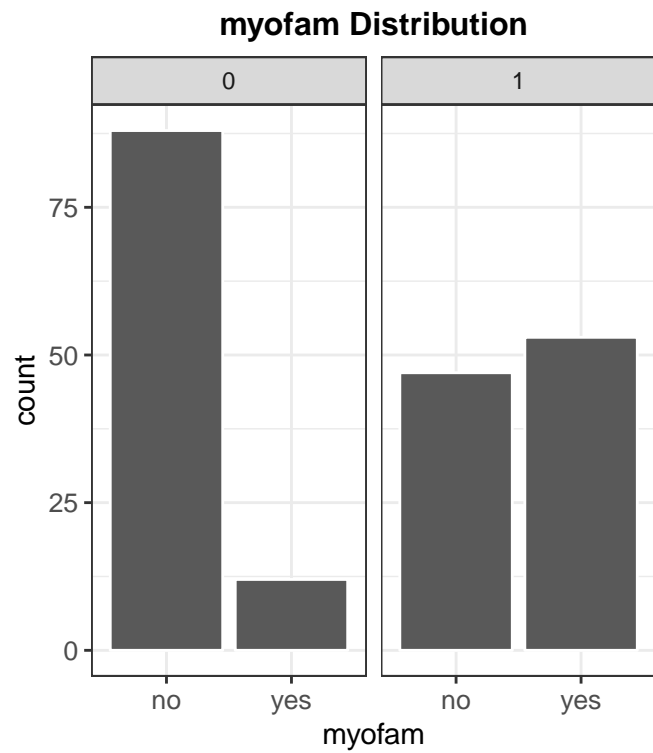
Project II - Angina

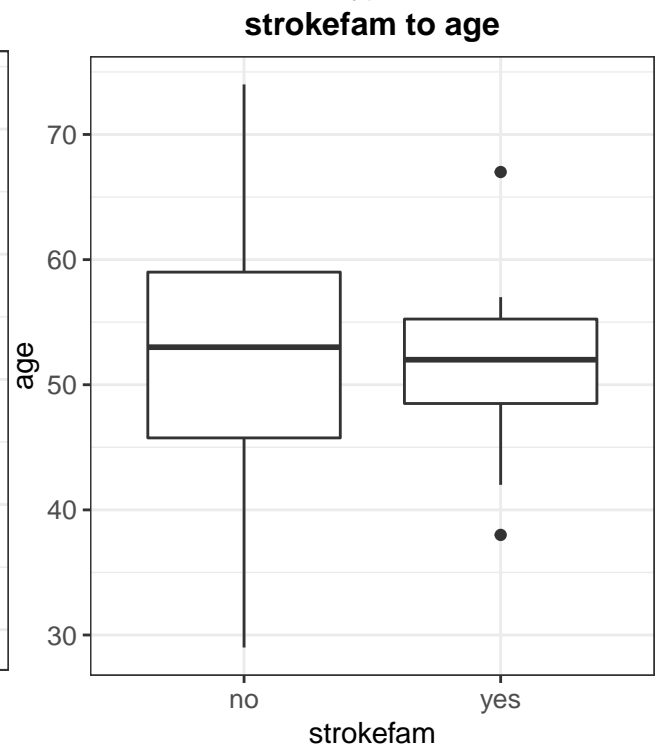
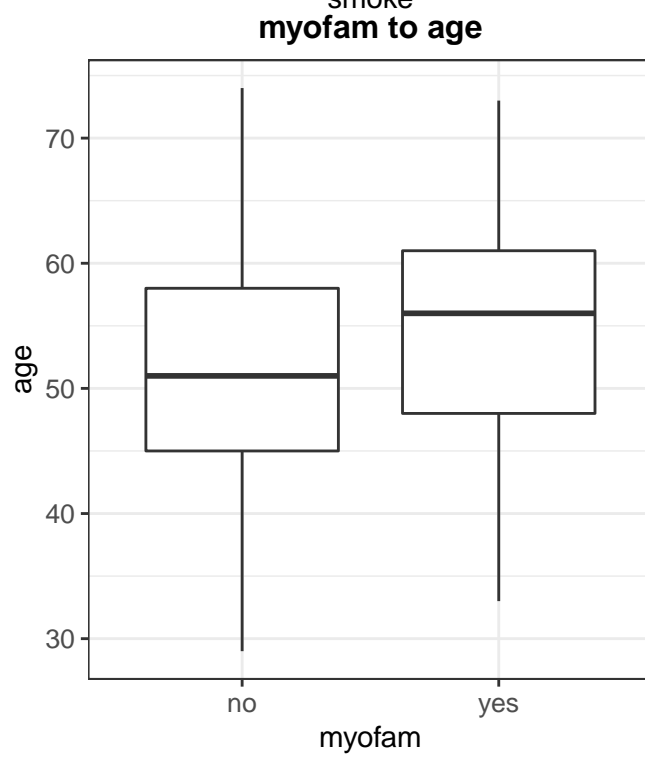
