Epidemiology VHM 812 Course
Winter 2022, Atlantic Veterinary College, PEI
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Lecture 5a: Logistic regression diagnostics (VER/MER 16.12)

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Learning Objectives:

- Understand covariate patterns
- Conduct residuals and influential analysis
- Compute the predictive power of log. model

Friday/Sunday: quiz #4

Friday:

- logistic regression exercise 3
- discuss all other exercises (model building)

Final Model: Dataset:nocardia.dta

- All the examples based on VER Ex. 16.5 (model with **dcpct3**, dneo, dclox and dneo#dclox)

Covariate patterns

- Unique combination of values of predictor variables
- Categorical predictors
  - dcpct -> converted to categorical (dcpct3= 0-49, 50-99, >=100)
  - 11 covariate patterns

Dcpct_3	Dneo	Dclox	Covariate Pattern	Nbr obs
0	no	no	1	12
0	yes	no	2	11
0	Yes	Yes	3	1
50	no	no	4	2
50	no	yes	5	1
50	yes	no	6	10
50	yes	yes	7	5
100	no	no	8	8

- Continuous predictors
  - production and SCC
  - 99 covariate patterns

Prod (l/day)	SCC ('000s)	Covariate Pattern	Nbr obs
11.4	182	1	1
12.1	277	2	1
.	.	.	1
34.5	61	99	1

Residuals in logistic regression

- One per observation (based on Hilbe, 2009[1])
  - (standard) residual and influential analyses
  - mainly for visual assessment
  - not very useful for assessing the model
  - Stata command -*glm*-
    - Pearson
    - Anscombe (more normal distributed)
- One per covariate pattern
  - goodness-of-fit tests
  - residual analysis
    - Pearson residuals (standardized)
    - deviance residuals (not covered in this course)
  - Stata command -*logit / logistic* -

- Example - residuals

				Residual	
Obs.	Cov. pattern	Disease	Pred. Value	1 per Obs.	1 per Cov. Pat.
1					
2					

1 Hilbe J. Logistic Reg. Models. CRC Press: Boca Raton 2009

Pearson residuals per covariate pattern

- Pearson residual (standardized)
  - $r_j = \frac{y_j - m_j * p_j}{\sqrt{m_j * p_j * (1 - p_j)}}$
    - y_j = nbr. pos. outcomes in j^{th} covariate pattern
    - m_j = nbr. obs. in the j^{th} covariate pattern
    - p_j = predicted prob. for the j^{th} covariate pattern
  - standardized residuals
    - $r_{sj} = \frac{r_j}{\sqrt{(1 - h_j)}}$; makes variance to 1
      - h_j = leverage (next slides)
  - $\sum_{j=1}^{J} (r_j)^2 = \text{Pearson}\,\chi^2\ statistic \sim \chi^2\ with\,(J - k)\ df.$
    - k = number of parameters in the model
  - contribution of each cov. pattern to the χ^2 statistic
  - Stata command – *predict* after *logit/logistic* -
    - eg. logit casecon i.dneo
      - *predict* pear, residual
      - *predict* stdpear, rstandard

Goodness of fit tests

- Pearson χ^2 (1 per cov. Pattern) (see L3b)
  - χ^2 distributions (J-k) df
    - J = # covariate patterns; k = # of parameters in model
  - only if enough number of replications per group (eg cov. patterns)
    - ~ guidelines ~ X^2-statistic
      - at least 1 expected count in each cell
      - at least 80% expected values ≥ 5 counts
  - indicates the fit of the model (Ho = model fits the data)
- Example: nocardia

cov pat and Case - Control	Nbr herds	Nbr pos	Pred. pr.	Pear. Res.	Pear. Res.^{2}
1 no	12	1	0.028	1.144	1.308949
yes					
2 no	2	0	0.102	-0.478	.2283039
yes					
3 no	8	1	0.182	-0.416	.1731429
yes					
4 no					
yes	1	1	0.152	2.360	5.569528
5 no	11	2	0.259	-0.584	.3405482
yes					
6 no	11	4	0.416	-0.353	.1245677
yes					
7 no	10	7	0.735	-0.254	.0643712
yes					
8 no	38	33	0.844	0.416	.1731366
yes					
9 no	1	0	0.082	-0.298	.0890559
yes					
10 no	5	1	0.258	-0.295	.0872724
yes					
11 no	9	4	0.403	0.252	.0634578
yes					

