MAST90139 Assignment 1

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```
# Factor all the categorical predictors before fitting an initial model
domviolence$age=factor(domviolence$age)
domviolence$ms=factor(domviolence$ms)
domviolence$mmo=factor(domviolence$mmo)
domviolence$smok=factor(domviolence$smok)
domviolence$smok=factor(domviolence$smok)
domviolence$alc=factor(domviolence$alc)
domviolence$falc=factor(domviolence$falc)
domviolence$falc=factor(domviolence$falc)
domviolence$reg=factor(domviolence$educ)
domviolence$reg=factor(domviolence$reg)
domviolence$dv=factor(domviolence$dv)
# Obtain a simple summary of the domviolence dataframe
summary(domviolence)
```

```
## age
                  mmo
                          smok
                                  alc
                                          falc
                                                  educ
                                                          reg
                                                                 dv
          ms
                  0: 258
                          0:983
## 0:398
          1:875
                                  0:1209
                                          0:1032
                                                  0: 58
                                                         1:275
                                                                 0:947
## 1:532
          2: 98
                  1:1058 1:333
                                 1: 107
                                          1: 284
                                                  1:632
                                                         2:316
                                                                 1:369
## 2:242
          3: 51
                                                  2:626
                                                         3:378
## 3:144
          4: 47
                                                          4:347
##
          5: 28
##
          6:217
```

Question 1a

```
# Fit an initial model that contains all the predictors
model0 <- glm(dv ~ ., family = binomial, data = domviolence)

# Compute hypothesis testing to remove non-significant predictors
anova(model0, test = "Chi")

## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: dv
##
## Terms added sequentially (first to last)
##
##</pre>
```

```
Df Deviance Resid. Df Resid. Dev Pr(>Chi)
##
                         1315
## NULL
                                  1561.6
## age
        3
           26.1373
                         1312
                                  1535.5 8.926e-06 ***
                                  1504.1 7.835e-06 ***
        5 31.3925
                         1307
## ms
## mmo
         1
            4.0785
                        1306
                                  1500.0 0.043431 *
       1 17.9658
                                  1482.1 2.249e-05 ***
                        1305
## smok
            2.4734
## alc
        1
                        1304
                                 1479.6 0.115787
## falc 1
            9.7522
                        1303
                                  1469.8 0.001791 **
## educ 2 23.4457
                        1301
                                 1446.4 8.106e-06 ***
## reg
        3 28.7213
                        1298
                                 1417.7 2.563e-06 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

The above table returns a p-value of 0.115787 for alcohol, which indicates alcohol does not have significant effect, hence we will drop this variable.

```
## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: dv
##
## Terms added sequentially (first to last)
##
##
##
       Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                         1315
                                  1561.6
           26.1373
                         1312
                                  1535.5 8.926e-06 ***
## age
        3
        5 31.3925
                         1307
                                  1504.1 7.835e-06 ***
## ms
            4.0785
                         1306
                                  1500.0 0.043431 *
## mmo
        1
## smok
       1 17.9658
                         1305
                                  1482.1 2.249e-05 ***
## falc
        1
           10.5232
                         1304
                                  1471.5 0.001179 **
        2
           22.6593
## educ
                         1302
                                  1448.9 1.201e-05 ***
                         1299
           28.7468
                                  1420.1 2.531e-06 ***
## reg
         3
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

As depicted by the result, all the remaining terms are significant. Next, we will perform a stepwise selection using AIC to further simplify our model.

```
model1 <- step(model0, trace = 0)
summary(model1)</pre>
```

```
##
## Call:
## glm(formula = dv ~ age + ms + smok + falc + educ + reg, family = binomial,
## data = domviolence)
##
```