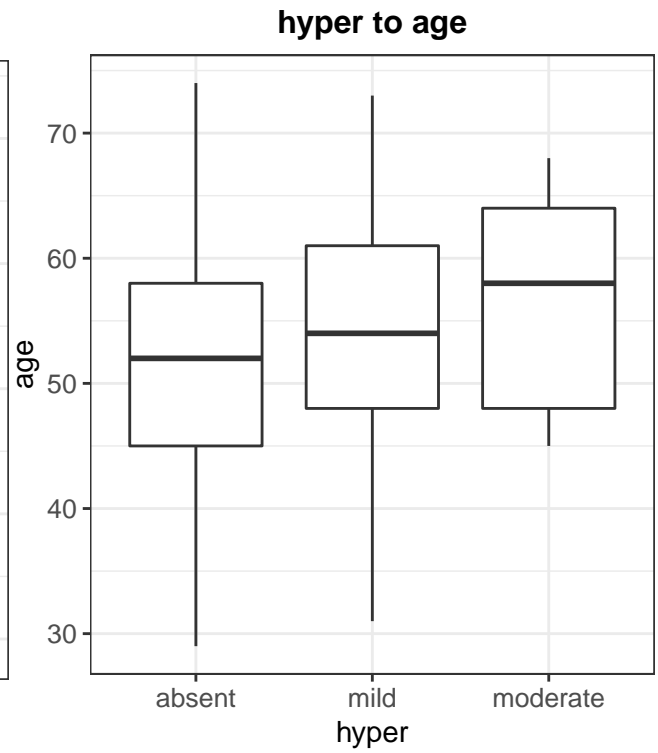
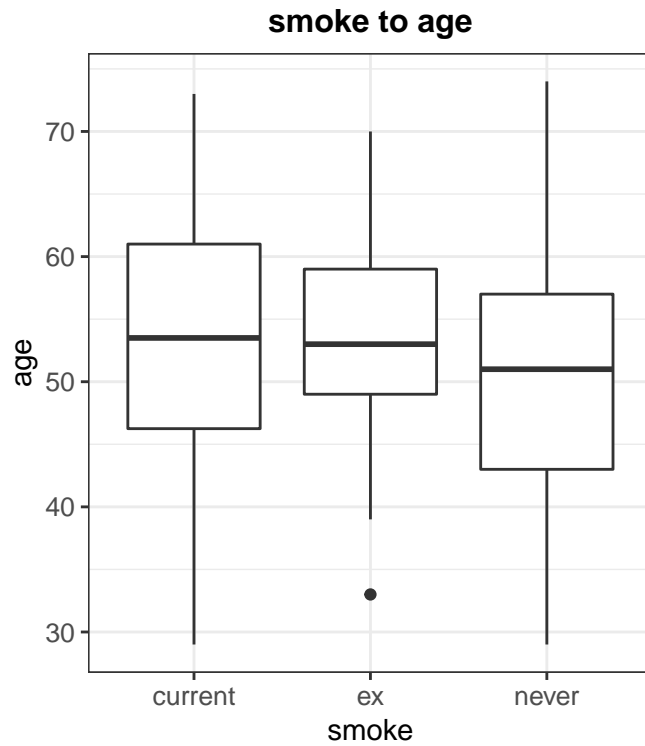
Yuhan Ning 915486450 Dandi Peng 915553480

