

Module 10 notebook

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Clear environment

```
rm(list = ls())
```

Demo activity

Load Libraries

```
library(tidyverse)
```

```
## -- Attaching packages -----
## v ggplot2 3.3.0      v purrr   0.3.3
## v tibble  3.0.0      v dplyr  0.8.5
## v tidyr   1.0.2      v stringr 1.4.0
## v readr   1.3.1      v forcats 0.5.0

## Warning: package 'ggplot2' was built under R version 3.6.3
## Warning: package 'tibble' was built under R version 3.6.3
## Warning: package 'tidyr' was built under R version 3.6.3
## Warning: package 'dplyr' was built under R version 3.6.3
## Warning: package 'forcats' was built under R version 3.6.3

## -- Conflicts -----
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()     masks stats::lag()
```

```
library(psych)
```

```
##
## Attaching package: 'psych'

## The following objects are masked from 'package:ggplot2':
##
##   %+%, alpha
```

```
library(olsrr)
```

```
## Warning: package 'olsrr' was built under R version 3.6.3

##
## Attaching package: 'olsrr'

## The following object is masked from 'package:datasets':
##
```

```
##      rivers
```

Read in data

```
lr <- read_csv("Logistic2.csv")
```

```
## Parsed with column specification:
## cols(
##   Y = col_double(),
##   X1 = col_double(),
##   X2 = col_double(),
##   X3 = col_double(),
##   X4 = col_double()
## )
```

```
#lr <- mutate(lr, X2 = X2*10)
```

```
#write_csv(lr, "Logistic2.csv", na = "")
```

Describe variables

```
describe(lr)
```

```
##      vars    n mean   sd median trimmed  mad min max range  skew kurtosis   se
## Y      1 164 0.69 0.46    1.0    0.73 0.00 0.0 1.0    1.0 -0.81   -1.35 0.04
## X1     2 164 0.46 0.50    0.0    0.45 0.00 0.0 1.0    1.0  0.15   -1.99 0.04
## X2     3 164 6.15 1.76    6.7    6.25 1.63 1.1 8.9    7.8 -0.58    0.08 0.14
## X3     4 164 1.42 1.37    1.0    1.26 1.48 0.0 5.0    5.0  0.64   -0.56 0.11
## X4     5 164 3.17 1.01    3.0    3.33 1.48 0.0 4.0    4.0 -1.12    0.53 0.08
```

OLS Regression

Model 1

```
ols_mod1 <- lm(Y ~ X1, data = lr)
ols_regress(ols_mod1)
```

```
##                               Model Summary
## -----
## R                               0.439           RMSE                0.418
## R-Squared                       0.193           Coef. Var          60.719
## Adj. R-Squared                  0.188           MSE                0.175
## Pred R-Squared                  0.174           MAE                0.346
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##                               Sum of
##                               Squares      DF      Mean Square      F      Sig.
## -----
## Regression      6.785           1           6.785      38.764      0.0000
## Residual      28.355          162           0.175
```

```
## Total          35.140          163
```

```
## -----
```

```
##
```

```
##                      Parameter Estimates
```

```
## -----
```

model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
-------	------	------------	-----------	---	-----	-------	-------

```
## -----
```

(Intercept)	0.500	0.045		11.211	0.000	0.412	0.588
-------------	-------	-------	--	--------	-------	-------	-------

X1	0.408	0.066	0.439	6.226	0.000	0.279	0.537
----	-------	-------	-------	-------	-------	-------	-------

```
## -----
```

Intercept: When X1 is zero, the expected Y is .500. X1: For every one-unit increase X1, there is an expected .408 increase in Y.

This model explains 19.31% of the variance in Y.

Model 2

```
ols_mod2 <- lm(Y ~ X1 + X2, data = lr)
```

```
ols_regress(ols_mod2)
```

```
##                      Model Summary
```

```
## -----
```

R	0.442	RMSE	0.419
---	-------	------	-------

R-Squared	0.196	Coef. Var	60.809
-----------	-------	-----------	--------

Adj. R-Squared	0.186	MSE	0.176
----------------	-------	-----	-------

Pred R-Squared	0.166	MAE	0.345
----------------	-------	-----	-------

```
## -----
```

```
## RMSE: Root Mean Square Error
```

```
## MSE: Mean Square Error
```

```
## MAE: Mean Absolute Error
```

```
##
```

```
##                      ANOVA
```

```
## -----
```

