

Lecture 2: Fitting and interpreting logistic regression models

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Last time: Dengue data

Data: Data on 5720 Vietnamese children, admitted to the hospital with possible dengue fever. Variables include:

- ▶ *Sex*: patient's sex (female or male)
- ▶ *Age*: patient's age (in years)
- ▶ *WBC*: white blood cell count
- ▶ *PLT*: platelet count
- ▶ other diagnostic variables. . .
- ▶ *Dengue*: whether the patient has dengue (0 = no, 1 = yes)

Logistic regression model

$$Y_i \sim \text{Bernoulli}(p_i)$$

$$\log \left(\frac{p_i}{1 - p_i} \right) = \beta_0 + \beta_1 WBC_i$$

Why is there no noise term ε_i in the logistic regression model?

Discuss for 1–2 minutes with your neighbor, then we will discuss as a class.

Fitting the logistic regression model

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$$\log\left(\frac{p_i}{1-p_i}\right) = \beta_0 + \beta_1 WBC_i$$

```
m1 <- glm(Dengue ~ WBC, data = dengue,  
           family = binomial)  
summary(m1)
```

Fitting the logistic regression model

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$$\log\left(\frac{p_i}{1-p_i}\right) = \beta_0 + \beta_1 \text{WBC}_i$$

```
m1 <- glm(Dengue ~ WBC, data = dengue,  
          family = binomial)  
summary(m1)
```

```
##
```

```
## Call:
```

```
## glm(formula = Dengue ~ WBC, family = binomial, data = dengue)
```

```
##
```

```
## Coefficients:
```

```
##              Estimate Std. Error z value Pr(>|z|)  
## (Intercept)  1.73743    0.08499   20.44  <2e-16 ***  
## WBC          -0.36085    0.01243  -29.03  <2e-16 ***
```

```
##
```

Making predictions

$$\log \left(\frac{\hat{p}_i}{1 - \hat{p}_i} \right) = 1.737 - 0.361 \text{ WBC}_i$$

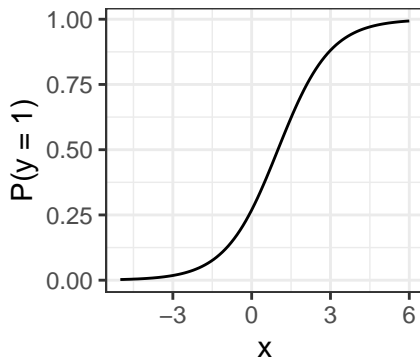
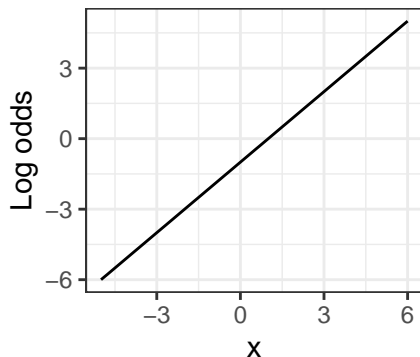
Work in groups of 2-3 on the following questions:

- ▶ What is the predicted odds of dengue for a patient with a WBC of 10?
- ▶ For a patient with a WBC of 10, is the predicted probability of dengue > 0.5 , < 0.5 , or $= 0.5$?
- ▶ What is the predicted *probability* of dengue for a patient with a WBC of 10?

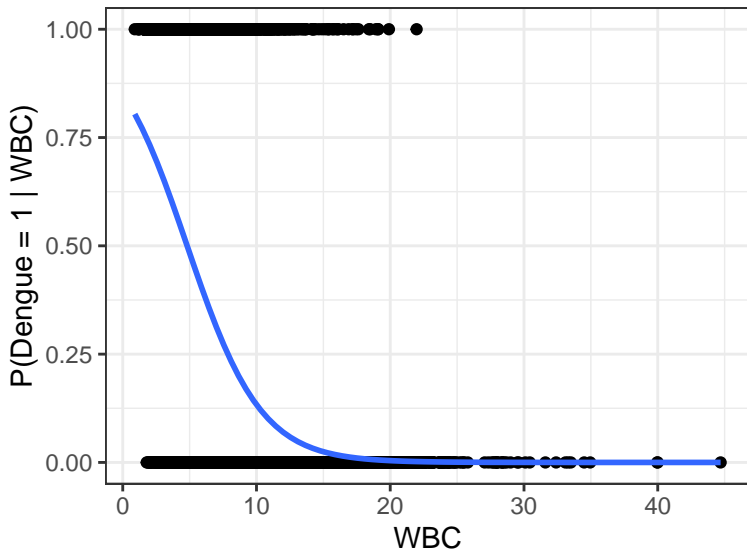
Shape of the regression curve

$$\log\left(\frac{p_i}{1-p_i}\right) = \beta_0 + \beta_1 X_i$$

$$p_i = \frac{e^{\beta_0 + \beta_1 X_i}}{1 + e^{\beta_0 + \beta_1 X_i}}$$



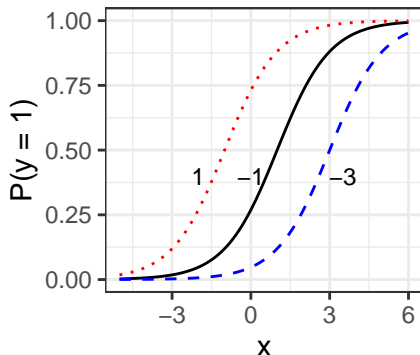
Plotting the fitted model for dengue data



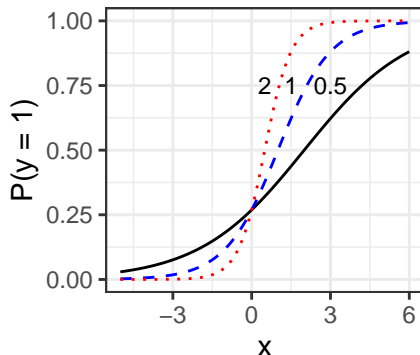
Shape of the regression curve

How does the shape of the fitted logistic regression depend on β_0 and β_1 ?

$$p_i = \frac{\exp\{\beta_0 + X_i\}}{1 + \exp\{\beta_0 + X_i\}} \text{ for } \beta_0 = -3, -1, 1$$



$$p_i = \frac{\exp\{-1 + \beta_1 X_i\}}{1 + \exp\{-1 + \beta_1 X_i\}} \text{ for } \beta_1 = 0.5, 1, 2$$



Interpretation

$$\log \left(\frac{\hat{p}_i}{1 - \hat{p}_i} \right) = 1.737 - 0.361 \text{ WBC}_i$$

Work in groups of 2-3 for on the following questions:

- ▶ Are patients with a higher WBC more or less likely to have dengue?
- ▶ What is the change in *log odds* associated with a unit increase in WBC?
- ▶ What is the change in *odds* associated with a unit increase in WBC?