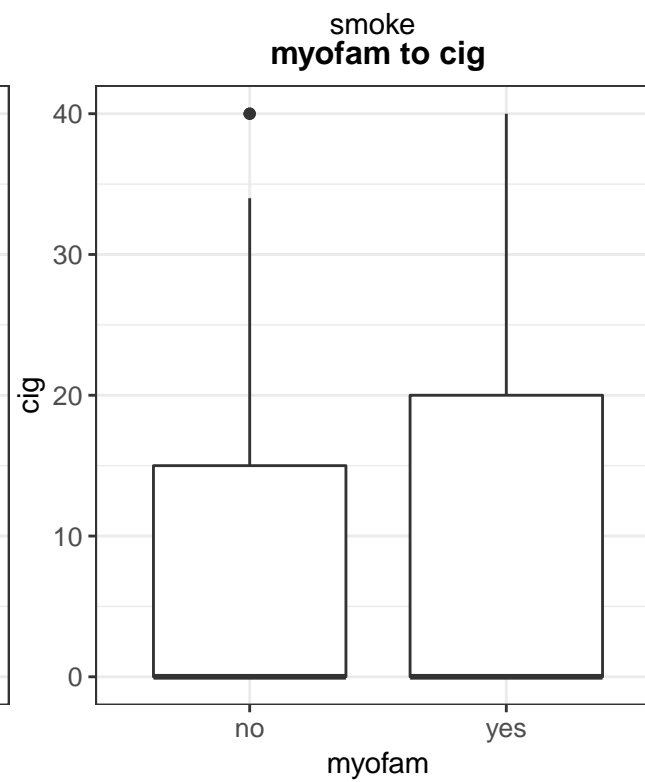
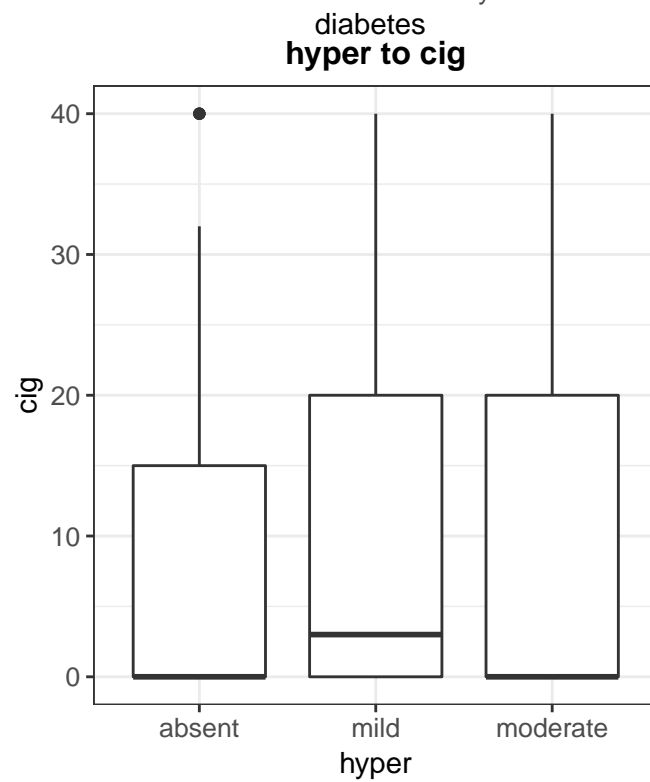
