

Topics: Permutation tests, logistic regression

Due on November 16, 2019

Name of student:

Roll number:

1. Permutation test of independence

[8]

Perform a permutation test of independence on Table 1. Compare with the standard χ^2 and likelihood ratio tests.

Gender	Handedness			Total by Gender
	Right-handed	Left-handed	Ambidextrous	
Male	14	3	3	20
Female	13	1	2	16
Other	6	1	1	8
Total by Handedness	33	5	6	44

Table 1: A fictitious dataset.

2. Exact logistic regression

[12]

In a standard binomial logistic regression set-up

$$\text{logit}(\mathbb{P}(Y_i = 1)) = \beta_0 + \beta^\top X_i, \quad i = 1, \dots, n,$$

write down sufficient statistics T_j for the parameters β_j , $j = 0, \dots, p$. Show that the distribution of T_p conditional on T_0, \dots, T_{p-1} depends only on β_p . Thus, using this conditional distribution, one can estimate and perform inference on β_p . Does a conditional MLE always exist?

Write down the conditional distribution under $H_0 : \beta_p = 0$. Describe how you would do an exact test of this hypothesis.

Use the **R** packages `logistix` and `elrm` to perform exact logistic regression on the data in Table 2 with “White-collar job” as response, and “Gender” and “College education” as explanatory variables. Also, perform

Gender	College education	White-collar job	Number of cases
M	No	1	8
F	No	1	6
M	Yes	7	10
F	Yes	6	6

Table 2: Another fictitious dataset.

a standard logistic regression on the same data and compare the results.