# **Stat 849 Final Project**

## **Main Findings:**

For linear regression, transformation is needed on response "daystolastfollowup" to satisfy modeling assumption. High multicollinearity is observed for all the data sets. To deal with multicollinearity, AIC/BIC and lasso regression are used for variable selection. Results show that models with smaller number of genes selected have smaller Adjusted-R square, but the multicollinearity is better mitigated. Combining two data sets will improve the model in respect to a larger adjusted R-square and the smaller mean prediction error when doing cross-validation. The final gene sets selected using combine data sets is slightly different from those selected using each set separately. Using Lasso regression, the final gene set seems more consistence (More detail analysis in following sections). For generalized linear model, GMC is applied to test the variance of response explained by the data set. Five functions are choose and the quadratic function can best explain the variance with the highest GMC value produced. In general the ability of X\*beta (fitted) to explain Y (response) is not good, however more investigation might be needed. For logistic regression, Pearson residuals are plotted, and the Pearson Statistic and G^2 are good for all the models. Check the estimated coefficient for those genes which are significant in the model, none of the selected genes behave like having a strong impact on the response (survival above certain percentile), the coefficients of these estimates are nested around (-1, 1) for most of the cases. AUC are calculate to evaluate the prediction ability. The AUC of those logistic regression models are ranged from 0.66 to 0.78, in general the prediction accuracy is not too bad but still not that satisfied.

## **Data Description:**

There are 593 observations for this data set, only 558 observations are non-identical and with available daystolastfollowup response. Of those 558 patients, 293 of them with vitalstatus being 1. After variable matching, 426 genes are selected and 213 (non-overlapping) for (A, B) correspondingly. The name of genes are coded as index (X1, X2,..., X213) for each set. The index mapping is sequentially as in original file.

#### **Linear Regression Models:**

### Set A:

### 1) Fitting the model:

First, fit the multiple linear regression model with all genes in set A. The diagnose plots show that the homogeneity and the normality are not good. There is obvious pattern of the residuals plot. (See Appendix Figure 1.a.) Thus transformation is needed. Several transformations on Y have been tested and sqrt(y) is chosen.

## 2) Diagnostic:

From the residuals plot it could be found that homogeneity is improved. (See Figure 1.b.) Using outlierTest() in R, the result shows that no suspicious outlier is found. There are several influential points judging by Cook's distance, but it is not necessary to remove them. Calculate the VIF value of each covariate, high collinearity is presented (See Figure 1.c.). So remedies are needed to deal with multicollinearity with large number of variables. Variable selection or some shrinkage methods can be applied.

#### 3) Variable Selection:

Subset selection using AIC/BIC is performed. First, conduct backward, forward and stepwise selection using AIC, three candidate models are generated. Second, use cross-validation to choose one among the three using mean prediction error as the standard. Similar procedures are applied to subset selection

using BIC. Besides, shrinkage method is tested. Here to reduce number of variables, Lasso regression is chosen. Noted that y is not transformed for Lasso regression.

### 4) Final Models:

Comparing the cross validation results, the forward selection model using AIC is selected as the first model for set A (model a1), stepwise selection model using BIC is selected (model a2). (The diagnostic plots are shown as Figure 1.d. and Figure 1.e., the homogeneity is good, the normality is not too bad.) The multicollinearity is mitigated (see plotted VIF value Figure 1.f.) and the number of covariates are reduced significantly. (model a1 has 78 genes and model a2 has 20 genes included.) For Lasso regression (model a3), the optimal lambda is selected using cross validation as a standard and 14 genes are retained.

### 5) Comments:

For model a1, more genes are selected thus the corresponding fitting is good. R-square is 0.6446, adjusted R-squared is 0.5151. For model a2, fewer genes are retained thus R-values (0.3777, 0.3319) are sacrificed. Lasso regression keeps the least number of variables and the corresponding R-square (or the deviance explained) is only 0.132. So all three models have their pros and cons. But in general, the multicollinearity is mitigated, and we can expect a stable estimation of all the coefficients in those models.

#### Set B:

### 1) Fitting the model:

Similar problems are observed for directly regress response on all genes. Transformation sqrt(y) is chosen.

2) Diagnostic and Variable Selection:

Diagnostic plots are shown in Figure 2.a. and no suspicious outlier is found. Influential points are found but still kept in the model. Besides, high collinearity is presented (See Figure 2.b.). So remedies are needed to cope with multicollinearity. Same variable selection procedures are used as in set A.

3) Final Models and Comments:

Comparing the cross validation results, the forward selection model using AIC is picked (model b1), backward selection model using BIC is selected (model b2). (The diagnostic plots are shown as Figure2.c. and Figure 2.d., the homogeneity and normality are satisfied.) The multicollinearity is mitigated (see plotted VIF value Figure 2.e.) and the number of covariates are reduced. (model b1 has 78 genes and model b2 has 27 genes included.) For model b1, R-square is 0.668, adjusted R-squared is 0.547. For model b2, R-values (0.4434, 0.3866). For Lasso regression (model b3), 39 genes are retained and the R-square (or the deviance explained) is 0.335. The properties of these models are similar to those achieved in set A.

#### Combine Set A and B:

### 1) Data sets:

If we keep all the 426 genes, there won't be enough observations to fit a model. So only the genes of kept in model a1 and b1 are selected (156 in total). The reason for doing this is to keep more genes for further variable selection.

- 2) Fitting, Diagnostic and Variable Selection: Similar transformation sqrt(y) is applied. Diagnostic plots are shown in Figure 3.a., multicollinearity is even severe (See Figure 3.b.). Same procedures as used in set A.
  - 3) Final Models and Comments:

Comparing the cross validation results, the stepwise selection model using AIC is picked (model c1), backward selection model using BIC is selected (model c2). (The diagnostic plots are shown as Figure 3.c. and Figure 3.d., the homogeneity and normality are satisfied.) The multicollinearity is not entirely mitigated (see plotted VIF value Figure 3.e.). Model c1 has 98 genes and model c2 has 52 genes included.) R-square and adjusted R-squared are (0.818, 0.717) and (0.668, 0.621), correspondingly. For

Lasso regression (model c3), 34 genes are retained and the R-square (or the deviance explained) is 0.35. In general, combing two sets generate larger R-square, and have less mean prediction errors when doing cross validation. However, the multicollinearity is not entirely eliminated due to large number of covariates retained in the model.