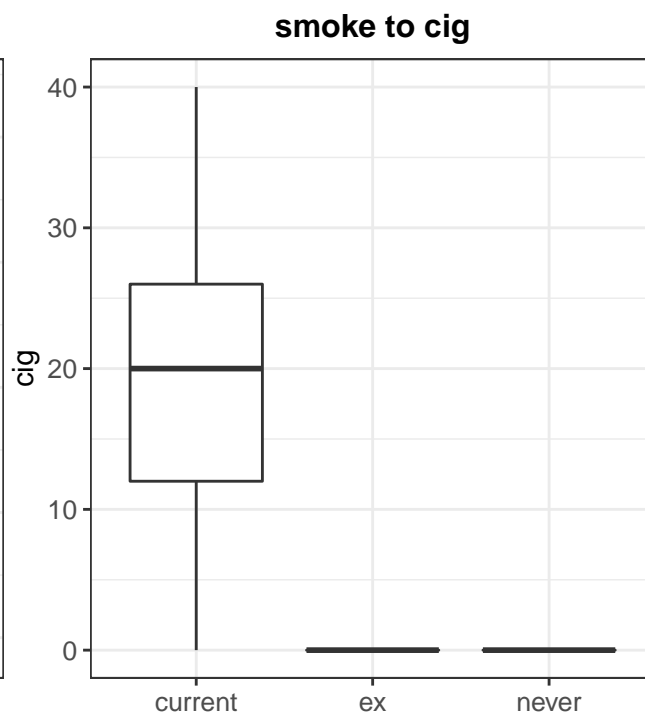
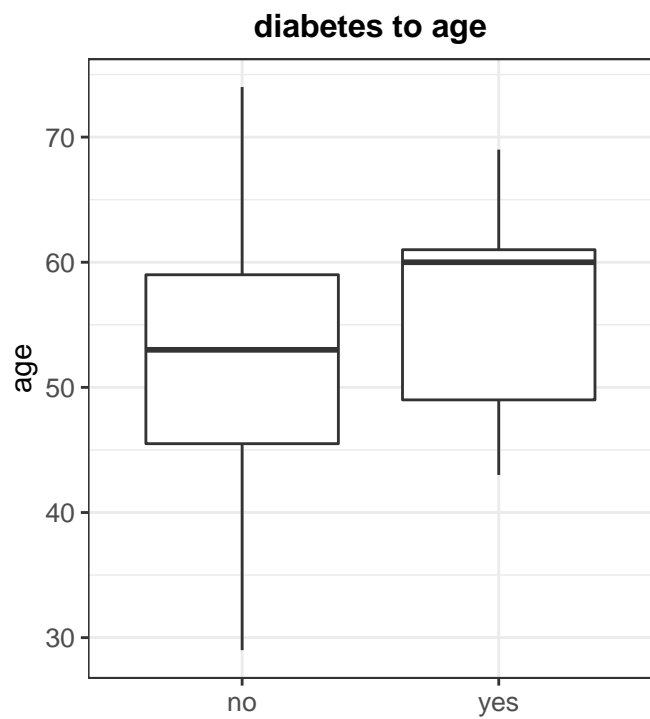
3/1/2019