```
## Deviance Residuals:
##
      Min 1Q Median
                                  30
                                          Max
## -1.7848 -0.8195 -0.5870 1.0787
                                       2.3143
##
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
##
                         0.35749
## (Intercept) 0.52027
                                  1.455 0.145567
## age1
              -0.56976
                          0.17674 -3.224 0.001265 **
## age2
              -0.88831
                          0.23941 -3.710 0.000207 ***
## age3
              -0.92992
                          0.29064 -3.200 0.001376 **
## ms2
               0.30849
                          0.24311
                                   1.269 0.204467
                          0.30935
                                   1.866 0.062078 .
## ms3
               0.57716
## ms4
               1.38101
                          0.32680
                                   4.226 2.38e-05 ***
## ms5
               0.42905
                          0.45987
                                   0.933 0.350828
## ms6
               0.03606
                          0.21089
                                   0.171 0.864219
## smok1
              0.53873
                          0.14646
                                    3.678 0.000235 ***
                          0.15069
                                   2.984 0.002842 **
## falc1
              0.44970
## educ1
              -0.97425
                          0.29679 -3.283 0.001029 **
## educ2
              -1.32296
                          0.30928 -4.278 1.89e-05 ***
## reg2
              -0.91585
                          0.20992
                                   -4.363 1.28e-05 ***
## reg3
               0.01977
                          0.17628
                                   0.112 0.910686
## reg4
              -0.43371
                          0.18632 -2.328 0.019929 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 1561.6 on 1315 degrees of freedom
## Residual deviance: 1421.4 on 1300 degrees of freedom
## AIC: 1453.4
## Number of Fisher Scoring iterations: 4
```

As the summary table suggests, stepwise selection has removed mmo.

Question 1b

```
# Convert age and educ back to numerical form
domviolence$age <- as.integer(domviolence$age)</pre>
domviolence$educ <- as.integer(domviolence$educ)</pre>
model2 <- glm(dv ~ age + ms + smok + falc + educ + reg, family = binomial, domviolence)
summary(model2)
##
## Call:
  glm(formula = dv ~ age + ms + smok + falc + educ + reg, family = binomial,
       data = domviolence)
##
## Deviance Residuals:
       Min
                      Median
                                    3Q
                                            Max
                 1Q
## -1.8416 -0.8351 -0.6002
                               1.0940
                                         2.3086
```

```
##
## Coefficients:
##
               Estimate Std. Error z value Pr(>|z|)
                           0.42005
## (Intercept) 0.79432
                                     1.891 0.058623
## age
               -0.33551
                           0.09131
                                    -3.674 0.000239 ***
## ms2
                0.33731
                           0.24119
                                     1.398 0.161963
                           0.30786
                                     1.822 0.068446 .
## ms3
                0.56094
## ms4
                1.36151
                           0.32560
                                     4.181 2.90e-05 ***
## ms5
                0.56923
                           0.44937
                                     1.267 0.205250
## ms6
                0.18601
                           0.19852
                                     0.937 0.348776
## smok1
                0.51611
                           0.14554
                                     3.546 0.000391 ***
                           0.14963
                                     2.823 0.004759 **
## falc1
                0.42240
## educ
               -0.48947
                           0.12230
                                    -4.002 6.27e-05 ***
## reg2
               -0.91205
                           0.20919
                                    -4.360 1.30e-05 ***
                           0.17486
                                     0.278 0.780745
## reg3
                0.04867
## reg4
               -0.41621
                           0.18466
                                    -2.254 0.024199 *
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 1561.6 on 1315 degrees of freedom
##
## Residual deviance: 1427.9 on 1303 degrees of freedom
## AIC: 1453.9
##
## Number of Fisher Scoring iterations: 4
anova(model2, model1, test='Chi')
## Analysis of Deviance Table
##
## Model 1: dv ~ age + ms + smok + falc + educ + reg
## Model 2: dv ~ age + ms + smok + falc + educ + reg
    Resid. Df Resid. Dev Df Deviance Pr(>Chi)
## 1
          1303
                   1427.9
## 2
          1300
                   1421.4 3
                               6.4509 0.09162 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
```

Based on the test above, the p-value 0.09162 is greater than the significance level of 0.05. Thus, we will accept model2, since it's not significantly different from model1, and it's simpler than model1 in terms of model complexity.

Question 1c

```
model3 <- glm(dv ~ (age + ms + smok + falc + educ + reg)^2, family = binomial, domviolence)
# Perform stepwise selection to simplify model 3
suppressWarnings(model4 <- step(model3, trace = FALSE))
summary(model4)</pre>
```

