

CatData HW 4

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3.9

(a)

Answer: $\text{logit}[\hat{P}(Y = 1)] = 0.0532x - 3.5561$. In this example, x is income, Y is possession of travel card (0 = does not possess, 1 = does possess).

(b)

Answer: $\hat{\beta}$ means, in this case, that as income increases, the probability of possessing a travel card increases (because $\hat{\beta}$ is positive).

(c)

Answer: First, we know that $\hat{\pi}$ denotes $P(Y = 1)$, and that the logit function is $\log \left[\frac{P(Y = 1)}{1 - P(Y = 1)} \right]$. When you substitute 0.50 in for $P(Y = 1)$, you get 0:

```
log(0.50 / (1 - 0.50))
```

```
[1] 0
```

To show when the estimated π is 0.5, we just need to solve for x :

```
solveset(Eq(-3.556 + 0.0532*x), 0.50
```

```
({66.8421052631579}, 0.5)
```

Therefore, when $x = 66.84$, $\hat{\pi} = 0.50$. According to the model, there is a 50/50 shot of owning a travel card for those who make around 66.86 million lira.

Inc	NumCases	CreditCards
24	1	0
27	1	0
28	5	2
29	3	0
30	9	1
31	5	1
32	8	0
33	1	0
34	7	1
35	1	1
38	3	1
39	2	0
40	5	0
41	2	0

Inc	NumCases	CreditCards
42	2	0
45	1	1
48	1	0
49	1	0
50	10	2
52	1	0
59	1	0
60	5	2
65	6	6
68	3	3
70	5	3
79	1	0
80	1	0
84	1	0
94	1	0
120	6	6
130	1	1

```

cbind(CreditCards, NumCases - CreditCards) ~ Inc

              Estimate Std. Error   z value      Pr(>|z|)
(Intercept) -3.55611161 0.71689896 -4.960408 0.0000007034514
Inc          0.05317877 0.01314222  4.046408 0.0000520095124

```

3.15

(a)

Answer: The intercept in this case is whites (white = 0). To calculate the estimate population mean, just exponentiate the y-intercept by itself (or more accurately, the effect of white when black = 0):

```
exp(-2.38 + (1.733 * 0))
```

```
[1] 0.09255058
```

To get the estimated population means for black, add black to the model:

```
exp(-2.38 + (1.733 * 1))
```

```
[1] 0.5236143
```

(b)

The wald confidence interval for poisson data is $\hat{\beta} \pm z_{\alpha/2}(SE)$. $\hat{\beta}$ is the log of the ratio between the two means. Substituting these in, the lower bound is

```
[1] 1.447759
```

and upper bound is

```
[1] 2.023999
```

(c)

The negative binomial model is more believable because overdispersion is likely biasing our Poisson coefficients. We know we have overdispersion because in Poisson models, the mean should equal the variance, but in our case the variances for both blacks (1.150) and whites (0.155) are much, much greater than their group means (0.522 and 0.092, respectively).

(d)

\hat{D} , the dispersion index of the negative binomial model, is 4.94, which indicates a huge discrepancy between the observed dispersion and the dispersion assumed by the Poisson model (i.e. $D = 0$). If \hat{D} had turned out to be close to zero, then Poisson would be appropriate.

Question 3, AD Data

Answer:

	NLD	LD	Margin
NAD	730	100	830
AD	130	40	170
Margin	860	140	1000

AR is 0.11, CI around AR is (0.04, 0.18)

RR is 1.95, the CIs around the RR are (5.08, 9.78). The log RR is 0.17, CI around log RR is (1.63, 2.28)

OR is 2.25, the CIs are (1.49, 3.39). The log OR is 0.81, CIs around log OR is (0.40, 1.22)

Check OR with GLM

```
cbind(c(40, 130), c(100, 730)) ~ as.factor(c(1, 0))
(Intercept) as.factor(c(1, 0))1
-1.7255101      0.8092194
```

The coefficient is the logit, so exponentiate the coefficient to get the odds ratio:

```
(Intercept) as.factor(c(1, 0))1
0.1780822      2.2461538
```

Double check the confidence interval as well.

