

Linear Regression and Logistic Regression

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Monthly
Biostatistics
Discussion

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Linear Regression

Regressing **CONTINUOUS** outcome on predictors

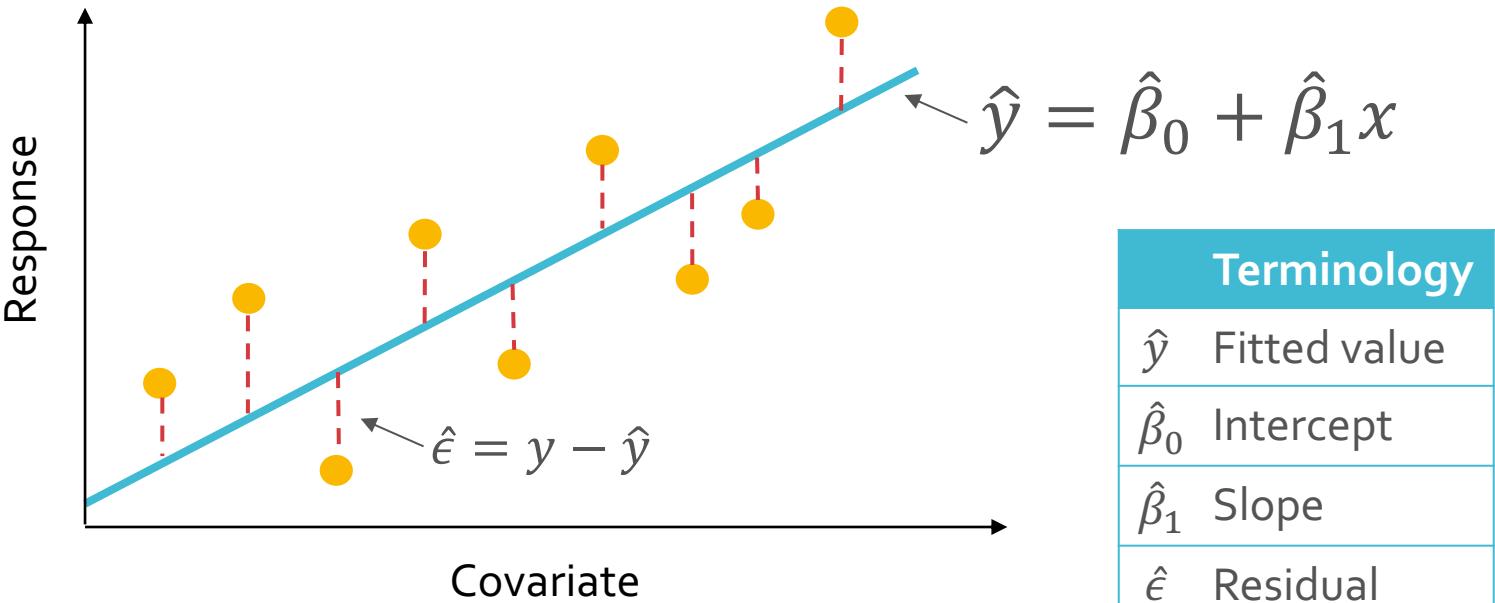
Terminology and Assumptions

$$Y = \beta_0 + \beta_1 x + \epsilon$$

Symbol	Term
Y	Response / outcome / dependent variable
x	Covariate / predictor / explanatory / independent variable
β_0, β_1	Regression coefficients
ϵ	Random error

- Assumptions: LINE
 - The response Y and covariate x have Linear relationship
 - The errors are Independent
 - The errors are Normally distributed
 - The errors have Equal variances ("homoscedasticity")

Best Fitted Line and Coefficient Estimation



- Residual sum of squares

$$RSS = \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

- Least-squares estimation (OLS)
 $\hat{\beta}_0, \hat{\beta}_1$ such that RSS is minimized

Multiple Regression

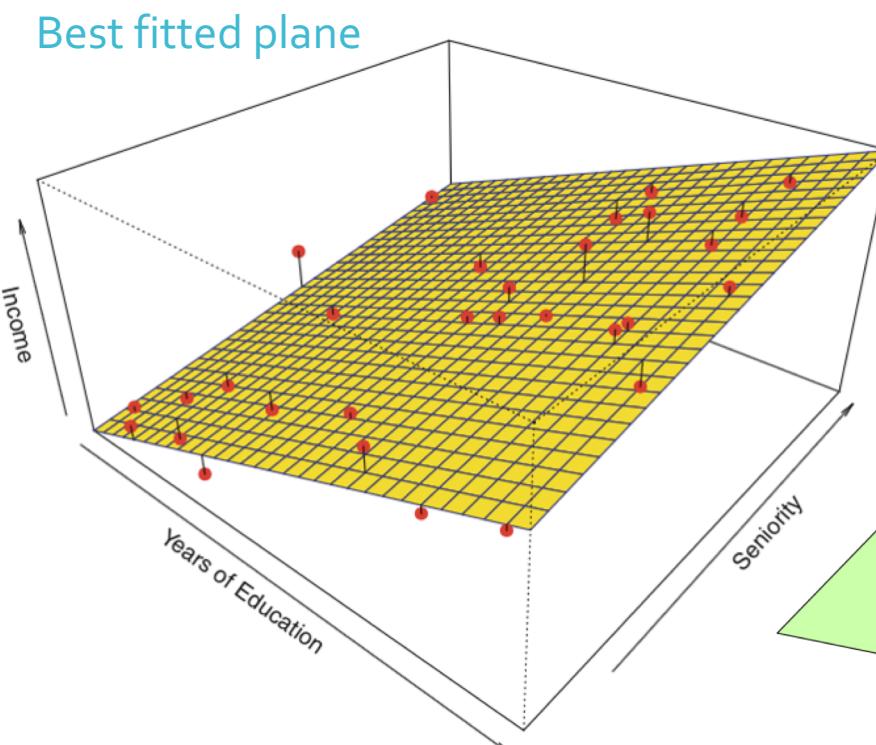
predictor, 'x-variable',
independent variable,
explanatory variable

