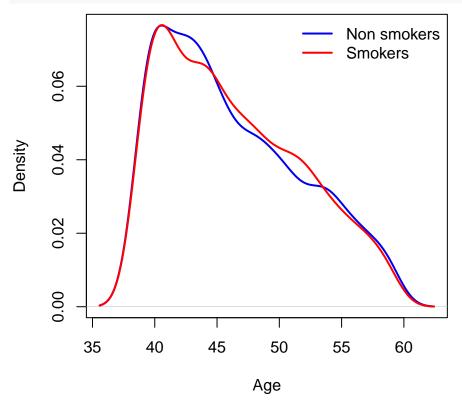
## Biostatistics (MATH11230)

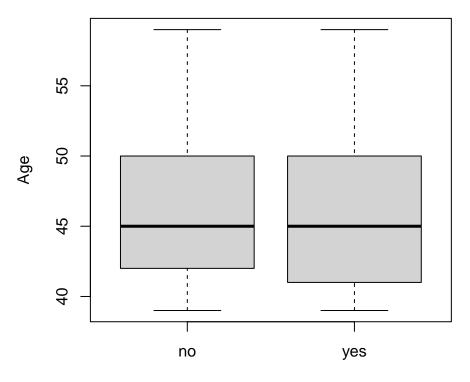
## Vanda Inácio

In this supplement I reproduce the results in the slides about confounding and interaction/effect modification. This first block reproduces the confounding analysis results.

```
require(readxl)
data_wcgs <- read_excel("wcgsdata.xls")</pre>
smoking_binary <- ifelse(data_wcgs$Ncigs0 == 0, 0, 1)</pre>
data_wcgs$smoking_binary <- factor(smoking_binary, levels = c(0, 1),</pre>
                                   labels = c("no", "yes"))
res_1 <- glm(Chd69 ~ smoking_binary, family = "binomial",
             data = data_wcgs)
summary(res_1)
##
## Call:
## glm(formula = Chd69 ~ smoking_binary, family = "binomial", data = data_wcgs)
##
## Coefficients:
##
                     Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                      -2.7636
                                 0.1042 -26.54 < 2e-16 ***
## smoking_binaryyes
                       0.6299
                                  0.1337
                                            4.71 2.47e-06 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 1781.2 on 3153 degrees of freedom
## Residual deviance: 1758.4 on 3152 degrees of freedom
## AIC: 1762.4
##
## Number of Fisher Scoring iterations: 5
exp(res_1$coefficients[2])
## smoking_binaryyes
##
            1.877353
exp(confint.default(res_1)[2, ])
      2.5 % 97.5 %
## 1.444517 2.439885
#association analysis investigations
Age_non_smokers <- data_wcgs$Age0[data_wcgs$smoking_binary == "no"]</pre>
Age_smokers <- data_wcgs$Age0[data_wcgs$smoking_binary == "yes"]
```

```
t.test(Age_non_smokers, Age_smokers, alternative = "two.sided", var.equal = FALSE)
##
##
   Welch Two Sample t-test
##
## data: Age_non_smokers and Age_smokers
## t = -0.26738, df = 3132.6, p-value = 0.7892
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -0.4385357 0.3332829
## sample estimates:
## mean of x mean of y
## 46.25363 46.30626
plot(density(Age_non_smokers), col = "blue2", lwd = 2,
     xlab = "Age", ylab = "Density", main = "")
lines(density(Age_smokers), col = "red", lwd = 2)
legend("topright", legend = c("Non smokers", "Smokers"),
       lwd = c(2, 2), col = c("blue2", "red"), bty = "n")
```





