

Quiz 3

Prepare your response as a python notebook. The quiz is due Thursday evening before midnight.

- 1) Print your name, email address, and github id on the first line of your code
- 2) If you want to submit a handwritten image, include that in the notebook. Do not send separate files or links.
- 3) Include the code you wrote. No credit will be given to showing only the final results.

1. Load the challenger o-ring data from here

https://github.com/bcaffo/ds4bme_intro/blob/master/data/orings.csv

- a. Plot whether there was any o-ring failure (total > 0) versus temperature.
 - b. Fit a logistic regression curve of o-ring failure (outcome) versus temperature.
 - c. Plot the estimated sigmoid curve from the logistic regression fit on your plot from a.
 - d. A new oring has a temperature of 74 degrees. What is the estimated probability of failure from your model?
2. Consider a logistic regression model

$$P(Y_i = 1 | X_i) = \frac{\exp\{\beta_0(1 - X_i) + \beta_1 X_i\}}{1 + \exp\{\beta_0(1 - X_i) + \beta_1 X_i\}}$$

where X_i is either 0 or 1 depending on subject i's group. We observe data pairs (Y_i, X_i) where each Y_i is either 0 or 1 and each X_i is either 0 or 1.

- a. Write out the log likelihood that we would maximize to obtain estimates of the parameters.
 - b. Split the log likelihood into two parts, one where $X_i = 0$ and one where $X_i = 1$.
 - c. Argue that the estimates are
$$\hat{\beta}_0 = \log\left(\frac{\bar{Y}_0}{1 - \bar{Y}_0}\right) \quad \hat{\beta}_1 = \log\left(\frac{\bar{Y}_1}{1 - \bar{Y}_1}\right)$$
where \bar{Y}_0 is the proportion of 1's where $X_i = 0$ and \bar{Y}_1 is the proportion of 1's where $X_i = 1$.
3. The project will be to create an colab notebook report of a multivariate regression or logistic regression analysis. Pick out a dataset for analysis and print out the first 10 rows as a dataframe.

Hints:

- 1 Recall that the likelihood (unlogged) for a logistic regression model is

$$\prod_{i=1}^n P(Y_i = 1 | X_i)^{y_i} P(Y_i = 0 | X_i)^{1-y_i}$$

where y_i are the actual values of the response and $P(Y_i = 1 | X_i)$ is the model for the probability of a 1 given that particular value of X.