  - no indication of lack of fit
  - largest contribution is from cov. pattern with no replication (eg cov # 4)

- Pearson $\chi 2$ after logit command
  - p-value is meaningful if enough replicates
  - Stata command (after logit)
    - *estat gof*

```
. estat gof
Logistic model for casecont, goodness-of-fit test

       number of observations =       108
 number of covariate patterns =        11
             Pearson chi2(5) =         8.22

                  Prob > chi2 =         0.1444
```

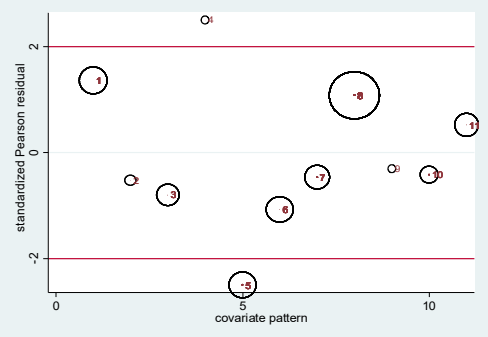
- Hosmer-Lemeshow Test
  - the only useful test when there are few replicates per covariate pattern
  - group by:
    - percentiles of predicted probabilities
    - fixed points of predicted probabilities
  - compares predicted probabilities to observed probabilities in groups (g) of data
    - χ^2 with g-2 df , where "g" = number of groups
    - low power if < 6 groups
  - Stata command (after logit)
    - *estat gof, group(#) table*

- Example

```
. estat gof, g(10) table

Logistic model for casecont, goodness-of-fit test

  (Table collapsed on quantiles of estimated probabilities)
  (There are only 7 distinct quantiles because of ties)
  +-------------------------------------------------------+
  | Group |   Prob | Obs_1 | Exp_1 | Obs_0 | Exp_0 | Total |
  |-------+--------+-------+-------+-------+-------+-------|
  |     1 | 0.0284 |     1 |   0.3 |    11 |  11.7 |    12 |
  |     2 | 0.1817 |     2 |   1.9 |    10 |  10.1 |    12 |
  |     3 | 0.2589 |     3 |   4.1 |    13 |  11.9 |    16 |
  |     4 | 0.4033 |     4 |   3.6 |     5 |   5.4 |     9 |
  |     5 | 0.4161 |     4 |   4.6 |     7 |   6.4 |    11 |
  |-------+--------+-------+-------+-------+-------+-------|
  |     6 | 0.7354 |     7 |   7.4 |     3 |   2.6 |    10 |
  |    10 | 0.8439 |    33 |  32.1 |     5 |   5.9 |    38 |
  +-------------------------------------------------------+

       number of observations =       108
             number of groups =         7
    Hosmer-Lemeshow chi2(5) =         2.16
                Prob > chi2 =         0.8262
```

Residual analysis (covariate patterns)

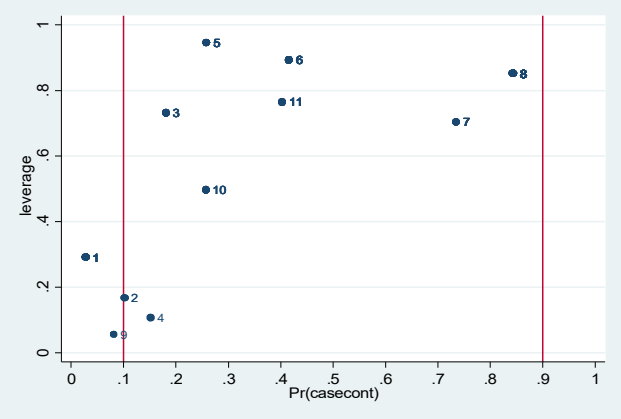
- Pearson residuals
  - identify large negative and positive residuals
  - visual assessment
    - some guidelines about outlying obs.
- Example
  - stdz. Pearson residuals (per cov. pattern) vs cov. pattern