### Summary for linear regression model:

The selected genes for each model are summarized in appendix. For each set, there are overlapping among genes from different models reported but none of the models contain exactly the same genes. It could be found that when combining two sets, gene selection using AIC or BIC is not consistence. Those genes which are retained in models using A, B set data only might no longer significant. However, when using Lasso regression, the results is much more consistence. The meaningful genes in the original model 1c and 2c are mostly still important in model 3c, as all of them are fitted using Lasso regression. This is nature because combine A and B might introduce more collinearity while Lasso regression could better handle this in this study.

### **Generalized linear models:**

To test correlation between the response and the fitted value, GMC is applied for generalized linear models. Since GMC (Generalized Measures of Correlation) is motivated to test asymmetries in explained variances, and has the advantage that does not require the linearity in the relation of two random variables, it is very suitable for generalized linear model analysis. To further analyze the correlation, five g-functions are defined. I also test some other common link functions like "logit" and "probit" used in generalized linear regression, but the result turns out to be worse. A list of g-function are shown below.

- 1) G1(x) = x (this is to emulate multiple linear regression)
- 2)  $G2(x) = x^2$  (this is to emulate the sqrt transformation in response)
- 3) G3(x) = exp(x) (this is to emulate possion regression)
- 4)  $G4(x) = \sin(x)$  (this is test the effect of periodic/non monotone function)
- 5)  $G5(x) = x^3$  (this is to emulate the cubic transformation in response)

#### **Procedures:**

- 0) Choose an initial X, and keep the same number of variables as previous fitting.
- 1) Choose an initial beta. One way is to fit the generalized linear model to estimate the initial beta (e.g, if choose g=G1(x), then fit the linear regression model without intercept (using lm in R), if choose g=G3(x), then fit the Poisson regression (using glm in R), using the corresponding estimates as the initial beta for optimization).
- 2) Normalize the data, both response Y and the X\*beta, and calculate the GMC(Y|g(X\*beta)), use optim in R to choose the best beta to get the maximized GMC value.
- 3) Change X and redo step 1)-2)

R-codes for these procedures are provided in appendix.

### Results:

Among Set A, the best GMC is achieved when g is G2(x), the quadratic function, with GMC=0.35. Among Set B, the best GMC is achieved when G5(x) the cubic function is taken, GMC=0.35. For the combine set, optimal GMC= 0.59 and the optimal function is G2(x) the quadratic form. The changing trends are in consistence with the reported Adjusted-R square in multiple linear regression, but all the GMC values in general are smaller than Adjusted-R square. The optimal combination of genes is the same as the results from linear regression model.

## Limitation and Analysis:

Due to time limit, only 200 random draw samples are tested for each data set, so the optimal might not be the global optimal since genes are randomly picked, however, it still can reflect some properties of the data. First, in general, those selected genes have limit power to explain the variations in response, the data set is not informative and shows small GMC in all case. Secondly, the g function is important to reflect the real relationship. For example, a periodic function generally cannot give a larger GMC value in all case, so does the Probit link function and the logit link function (although I didn't list them as g, I did several tests on them). However, quadratic and cubic perform well, this indicates a natural relationship between response and fitted value might be quadratic or cubic, which is consistence as the linear regression with transformation on response y. It proves that GMC has the ability to test the correlations in nonlinear form. However, previously I run multiple simulations with response Y and g(X\*beta) not being standardized, the GMC is always close to 1 when Y and g(X\*beta) are not in the same scale. This indicates that in order to get accurate correlation, the variables should be standardized, and otherwise the high GMC value is not meaningful.

#### Remedies and Future Work:

Firstly, the gene selection procedure could be optimized, for here it is just randomly choose certain number of gene from the corresponding set. However, if using some domain knowledge from previous linear model, an advance procedure targeted at picking those more meaningful genes could be proposed. Otherwise, more iteration is needed to generate a more confident results (e.g. have 5000 random draw). Secondly, the g function tested here are limited to a small range of functions and most of them are monotone function, it would be meaningful to test other non-monotone functions or functions with more than one peak to test the ability of GMC. Third, in respect to gene selection, I choose the model with less number of genes selected to test GMC for each data set. Due to time limit I haven't test the effect of difference in k (number of gene picked). The improvability of including more genes is under investigation.

## Logistic regression models:

## Data and Models:

To get the response, find the quantiles (0.25, 0.5, 0.75) for those patients with vitalstatus =1, and the corresponding survival date is (493, 982, 1451). Next, for the 558 patients, convert the daystolastfollowup to binary variable (0, 1) using the 25, 50, 75 percentiles as the threshold. Then we have the data for logistic regression. Using the variables selected by BIC and crossvalisation, three sets of genes are used to build logistic models for set A, B and the combination, separately.

### Diagnostics:

The model fitting results are summarized in appendix. The diagnostics for logistic regression are different from those for OLS regression. A customize written R function examine.resid(model.fit) is provided in Hosmer, D. & Lemeshow, S. (2000)'s book and is used to test the models here. In general the Pearson statistic and G^2 are good for all models, the p-value for those models are close to zero in all case. From the residual plots, it could be found there are several points with pearson residuals larger than 2 but the entire fitting is acceptable.

## Results and Analysis:

For models in each data set, the significant genes are different when using different responses. In set A, only X80, X127 are significant in all three models. In set B, X4, X31, X41, X124, X161, X163, X180 are significant in all three models. In combine set, X99, X204, X56 and X111 from set A are significant in all three models and X131 form set B is the only one keeping significant in all three models. Compare the

fitted coefficient values, there is no obvious trends with the estimated value. i.e., some of the estimated value increase while some of them decrease, for fitting to different responses. However, the sign of the estimates are consistence, i.e., those genes who have positive effects will keep positive in all models and the negative effects will keep negative. Besides, it could be noticed that almost all of the coefficients are within (-1,1) range, there are no dominate genes that have stronger impact than the others.

### Prediction:

To test whether the models are good for prediction, ROC curves are plotted and the AUC values are summarized. For set A, the AUCs are (0.657, 0.689, 0.706) for three logistic regression models, for set B, the AUCs are (0.709, 0.725, 0.705); for combination set, the AUCs are (0.739, 0.757, 0.778). The results indicate that the AUCs are not very high, somehow the prediction won't be very accurate. When combining two sets of genes, the AUC or the prediction ability is improved. The ROC curves are shown in Figure 4.a, b, c, accordingly.