	Sum of Squares	DF	Mean Square	F	Sig.
--	----------------	----	-------------	---	------

```
## -----
```

Regression	6.876	2	3.438	19.585	0.0000
------------	-------	---	-------	--------	--------

Residual	28.264	161	0.176		
----------	--------	-----	-------	--	--

Total	35.140	163			
-------	--------	-----	--	--	--

```
## -----
```

```
##
```

```
##                      Parameter Estimates
```

```
## -----
```

model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
-------	------	------------	-----------	---	-----	-------	-------

```
## -----
```

(Intercept)	0.584	0.125		4.676	0.000	0.337	0.831
-------------	-------	-------	--	-------	-------	-------	-------

X1	0.405	0.066	0.436	6.157	0.000	0.275	0.535
----	-------	-------	-------	-------	-------	-------	-------

X2	-0.013	0.019	-0.051	-0.721	0.472	-0.050	0.023
----	--------	-------	--------	--------	-------	--------	-------

```
## -----
```

Intercept: When all predictors are zero, the expected Y is .584. X1: Holding all other variables constant; For every one-unit increase X1, there is an expected .405 increase in Y. X2: Holding all other variables constant; For every one-unit increase X2, there is an expected -.013 increase in Y.

This model explains 19.58% of the variance in Y. This is not much difference in R² as compared rto model 1.

Model 3

```
ols_mod3 <- lm(Y ~ X1 + X2 + X3, data = lr)
ols_regress(ols_mod3)
```

```
##                               Model Summary
## -----
## R                               0.465      RMSE                0.415
## R-Squared                      0.216      Coef. Var          60.210
## Adj. R-Squared                 0.202      MSE                0.172
## Pred R-Squared                 0.176      MAE                0.336
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##              Sum of      DF      Mean Square      F      Sig.
##              Squares
## -----
## Regression      7.603        3          2.534     14.724    0.0000
## Residual      27.538       160          0.172
## Total        35.140       163
## -----
##
##                               Parameter Estimates
## -----
##      model      Beta      Std. Error      Std. Beta      t      Sig.      lower      upper
## -----
## (Intercept)    0.680        0.132          0.372      5.143    0.000      0.419      0.941
## X1             0.345        0.071          0.372      4.838    0.000      0.204      0.486
## X2            -0.012        0.018         -0.046     -0.661    0.509     -0.049      0.024
## X3            -0.053        0.026         -0.158     -2.054    0.042     -0.105     -0.002
## -----
```

Intercept: When all predictors are zero, the expected Y is .680. X1: Holding all other variables constant; For every one-unit increase X1, there is an expected .345 increase in Y. X2: Holding all other variables constant; For every one-unit increase X2, there is an expected -.012 increase in Y. X3: Holding all other variables constant; For every one-unit increase X3, there is an expected -.053 increase in Y.

This model explains 21.64% of the variance in Y. This is not much difference in R^2 as compared to model 1.

Model 4

```
ols_mod4 <- lm(Y ~ X1 + X2 + X3 + X4, data = lr)
ols_regress(ols_mod4)
```

```
##                               Model Summary
## -----
## R                               0.518      RMSE                0.402
## R-Squared                      0.268      Coef. Var          58.360
## Adj. R-Squared                 0.250      MSE                0.162
## Pred R-Squared                 0.222      MAE                0.314
## -----
```

```
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
```

```
##
## ANOVA
## -----
```

	Sum of Squares	DF	Mean Square	F	Sig.
## Regression	9.431	4	2.358	14.581	0.0000
## Residual	25.710	159	0.162		
## Total	35.140	163			

```
## -----
```

```
##
## Parameter Estimates
## -----
```

	model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
## (Intercept)		0.308	0.169		1.823	0.070	-0.026	0.643
## X1		0.286	0.071	0.308	4.012	0.000	0.145	0.427
## X2		-0.013	0.018	-0.050	-0.734	0.464	-0.049	0.022
## X3		-0.029	0.026	-0.086	-1.114	0.267	-0.081	0.023
## X4		0.117	0.035	0.255	3.362	0.001	0.048	0.185

```
## -----
```

Intercept: When all predictors are zero, the expected Y is .316. X1: Holding all other variables constant; For every one-unit increase X1, there is an expected .287 increase in Y. X2: Holding all other variables constant; For every one-unit increase X2, there is an expected -.013 increase in Y. X3: Holding all other variables constant; For every one-unit increase X3, there is an expected -.028 increase in Y. X4: Holding all other variables constant; For every one-unit increase X4, there is an expected .115 increase in Y.

