

Linear and logistic regression

Ciaran Evans

Warmup

Work on the warmup activity

Warmup

```
library(Stat2Data)
data("FirstYearGPA")

lm(GPA ~ HSGPA + SATM, data = FirstYearGPA) |> coef()
```

```
##      (Intercept)          HSGPA          SATM
## 0.7579761649 0.5305150632 0.0007984613
```

```
y <- FirstYearGPA$GPA
X <- cbind(1, FirstYearGPA$HSGPA, FirstYearGPA$SATM)
solve(t(X) %*% X) %*% t(X) %*% y
```

```
##           [,1]
## [1,] 0.7579761649
## [2,] 0.5305150632
## [3,] 0.0007984613
```

Regression assumptions

$$\text{GPA}_i = \beta_0 + \beta_1 \text{HSGPA}_i + \beta_2 \text{SATM}_i + \varepsilon_i$$

Question: What assumptions do we often make when fitting a linear regression model?

Regression assumptions

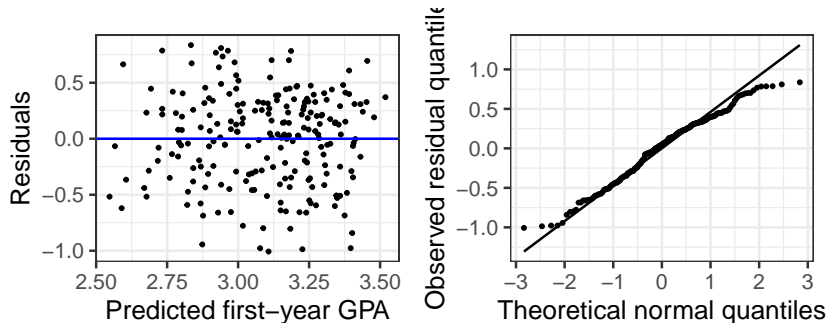
$$\text{GPA}_i = \beta_0 + \beta_1 \text{HSGPA}_i + \beta_2 \text{SATM}_i + \varepsilon_i$$

Some common assumptions:

- ▶ Shape
- ▶ Constant variance (variance of ε_i is the same for all observations)
- ▶ Normality (ε_i comes from a normal distribution)
- ▶ Independence

Question: How do we assess these assumptions?

Diagnostic plots



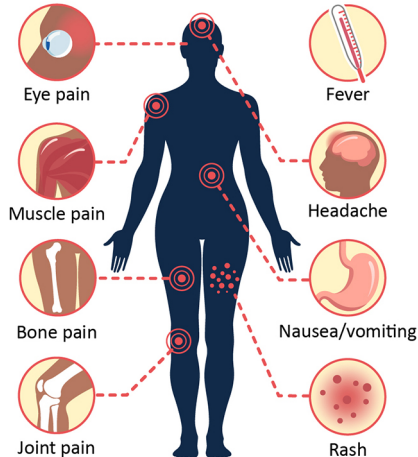
Question: Do the regression assumptions seem reasonable here?

Another motivating example: Dengue fever

Dengue fever: a mosquito-borne viral disease affecting 400 million people a year

Dengue Symptoms

Fever with any of the following



Motivating example: 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)

Research goal: Predict dengue status using diagnostic measurements

Fitting a model: initial attempt

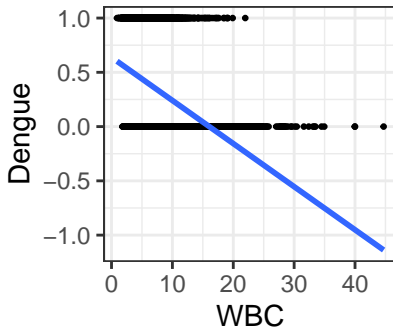
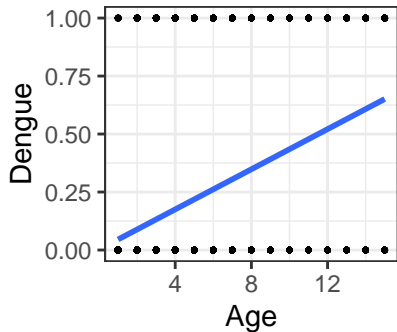
What if we try a linear regression model?

Y_i = dengue status of i th patient

$$Y_i = \beta_0 + \beta_1 WBC_i + \varepsilon_i \quad \varepsilon_i \stackrel{iid}{\sim} N(0, \sigma_\varepsilon^2)$$

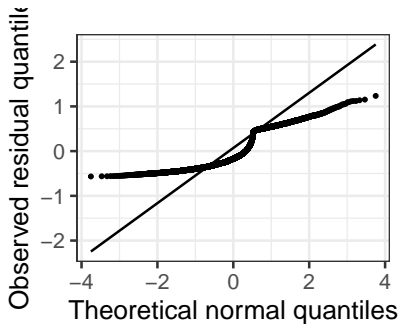
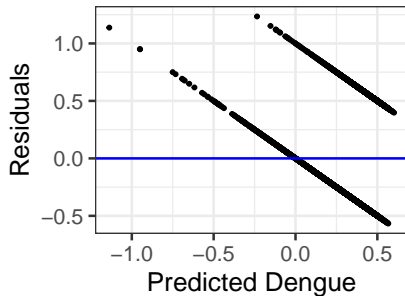
What are some potential issues with this linear regression model?

Don't fit linear regression with a binary response



Don't fit linear regression with a binary response

Diagnostic plots:



Second attempt

Let's rewrite the linear regression model:

Second attempt

$$Y_i \sim \text{Bernoulli}(p_i) \quad p_i = \mathbb{P}(Y_i = 1 | WBC_i)$$

$$p_i = \beta_0 + \beta_1 WBC_i$$

Are there still any potential issues with this approach?

Fixing the issue: logistic regression

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

$$g(p_i) = \beta_0 + \beta_1 WBC_i$$

where $g : (0, 1) \rightarrow \mathbb{R}$ is unbounded.

Usual choice: $g(p_i) = \log \left(\frac{p_i}{1 - p_i} \right)$

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.