

Logistic Regression Inference

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Statistics with Python Course Developer





Cartwheel Data

Random sample of 25 adults attempted cartwheels

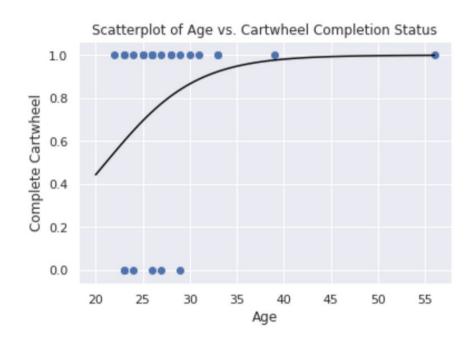
Primary Variable of interest: Cartwheel completion



Based on age, can we predict whether a cartwheel is completed?



Logistic Regression Line



Generalized Linear Model Regression Results

Dep. Variable: CompleteGroup No. Observations: 25

Model: GLM Df Residuals: 23

Model Family: BinomialDf Model:1Link Function: logitScale:1.0

Method: IRLS Log-Likelihood: -12.534

Date: Tue, 27 Nov 2018 **Deviance:** 25.068

Time: 16:11:20 Pearson chi2: 22.4

No. Iterations: 6

coef std err z P>|z| [0.025 0.975]

Intercept -4.4213 4.429 -0.998 0.318 -13.101 4.259

Age 0.2096 0.171 1.225 0.221 -0.126 0.545



Best Estimate ± Margin of Error



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$$b_1 \pm t^* \operatorname{se}(b_1)$$



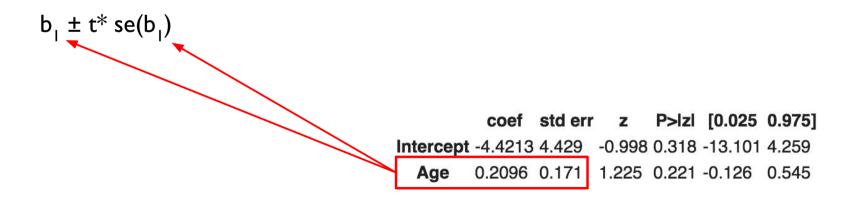
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$$df = n-2$$

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Best Estimate ± Margin of Error

Sample slope ± "a few" · estimated standard error

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Best Estimate ± Margin of Error

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df = n-2
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b<sub>1</sub> ± t* se(b<sub>1</sub>)
0.2096 ± 2.069 (0.171)
(-0.1442, 0.5634)
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        z
        P>|z|
        [0.025
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        -4.4213
        4.429
        -0.998
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        4.259

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        0.2096
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```

0 73 Mchaded



IVQ

Does it seem reasonable that there is a significant slope? \mathcal{N}^{t}

We'll continue working through the hypothesis testing framework before coming back to the answer of the IVQ.





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: $\beta_1 = 0$
 H_a : $\beta_1 \neq 0$



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$$\frac{b_1 - 0}{\text{s.e. } (b_1)} = \frac{0.2096}{0.171}$$

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Age 0.2096 0.171 (1.225) 0.221 -0.126 0.545
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$$\frac{b_1 - 0}{\text{s.e. } (b_1)}$$

With our p-value of about 0.221, we would fail to reject the null hypothesis and cannot conclude that we have a significantly linear relationship between age and the log odds of the probability of successfully completing a cartwheel.

=
$$\frac{0.2096}{0.171}$$
 = 1.225
 $\frac{\text{coef std err z P>|z|}}{\text{Intercept -4.4213 4.429}}$ = 0.2096 0.171 | 1.225 0.221 | -0.126 0.545



Summary

Logistic regression for a predicted variable with two options ~correct/incorrect or success/failure



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~changing interpretation to the logistic context



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Logistic regression for a predicted variable with two options ~correct/incorrect or success/failure

Confidence Intervals and Hypothesis Tests follow similar format as Linear Regression

~changing interpretation to the logistic context Coming up, we'll look at an example from NHANES using blood pressure and smoking