This model explains 26.87% of the variance in Y. This is not much difference in R^2 as compared to model 1.

Hierarchical comparison

```
anova(ols_mod1,
      ols_mod2,
      ols_mod3,
      ols_mod4)
```

```
## Analysis of Variance Table
##
## Model 1: Y ~ X1
## Model 2: Y ~ X1 + X2
## Model 3: Y ~ X1 + X2 + X3
## Model 4: Y ~ X1 + X2 + X3 + X4
##   Res.Df    RSS Df Sum of Sq    F    Pr(>F)
## 1     162 28.355
## 2     161 28.264  1   0.09126  0.5644 0.4536063
## 3     160 27.538  1   0.72643  4.4926 0.0355952 *
## 4     159 25.709  1   1.82804 11.3055 0.0009681 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Logistic regression

```
log_mod <- glm(Y ~ X1 + X2 + X3 + X4, family = binomial, data = lr)
summary(log_mod)

##
## Call:
## glm(formula = Y ~ X1 + X2 + X3 + X4, family = binomial, data = lr)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -2.3956  -0.7618   0.3744   0.7864   1.6046
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.86309    0.98886  -0.873  0.382766
## X1           1.77209    0.48405   3.661  0.000251 ***
## X2          -0.08569    0.11189  -0.766  0.443785
## X3          -0.15597    0.15370  -1.015  0.310210
## X4           0.59549    0.20668   2.881  0.003962 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 203.32  on 163  degrees of freedom
## Residual deviance: 155.59  on 159  degrees of freedom
## AIC: 165.59
##
## Number of Fisher Scoring iterations: 5
```

The model above displays the log odds of each predictor variable (While controlling for all other predictors in the model) on the outcome of Y. We can see that X1 and X4 are statistically significant. However, to have a better interpretation of each with odds ratios, we need to exponentiate the coefficients.

Get ORs & 95% confidence intervals

```
exp(coefficients(log_mod))

## (Intercept)          X1          X2          X3          X4
##  0.4218572  5.8831439  0.9178798  0.8555857  1.8139261

exp(confint(log_mod))

## Waiting for profiling to be done...
##              2.5 %    97.5 %
## (Intercept) 0.05830423 2.898238
## X1          2.37624313 16.216290
## X2          0.73114151 1.138133
## X3          0.63116883 1.157472
## X4          1.22321689 2.762664
```

Intercept: When all of the X variables are zero, the odds are .421 of developing the outcome of Y (Or we can take the inverse and state they are 2.38 times as likely NOT to develop the outcome of Y). This is not statistically significant. X1 (Binary Variable): After controlling for all variables in the model, Those coded as

1 are 5.88 times as likely to develop the outcome of Y as compared to those coded 0. This is statistically significant. X2 (Continuous): After controlling for all variables in the model, For every one unit increase in X2, there is an expected increase of 0.918 times of developing Y (Or we can take the inverse and state that for every one unit increase in X2, there is a 1.09 increase in the odds of NOT developing the outcome of Y). This is not statistically significant. X3: (Continuous): After controlling for all variables in the model, For every one unit increase in X3, there is an expected increase of 0.856 times in the odds of developing Y (Or we can take the inverse and state that for every one unit increase in X2, there is a 1.17 increase in the odds of NOT developing the outcome of Y). This is not statistically significant. X4: (Continuous): After controlling for all variables in the model, For every one unit increase in X4, there is an expected increase of 1.81 times in the odds of developing Y. This is statistically significant.

Deviancy test

```
anova(log_mod, test="Chisq")
```

```
## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: Y
##
## Terms added sequentially (first to last)
##
##      Df Deviance Resid. Df Resid. Dev Pr(>Chi)
## NULL                163      203.32
## X1      1      34.604      162      168.72 4.04e-09 ***
## X2      1       0.484      161      168.23 0.486443
## X3      1       3.694      160      164.54 0.054620 .
## X4      1       8.946      159      155.59 0.002781 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

The difference between the deviance for each model and the null is one measure of model fit. These comparisons tell us whether adding information to a null model will lead to better prediction. Each row in the deviance table compares that model to the null model.

X1 = model with just X1 X2 = model with X1 + X2 X3 = model with X1 + X2 + X3 X4 = model with X1 + X2 + X3 + X4

In this case, Only adding in X4 adds to the predictive power.