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_p x_p + \varepsilon$$

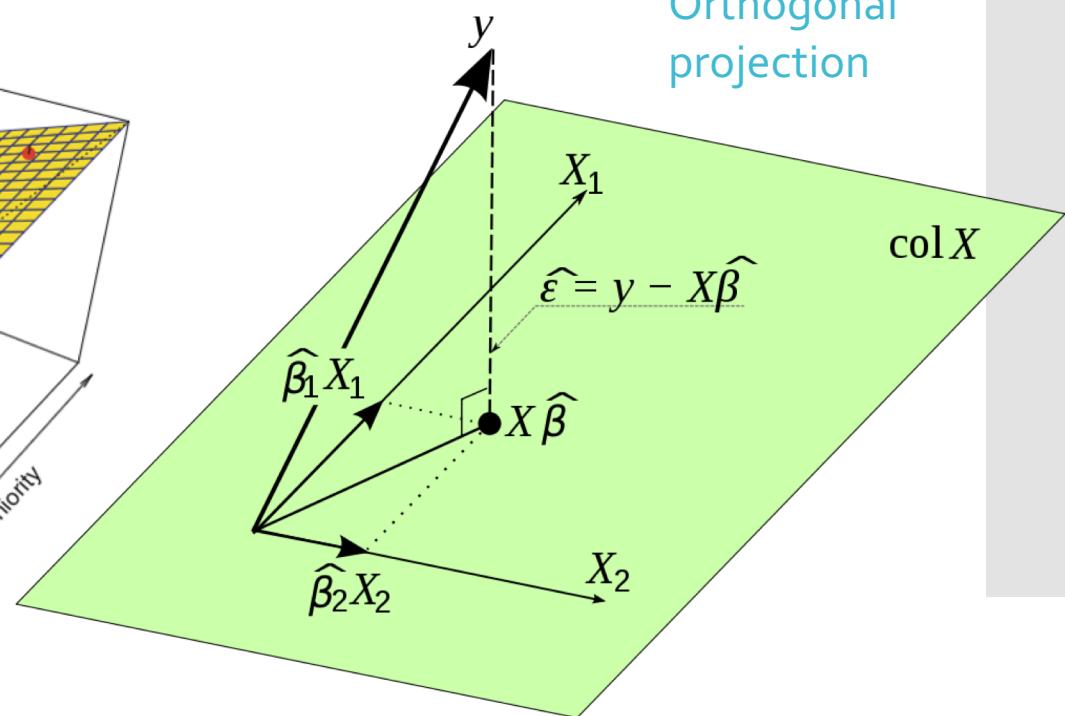
Linear predictor

response, dependent variable,
observation, 'y-variable'

random error,
"noise"

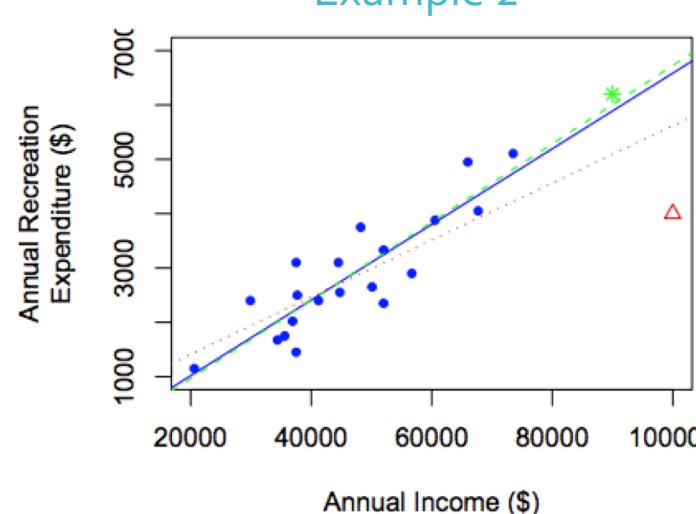
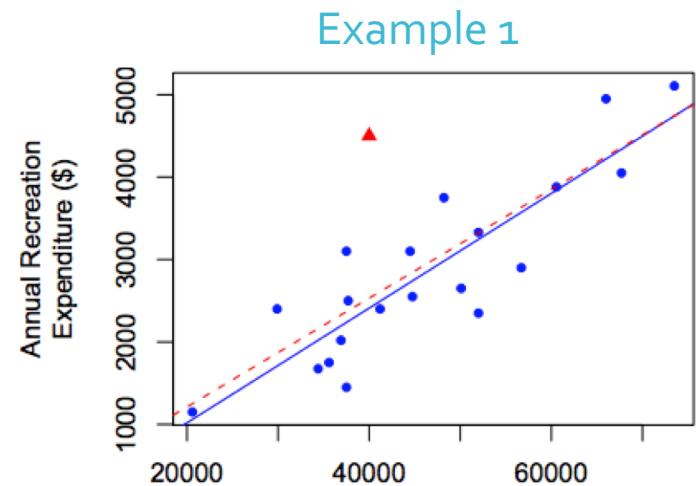
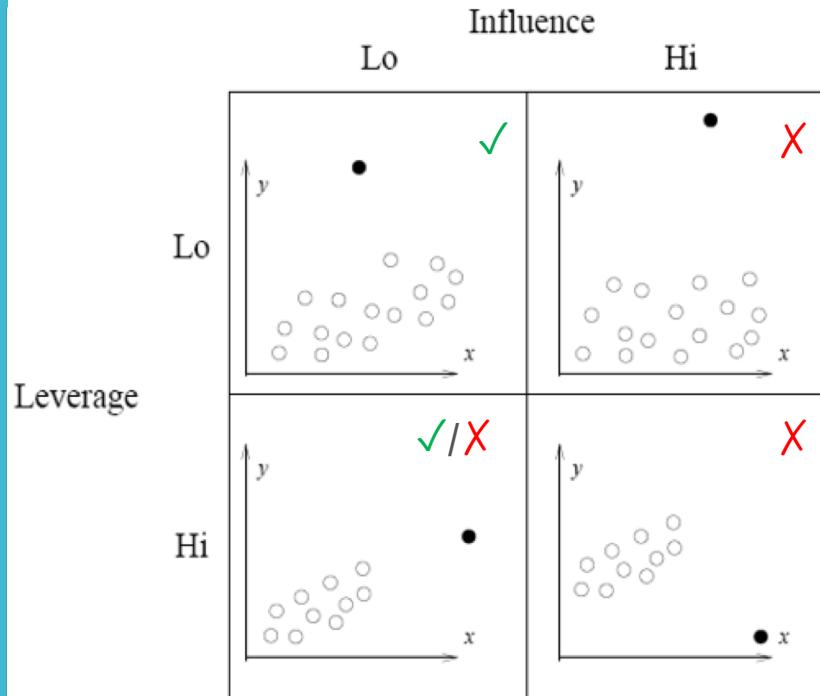