```
##
## Call:
## glm(formula = dv ~ age + ms + smok + falc + educ + reg + ms:falc +
      smok:falc + educ:reg, family = binomial, data = domviolence)
## Deviance Residuals:
                    Median
      Min
                10
                                  30
                                          Max
## -1.9001 -0.8120 -0.6126 1.0027
                                       2.3227
##
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
                          0.65665
                                    1.726 0.084320 .
## (Intercept) 1.13349
## age
              -0.37147
                          0.09332 -3.980 6.88e-05 ***
## ms2
               0.76595
                          0.27660
                                   2.769 0.005620 **
## ms3
                          0.38588
                                    1.195 0.232102
               0.46111
## ms4
               1.31717
                          0.36560
                                    3.603 0.000315 ***
                                    1.053 0.292523
## ms5
               0.53650
                          0.50969
## ms6
               0.07792
                          0.22467
                                    0.347 0.728714
## smok1
               0.67308
                          0.17019
                                    3.955 7.66e-05 ***
## falc1
               0.63780
                          0.20800
                                    3.066 0.002167 **
## educ
              -0.62665
                          0.25004 -2.506 0.012204 *
## reg2
              -1.33985
                          0.91057 -1.471 0.141172
## reg3
                                   0.568 0.569716
              0.41698
                          0.73350
              -1.90241
                          0.81954 -2.321 0.020270 *
## reg4
## ms2:falc1
             -1.64084
                          0.57575 -2.850 0.004373 **
## ms3:falc1
             0.50303
                          0.66004
                                   0.762 0.445985
## ms4:falc1
               0.23587
                          0.82867
                                    0.285 0.775926
## ms5:falc1
                                    0.420 0.674621
              0.48348
                          1.15166
## ms6:falc1
                                    0.612 0.540400
               0.24844
                          0.40581
## smok1:falc1 -0.47591
                          0.33210 -1.433 0.151841
## educ:reg2
               0.19103
                          0.37798
                                    0.505 0.613283
## educ:reg3
              -0.15840
                          0.30731 -0.515 0.606259
## educ:reg4
               0.60461
                          0.33414
                                   1.809 0.070379 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 1561.6 on 1315 degrees of freedom
## Residual deviance: 1406.5 on 1294 degrees of freedom
## AIC: 1450.5
## Number of Fisher Scoring iterations: 4
# Further simplify the model using Chi-square test
anova(model4, test = "Chi")
## Analysis of Deviance Table
## Model: binomial, link: logit
## Response: dv
## Terms added sequentially (first to last)
```

```
##
##
##
            Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                             1315
                                      1561.6
## age
             1 23.3206
                             1314
                                      1538.3 1.371e-06 ***
             5 31.2069
                             1309
                                      1507.1 8.526e-06 ***
## ms
             1 19.6686
                                      1487.4 9.210e-06 ***
## smok
                             1308
## falc
             1 10.2754
                             1307
                                      1477.2 0.001348 **
## educ
             1 18.2615
                             1306
                                      1458.9 1.926e-05 ***
## reg
             3 31.0159
                             1303
                                      1427.9 8.435e-07 ***
## ms:falc
             5 12.7910
                             1298
                                      1415.1 0.025418 *
                 1.5394
                             1297
                                      1413.5 0.214704
## smok:falc 1
## educ:reg
             3
                 7.0232
                             1294
                                      1406.5 0.071163 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

We will first remove the interaction term between smok and falc, given it's p-value is larger than the significance level of 0.05.

```
## Analysis of Deviance Table
## Model: binomial, link: logit
##
## Response: dv
##
## Terms added sequentially (first to last)
##
##
            Df Deviance Resid. Df Resid. Dev Pr(>Chi)
##
## NULL
                             1315
                                      1561.6
                 23.321
                             1314
                                      1538.3 1.371e-06 ***
## age
             1
## ms
             5
                 31.207
                             1309
                                      1507.1 8.526e-06 ***
                                      1487.4 9.210e-06 ***
                 19.669
                             1308
## smok
             1
                                      1477.2 0.001348 **
## falc
             1
                 10.275
                             1307
                                      1458.9 1.926e-05 ***
## educ
             1
                18.262
                             1306
## reg
             3
                 31.016
                             1303
                                      1427.9 8.435e-07 ***
## ms:falc
             5
                 12.791
                             1298
                                      1415.1 0.025418 *
## educ:reg 3
                  6.508
                             1295
                                      1408.6 0.089347 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

Again, we will remove interaction between educ and reg, given it's high p-value.

Analysis of Deviance Table