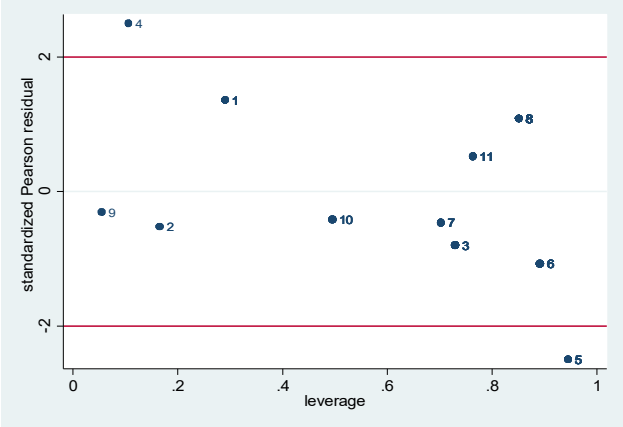



```
. list cov cnt dcpct3 dneo dclox opr pv pear_std if wcov==1 & abs(pear_std)>2,noobs
  +-----------------------------------------------------------------+
  | cov   cnt   dcpct3   dneo   dclox     opr      pv   pear_std |
  |-----------------------------------------------------------------|
  |   4     1       50     no     yes   1.000   0.152      2.496 |
  |   5    11      100     no     yes   0.182   0.259     -2.496 |
  +-----------------------------------------------------------------+
```

Leverage (*h*)

- Potential impact of covariate. pattern on the model
- Extent to which the jth cov. pattern is separated for the others in terms of the explanatory variables
- One value per covariate pattern (Stata command -*logit / logistic* -)
- Leverage depends on x's and predicted probabilities
  - ★ if predicted probabilities <0.1 and >0.9 then leverage values will be low
  - ★ if predicted probabilities >0.1 and <0.9 then leverage values can be interpreted as distance
    - ➔ look for large leverage values within this range
    - ➔ look for points that fall some distance from the rest of the data
- Example





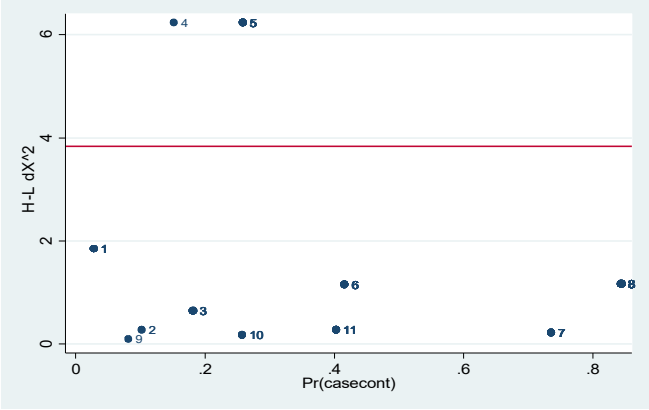
cov	cnt	dcpct3	dneo	dclox	opr	pv	pear_std	lev
4	1	50	no	yes	1.000	0.152	2.496	0.106
....								
11	9	100	yes	yes	0.444	0.403	0.518	0.764
8	38	100	yes	no	0.868	0.844	1.080	0.852
6	11	0	yes	no	0.364	0.416	-1.073	0.892
5	11	100	no	yes	0.182	0.259	-2.496	0.945