Orthogonal projection



Data Sanity Check

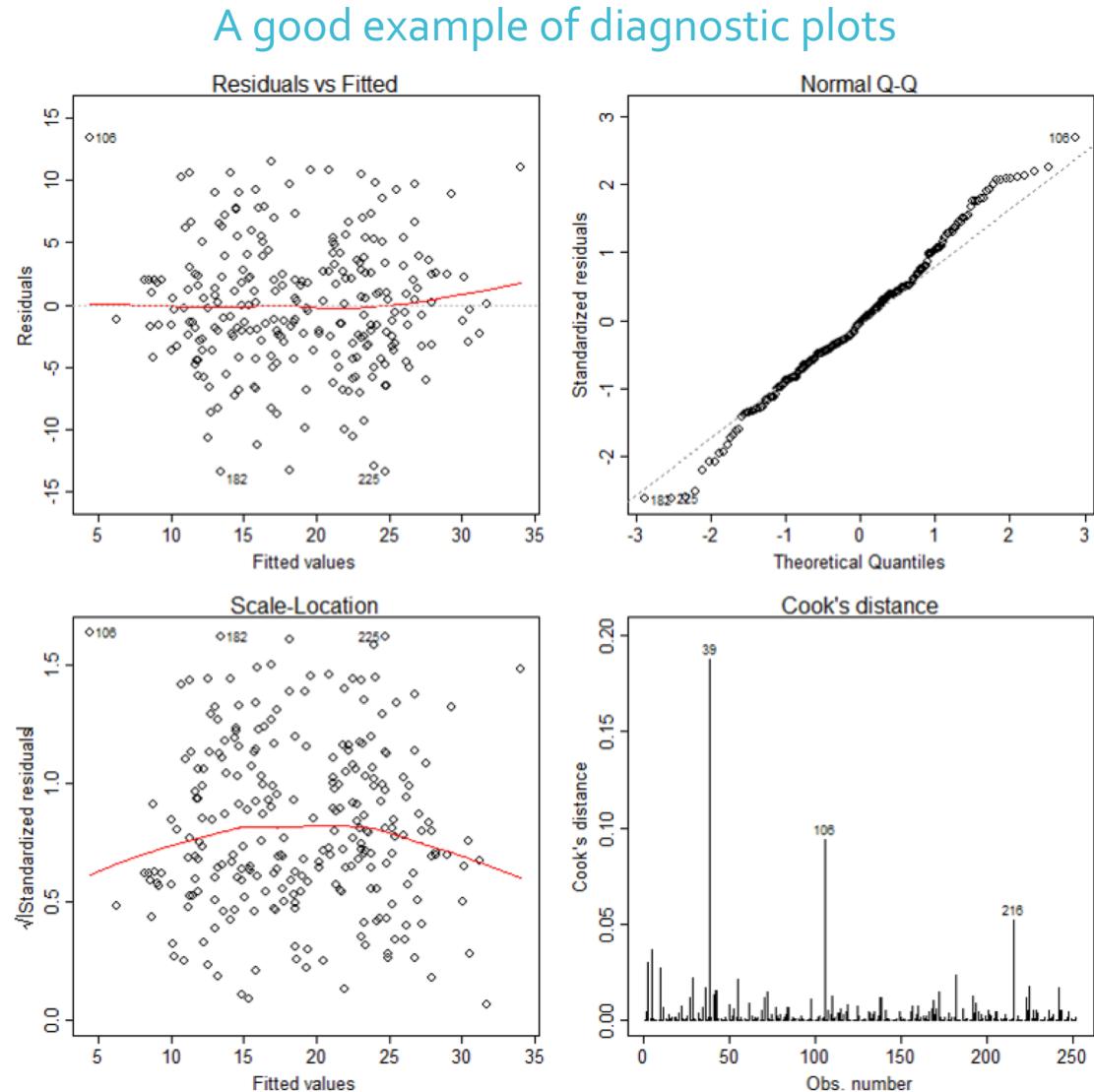
- Scatter plot
- Outliers?
 - High influential point
 - High leverage point



Model Diagnostics

Equal variance

Linearity

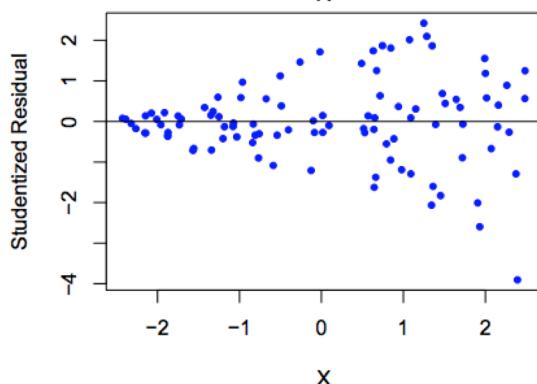
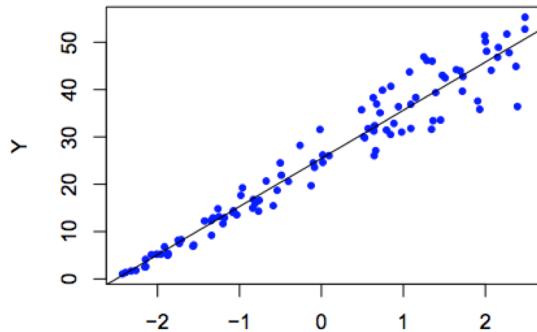