## Smoking status

```
res_association_exp_conf <- glm(smoking_binary ~ AgeO, family = "binomial",
                                data = data_wcgs)
summary(res_association_exp_conf)
##
## Call:
## glm(formula = smoking_binary ~ AgeO, family = "binomial", data = data_wcgs)
## Coefficients:
##
                Estimate Std. Error z value Pr(>|z|)
                           0.300841 -0.582
                                               0.561
## (Intercept) -0.175021
## AgeO
                0.001725
                           0.006454
                                     0.267
                                               0.789
##
   (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 4365.2 on 3153 degrees of freedom
## Residual deviance: 4365.2 on 3152 degrees of freedom
## AIC: 4369.2
##
## Number of Fisher Scoring iterations: 3
exp(res_association_exp_conf$coefficients[2])
##
       Age0
## 1.001726
exp(confint.default(res_association_exp_conf)[2,])
       2.5 %
                97.5 %
## 0.9891339 1.0144794
```

```
Age_no_CHD_no_smoke <- data_wcgs$Age0[data_wcgs$Chd69 == 0 & data_wcgs$smoking_binary == "no"]
Age_CHD_no_smoke <- data_wcgs$Age0[data_wcgs$Chd69 == 1 & data_wcgs$smoking_binary == "no"]
t.test(Age_no_CHD_no_smoke, Age_CHD_no_smoke, alternative = "two.sided", var.equal = FALSE)
##
## Welch Two Sample t-test
##
## data: Age_no_CHD_no_smoke and Age_CHD_no_smoke
## t = -4.6108, df = 106.25, p-value = 1.123e-05
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -4.330029 -1.726047
## sample estimates:
## mean of x mean of y
   46.07400 49.10204
plot(density(Age_no_CHD_no_smoke), col = "blue2", lwd = 2,
     xlab = "Age", ylab = "Density", main = "")
lines(density(Age_CHD_no_smoke), col = "red", lwd = 2)
legend("topright", legend = c("No CHD", "CHD"),
       lwd = c(2, 2), col = c("blue2", "red"), bty = "n")
     0.08
                                                     No CHD
                                                      CHD
     90.0
Density
     0.04
     0.02
```

55

60

50

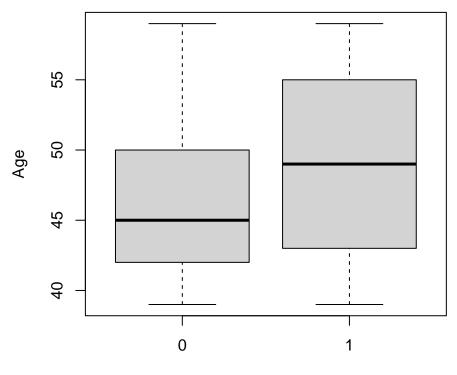
Age

0.00

35

40

45



## **CHD** status

```
res_association_out_conf <- glm(data_wcgs$Chd69[which(data_wcgs$smoking_binary == "no")] ~
                                data_wcgs$Age0[which(data_wcgs$smoking_binary == "no")],
                                family = "binomial")
summary(res_association_out_conf)
##
## Call:
## glm(formula = data_wcgs$Chd69[which(data_wcgs$smoking_binary ==
       "no")] ~ data_wcgs$AgeO[which(data_wcgs$smoking_binary ==
       "no")], family = "binomial")
##
##
## Coefficients:
                                                           Estimate Std. Error
##
## (Intercept)
                                                           -7.07999
                                                                       0.87867
## data_wcgs$Age0[which(data_wcgs$smoking_binary == "no")]  0.09077
                                                                       0.01785
                                                           z value Pr(>|z|)
## (Intercept)
                                                            -8.058 7.78e-16 ***
## data_wcgs$Age0[which(data_wcgs$smoking_binary == "no")]
                                                            5.086 3.66e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
   (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 743.72 on 1651 degrees of freedom
```