For log OR:

```
                2.5 %      97.5 %
(Intercept)    -1.9120897 -1.538930
as.factor(c(1, 0))1 0.3978035 1.220635
```

For OR:

```
                2.5 %      97.5 %
(Intercept)    0.1477713 0.2146105
as.factor(c(1, 0))1 1.4885515 3.3893400
```

Which is preferable?

Odds ratio is probably most appropriate.

Whether or not the risk ratio is appropriate depends on the nature of the study. Whether or not this is a retrospective study could change the meaning of the probabilities; if this were retrospective i.e. the study is asking "of those who developed learning disorders, how many of them had anxiety disorders", then the probability calculated for $P(\text{LD}|\text{AD})$ might in actuality represent $P(\text{AD}|\text{LD})$, which doesn't allow for calculation of a true risk ratio. In such a case, you'd want to go with the odds ratio, which doesn't suffer from such a limitation and allows for estimation of the risk ratio for prospective, cross-sectional, and retrospective studies. We're safe with the odds ratio no matter which of the three this data come from.

This leaves us with odds ratio vs attributable risk. AR does not work well when events are rare, which they arguably are in this case. You only had a 0.12 probability of developing LD if you were in the LAD group, and a 0.24 probability if you were in the AD group. The attributable risk difference of 0.11 belies the fact that those in the AD group were twice as likely to have LD compared to those in the NAD group. The OR is therefore much more informative of the increased risk of LD for those with AD than attributable risk is, and since the circumstances allow us to use the OR as an approximation of the RR, we also have an intuitive interpretation of the difference.

Appendix

3.9

(a)

N/A

(b)

N/A

(c)

```
# Check Work
import sympy
from sympy import *
from sympy import Symbol
x = Symbol('x')
# Solve
print(solveset(Eq(-3.556 + 0.0532*x), 0.50))

italianData <- as.data.frame(matrix(c(24, 27, 28, 29, 30, 31, 32, 33,
                                     34, 35, 38, 39, 40, 41, 42, 45,
                                     48, 49, 50, 52, 59, 60, 65, 68,
                                     70, 79, 80, 84, 94, 120, 130,
                                     1, 1, 5, 3, 9, 5, 8, 1,
                                     7, 1, 3, 2, 5, 2, 2, 1,
                                     1, 1, 10, 1, 1, 5, 6, 3,
                                     5, 1, 1, 1, 1, 6, 1,
                                     0, 0, 2, 0, 1, 1, 0, 0,
                                     1, 1, 1, 0, 0, 0, 0, 1,
                                     0, 0, 2, 0, 0, 2, 6, 3,
                                     3, 0, 0, 0, 0, 6, 1), ncol = 3))
colnames(italianData) <- c("Inc", "NumCases", "CreditCards")
knitr::kable(italianData)
q9_fit <- glm(cbind(CreditCards, NumCases - CreditCards) ~ Inc,
              italianData,
              family=binomial(link="logit"))
"glm((CreditCards, NumCases - CreditCards) ~ Inc,
family=binomial(link='logit'))"
summary(q9_fit)$coefficients
```

3.15

(a)

N/A

(b)

Work:

```
# CI Lower:  
log(0.522/0.092) - 1.96 * 0.147
```

```
[1] 1.447759
```

```
# CI Upper:  
log(0.522/0.092) + 1.96 * 0.147
```

```
[1] 2.023999
```

(c)

N/A

(d)

N/A

Question 3, AD Data

Answer:

```
q3Data <- as.data.frame(matrix(c(730,130,860,  
                                100, 40, 140,  
                                830,170,1000), ncol = 3))  
colnames(q3Data) <- c("NLD", "LD", "Margin")  
rownames(q3Data) <- c("NAD", "AD", "Margin")  
knitr::kable(q3Data)
```

Check with GLM

```
q3_mod <- glm(cbind(c(40, 130), c(100, 730)) ~ as.factor(c(1, 0)),  
             q3Data,  
             family = binomial())  
q3_mod$coefficients
```

The coefficient is the logit, so exponentiate the coefficient to get the odds ratio:

```
exp(q3_mod$coefficients)
```