Calculate Mcfadden R²

```
m1_mcfadden <- 1 - (168.72/203.32)
m2_mcfadden <- 1 - (168.23/203.32)
m3_mcfadden <- 1 - (164.54/203.32)
m4_mcfadden <- 1 - (155.59/203.32)
```

```
m1_mcfadden
```

```
## [1] 0.1701751
```

```
m2_mcfadden
```

```
## [1] 0.1725851
```

```
m3_mcfadden
```

```
## [1] 0.1907338
```

```
m4_mcfadden
```

```
## [1] 0.2347531
```

Compare conclusions from the OLS vs. logistic regression analyses

We get similar conclusions between the 2 analysis approaches.

Try it yourself

Data prep

```
#obs <- read_csv("bac_obs.csv")
# Create dichotomized versions of bac (>.08 vs. <= .08) and typ_drks (> average of 2 per day vs. <= average of 2 per day)
#obs <- mutate(obs, bac_over = ifelse(bac > .08, 1, 0))
#table(obs$bac_over)
#describe(obs$weight)
#obs <- mutate(obs, weight_low = ifelse(weight <= 58.54, 1, 0))
#write_csv(obs, "bac_module10.csv")
```

Import data

```
bac <- read_csv("bac_module10.csv")
```

Use OLS regression to predict bac_over with alcexp, pmood, weight_low, and typ_drks

Build up models step by step

```
ols_m1 <- lm(bac_over ~ alcexp, data = bac)
ols_regress(ols_m1)
```

```
##                               Model Summary
## -----
## R                               0.457          RMSE                0.446
## R-Squared                       0.209          Coef. Var          83.352
## Adj. R-Squared                  0.205          MSE                0.199
## Pred R-Squared                  0.195          MAE                0.397
## -----
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
##
##                               ANOVA
## -----
##                               Sum of
##                               Squares      DF      Mean Square      F      Sig.
## -----
## Regression      10.381          1          10.381      52.203      0.0000
```



```
## Residual      39.374      198      0.199
## Total        49.755      199
```

```
## -----
```

```
##
```

```
##                      Parameter Estimates
```

```
## -----
```

##	model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
##	(Intercept)	-0.662	0.169		-3.925	0.000	-0.994	-0.329
##	alcexp	0.293	0.041	0.457	7.225	0.000	0.213	0.373

```
## -----
```

```
ols_m2 <-lm(bac_over ~ alcexp + pmood, data = bac)
ols_regress(ols_m2)
```

```
##                      Model Summary
```

```
## -----
```

##	R	0.477	RMSE	0.442
##	R-Squared	0.228	Coef. Var	82.562
##	Adj. R-Squared	0.220	MSE	0.195
##	Pred R-Squared	0.207	MAE	0.390

```
## -----
```

```
## RMSE: Root Mean Square Error
```

```
## MSE: Mean Square Error
```

```
## MAE: Mean Absolute Error
```

```
##
```

```
##                      ANOVA
```

```
## -----
```

##		Sum of Squares	DF	Mean Square	F	Sig.
##	Regression	11.319	2	5.660	29.009	0.0000
##	Residual	38.436	197	0.195		
##	Total	49.755	199			

```
## -----
```

```
##
```

```
##                      Parameter Estimates
```

```
## -----
```

##	model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
##	(Intercept)	-0.854	0.189		-4.528	0.000	-1.227	-0.482
##	alcexp	0.278	0.041	0.433	6.810	0.000	0.197	0.358
##	pmood	0.050	0.023	0.139	2.193	0.029	0.005	0.095

```
## -----
```

```
ols_m3 <-lm(bac_over ~ alcexp + pmood + weight_low, data = bac)
ols_regress(ols_m3)
```

```
##                      Model Summary
```

```
## -----
```

##	R	0.494	RMSE	0.438
##	R-Squared	0.244	Coef. Var	81.896
##	Adj. R-Squared	0.232	MSE	0.192
##	Pred R-Squared	0.215	MAE	0.384

```
## -----
```

```
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
```

```
##
```

ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	12.129	3	4.043	21.06	0.0000
Residual	37.626	196	0.192		
Total	49.755	199			

```
##
```

```
##
```