Normality

Influential point

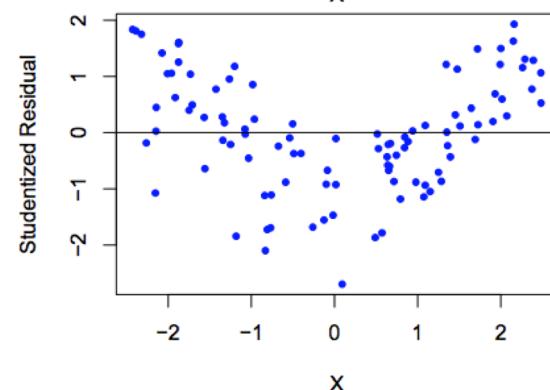
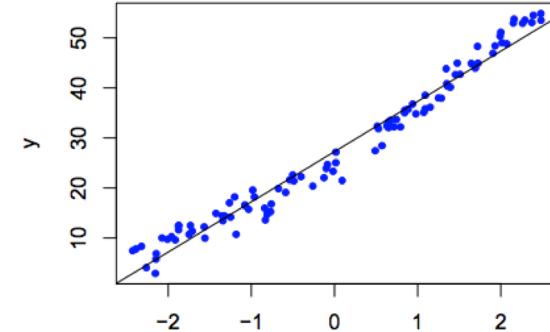
Model Diagnostics – Violation of Assumptions

Example of non-constant variance



Pattern in
residual plot
 X

Example of non-linearity



- Rule of thumb:

$| \text{standardized/Studentized residuals} | < 2$

Goodness-of-Fit

- Analysis of Variance Table

Source	df	SS	MS	F
Regression	p	$SSR = \sum_i (\hat{y}_i - \bar{y})^2$	$MSR = SSR/p$	MSR/MSE
Residual	$n - p - 1$	$SSE = \sum_i (y_i - \hat{y}_i)^2$	$MSE = SSE/(n - p - 1)$	
Total	$n - 1$	$SST = \sum_i (y_i - \bar{y})^2$		

- Partitioning sum of squares

$$Y_i - \bar{Y} = \hat{Y}_i - \bar{Y} + Y_i - \hat{Y}_i$$

Total deviation Deviation of fitted regression value around mean Deviation around fitted regression line

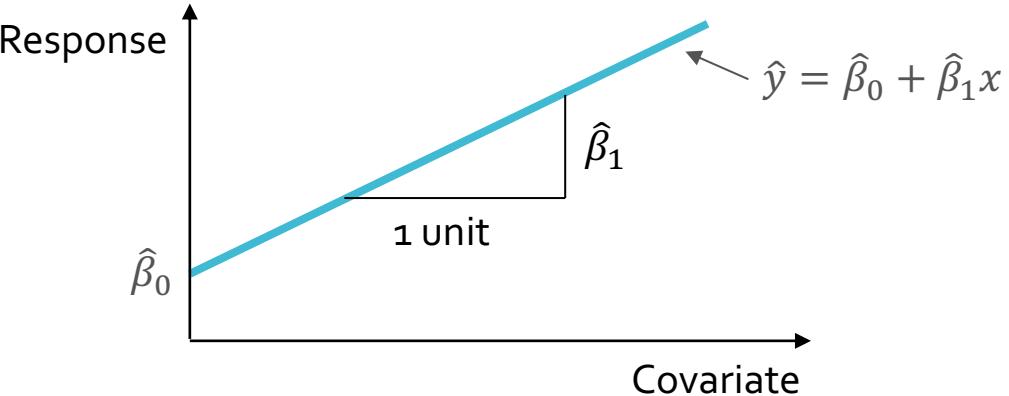
$$SST = SSR + SSE$$

- R-squared

$$R^2 = 1 - \frac{SSE}{SST} = \frac{SSR}{SST} = \frac{\text{Explained variation}}{\text{Total variation}}$$

Interpretation of Regression Coefficients

- One covariate



- Multiple covariates
 - $\hat{y} = \hat{\beta}_0 + \hat{\beta}_1 x_1 + \hat{\beta}_2 x_2 + \cdots + \hat{\beta}_p x_p$
 - Controlling all other covariates constant, for one unit change of covariate x_j , \hat{y} changes $\hat{\beta}_j$ units
- E.g. weight $\sim \hat{\beta}_0 + \hat{\beta}_1 \text{height} + \hat{\beta}_2 \text{sex}$
 - For one unit change of height, weight changes $\hat{\beta}_1$ units X
 - Fixing sex as the same, for one unit change of height, weight changes $\hat{\beta}_1$ units ✓

Categorical Covariate / Factor

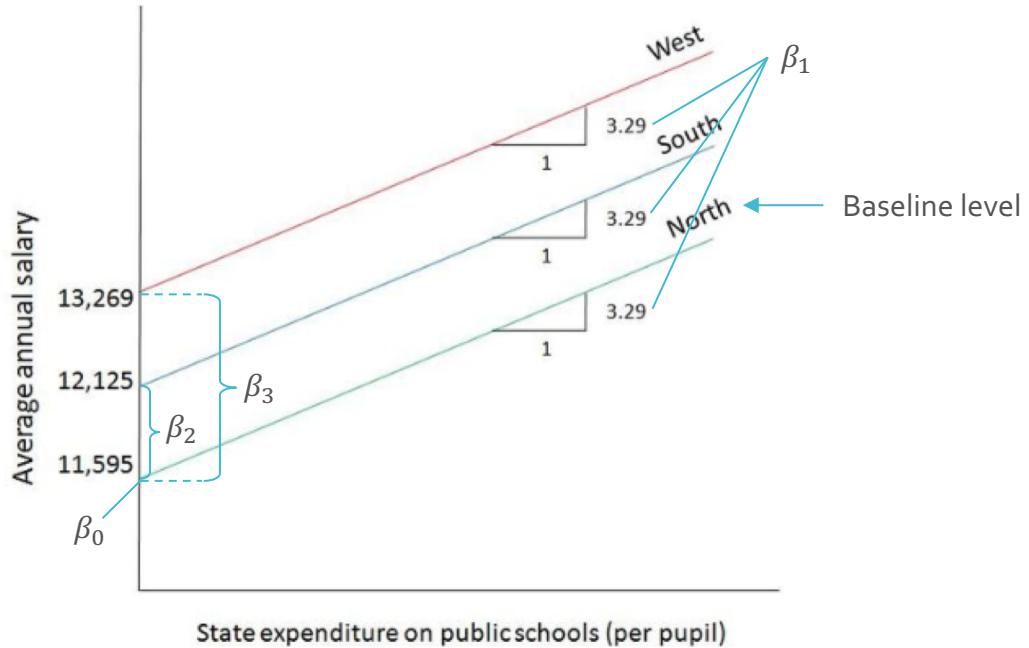
- E.g. sex (M / F), region (East Coast / West Coast / Midwest / South)
- Use of **dummy variables**
 - E.g. $D_M = \begin{cases} 1, & \text{sex = M} \\ 0, & \text{otherwise} \end{cases}$, $D_F = \begin{cases} 1, & \text{sex = F} \\ 0, & \text{otherwise} \end{cases}$
- Regression model with *only* one categorical covariate