Figure 1.a, 1.b, 1.c, 1.d, 1.e, 1.f for data set A are shown in page 6.

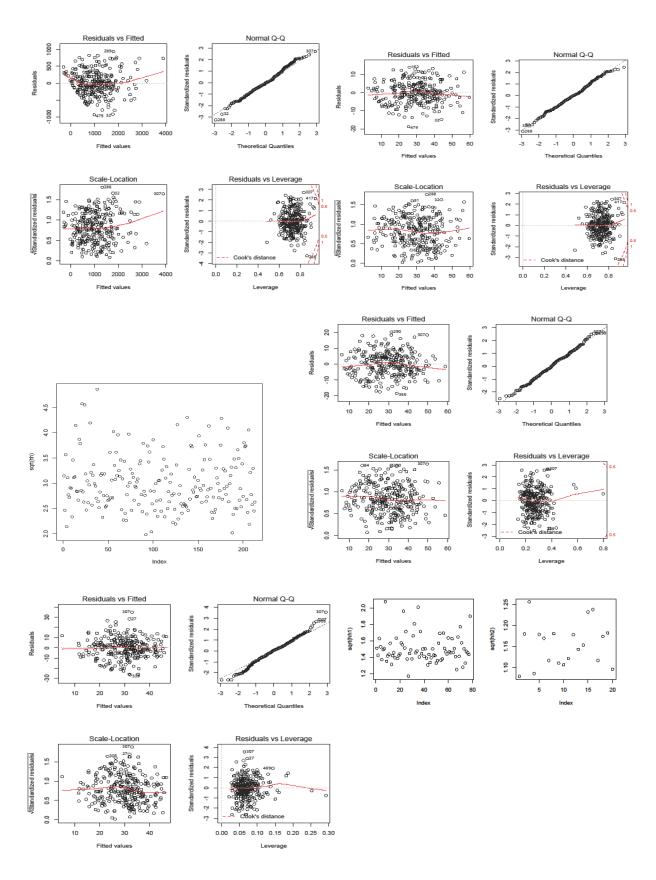
Figure 2.a, 2.b, 2.c, 2.d, 2.e for data set B are shown in page 7.

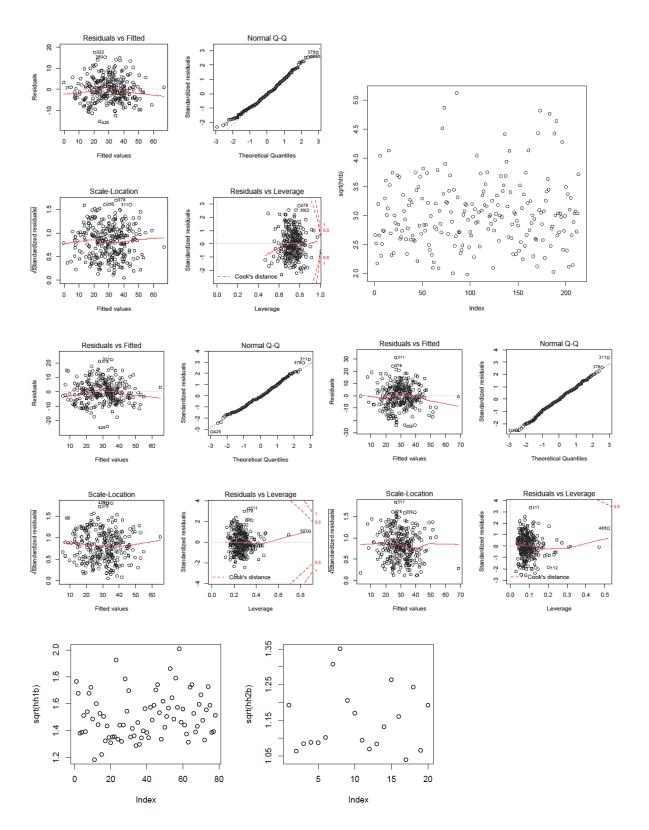
Figure 3.a, 3.b, 3.c, 3.d, 3.e for combine data set are shown in page 8.

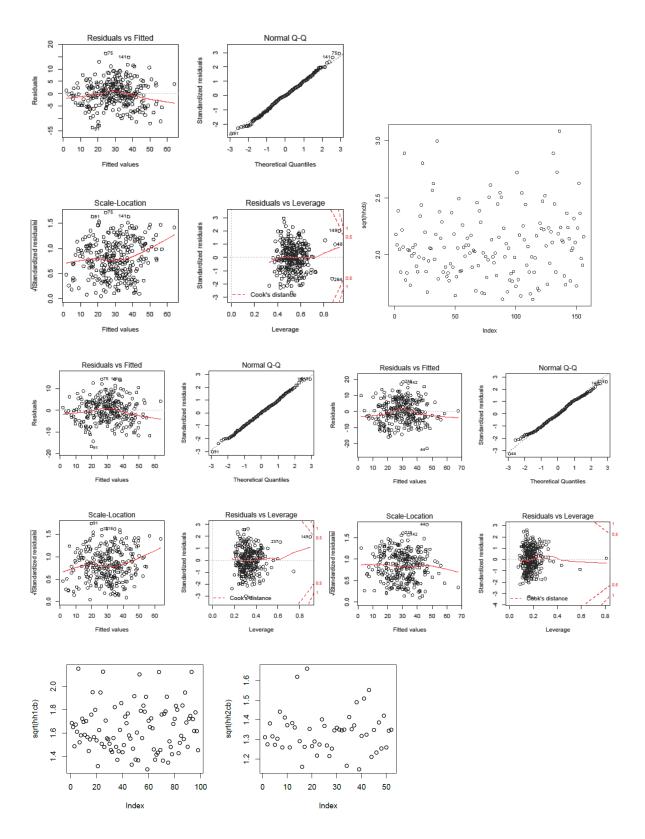
Figure 4.a, 4.b, 4.c are shown in page 9.