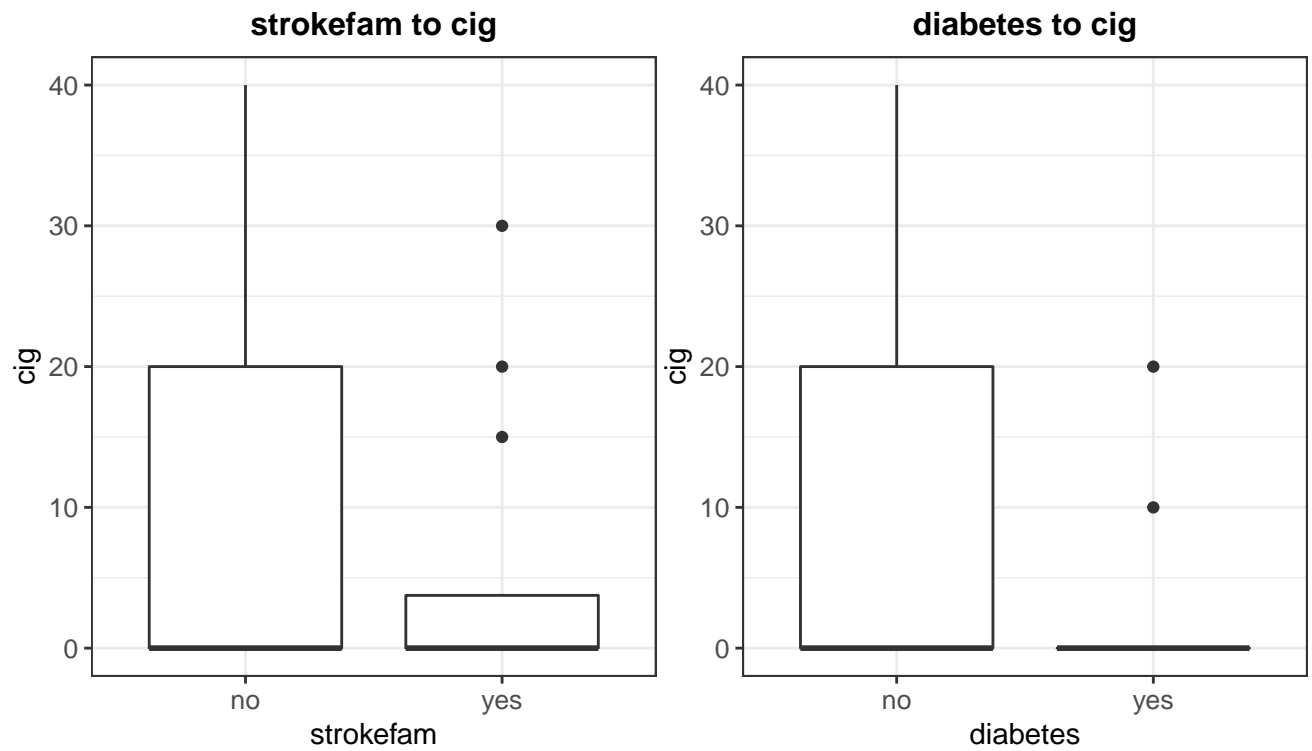
I. Summary





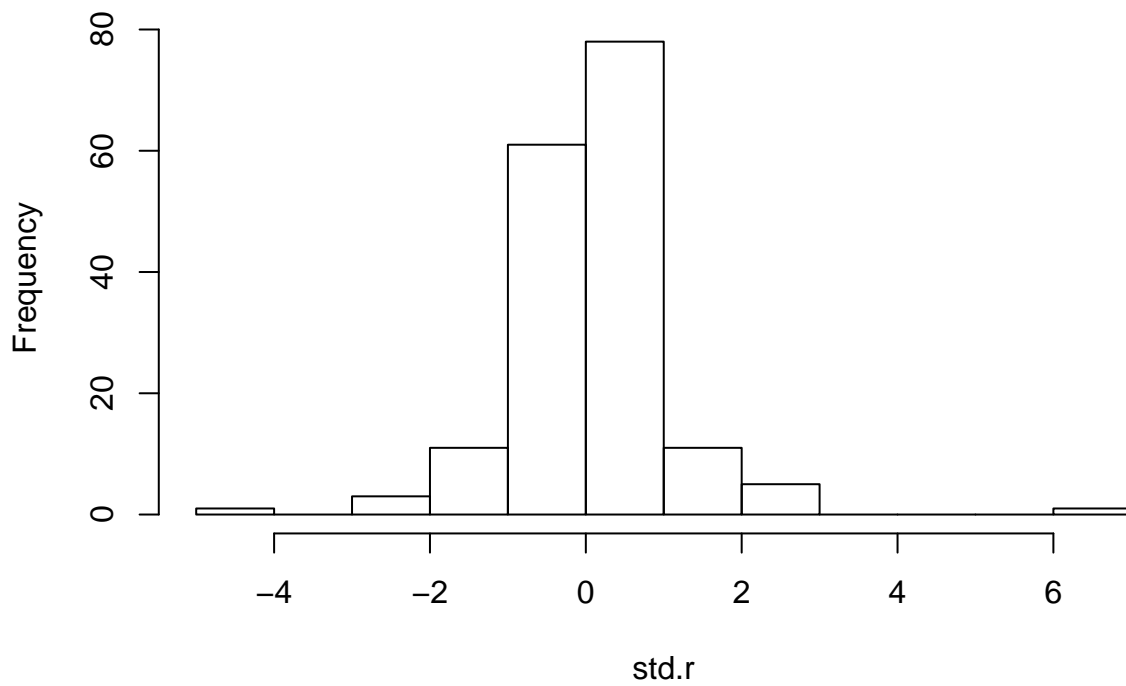






II. Data Preparation

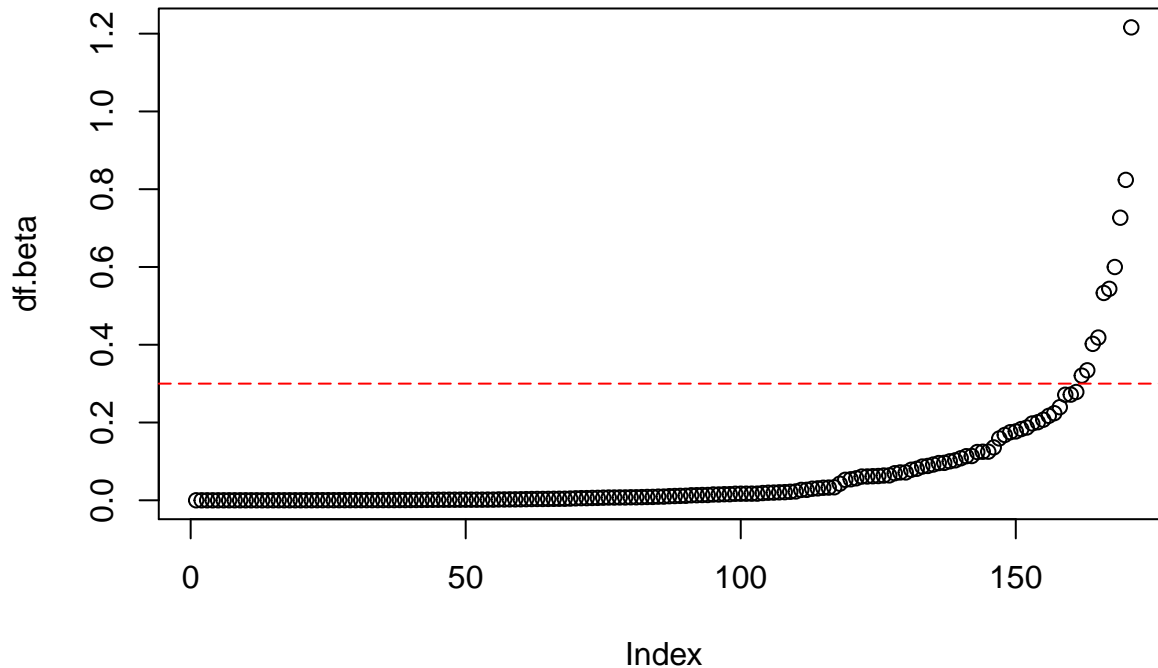
Pearson Standardized Residuals



```
##      (Intercept) age smokeex smokenever cig hypermild hypermoderate
## 158             1  38         0         1  0         0         0
```

```
##      myofamyes strokefamyes diabetesyes y      Pr
## 158          0           0           0 1 6.484827
```