Model	What does it actually fit?	Baseline level
$Y \sim \text{sex}$	$Y = \beta_0 + \beta_1 D_F + \epsilon$	Male
$Y \sim \text{region}$	$Y = \beta_0 + \beta_1 D_{EC} + \beta_2 D_{WC} + \beta_3 D_{MW} + \epsilon$	South

- Interpretation of coefficients
 - E.g. $\text{height} = \beta_0 + \beta_1 D_F + \epsilon$
 - β_0 is the average height of male (baseline level)
 - β_1 is the difference between average height of female and that of male
- Regression on a binary covariate is equivalent to two-sample t -test
- Regression on a factor with more than two levels is equivalent to one-way ANOVA

Continuous and Categorical Covariates

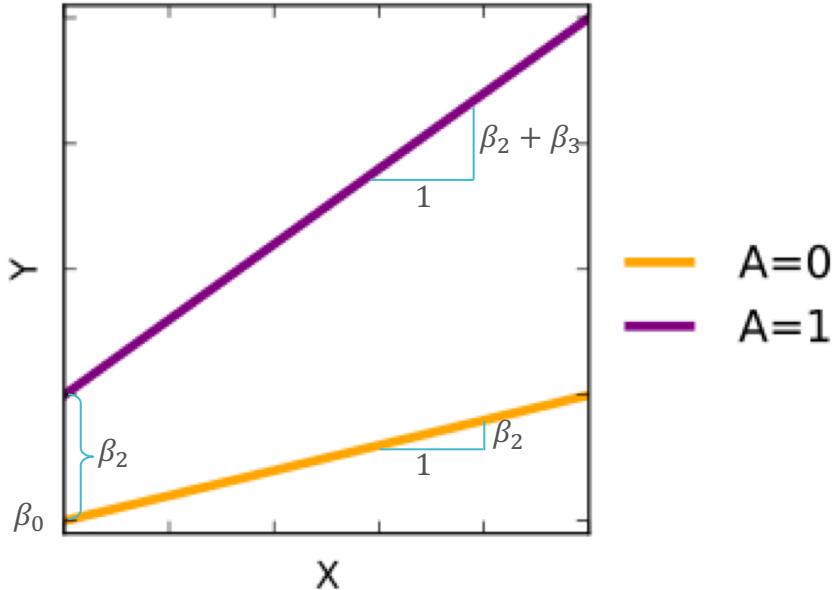
- Regression model with *both* continuous and categorical covariates
- E.g. salary = $\beta_0 + \beta_1 \text{StateExpenditure} + \beta_2 D_S + \beta_3 D_W + \epsilon$



- No interaction between covariates
 - Constant slope for all levels
 - Shifted intercepts for each level

Interaction Term

- E.g. $Y = \beta_0 + \beta_1 X + \beta_2 D_1 + \underbrace{\beta_3 X D_1}_{\text{Interaction}} + \epsilon$

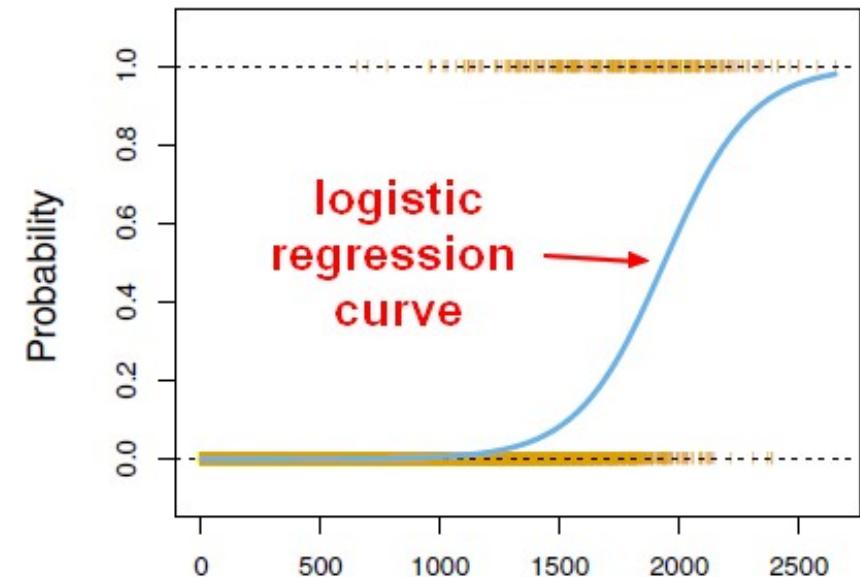
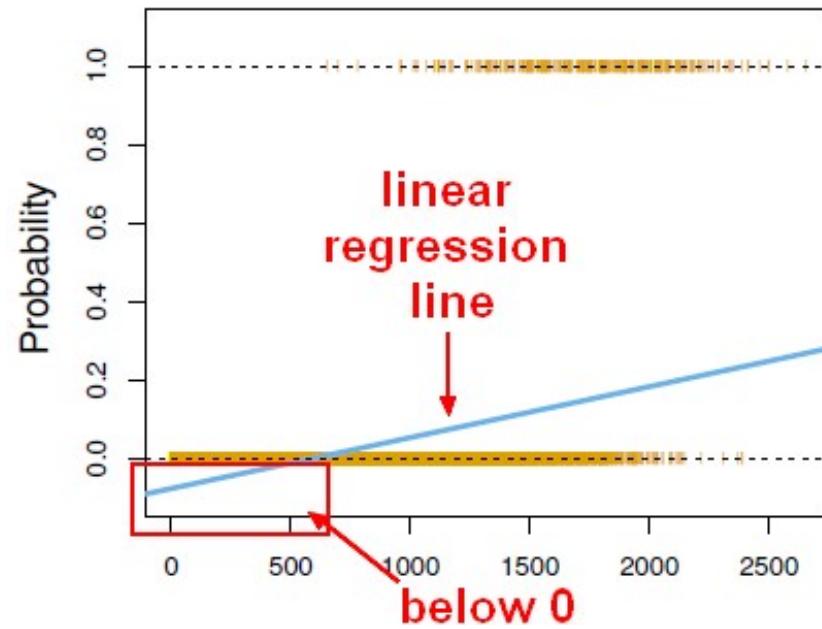