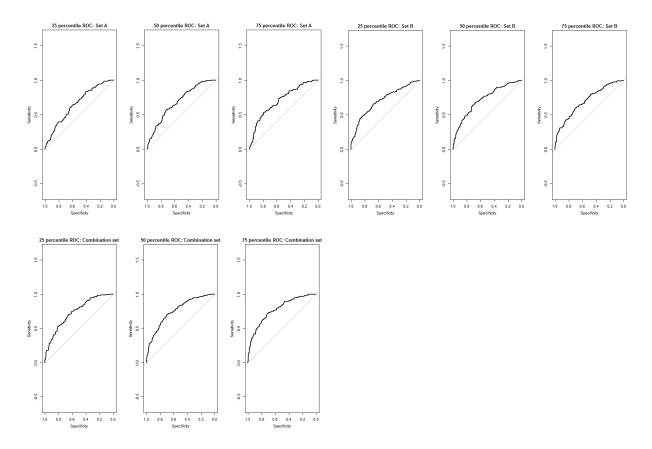
Selected genes as indexed are summarized in page 9-10. Outputs for GMC and sample code are shown in page 10-11. Results for logistic regression are summarized in page 11-15.

An excel file is attached to mapping the index of genes.









## **Outputs for linear regressions:**

```
> summary(model a1 (fortest1))
lm(formula = sqrt(y) \sim X190 + X114 + X126 + X34 + X99 + X77 +
    X106 + X30 + X189 + X204 + X131 + X53 + X207 + X81 + X197 + X90 + X78 + X154 + X41 + X134 + X80 + X56 + X151 + X37 +
    x66 + x171 + x49 + x67 + x155 + x165 + x60 + x127 + x112 +
    x55 + x143 + x50 + x62 + x135 + x209 + x109 + x150 + x36 +
    x17 + x145 + x76 + x213 + x68 + x23 + x46 + x122 + x167 +
    X22 + X111 + X27 + X44 + X157 + X1 + X210 + X200 + X83 +
    x153 + x174 + x13 + x184 + x69 + x123 + x125 + x3 + x132 + x142 + x211 + x193 + x9 + x47 + x7 + x88 + x116 + x75, data = xA
X190 + X197 + X204 + X213, data = XA)
> summary(model a3 (lasso.fit$beta))
213 x 1 sparse Matrix of class "dgCMatrix", with 14 entries
1 x30 x114 x56 x189 x97 x33 x126 x99 x199 x210
11 x34 x171 x190 x106
> summary(model b1 (fortest1b))
lm(formula = sqrt(y) \sim X196 + X102 + X148 + X168 + X117 + X2 +
    x161 + x4 + x55 + x180 + x207 + x122 + x149 + x146 + x67 +
    x126 + x45 + x40 + x18 + x157 + x143 + x42 + x107 + x155 +
    X48 + X34 + X31 + X113 + X147 + X154 + X197 + X195 + X208 +
    x124 + x8 + x140 + x84 + x17 + x68 + x5 + x27 + x127 + x163 +
    x87 + x134 + x37 + x77 + x75 + x152 + x150 + x131 + x193 +
```

```
X183 + X78 + X119 + X51 + X194 + X71 + X153 + X109 + X205 +
            x130 + x61 + x121 + x118 + x94 + x120 + x110 + x167 + x123 +
            x175 + x38 + x98 + x43 + x16 + x191 + x101 + x70, data = xB)
 > summary(model b2 (backtest2b))
X134 + X143 + X155 + X161 + X163 + X168 + X173 + X180 + X183 + X195 + X207, data = XB)
> summary(model b3 (lasso.fit.b$beta))
213 x 1 sparse Matrix of class "dgCMatrix", with 39 entries
            x2 x4 x18 x27 x31 x33 x34 x40 x48 x49
> summary(model c1 (steptest1cb))
 lm(formula = sqrt(y) \sim X114 + X34 + X99 + X77 + X106 + X30 +
            x204 + x131 + x53 + x197 + x90 + x78 + x154 + x41 + x80 +
            x56 + x151 + x37 + x66 + x171 + x49 + x67 + x60 + x112 + x60 + x
           x143 + x50 + x135 + x109 + x150 + x36 + x17 + x76 + x213 +
           X68 + X46 + X122 + X167 + X22 + X111 + X27 + X44 + X157 + X83 + X13 + X184 + X123 + X125 + X132 + X142 + X193 + X9 + X47 + X196b + X102b + X168b + X161b + X4b + X55b + X207b + X122b + X149b + X146b + X126b + X40b + X18b + X157b + X42b +
           x107b + x155b + x48b + x34b + x113b + x147b + x154b + x124b +
           x8b + x17b + x27b + x127b + x163b + x87b + x134b + x75b +
            x150b + x131b + x78b + x119b + x51b + x194b + x120b + x167b +
            x123b + x43b + x16b + x70b + x98b + x209 + x195b, data = xCb)
 > summary(model c2 (backtest2cb))
 \begin{array}{l} \text{Im}(\text{formula} = \text{sqrt}(\text{y}) \sim \text{X114} + \text{X99} + \text{X77} + \text{X106} + \text{X204} + \text{X53} + \\ \text{X197} + \text{X90} + \text{X78} + \text{X154} + \text{X41} + \text{X80} + \text{X56} + \text{X151} + \text{X37} + \\ \end{array} 
            x49 + x112 + x143 + x135 + x109 + x150 + x17 + x76 + x213 +
           X68 + X46 + X122 + X167 + X22 + X111 + X83 + X13 + X184 + X47 + X102b + X168b + X4b + X55b + X207b + X149b + X146b + X40b + X107b + X155b + X163b + X150b + X131b + X119b + X194b +
            X120b + X16b + X70b, data = XCb)
> summary(model c3 (lasso.fit.cb1$beta))
156 x 1 sparse Matrix of class "dgCMatrix", with 34 entries
A: x190 x114 x126 x34 x99 x77 x106 x189 x53 x207 x56 x171 x165 x213 x23 x210
B: x196 x102 x148 x168 x2 x161 x4 x55 x180 x207
x149 x67 x18 x155 x31
X163 X131 X119
```

## **Outputs for GMC:**

Function	Set A	Set B	Combine Set
G1	0.346	0.340	0.571
G2	0.343	0.332	0.591
G3	0.324	0.338	0.581
G4	0.098	0.111	0.219
G5	0.328	0.345	0.337