## Residual deviance: 717.99 on 1650 degrees of freedom

## Number of Fisher Scoring iterations: 6

## AIC: 721.99

```
exp(res_association_out_conf$coefficients[2])
## data_wcgs$Age0[which(data_wcgs$smoking_binary == "no")]
##
exp(confint.default(res_association_out_conf))[2,]
     2.5 % 97.5 %
##
## 1.057375 1.134004
#model adjusting for the potential confounding effect of age
res_2 <- glm(Chd69 ~ smoking_binary + Age0, family = "binomial",
            data = data_wcgs)
summary(res_2)
##
## Call:
## glm(formula = Chd69 ~ smoking_binary + Age0, family = "binomial",
##
       data = data_wcgs)
## Coefficients:
                    Estimate Std. Error z value Pr(>|z|)
                    -6.32132 0.56144 -11.259 < 2e-16 ***
## (Intercept)
## smoking_binaryyes 0.63816
                                0.13472 4.737 2.17e-06 ***
## AgeO
                     0.07518
                                0.01139 6.599 4.13e-11 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 1781.2 on 3153 degrees of freedom
## Residual deviance: 1715.2 on 3151 degrees of freedom
## AIC: 1721.2
##
## Number of Fisher Scoring iterations: 5
exp(res_2$coefficients[2])
## smoking_binaryyes
           1.892994
exp(confint.default(res_2)[2, ])
     2.5 % 97.5 %
## 1.453712 2.465019
#rule of thumb
(as.numeric((exp(res_1$coefficients[2]) - exp(res_2$coefficients[2]))/exp(res_1$coefficients[2])))*100
## [1] -0.8331309
#information criteria
AIC(res_1); AIC(res_2)
## [1] 1762.381
## [1] 1721.234
```

```
BIC(res_1); BIC(res_2)
## [1] 1774.494
## [1] 1739.404
#Likelihood ratio test
dif <- res_1$deviance - res_2$deviance</pre>
dif
## [1] 43.14663
pchisq(dif, df = 2-1, lower = FALSE)
## [1] 5.07874e-11
#alternative and easier way
anova(res_1, res_2, test = "Chisq")
## Analysis of Deviance Table
##
## Model 1: Chd69 ~ smoking_binary
## Model 2: Chd69 ~ smoking_binary + Age0
    Resid. Df Resid. Dev Df Deviance Pr(>Chi)
## 1
          3152
                   1758.4
          3151
                   1715.2 1 43.147 5.079e-11 ***
## 2
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
We now reproduce the results for the interaction (between smoking status and age) case.
#Fitting the model with the interaction term
res_interaction <- glm(Chd69 ~ smoking_binary*Age0,</pre>
                       family = "binomial", data = data_wcgs)
summary(res_interaction)
##
## Call:
## glm(formula = Chd69 ~ smoking_binary * Age0, family = "binomial",
       data = data_wcgs)
##
## Coefficients:
##
                          Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                          -7.07999
                                      0.87867 -8.058 7.78e-16 ***
## smoking_binaryyes
                           1.91472
                                      1.13209
                                                1.691
                                                         0.0908 .
                           0.09077
                                      0.01785
                                                5.086 3.66e-07 ***
                                      0.02319 -1.138
                                                         0.2553
## smoking_binaryyes:Age0 -0.02639
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
       Null deviance: 1781.2 on 3153 degrees of freedom
## Residual deviance: 1713.9 on 3150 degrees of freedom
## AIC: 1721.9
## Number of Fisher Scoring iterations: 6
```

```
#Fitting the model without the interaction term
res <- glm(Chd69 ~ smoking_binary + Age0,
           family = "binomial", data = data_wcgs)
summary(res)
##
## Call:
## glm(formula = Chd69 ~ smoking_binary + Age0, family = "binomial",
       data = data_wcgs)
##
## Coefficients:
##
                     Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                     -6.32132
                                0.56144 -11.259 < 2e-16 ***
                                 0.13472 4.737 2.17e-06 ***
## smoking_binaryyes 0.63816
## AgeO
                      0.07518
                                 0.01139 6.599 4.13e-11 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 1781.2 on 3153 degrees of freedom
## Residual deviance: 1715.2 on 3151 degrees of freedom
## ATC: 1721.2
## Number of Fisher Scoring iterations: 5
anova(res, res_interaction, test = "Chisq")
## Analysis of Deviance Table
##
## Model 1: Chd69 ~ smoking_binary + Age0
## Model 2: Chd69 ~ smoking_binary * Age0
    Resid. Df Resid. Dev Df Deviance Pr(>Chi)
## 1
         3151
                   1715.2
## 2
          3150
                   1713.9 1
                               1.2962
                                       0.2549
dif_deviance <- res$deviance - res_interaction$deviance</pre>
pchisq(dif_deviance, df = 1, lower = FALSE)
## [1] 0.2549
#Computing the variance for the estimated log odds ratio associated with smoking for
#an individual aged 50 years old
est_odds_ratio <- as.numeric(exp(res_interaction$coefficients[2] + 50*res_interaction$coefficients[4]))
est odds ratio
## [1] 1.813858
cov_matrix <- vcov(res_interaction)</pre>
cov_matrix
##
                          (Intercept) smoking_binaryyes
                                                                 Age0
## (Intercept)
                           0.77206343
                                            -0.77206343 -0.0155705387
                          -0.77206343
                                             1.28162683 0.0155705387
## smoking_binaryyes
## AgeO
                          -0.01557054
                                             0.01557054 0.0003185725
                                            -0.02606741 -0.0003185725
## smoking_binaryyes:Age0 0.01557054
                          smoking_binaryyes:Age0
##
```