- The interaction term quantifies the slope change between different levels
- Modeling the interaction term between two categorical covariates is equivalent to two-way ANOVA

Logistic Regression

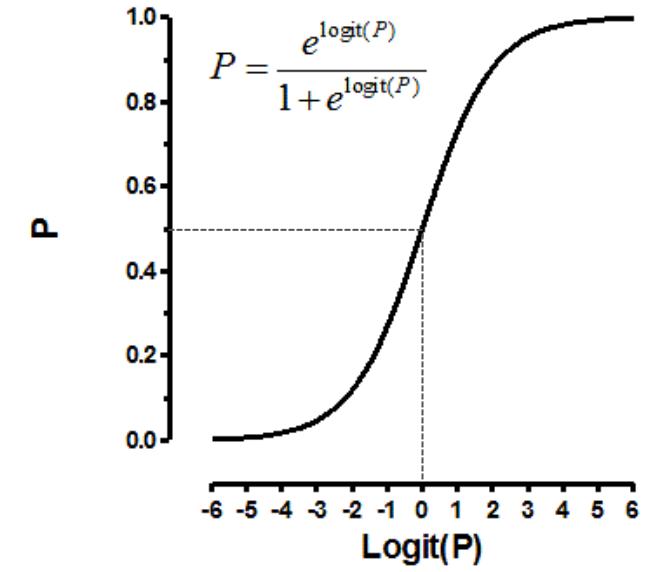
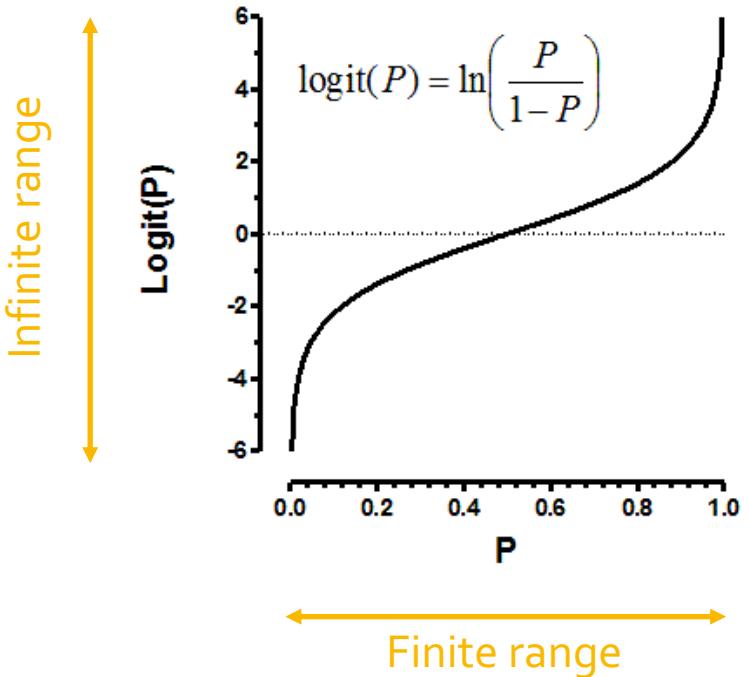
Regressing **BINARY** outcome on predictors

Why do we need logistic regression?



Logit Function

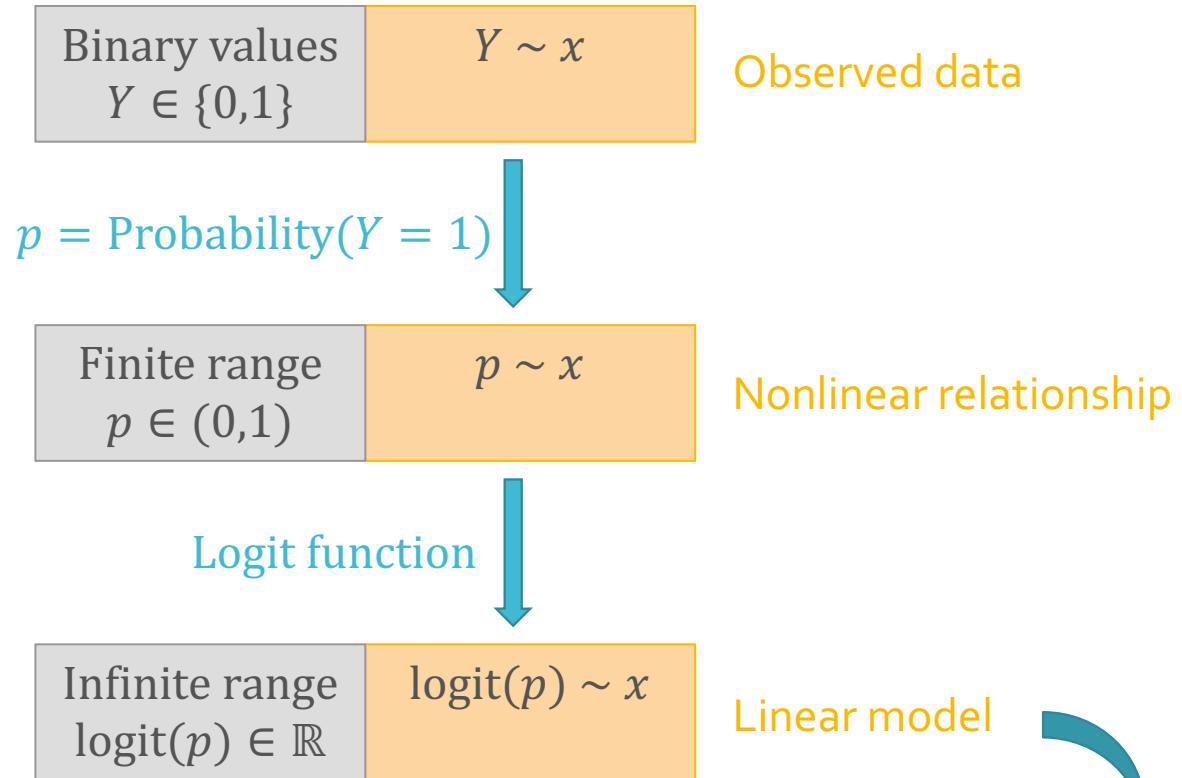
$$\text{logit}(p) = \ln\left(\frac{p}{1-p}\right) \quad \text{for } p \in (0,1)$$