Parameter Estimates							
model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	-0.834	0.187		-4.450	0.000	-1.204	-0.464
alcexp	0.269	0.041	0.420	6.619	0.000	0.189	0.349
pmood	0.048	0.023	0.133	2.106	0.036	0.003	0.092
weight_low	0.182	0.089	0.128	2.053	0.041	0.007	0.357

```
##
```

```
ols_m4 <-lm(bac_over ~ alcexp + pmood + weight_low + typ_drks, data = bac)
ols_regress(ols_m4)
```

```
##
```

Model Summary			
R	0.609	RMSE	0.401
R-Squared	0.371	Coef. Var	74.880
Adj. R-Squared	0.358	MSE	0.160
Pred R-Squared	0.340	MAE	0.336

```
##
```

```
## RMSE: Root Mean Square Error
## MSE: Mean Square Error
## MAE: Mean Absolute Error
```

```
##
```

ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	18.460	4	4.615	28.756	0.0000
Residual	31.295	195	0.160		
Total	49.755	199			

```
##
```

```
##
```

Parameter Estimates							
model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	-0.891	0.172		-5.194	0.000	-1.230	-0.553
alcexp	0.103	0.046	0.160	2.251	0.025	0.013	0.193
pmood	0.054	0.021	0.151	2.606	0.010	0.013	0.095

## weight_low	0.207	0.081	0.146	2.551	0.012	0.047	0.367
## typ_drks	0.015	0.002	0.439	6.281	0.000	0.010	0.020
## -----							

Compare the OLS models by comparing R^2 values

Model 1 vs Model 2: R^2 increases from 0.209 to 0.228, indicating that adding pmood when controlling for alc_exp does not add much explained variance (~2%) to the model.

Model 2 vs. Model 3: R^2 increases from 0.228 to 0.244, indicating that adding weight_low when controlling for alcexp and pmood does not add much explained variance (~2%) to the model

Model 3 vs. Model 4: R^2 increases from 0.244 to 0.371, indicating that about 13% additional variance in bac_over is explained when you add typ_drks to the model while controlling for alc_exp, pmood, and weight_low.

Compare the OLS models via significance testing with hierarchical regression

```
anova(ols_m1,
      ols_m2,
      ols_m3,
      ols_m4)
```

```
## Analysis of Variance Table
##
## Model 1: bac_over ~ alcexp
## Model 2: bac_over ~ alcexp + pmood
## Model 3: bac_over ~ alcexp + pmood + weight_low
## Model 4: bac_over ~ alcexp + pmood + weight_low + typ_drks
##   Res.Df    RSS Df Sum of Sq    F    Pr(>F)
## 1     198 39.374
## 2     197 38.436  1    0.9385  5.8476  0.01652 *
## 3     196 37.626  1    0.8091  5.0415  0.02587 *
## 4     195 31.295  1    6.3312 39.4498 2.146e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

The significance testing indicates that each subsequent model explains a significantly larger percent of the variance in Y than the previous model. Keep in mind that, even though the increase in R^2 is significant, 2% is not a huge increase.

Use Logistic Regression to predict bac_over with alcexp, pmood, weight_low, and typ_drks

```
logreg_mod <- glm(bac_over ~ alcexp + pmood + weight_low + typ_drks, data = bac)
summary(logreg_mod)
```

```
##
## Call:
## glm(formula = bac_over ~ alcexp + pmood + weight_low + typ_drks,
##      data = bac)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -1.06738  -0.32135   0.05886   0.31073   0.89553
##
```

```
## Coefficients:
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.891359   0.171627  -5.194 5.17e-07 ***
## alcexp      0.102739   0.045641   2.251 0.02550 *
## pmood       0.053904   0.020684   2.606 0.00987 **
## weight_low  0.207061   0.081163   2.551 0.01150 *
## typ_drks    0.014957   0.002381   6.281 2.15e-09 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for gaussian family taken to be 0.1604883)
##
## Null deviance: 49.755  on 199  degrees of freedom
## Residual deviance: 31.295  on 195  degrees of freedom
## AIC: 208.6
##
## Number of Fisher Scoring iterations: 2
```

The model above displays the log odds of each predictor variable (While controlling for all other predictors in the model) on the outcome of bac_over. We can see that all of the predictors statistically significant. However, to have a better interpretation of each with odds ratios, we need to exponentiate the coefficients.

Exponentiate coefficients to get odds ratios and confidence intervals

```
exp(coefficients(logreg_mod))
```

```
## (Intercept)      alcexp      pmood  weight_low      typ_drks
##   0.4100982    1.1082027    1.0553834    1.2300581    1.0150698
```