Influential statistics

- delta χ^2 ($\Delta\chi^2$)
- delta-beta ($\Delta\beta$) (Cook's distance in normal regression)
- one per covariate pattern (Stata command -*logit / logistic* -)

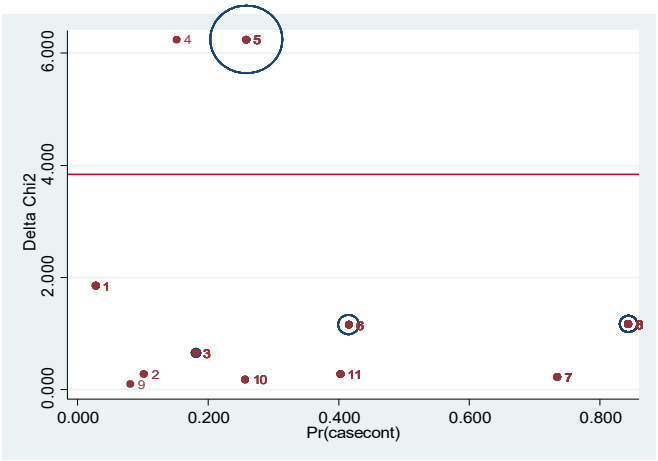
- Delta χ^2 ($\Delta\chi^2$) (or r_{sj}^2)
  - effect of a covariate pattern on fit of the model
    - identifies covariate patterns that do not fit well (outliers)
  - plot delta values vs predicted probabilities
  - plot delta values vs leverage
  - delta-values >=3.84 (95th percentile X^2 distribution with 1df)

- Example - delta χ^2 ($\Delta\chi^2$) vs Pr(Pr)




```
. list cov cnt dcpct3 dneo dclox pv dx2 lev pear if dx2>3.84 & wcov==1, noobs

  +-------------------------------------------------------------------------+
  | cov   cnt   dcpct3   dneo   dclox         pv        dx2        lev     pear |
  |-------------------------------------------------------------------------|
  |   5    11      100     no     yes   .2588893   6.232499   .9453593   -0.584 |
  |   4     1       50     no     yes    .152218   6.232499   .1063734    2.360 |
  +-------------------------------------------------------------------------+
```

- Delta-beta ($\Delta\beta$)
  - analogous to Cook's distance
  - measures influence of a cov. pattern on:
    - overall set of betas (Stata)
    - individual betas (SAS)
  - depends on leverages and # of observations (m_j) on the covariate pattern variable
    - Hosmer & Lemeshow[2] suggest that values >1 might be influential
- Delta χ^2 and Delta-beta
  - values will depend on the predicted probabilities (similar to leverage)[2]
- Plots
  - $\Delta\beta$ vs pred. prob. and $\Delta\beta$ vs leverage values
  - $\Delta\chi^2$ vs predicted probabilities with size proportional to $\Delta\beta$



2 Hosmer and Lemeshow. Applied Log. Reg. 2nd Edition. pg-174-176

- influential observations

```
. l cov cnt dcpct dneo dclox opr pv lev dx2 db if db > abs(1) & wcov==1, noobs
  +-------------------------------------------------------------------------+
  | cov   cnt   dcpct   dneo   dclox     opr      pv     lev     dx2      db |
  |-------------------------------------------------------------------------|
  |   3     8     100     no      no   0.125   0.182   0.730   0.642   1.739 |
  |   8    38     100    yes      no   0.868   0.844   0.852   1.167   6.693 |
  |   6    11       5    yes      no   0.364   0.416   0.892   1.152   9.504 |
  |   5    11     100     no     yes   0.182   0.259   0.945   6.232 107.831 |
  +-------------------------------------------------------------------------+
```

- delta-betas extreme for cov. 5 (same as VER), 6 (not in VER) and 8 (noted in VER to be due to a large group size)