### R code for GMC:

```
optGMC <- function(beta) {
  data<-cbind(stdy, (g(x,beta)-mean(g(x,beta)))/sd(g(x,beta)))
  return(-GMC(data)[1])
}
GMC_g1_setA<-rep(0,200)</pre>
```

```
GMC_g1_setA_par<- matrix(data= NA, nrow=200, ncol=20)</pre>
     for (i in 1:200)
         GMC_g1_setA_par[i,]<-sample(2:214, 20, replace=F)
NEWXA<-cbind(y,XA[, GMC_g1_setA_par[i,]])</pre>
          test.lm < -lm(y \sim . -1, data = NEWXA)
          beta<-as.numeric(test.lm$coef)</pre>
          x<-as.matrix(NEWXA[,-1])
          res <- optim(beta, optGMC, method = "Nelder-Mead",control= list(maxit
=5000)
          GMC_g1_setA[i]<- -res$value
     }
Outputs for Logistic regression:
> summary(logit.fit25<-glm(y25~., data=LogXA, family=binomial(link=logit)))</pre>
              Estimate Std. Error z value Pr(>|z|)
 (Intercept) 11.09519
                           6.94061
                                       1.599
                                              0.10991
              -0.44981
                                      -1.434
                                              0.15169
 x17
                           0.31377
 X22
               0.36326
                           0.37638
                                       0.965
                                              0.33447
                                              0.29035
                           0.10277
                                      -1.057
 x30
              -0.10867
                           0.20306
 x34
              -0.23866
                                      -1.175
                                              0.23987
 x37
               2.19882
                           0.83936
                                       2.620
                                              0.00880
               1.44179
                           0.71420
                                       2.019
                                              0.04351
 X55
 x76
               0.10610
                           0.09018
                                       1.177
                                              0.23939
               0.28129
                                       1.984
 x77
                           0.14178
                                              0.04726
                                              0.04321
                                       2.022
 X80
               0.34942
                           0.17284
              -0.06510
 x90
                           0.10265
                                      -0.634
                                              0.52597
              -0.93560
                           0.37561
                                      -2.491
                                              0.01274
 x99
 x106
              -0.01647
                           0.20689
                                      -0.080
                                              0.93656
              -0.30173
                           0.33834
                                      -0.892
                                              0.37250
 X114
              -0.21596
                                      -1.029
 x126
                           0.20989
                                              0.30352
              -0.92162
                           0.45123
0.23067
 x127
                                      -2.042
                                              0.04111
              -0.07669
                                              0.73955
 x151
                                      -0.332
 x190
              -1.59675
                           0.57093
                                      -2.797
                                              0.00516
                                                       **
X197
                                      0.868
                                              0.38550
               0.15332
                           0.17668
 x204
              -1.05374
                           0.51735
                                      -2.037
                                               0.04167
```

```
2.155 0.031181 *
(Intercept) 14.32412
                           6.64769
                                     -0.275
2.295
                           0.31982
X17
X22
             -0.08800
                                             0.783198
                           0.36510
              0.83777
                                            0.021754
              -0.21485
x30
                           0.09999
                                     -2.149 0.031662
             -0.25586
                           0.20250
                                     -1.264 0.206404
x34
x37
              1.76258
                           0.80851
                                      2.180 0.029255
X55
              1.30121
                           0.68256
                                      1.906 0.056603
x76
              0.12477
                           0.08722
                                      1.430 0.152590
                           0.13224
0.16306
                                      0.298 0.765699
2.725 0.006432
              0.03941
x77
              0.44433
X80
              -0.26736
                                     -2.624 0.008679 **
x90
                           0.10187
x99
             -1.45612
                           0.38798
                                     -3.753 0.000175
             -0.24288
                           0.19896
                                     -1.221 0.222191
x106
             -0.57917
                           0.33155
                                     -1.747 0.080668
x114
             -0.32647
                           0.20594
                                     -1.585 0.112906
x126
x127
             -0.84859
                           0.43039
                                     -1.972
                                             0.048647
                           0.21927
X151
             -0.14894
                                     -0.679 0.496991
x190
             -1.20676
                           0.58019
                                     -2.080 0.037533
                           0.17065
0.50140
                                     1.439 0.150176
-1.716 0.086124
x197
              0.24554
              -0.86051
x204
                           0.14819
x213
              0.18948
                                      1.279 0.201026
             git.fit75<-glm(y75~., data=LogXA, family=binomial(link=logit)))
Estimate Std. Error z value Pr(>|z|)
23.56979 7.72907 3.049 0.00229 **
> summary(logit.fit75<-glm(y75~.,</pre>
```