Index plot of the change in the Betas



```
##      (Intercept) age smokeex smokenever cig hypermild hypermoderate
## 162            1  54         0           0  30             0             0
## 163            1  47         1           0   0             1             0
## 164            1  29         0           0  20             0             0
## 165            1  42         0           0  30             0             0
## 166            1  45         0           0  30             0             0
## 167            1  45         1           0   0             0             1
## 168            1  48         0           1   0             0             1
## 169            1  59         1           0   0             0             0
## 170            1  58         1           0   0             0             1
## 171            1  43         0           0  20             0             0
##      myofamyes strokefamyes diabetesyes y      dBhat
## 162          0           0           0 0 0.3205503
## 163          0           1           0 1 0.3341963
## 164          0           0           0 1 0.4022270
## 165          0           1           0 0 0.4184973
## 166          1           0           0 0 0.5331769
## 167          0           0           0 0 0.5438178
## 168          0           0           0 1 0.5999283
## 169          0           0           1 1 0.7266942
## 170          0           0           0 0 0.8239320
## 171          1           0           1 0 1.2161134
```

III. Model Selection/Analysis

```
##      (Intercept)      smokeex      smokenever      age      myofamyes
```

```
##      -7.2767960      0.6571343      -1.3360134      0.1091857      2.3901902
##      hypermild hypermoderate      cig
##      1.3132608      2.1142710      0.1025953

##                                LL p    n      AIC      BIC
## y~age+myofam+hyper+cig      -79.49318 6 200 170.9864 190.7763
## y~smoke+age+myofam+hyper+cig -72.67029 8 200 161.3406 187.7271
```

$$H_0 : \beta_{2,ex} = 0, \beta_{2,nv} = 0$$

$$H_a : \text{at least one of } \beta_{2,i} \neq 0$$

Based on the above output, the test statistics is $G^2 = -2(L_0 - L_1) = -2(-79.49318 - (-72.67029)) = 13.64578$, and the d.f. = $8 - 6 = 2$.

The corresponding p value = $P(\chi^2_2 > G^2) = 0.00108857$, which is less than any α 's, therefore, we reject the null hypothesis and cannot drop the smoke variable.

$$H_0 : \beta_{2,ex} = 0, H_a : \beta_{2,ex} \neq 0$$

The Wald test statistics is $\frac{\hat{\beta}_{2,ex} - 0}{SE(\hat{\beta}_{2,ex})} = \frac{0.65713}{0.83649} = 0.786$, and its corresponding p value is $P(Z^2 > 0.786) = 0.43211$, which is large than any α 's, therefore, we fail to reject the null hypothesis and can drop $\beta_{2,ex}$.

Combined the above two tests, we can conclude that smoke variable should be contained, but there is no significant difference between “ex” and “current” smoking status and we can merge them to be one level - ‘some history smoking’ vs. the rest ‘never smoked’.

```
##      (Intercept)      smokesmoked      age      myofamyes      cig
##      -8.69170240      1.84164976      0.11041110      2.41749918      0.07969663
##      hypermild hypermoderate
##      1.29134347      2.16431152
```

It is satisfying to find out that all variables are significant.

Now let's go to the interaction check.

```
##                                LL p    n      AIC
## y~smoke+age+myofam+hyper+cig      -72.98329 7 200 159.9666
## y~smoke+age+myofam+hyper+cig+smoke*age+smoke*cig -72.44906 9 200 162.8981
##                                BIC
## y~smoke+age+myofam+hyper+cig      183.0548
## y~smoke+age+myofam+hyper+cig+smoke*age+smoke*cig 192.5830
```

Based on above output, it is unnecessary to include the interactions.

Therefore, our final best “model correction” regression function is:

$$\ln\left(\frac{\pi}{1-\pi}\right) = -8.69170 + 0.11041X_1 + 1.84165X_{2,smoked} + 0.0797X_3 + 1.29134X_{4,mild} + 2.16431X_{4,mod} + 2.41750X_{5,yes}$$

where X_1 : age, $X_{2,i}$: smoke, X_3 : cig, $X_{4,i}$: hyper, and $X_{5,i}$: myofam.