- Property: monotonically increasing
- The inverse of the logit function is called the **logistic function** or **sigmoid curve**

Philosophy

Logistic Regression



$$\text{logit}(p) = \beta_0 + \beta_1 x$$



Bernoulli Distribution

- A probabilistic view of logistic regression

$$Y_i \mid x_{1,i}, \dots, x_{m,i} \sim \text{Bernoulli}(p_i)$$

$$\mathbb{E}[Y_i \mid x_{1,i}, \dots, x_{m,i}] = p_i$$

$$\Pr(Y_i = y \mid x_{1,i}, \dots, x_{m,i}) = \begin{cases} p_i & \text{if } y = 1 \\ 1 - p_i & \text{if } y = 0 \end{cases}$$

$$\Pr(Y_i = y \mid x_{1,i}, \dots, x_{m,i}) = p_i^y (1 - p_i)^{(1-y)}$$

- Line 1 is the probability distribution of the outcome variable
- Line 2 means regression models are essentially conditional expectations (Also true for linear regression)
- Line 3 and 4 are two ways of expressing the probability mass function of Bernoulli distribution
- Bernoulli distribution is the simplest Binomial distribution

Coefficient Estimation

- Observed data: $(y_i, x_i), i = 1, \dots, n$
- Density function for each observation: $f(y_i|p_i) = p_i^{y_i}(1 - p_i)^{1-y_i}$
- Likelihood function: $L(y_1, \dots, y_n|p) = \prod_i f(y_i|p_i)$
- Log-likelihood function: $l(y_1, \dots, y_n|p) = \log(L) = \sum_i f(y_i|p_i)$
- Maximum likelihood estimation (MLE)
 $l(y_1, \dots, y_n|p_1, \dots, p_n)$ is maximized
- Conventionally,
 $-l(y_1, \dots, y_n|p_1, \dots, p_n)$ is minimized
- Logit function and its inverse
 $\text{logit}(p_i) = \beta_0 + \beta_1 x_i \Leftrightarrow p_i = \text{logit}^{-1}(\beta_0 + \beta_1 x_i) = \frac{e^{\beta_0 + \beta_1 x_i}}{1 + e^{\beta_0 + \beta_1 x_i}}$
- Estimation of logistic regression coefficients $\hat{\beta}_0, \hat{\beta}_1$ such that $-l(y_1, \dots, y_n|\beta_0, \beta_1; x_1, \dots, x_n)$ is minimized

Goodness-of-Fit

- R-squared is not valid (*since logistic regression is heteroscedastic*)
- Likelihood ratio test
$$-2 \ln \frac{\text{likelihood of the null model}}{\text{likelihood of the fitted model}} \sim \chi^2_{\text{df}}$$
- Various pseudo R^2 's

Odds and Odds Ratio

- Logistic regression model

$$\text{logit}(p) = \ln\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x$$

- Odds

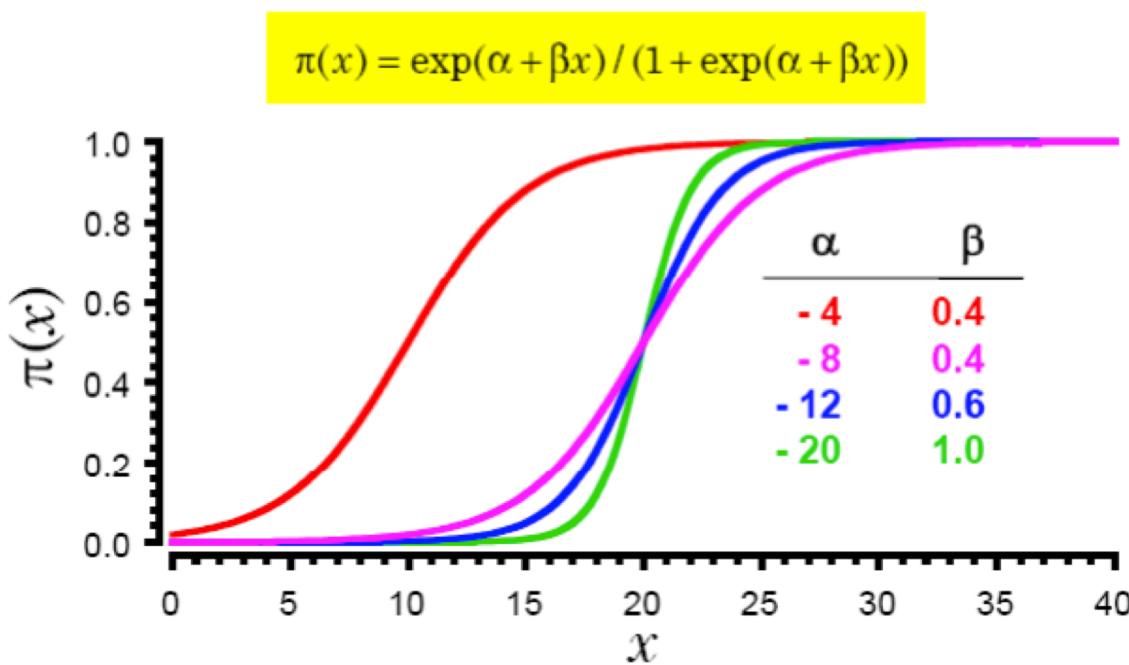
$$\text{odds} = \frac{p}{1-p} = e^{\beta_0 + \beta_1 x}$$

- Odds ratio for one unit increase in the covariate: $x \rightarrow x + 1$

$$\text{OR} = \frac{e^{\beta_0 + \beta_1(x+1)}}{e^{\beta_0 + \beta_1 x}} = e^{\beta_1}$$