-0.231

2.503

-2.227

0.81769

0.01233

0.02598

0.37954

0.42178

0.11598

1.554

0.12023

x213

0.24363

(Intercept) 23.56979

-0.08749

1.05557

-0.25823

X17

x22

x30

0.15680

```
-0.27316
                             0.23966
                                        -1.140
                                                  0.25437
                             0.93625
0.78398
                                                  0.85410
                0.17217
x37
                                         0.184
                                         1.487
 X55
                1.16610
                                                  0.13690
 x76
                0.24466
                             0.09976
                                          2.453
                                                  0.01418
               -0.02081
                                        -0.135
                                                  0.89228
                             0.15370
 x77
 x80
                0.34908
                             0.18250
                                         1.913
                                                  0.05577
                             0.11968
                                                  0.00357
               -0.34876
                                        -2.914
                                                           **
 x90
               -1.22101
                             0.45350
                                                  0.00709 **
                                        -2.692
 x99
                                        -1.339
-1.759
               -0.30398
                             0.22710
                                                  0.18073
 x106
               -0.69950
                             0.39755
                                                  0.07849
 X114
 x126
               -0.53065
                             0.24173
                                        -2.195
                                                  0.02815
               -1.05243
                             0.48974
                                        -2.149
                                                  0.03164
 x127
                             0.25032
                                                  0.72838
 X151
               -0.08693
                                        -0.347
               -0.79130
                             0.68067
 x190
                                        -1.163
                                                  0.24502
                0.19837
 X197
                             0.19659
                                         1.009
                                                  0.31295
 x204
                -1.39381
                             0.58510
                                         -2.382
                                                  0.01721 *
                             0.16945
                                         1.258
X213
                0.21325
                                                  0.20821
> summary(logit.fit25.b<-glm(y25~., data=LogXB, family=binomial(link=logit)))</pre>
               Estimate Std. Error z´value Pr(>|z|)
2.083544 5.571383 2.169 0.03009
(Intercept) 12.083544
                                                  0.03009 *
                            0.174981
                                                  0.01807 *
x4
               0.413695
                                          2.364
X17
               0.154100
                            0.183734
                                         0.839
                                                  0.40163
                            0.706938
0.279484
                                         -1.257
X18
              -0.888785
                                                  0.20867
                                          2.215
               0.618965
                                                  0.02678
X27
                                                  0.00362 **
x31
               0.617271
                            0.212135
                                         2.910
                                                  0.93756
                            0.183796
                                        -0.078
X38
              -0.014399
X40
              -0.141043
                            0.156676
                                        -0.900
                                                  0.36800
                            0.217668
                                         -1.237
X48
              -0.269163
                                                  0.21624
x51
              -0.484565
                            0.274739
                                         -1.764
                                                  0.07778
                                                  0.51208
0.96845
                            0.159486
              -0.104560
                                         -0.656
x71
               0.005533
                            0.139866
                                         0.040
x87
x107
               0.109978
                            0.130367
                                         0.844
                                                  0.39889
                            0.186491
              -0.613121
                                         -3.288
                                                  0.00101
                                                            **
x110
                                                           **
x124
               0.708057
                            0.268268
                                          2.639
                                                  0.00831
                            0.247040
               0.138418
x126
                                          0.560
                                                  0.57527
                            0.225499
               0.168950
                                                  0.45372
x127
                                         0.749
              -0.103013
-0.327935
                            0.109148
0.717143
                                                  0.34528
x134
                                         -0.944
                                                  0.64747
x143
                                        -0.457
X155
              -0.050808
                            0.126474
                                        -0.402
                                                  0.68789
              -0.532075
-0.397393
                            0.166445
                                        -3.197
                                                  0.00139
                                                            **
x161
                            0.165819
                                        -2.397
x163
                                                  0.01655
              -0.342434
                            0.455338
                                         -0.752
                                                  0.45203
x168
                                                  0.06792
                            0.200145
               0.365376
x173
                                         1.826
x180
              -0.570247
                            0.182744
                                         -3.120
                                                  0.00181
                            0.209853
               0.256413
                                         1.222
x183
                                                  0.22176
                                        -1.138
-2.252
                                                  0.25522
              -0.167576
                            0.147286
x195
              -0.933034
                            0.414387
                                                  0.02435 *
x207
> summary(logit.fit50.b<-glm(y50~., data=LogXB, family=binomial(link=logit)))</pre>
              Estimate Std. Error z value Pr(>|z|)
15.36980    5.38164    2.856    0.004291 **
0.29631    0.13030    2.274    0.022963 *
(Intercept) 15.36980
X4
X17
               0.32589
                            0.17831
                                        1.828 0.067593
              -2.05768
                            0.73292
0.27675
X18
                                       -2.808 0.004993
               0.40463
                                        1.462 0.143717
X27
x31
               0.68732
                            0.20506
                                        3.352 0.000803 ***
                                        0.859 0.390337
0.595 0.552039
                            0.17577
0.15249
X38
               0.15098
X40
               0.09068
              -0.29543
                            0.20822
                                       -1.419 0.155937
X48
              -0.66187
                            0.28063
                                       -2.359 0.018348
X51
x71
              -0.35518
                            0.15254
                                       -2.328 0.019891 *
               0.01629
X87
                            0.13403
                                        0.122 0.903258
X107
              -0.20938
                            0.12635
                                       -1.657 0.097485
              -0.35771
0.78561
                            0.17920
0.22502
                                       -1.996 0.045913
x110
                                        3.491 0.000481 ***
x124
x126
               0.17104
                            0.24423
                                        0.700 0.483743
                            0.21574
                                        1.027 0.304480
X127
               0.22153
```