Double check the confidence interval as well:

```
confint.default(q3_mod)
```

Work

Attributable Risk and CIs for AR

Attributable risk = $P(LD|AD) - P(LD|NAD)$. In other words, the additional risk for having a learning disability one faces if one has anxiety vs not:

```
(40/170) - (100/830)
```

```
[1] 0.1148122
```

The standard error is $\sqrt{\left(\frac{P_1(1-P_1)}{n_1} + \frac{P_2(1-P_2)}{n_2}\right)}$:

```
# get SE
((0.2352941 * (1 - 0.2352941) / 170) +
 (0.1204819 * (1 - 0.1204819) / 830))^0.5
```

```
[1] 0.0344396
```

```
# CI Lower
0.11 - (1.96 * 0.0344396)
```

```
[1] 0.04249838
```

```
# CI Upper
0.11 + (1.96 * 0.0344396)
```

```
[1] 0.1775016
```

Risk Ratio and CIs for log RR

Risk ratio = $\frac{P(LD|AD)}{P(LD|NAD)}$:

```
0.2352941 / 0.1204819
```

```
[1] 1.952941
```

But risk ratios are not central-limit-theorem friendly, so in order to make inferences we have to take the natural log of the risk ratio and get confidence intervals around *that*:

```
log(0.2352941 / 0.1204819)
```

```
[1] 0.6693367
```

The SE for the log RR is given as $\sqrt{\left(\frac{1-P_1}{n_1 P_1} + \frac{1-P_2}{n_2 P_2}\right)}$:

```
# Get SE
sqrt((1 - 0.2352941) / (170 * 0.2352941) + (1 - 0.1204819) / (830 * 0.1204819))
```

```
[1] 0.1670713
```

```
# CI lower
1.952941 - (1.96 * 0.1670713)
```

```
[1] 1.625481
```

```
# CI upper
1.952941 + (1.96 * 0.1670713)
```

```
[1] 2.280401
```

To get the CIs around the non-logged RR, exponentiate the CIs from the logged RR:

```
# CI lower
exp(1.952941 - (1.96 * 0.1670713))
```

```
[1] 5.080864
```

```
# CI upper
exp(1.952941 + (1.96 * 0.1670713))
```

```
[1] 9.780599
```

Odds Ratio and CIs for log OR

$$\text{Odds ratio} = \frac{P(\text{LD}|\text{AD})}{P(\text{LD}|\text{NAD})} \times \frac{1 - P(\text{LD}|\text{NAD})}{1 - P(\text{LD}|\text{AD})}:$$

```
(0.2352941 / 0.1204819) * ((1 - 0.1204819) / (1 - 0.2352941))
```

```
[1] 2.246154
```

Odds ratio is not so great for inferences due to long tail; get CIs for log odds instead.

The SE for the log odds is $\sqrt{\frac{1}{n_{11}} + \frac{1}{n_{12}} + \frac{1}{n_{21}} + \frac{1}{n_{22}}}$:

```
# get SE
sqrt((1/730) + (1/100) + (1/130) + (1/40))
```

```
[1] 0.2099099
```

```
# log odds
log(2.246154)
```

```
[1] 0.8092194
```

```
# CI lower
log(2.246154) - (1.96 * 0.2099099)
```

```
[1] 0.397796
```

```
# CI upper
log(2.246154) + (1.96 * 0.2099099)
```

```
[1] 1.220643
```

To get the CIs around the non-logged OR, exponentiate the CIs from the logged OR:

```
# CI lower
exp(log(2.246154) - (1.96 * 0.2099099))
```

```
[1] 1.48854
```



```
# CI upper
exp(log(2.246154) + (1.96 * 0.2099099))
```

```
[1] 3.389366
```

The odds ratio approximates the risk ratio when the second term of the odds ratio formula is close to 1, which it is in this case (1.150139):

$$\frac{P(\text{LD}|\text{AD})}{P(\text{LD}|\text{NAD})} \times \frac{1 - P(\text{LD}|\text{NAD})}{1 - P(\text{LD}|\text{AD})}$$

$$\frac{0.2352941}{0.1204819} \times \frac{1 - 0.1204819}{1 - 0.2352941}$$

```
(1 - 0.1204819) / (1 - 0.2352941)
```

```
[1] 1.150139
```