Dealing with influential observations

- Identify points with large residuals or large leverage values
- Evaluate their covariate patterns – why are they outliers?
- Delete from model and re-fit the model

- does it change very much?

```
. estimates table final wocov5 wocov6 wocov8 , b(%5.3f)  stats(N) star( .05
.01 .001)
-------------------------------------------------------------
    Variable |   final        wocov5       wocov6       wocov8
-------------+-----------------------------------------------
        dneo |
         yes |   3.192***     3.248***     3.639***     2.518*
       dclox |
         yes |   0.453       17.322        0.808        0.705
  dneo#dclox |
     yes#yes |  -2.533*     -19.403       -3.018*      -2.053
       dcpct3 |
          50 |   1.361        1.087        0.120        1.173
         100 |   2.027**      2.132**      0.813        1.168
       _cons |  -3.531***    -3.581***    -2.672*      -2.972**
-------------+-----------------------------------------------
           N |     108           97           97           70
-------------------------------------------------------------
                            legend: * p<.05; ** p<.01; *** p<.001
```

- cp 5 – only cov. with dneo=0 and dclox=1 – part of the interaction
- cp 6 – dneo=1 and dclox=0 with 0 dcpct
- cp 8 – largest cov. pattern
- cp 4 – largest contribution to the deviance and Pearson X^2 – however no influence (delta-beta = 0.74)

Summary logistic regression diagnostics

- Covariate pattern residuals
  - goodness-of-fit tests
    - inadequacies in the modelling of the predictors in the model
      - e.g non-linearity or missing interactions
    - can't detect missing predictors or clustering
  - outlying observations (cov. patterns)
- Diagnostics
  - consequences of the current model
    - eg. few replicates?
    - increase the nbr of obs. per cov. pattern (or reduce the nbr. of cov. patterns)
      - grouping (biological, frequency categories)
      - remove continuous predictors
        - eg. those that are borderline sig.
    - however.... you will be working with a different model – not your final model!
  - identify high influence cov. patterns (for instance $\Delta\beta$)on the parameter estimates

Predictive ability of a logistic model

$$\ln\left(\frac{p}{1\text{-}p}\right)=\beta_0+\beta_1*X_1=X\beta \qquad p=\frac{e^{(\beta X)}}{1+e^{(\beta X)}} \text{ or } p=\frac{1}{1+e^{-(\beta X)}}$$

- note: not a true probability if derived from a case-control study [see l4a]

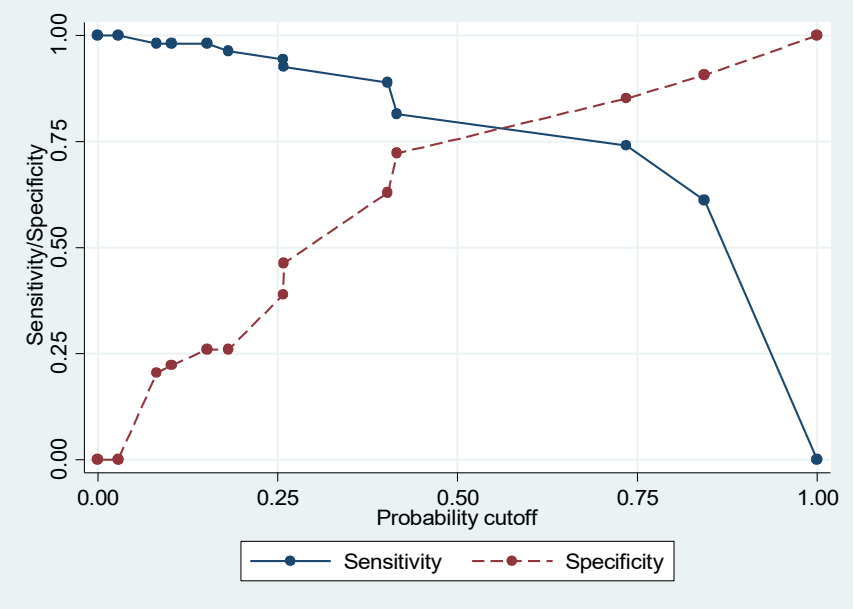
Sensitivity and Specificity

- Predict D+ if p >= 0.5
  - choose other cutpoint

Classified (predicted status)	true D+	true D-	Total
T+ = p(D+) >= 0.5	40	8	48
T- = p(D+) < 0.5	14	46	60
Total	54	54	108