x134

x143

x155

-0.04845

-0.48029

0.23414

0.10432

0.67540

0.12121

-0.464 0.642348

-0.711 0.477008

1.932 0.053396

```
x161
             -0.65123
                         0.16591
                                  -3.925 8.67e-05 ***
                                  -2.179 0.029325
-1.512 0.130606
                         0.17104
0.43296
            -0.37271
x163
             -0.65451
x168
             0.08601
                                   0.453 0.650748
x173
                         0.18999
                         0.17902
x180
                                   -3.200 0.001376 **
             -0.57281
x183
             0.48605
                         0.20421
                                   2.380 0.017306
                         0.1467\overline{3}
x195
             -0.12285
                                   -0.837 0.402446
x207
            -0.66818
                         0.42373
                                  -1.577 0.114815
(Intercept) 10.98750
                         5.97687
                                   1.838
                                          0.06601
             0.31071
                                           0.01105 *
                         0.12227
                                    2.541
x4
X17
             0.11279
                         0.19657
                                   0.574
                                           0.56613
                         0.81923
                                   -1.473
             -1.20690
                                           0.14069
x18
                         0.31254
X27
             0.44830
                                   1.434
                                           0.15147
                         0.23030
                                           0.00789 **
x31
             0.61190
                                    2.657
                                   1.278
                         0.19864
             0.25395
                                           0.20109
X38
X40
             0.02067
                         0.17854
                                   0.116
                                           0.90783
            -0.28820
                                           0.21755
                                   -1.233
X48
                         0.23373
X51
            -0.68848
                         0.31777
                                  -2.167
                                           0.03026 *
                         0.17368
                                           0.00467 **
             -0.49134
                                   -2.829
x71
                         0.15050
                                   0.606
                                           0.54429
x87
             0.09126
x107
             -0.40761
                         0.14345
                                   -2.841
                                           0.00449 **
             -0.21495
                         0.20386
                                   -1.054
                                           0.29170
x110
                                           0.00385 **
X124
             0.61850
                         0.21401
                                    2.890
                         0.27028
                                   0.754
x126
             0.20378
                                           0.45088
                                   0.773
                         0.24239
                                           0.43962
X127
             0.18733
X134
             -0.05599
                         0.11750
                                   -0.476
                                           0.63372
             0.13852
                                   0.182
                                           0.85546
x143
                         0.76045
X155
             0.03356
                         0.13681
                                   0.245
                                           0.80621
                                   -1.711
x161
             -0.31075
                         0.18164
                                           0.08712
                                           0.00757
            -0.56755
x163
                         0.21251
                                   -2.671
                         0.50787
0.21596
             -1.21806
                                   -2.398
                                           0.01647 *
x168
             0.44149
                                   2.044
                                           0.04092 *
x173
x180
             -0.36742
                         0.20083
                                   -1.829
                                           0.06733
                                  1.748
-0.548
-1.232
             0.40065
                         0.22917
                                           0.08042
x183
                                           0.58346
0.21791
x195
             -0.09060
                         0.16523
             -0.59876
                         0.48597
x207
X114
             -0.1472588
                         0.3926630
                                    -0.375 0.707641
x99
            -1.1385902
                         0.4219029
                                     -2.699 0.006961 **
                                      2.734 0.006251 **
x77
             0.4871557
                         0.1781640
             -0.1392836
                         0.2390771
                                     -0.583 0.560170
x106
                         0.5928056
                                     -2.515 0.011916
            -1.4906756
X204
x53
             0.2089735
                         0.2603327
                                      0.803 0.422138
                                      1.322 0.186109
X197
             0.2844337
                         0.2151252
X90
            -0.0397225
                         0.1200194
                                     -0.331 0.740669
             1.0690501
                                     1.542 0.123151
x78
                         0.6934303
                                     -0.471 0.637864
X154
             -0.3405017
                         0.7234141
                         0.7465822
             1.1060358
                                     1.481 0.138483
X41
                                    2.685 0.007247
-3.407 0.000658
x80
             0.5904570
                         0.2198858
x56
             -0.9093293
                         0.2669300
                         0.3019066
                                     -0.136 0.891693
x151
             -0.0411083
             2.3590104
                                      2.435 0.014890 *
x37
                         0.9687734
                                     -1.702 0.088797
                         0.2948159
             -0.5017117
X49
                         0.2252460
                                     2.500 0.012413
X112
             0.5631549
x143
             -0.3849255
                         0.3083947
                                     -1.248 0.211973
x135
             0.1768287
                         0.3047011
                                      0.580 0.561689
                         0.0902050
x109
             0.0734110
                                      0.814 0.415746
                         0.2612946
             -0.1336732
                                     -0.512 0.608945
x150
                         0.3701826
                                     -1.336 0.181631
            -0.4944716
X17
x76
             0.1249525
                         0.1046627
                                      1.194 0.232533
                         0.1960145
             0.2454417
x213
                                      1.252 0.210511
             0.4536447
                                      2.277 0.022808 *
x68
                         0.1992614
                         0.2325107
X46
             0.3024123
                                      1.301 0.193382
X122
             0.0455726
                                      0.056 0.955699
                         0.8203608
             0.1637085
                         0.4354850
                                      0.376 0.706975
x167
```

```
-0.2092243
                          0.1121337
                                      -1.866 0.062063
x111
             -0.5187195
                          0.2203148
                                      -2.354 0.018550
X83
X13
              0.0344168
                          0.1744969
                                       0.197 0.843644
x184
              0.2730038
                          0.1459327
                                       1.871 0.061380
X47
              1.2184326
                          0.6635737
                                       1.836 0.066333
              0.7255022
0.1722948
                          0.5569038
x102b
                                       1.303 0.192663
                          0.5183099
                                       0.332 0.739575
x168b
                          0.1924825
0.2108982
                                       1.501 0.133340
1.112 0.266123
              0.2889276
x4b
              0.2345263
x55b
x207b
             -0.8591172
                          0.4592828
                                      -1.871 0.061406
             -0.1785369
-0.4282535
                          0.2203905
x149b
                                      -0.810 0.417886
                                      -2.170 0.029974 *
X146b
                          0.1973124
                          0.1698806
             -0.0268770
                                      -0.158 0.874291
x40b
                          0.1494650
x107b
             0.1778607
                                       1.190 0.234053
x155b
             -0.0008356
                          0.1329139
                                      -0.006 0.994984
             -0.4559230
                          0.1939669
                                      -2.351 0.018747
x163b
x150b
             -0.2638964
                          0.1360115
                                      -1.940 0.052349
             -0.5631086
0.1105001
                          0.2366598
0.1370121
                                      -2.379 0.017341
x131b
                                       0.806 0.419955
x119b
x194b
             -0.4234301
                          0.2665794
                                      -1.588 0.112200
              0.1186390
X120b
                          0.1722634
                                      0.689 0.491008
x16b
             -0.2001892
                          0.5160691
                                      -0.388 0.698081
                          0.4731771
                                      -0.397 0.691636
x70b
             -0.1876789
X114
             -0.40311
                          0.38376
                                    -1.050 0.293531
             -1.66113
                          0.44030
x99
                                    -3.773 0.000161 ***
x77
              0.21343
                          0.15890
                                     1.343 0.179213
             -0.38884
                          0.22881
                                    -1.699 0.089248
x106
                                    -2.342 0.019190 *
                          0.56972
x204
             -1.33418
X53
              0.23079
                          0.25288
                                     0.913 0.361426
              0.32615
                          0.20643
x197
                                     1.580 0.114110
x90
             -0.26716
                          0.12028
                                    -2.221 0.026346 *
              1.06171
                                    1.593 0.111087
-1.102 0.270326
x78
                          0.66635
             -0.75480
x154
                          0.68474
              0.13439
                          0.70373
                                     0.191 0.848551
X41
                                     3.353 0.000800 ***
              0.69594
X80
                          0.20756
x56
             -0.86265
                          0.26812
                                    -3.217 0.001294
                                                     **
                          0.28535
              0.17263
                                     0.605 0.545194
x151
x37
              2.15636
                          0.93096
                                     2.316 0.020542
                                    -2.588 0.009646
0.728 0.466358
                          0.32268
0.21592
X49
             -0.83520
X112
              0.15728
                          0.29518
x143
             -0.84009
                                    -2.846 0.004427 **
                          0.29751
              0.09458
x135
                                     0.318 0.750569
x109
              0.09143
                          0.08792
                                     1.040 0.298344
             -0.24643
x150
                          0.25082
                                    -0.982 0.325869
                                     0.833 0.404566
X17
              0.31532
                          0.37831
                          0.10151
0.18252
x76
              0.13337
                                     1.314 0.188887
              0.07190
                                     0.394 0.693627
X213
x68
              0.12274
                          0.19269
                                     0.637 0.524151
                          0.22014
0.75367
              0.42581
                                     1.934 0.053085
X46
              0.37314
                                     0.495 0.620531
X122
                          0.42978
x167
              0.70130
                                     1.632 0.102733
                          0.41181
                                     1.976 0.048208
              0.81354
X22
x111
             -0.22303
                          0.10683
                                    -2.088 0.036832
             -0.32381
                          0.21685
                                    -1.493 0.135369
X83
              0.03014
X13
                          0.16465
                                     0.183 0.854744
                                     1.901 0.057289
1.347 0.177925
x184
              0.26295
                          0.13831
              0.82957
                          0.61578
X47
                                     1.200 0.230309
                          0.39466
x102b
              0.47342
                          0.49472
             -0.08889
                                    -0.180 0.857408
x168b
X4b
              0.12935
                          0.12944
                                     0.999 0.317629
                          0.21201
              0.07060
x55b
                                     0.333 0.739144
                          0.45046
                                    -0.596 0.551138
x207b
             -0.26850
                          0.21280
                                    -1.828 0.067619
             -0.38890
x149b
x146b
             -0.05677
                          0.18859
                                    -0.301 0.763383
x40b
              0.09467
                          0.16840
                                     0.562 0.573995
                                    -0.236 0.813771
x107b
             -0.03391
                          0.14396
```