- Same for multiple covariates, but controlling all other covariates constant

Graphical Interpretation

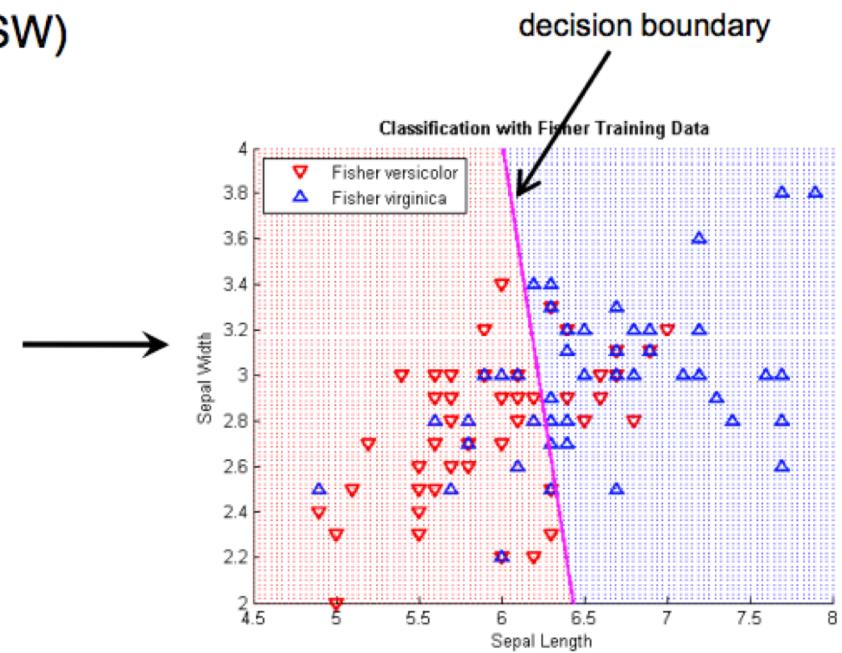
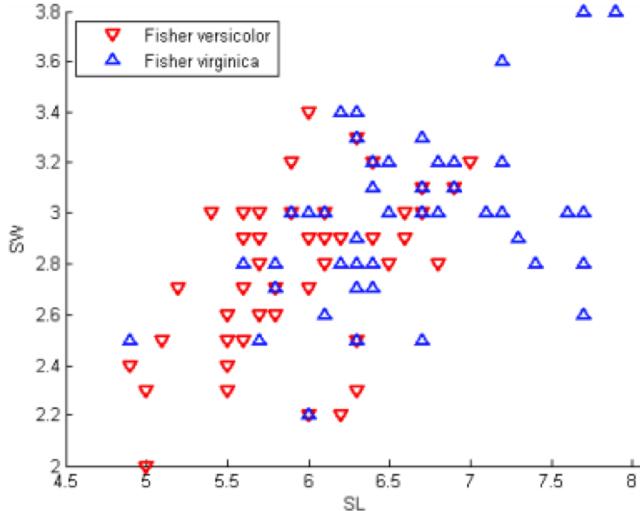


When $x = -\alpha / \beta$, $\alpha + \beta x = 0$ and hence $\pi(x) = 1/(1+1) = 0.5$

- Midpoint is where the probability is 0.5
- β controls the slope at the midpoint
- $-\frac{\alpha}{\beta}$ controls the location of the midpoint

Classification Problem

- A machine learning view of logistic regression
- E.g. Subset of Fisher iris dataset
 - Two classes
 - First two columns (SL, SW)



Logistic Regression vs. Deep Learning

Supplemental Table 1: Prediction accuracy of each task of deep learning model compared to baselines

	Hospital A	Hospital B
Inpatient Mortality, AUROC¹(95% CI)		
→ Deep learning 24 hours after admission	0.95(0.94-0.96)	0.93(0.92-0.94)
Full feature enhanced baseline at 24 hours after admission	0.93 (0.92-0.95)	0.91 (0.89-0.92)
→ Full feature simple baseline at 24 hours after admission	0.93 (0.91-0.94)	0.90 (0.88-0.92)
Baseline (aEWS ²) at 24 hours after admission	0.85 (0.81-0.89)	0.86 (0.83-0.88)
30-day Readmission, AUROC (95% CI)		
Deep learning at discharge	0.77(0.75-0.78)	0.76(0.75-0.77)
Full feature enhanced baseline at discharge	0.75 (0.73-0.76)	0.75 (0.74-0.76)
Full feature simple baseline at discharge	0.74 (0.73-0.76)	0.73 (0.72-0.74)
Baseline (mHOSPITAL ³) at discharge	0.70 (0.68-0.72)	0.68 (0.67-0.69)
Length of Stay at least 7 days AUROC (95% CI)		
Deep learning 24 hours after admission	0.86(0.86-0.87)	0.85(0.85-0.86)
Full feature enhanced baseline at 24 hours after admission	0.85 (0.84-0.85)	0.83 (0.83-0.84)
Full feature simple baseline at 24 hours after admission	0.83 (0.82-0.84)	0.81 (0.80-0.82)
Baseline (mLiu ⁴) at 24 hours after admission	0.76 (0.75-0.77)	0.74 (0.73-0.75)

Rajkomar, Alvin, et al. "Scalable and accurate deep learning with electronic health records." *npj Digital Medicine* 1.1 (2018): 18.

Some Comments

Computational Solutions

- In linear regression, OLS solution is equivalent to MLE solution (i.e. under normal distribution)
- Closed form solution for linear regression
$$\hat{\boldsymbol{\beta}} = (X'X)^{-1}X'\mathbf{y}$$
- The closed form solution involves inversion of (large) matrix, so computationally the solution is calculated by numerical approximation algorithm, e.g. Newton-Raphson, gradient descent
- No closed form solution for logistic regression
- Logistic regression coefficients are estimated by iteratively reweighted least squares (IRLS), which is equivalent to the MLE solution under Bernoulli distribution estimated by Newton-Raphson

More Topics in Regression

- Generalized linear model
 - Probability distribution
 - Linear predictor
 - Link function
- Variable selection
 - Stepwise: backward-, forward-selection
 - Information criterion: AIC, BIC
- High-dimensional regression
 - The “large p , small n ” problem / Curse of dimensionality
 - Regularization / penalized regression techniques
 - Ridge, LASSO, elastic-net regressions
 - Principal component regression