- sensitivity (Se) =
- specificity (Sp) =
- positive predictive value (PPV) =
- negative predictive value (NPV) =
- overall correctly classified =

- Two-graph ROC (Se-Sp plot)
  - effect of changing the cut-point on Se and Sp.
    - Se / Sp values corresponds the values >= than the cutoff point where data is available (eg. for a cut-off>=0.5, the next value is 0.74)




```
. egen pv_cat=cut(pv), at(0(.05)1)
. roctab casecont pv_cat, graph sum detail scheme(s1mono)

Detailed report of sensitivity and specificity
```

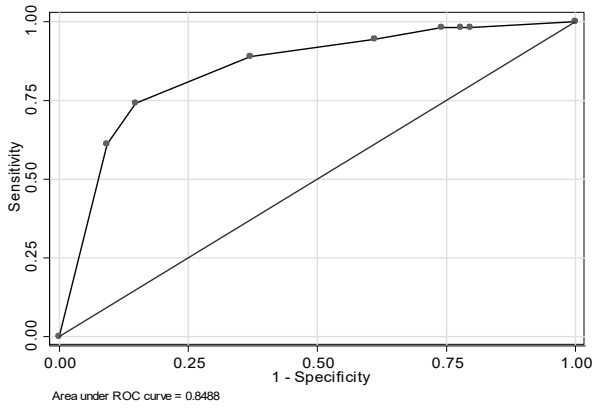
Cutpoint	Sensitivity	Specificity	Correctly Classified	LR+	LR-
(>= 0)	100.00%	0.00%	50.00%	1.0000	
(>= .05)	98.15%	20.37%	59.26%	1.2326	0.0909
(>= .1)	98.15%	22.22%	60.19%	1.2619	0.0833
(>= .15)	98.15%	25.93%	62.04%	1.3250	0.0714
(>= .25)	94.44%	38.89%	66.67%	1.5455	0.1429
(>= .4)	88.89%	62.96%	75.93%	2.4000	0.1765
(>= .7)	74.07%	85.19%	79.63%	5.0000	0.3043
(>= .8)	61.11%	90.74%	75.93%	6.6000	0.4286
(> .8)	0.00%	100.00%	50.00%		1.0000

- ROC curve
  - Se vs 1-Sp
  - assess discriminatory power of the model
    - eg. probability that cases (or controls) are correctly classified by the model (at a given cutpoint)
  - quantify Area Under the Curve (AUC)
  - AUC interpretation[1]

AUC	Interpretation
0.5	No discrimination (better flip a coin!)
0.5 – 0.7	Poor discrimination
0.7 - 0.8	Acceptable discrimination
>0.8	Excellent discrimination

- AUC = final model AUC= 0.85 (see commands do-file)

Obs	ROC Area	Std. Err.	-Asymptotic Normal-- [95% Conf.	Interval]
108	0.8488	0.0370	0.77621	0.92132



  - probability that a randomly selected individual is correctly classified is 85%

1 Hosmer Lemeshow. Aplied logistic regression (pg177)

Overdispersion [L11a - L11b]

- Assumption y_i ~ binomial distribution
  - mean = $n_i * p_i$
  - variance = $n_i * p_i * (1 - p_i)$
- Overdispersion = the data are more dispersed (larger variance) that would be expected
  - apparent overdispersion – wrong model
    - missing important predictors
    - outliers
  - real overdispersion – usually due to clustering
  - too small S.E.