```
##
## Model: binomial, link: logit
## Response: dv
##
## Terms added sequentially (first to last)
##
##
           Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL
                            1315
                                     1561.6
## ms
                42.425
                            1310
                                     1519.2 4.833e-08 ***
              12.103
                            1309
                                     1507.1 0.0005034 ***
## age
            1
## smok
            1
              19.669
                           1308
                                     1487.4 9.210e-06 ***
                                     1477.2 0.0013482 **
## falc
            1
              10.275
                           1307
## educ
              18.262
                           1306
                                     1458.9 1.926e-05 ***
            1
## reg
            3
               31.016
                            1303
                                     1427.9 8.435e-07 ***
                            1298
## ms:falc 5
               12.791
                                     1415.1 0.0254178 *
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

Finally, as the table suggests, all the remaining terms are relevant. A summary table of the final model is printed below.

summary(model4)

```
##
## Call:
## glm(formula = dv ~ ms + age + smok + falc + educ + reg + ms:falc,
##
       family = binomial, data = domviolence)
##
## Deviance Residuals:
       Min
                      Median
                                   3Q
                                           Max
                 1Q
## -1.9645 -0.8312 -0.5834
                               1.0333
                                         2.3199
##
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) 0.79898
                           0.42542
                                     1.878 0.060369 .
                           0.27412
                                     2.906 0.003665 **
## ms2
                0.79651
## ms3
                0.43946
                           0.38210
                                     1.150 0.250094
                           0.36282
                                     3.616 0.000299 ***
## ms4
                1.31189
## ms5
               0.48817
                           0.50342
                                     0.970 0.332192
## ms6
               0.14320
                           0.22283
                                     0.643 0.520462
                           0.09181
                                    -3.780 0.000157 ***
## age
               -0.34707
                           0.14649
                                     3.640 0.000273 ***
## smok1
                0.53324
## falc1
                0.52629
                           0.19063
                                     2.761 0.005766 **
## educ
               -0.49007
                           0.12337 -3.972 7.12e-05 ***
## reg2
               -0.90821
                           0.21067
                                    -4.311 1.63e-05 ***
                                     0.159 0.874038
## reg3
                0.02792
                           0.17609
## reg4
               -0.42353
                           0.18623
                                    -2.274 0.022953 *
## ms2:falc1
              -1.78134
                           0.57027
                                    -3.124 0.001786 **
## ms3:falc1
               0.32013
                                     0.488 0.625388
                           0.65570
## ms4:falc1
                0.24874
                           0.83284
                                     0.299 0.765197
                           1.13590
               0.59486
## ms5:falc1
                                     0.524 0.600494
```

```
## ms6:falc1
                   0.11761
                                     0.40123 0.293 0.769425
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
         Null deviance: 1561.6 on 1315 degrees of freedom
## Residual deviance: 1415.1 on 1298 degrees of freedom
## AIC: 1451.1
##
## Number of Fisher Scoring iterations: 4
Therefore, the "best" model is of the form:
logit(\theta) = 0.79898 + 0.79651 \times \mathtt{ms.2} + 0.43946 \times \mathtt{ms.3} + 1.31189 \times \mathtt{ms.4} + 0.48817 \times \mathtt{ms.5}
         +0.14320 \times \text{ms.6} + 0.53324 \times \text{smok.1} + 0.52629 \times \text{falc.1} - 0.90821 \times \text{reg.2} + 0.02792 \times \text{reg.3}
         -0.42353 \times {\tt reg.4} - 0.34707 \times {\tt age} - 0.49007 \times {\tt educ} - 1.78134 \times {\tt ms.2} : {\tt falc.1} + 0.32013 \times {\tt ms.3} : {\tt falc.1}
         +0.24874 \times \text{ms.4}: falc.1 +0.59486 \times \text{ms.5}: falc.1 +0.11761 \times \text{ms.6}: falc.1
```

Question 2 Odds ratio calculation and interpretation

Marital Status:

OR at various levels of falc	$\mathtt{falc} = \mathtt{0}$	$\mathtt{falc} = 1$
$\mathtt{ms} = 1 \ \mathtt{vs.ms} = 1$ $\mathtt{ms} = 2 \ \mathtt{vs.ms} = 1$	$ \begin{array}{c} 1 \\ e^{0.79651} = 2.2178 \end{array} $	$ \begin{array}{c} 1 \\ e^{0.79651 - 1.78134} = 0.3735 \end{array} $
$\mathtt{ms} = \mathtt{3} \mathtt{vs.} \mathtt{ms} = \mathtt{1}$	$e^{0.43946} = 1.5519$	$e^{0.43946 + 0.32013} = 2.1374$
$ exttt{ms} = 4 ext{ vs. ms} = 1 \ exttt{ms} = 5 ext{ vs. ms} = 1$	$e^{1.31189} = 3.7132$ $e^{0.48817} = 1.6293$	$e^{1.31189+0.24874} = 4.7618$ $e^{0.48817+0.59486} = 2.9536$
ms = 6 vs. ms = 1	$e^{0.14320} = 1.1540$	$e^{0.14320 + 0.11761} = 1.2980$

(falc = 0, ms = 6 vs. ms = 1) When there were no concern caused by family member's use of alcohol during childhood. The estimated odds of a never married woman to respond positively about domestic violence or mental abuse experienced during the previous 12 months is 15.40% more than a married woman. (OR = 1.1540)

(falc = 1, ms = 6 vs. ms = 1) On the other hand, if there were concern caused by family member's use of alcohol when grow up. The estimated odds ratio of responding positively for a never married woman is 29.80% higher compared to a married woman. (OR = 1.2980)

Smoking: Odds ratio = $e^{\beta_6} = e^{0.53324} = 1.7044$

The estimated odds of a non-smoking woman (smok = 1) are 70.44% more likely to respond positively about physical domestic violence or mental abuse experienced during the previous 12 month compared to a smoking woman (smok = 0).

Family alcohol:

OR at various ms levels	$\mathtt{falc} = \mathtt{0} \ \mathtt{vs.} \ \mathtt{falc} = \mathtt{0}$	$\mathtt{falc} = \mathtt{1}\mathtt{vs.}\mathtt{falc} = \mathtt{0}$
$\mathtt{ms}=\mathtt{1}$	1	$e^{0.52629} = 1.6926$
$\mathtt{ms} = 2$	1	$e^{0.52629 - 1.78134} = 0.2851$
$\mathtt{ms}=3$	1	$e^{0.52629 + 0.32013} = 2.3313$
$\mathtt{ms}=4$	1	$e^{0.52629 + 0.24874} = 2.1707$
$\mathtt{ms}=5$	1	$e^{0.52629 + 0.59486} = 3.0684$
$\mathtt{ms}=6$	1	$e^{0.52629 + 0.11761} = 1.9040$

(ms = 5, falc = 1 vs. falc = 0) The odds of a widowed woman to respond positively about physical domestic violence or mental abuse experienced during the previous 12 months, who has concern over family member's alcohol abuse when grow up, is three times (OR = 3.0684) higher than a widowed woman who has no concern.

(ms = 1, falc = 1 vs. falc = 0) Whilst a married woman who has concern over family's alcohol abuse during childhood is 69.26% more likely to respond positively to questions about physical domestic violence or mental abuse experienced during the previous 12 months compared to a married woman who has no concern caused. (OR = 1.6926)

Region:

	north	east	south	west
OR for each region vs. north	1	$e^{-0.90821} = 0.4032$	$e^{0.02792} = 1.0283$	$e^{-0.42353} = 0.6547$

(south vs. north) The estimated odds of a woman from the south region to respond positively about physical domestic violence or mental abuse experienced during the previous 12 months is almost the same as a woman from the north region. (OR = 1.0283)

(east vs. north) Contrarily, the estimated odds of a woman from the east region to respond positively about physical domestic violence or mental abuse experienced during the previous 12 months is 59.67% less than a woman from the north region. (OR = 0.4032)

Age:
$$e^{\beta_{11}} = e^{-0.34707} = 0.7068$$

For every increase in age, the estimated odds of a woman responding positively about physical domestic violence or mental abuse experienced during the previous 12 month decreased by 29.32%.

Education:
$$e^{\beta_{12}} = e^{-0.49007} = 0.6126$$

For every increase in the number of years in formal education, the estimated odds of a woman responding positively about physical domestic violence or mental abuse experienced during the previous 12 month decreased by 38.74%.