0.6412852

X22

0.4333486

1.480 0.138917

```
X155b
              0.20177
                          0.12861
                                     1.569 0.116691
             -0.24208
-0.21101
                                    -1.263 0.206468
                          0.19162
x163b
                                    -1.633 0.102511
x150b
                          0.12923
                          0.26216
x131b
             -0.64451
                                    -2.458 0.013954 *
                                     0.579 0.562402
X119b
              0.07388
                          0.12753
x194b
              0.13368
                          0.24844
                                     0.538 0.590509
             -0.02640
                          0.16606
                                    -0.159 0.873688
x120b
                                    -1.139 0.254885
                          0.49436
x16b
             -0.56286
x70b
              0.21326
                          0.45614
                                     0.468 0.640127
```

```
> summary(logit.fit75.cb<-glm(y75~., data=LogXCb, family=binomial(link=logit)))</pre>
              Estimate Std. Error z value Pr(>|z|)
                                              0.04856
                         10.899143
                                      1.972
(Intercept)
             21.498296
             -0.668319
                          0.472051
                                     -1.416
                                              0.15684
X114
                                     -1.999
                                              0.04560
x99
             -1.042161
                          0.521331
                                              0.19705
x77
             0.238517
                          0.184896
                                      1.290
x106
             -0.462612
                                              0.08171
                          0.265739
                                     -1.741
                          0.662302
                                     -2.900
x204
             -1.920520
                                              0.00373
              0.472626
                          0.303300
                                      1.558
                                              0.11917
X53
X197
              0.287523
                          0.242334
                                      1.186
                                              0.23544
x90
             -0.338415
                          0.147298
                                      -2.297
                                              0.02159
                          0.786212
                                              0.73681
X78
              0.264231
                                      0.336
                                     -0.548
                                              0.58379
X154
             -0.441054
                          0.805049
             -0.064487
                                     -0.079
                                              0.93697
X41
                          0.815531
                                              0.02588
X80
              0.520593
                          0.233666
                                      2.228
x56
             -0.829006
                          0.322178
                                      -2.573
                                              0.01008
                          0.322768
              0.148993
                                      0.462
                                              0.64436
x151
x37
              0.237150
                          1.078353
                                      0.220
                                              0.82593
             -0.665447
                          0.372072
0.254075
                                              0.07370
X49
                                      -1.788
X112
              0.146464
                                      0.576
                                              0.56430
                                              0.02579
0.18227
                          0.342059
                                                       *
x143
             -0.762573
                                      -2.229
              0.464839
                          0.348507
                                      1.334
x135
x109
              0.050947
                          0.102498
                                      0.497
                                              0.61916
             -0.229591
0.271570
                          0.294935
                                     -0.778
                                              0.43631
X150
                                              0.54741
                          0.451380
X17
                                      0.602
                          0.119268
x76
              0.290467
                                       2.435
                                              0.01487
                          0.212566
X213
              0.038501
                                      0.181
                                              0.85627
x68
              0.253647
                          0.231489
                                      1.096
                                              0.27320
             -0.035290
                          0.259139
                                              0.89168
                                      -0.136
X46
X122
              0.557256
                          0.836225
                                      0.666
                                              0.50516
                          0.508938
0.479430
              0.589913
x167
                                      1.159
                                              0.24641
                                              0.07064
              0.866700
                                      1.808
X22
                                              0.03610 *
x111
             -0.265885
                          0.126868
                                      -2.096
                          0.255242
             -0.463894
                                     -1.817
X83
                                              0.06915
             -0.073034
                          0.190302
X13
                                     -0.384
                                              0.70114
                                              0.17590
              0.213961
                          0.158082
                                      1.353
x184
                          0.699869
                                              0.23953
              0.823159
                                      1.176
X47
x102b
              0.725780
                          0.366829
                                      1.979
                                              0.04787
             -0.927983
                                     -1.514
                          0.612846
                                              0.12997
x168b
X4b
                                              0.45062
              0.100091
                          0.132680
                                      0.754
                          0.246942
x55b
             -0.041580
                                     -0.168
                                              0.86629
                          0.536695
                                     -0.680
x207b
             -0.365045
                                              0.49640
                                              0.05182
x149b
             -0.484608
                          0.249208
                                     -1.945
x146b
              0.242718
                          0.221083
                                      1.098
                                              0.27227
x40b
              0.112522
                          0.202578
                                      0.555
                                              0.57859
                          0.172847
                                      -2.352
                                              0.01865
x107b
             -0.406611
                                     -0.072
x155b
             -0.010885
                          0.151221
                                              0.94262
                                     -2.270
-2.347
                                              0.02320
                          0.247090
             -0.560937
x163b
             -0.365597
x150b
                          0.155773
                                              0.01893
x131b
             -0.729776
                          0.337275
                                     -2.164
                                              0.03048
              0.186285
                          0.141927
                                              0.18934
x119b
                                      1.313
                          0.296493
                                              0.72469
x194b
             -0.104422
                                     -0.352
                          0.198450
                                      1.483
                                              0.13818
x120b
              0.294225
                          0.580414
x16b
              0.096834
                                      0.167
                                              0.86750
x70b
             -0.006546
                          0.533672
                                      -0.012
                                              0.99021
```