IV. Interpretation

```
## Waiting for profiling to be done...
```



```
##              2.5 %    97.5 %
## (Intercept) -12.04681314 -5.8318438
## smokesmoked  0.82715688  2.9332006
## age          0.06262450  0.1638984
## myofamyces   1.48378884  3.4553161
## cig         0.03471212  0.1307326
## hypermild    0.24284545  2.3953017
## hypermoderate 0.50582853  4.0255687
```

$\exp(0.11041) = 1.1167$: When the age of a subject increases 1 unit, the estimated odds that the subject had angina is multiplied by 1.1167, holding the other variables constant.

$\exp(1.84165) = 6.3069$: The estimated odds that a subject who has some smoking history for certain hypertension history and certain myocardial infarction history had angina is 6.3069 times that who has never smoked was.

age and **myofam** (myocardial infarction)

V. Prediction

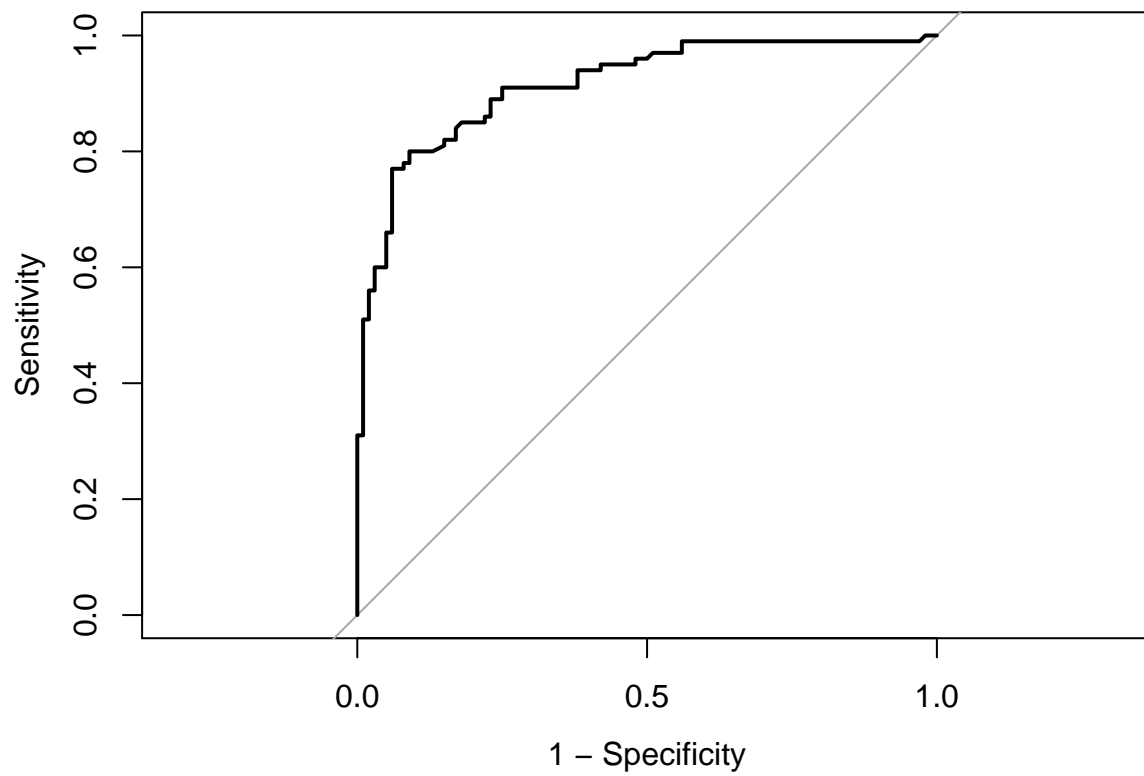
```
##      predicted
## truth 0  1
##      0 83 17
##      1 17 83

## Sensitivity Specificity Error-Rate
##      0.83      0.83      0.17

## Type 'citation("pROC")' for a citation.

##
## Attaching package: 'pROC'

## The following objects are masked from 'package:stats':
##
##      cov, smooth, var
```



Area under the curve: 0.915

95% CI: 0.8762-0.9539 (DeLong)

1

0.04026606

VI. Conclusion