```
exp(confint(logreg_mod))
```

```
##           2.5 %    97.5 %
## (Intercept) 0.2929537 0.5740856
## alcexp      1.0133733 1.2119060
## pmood       1.0134537 1.0990480
## weight_low  1.0491552 1.4421537
## typ_drks    1.0103431 1.0198187
```

Intercept: When all of the X variables are zero, the odds of having a bac greater than 0.08 are 0.41 times as likely. Or we can take the inverse and state they are 2.43 times as likely NOT to develop the outcome of bac over 0.08 (calculated by dividing 1/0.41). The confidence interval does not include 1, indicating that this is statistically significant.

alcexp (continuous): for every one-unit increase in alcexp, the odds of having a bac > 0.08 increased by 1.12. In other words, for every one-unit increase in alcexp, participants are 1.12 times more likely to have a bac > 0.08. The confidence interval does not include 1, indicating that this is statistically significant.

pmood (continuous): when controlling for alcexp, for every one-unit increase in pmood, the odds of having a bac > 0.08 increased by 1.05. In other words, for every one-unit increase in pmood, participants are 1.05 times more likely to have bac > 0.08. The confidence interval does not include 1, indicating that this is statistically significant.

weight_low (binary): when controlling for alcexp and pmood, participants with lower body weight (coded as 1) were 1.23 times as likely to have a bac > 0.08 than participants who did not have lower body weight. The confidence interval does not include 1, indicating that this is statistically significant.

typ_drks (continuous): when controlling for alcexp, pmood, and weight_low, for a one-unit increase in typ_drks the odds of having a bac > 0.08 increase by 1.015. In other words, for every one-unit increase in

typ_drks, participants are 1.015 times as likely to have a bac > 0.08. The confidence interval does not include 1, indicating that this is statistically significant.

Deviance testing

```
anova(logreg_mod, test="Chisq")

## Analysis of Deviance Table
##
## Model: gaussian, link: identity
##
## Response: bac_over
##
## Terms added sequentially (first to last)
##
##
##          Df Deviance Resid. Df Resid. Dev  Pr(>Chi)
## NULL                199      49.755
## alcexp             1  10.3810      198      39.374 8.794e-16 ***
## pmood              1   0.9385      197      38.436  0.01560 *
## weight_low         1   0.8091      196      37.626  0.02475 *
## typ_drks           1   6.3312      195      31.295 3.366e-10 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

The difference between the deviance for each model and the null is one measure of model fit. These comparisons tell us whether adding information to a null model will lead to better prediction. Each row in the deviance table compares that model to the null model. alcexp = model with just alcexp pmood = model with alcexp + pmood weight_low = model with alcexp + pmood + weight_low typ_drks = model with alcexp + pmood + weight_low + typ_drks

In this case, adding each variable adds to the predictive power of the model (i.e., reducing model deviance).

Calculate McFadden's R^2 from deviance table

This serves as an effect size! McFadden $R^2 = 1 - (\text{Deviance model} / \text{Deviance Null})$

```
# get the null deviance from the original model output
# get the deviance for each model from the residual deviance column of the devaince table

m1_mcfaddens <- 1-(39.374/49.755)
m1_mcfaddens

## [1] 0.2086423

m2_mcfaddens <- 1-(38.436/49.755)
m2_mcfaddens

## [1] 0.2274947

m3_mcfaddens <- 1-(37.626/49.755)
m3_mcfaddens

## [1] 0.2437745

m4_mcfadens <- 1-(31.295/49.755)
m4_mcfadens

## [1] 0.371018
```

Now we can compare the McFadden's R^2 to answer the same questions we asked about with hierarchical regression the the OLS models.

Model 1 vs Model 2: McFaddens R^2 increases from 0.209 to 0.228, indicating that adding pmood when controlling for alc_exp does not add much explained variance (~2%) to the model.

Model 2 vs. Model 3: R^2 increases from 0.228 to 0.244, indicating that adding weight_low when controlling for alcexp and pmood does not add much explained variance (~2%) to the model

Mode 3 vs. Model 4: R^2 increases from 0.244 to 0.371, indicating that about 13% additional varince in bac_over is explained when you add typ_drks to the model while controlling for alc_exp, pmood, and weight_low.

Note, these values are essentially identical to what we got from the R^2 vaues in the OLS models above!

Compare conclusions from the OLS vs. logistic regression analyses

We get similar conclusions between the 2 analysis aproaches.