### Example - Birdkeeping and Lung Cancer - Interpretation

|                                                                 | Estimate | Std. Error | z value | Pr(>|z|) |
|-----------------------------------------------------------------|----------|------------|---------|----------|
| (Intercept)                                                     | -1.9374  | 1.8043     | -1.07   | 0.2829   |
| FMFemale                                                        | 0.5613   | 0.5312     | 1.06    | 0.2907   |
| SSHigh                                                         | 0.1054   | 0.4688     | 0.22    | 0.8221   |
| **BKBird**                                                      | **1.3626**| **0.4113** | **3.31**| **0.0009**|
| AG                                                             | -0.0398  | 0.0355     | -1.12   | 0.2625   |
| **YR**                                                         | **0.0729**| **0.0265** | **2.75**| **0.0059**|
| CD                                                             | 0.0260   | 0.0255     | 1.02    | 0.3081   |

Keeping all other predictors constant then,

- The odds ratio of getting lung cancer for bird keepers vs non-bird keepers is \( \exp(1.3626) = 3.91 \).
- The odds ratio of getting lung cancer for an additional year of smoking is \( \exp(0.0729) = 1.08 \).

*What do these numbers mean in practice?*
What do the numbers not mean ...

The most common mistake made when interpreting logistic regression is to treat an odds ratio as a ratio of probabilities.

Bird keepers are not 4x more likely to develop lung cancer than non-bird keepers.

This is the difference between relative risk and an odds ratio.

\[
RR = \frac{P(\text{disease|exposed})}{P(\text{disease|unexposed})}
\]

\[
OR = \frac{P(\text{disease|exposed})/[1 - P(\text{disease|exposed})]}{P(\text{disease|unexposed})/[1 - P(\text{disease|unexposed})]}
\]
Back to the birds

What is probability of lung cancer in a bird keeper if we knew that $P(\text{lung cancer} | \text{no birds}) = 0.05$?

\[
OR = \frac{\frac{P(\text{lung cancer} | \text{birds})}{1 - P(\text{lung cancer} | \text{birds})}}{\frac{P(\text{lung cancer} | \text{no birds})}{1 - P(\text{lung cancer} | \text{no birds})}} = \frac{P(\text{lung cancer} | \text{birds})}{0.05/[1 - 0.05]} = 3.91
\]

\[
P(\text{lung cancer} | \text{birds}) = \frac{3.91 \times 0.05}{0.95} = 0.171
\]

\[
RR = \frac{P(\text{lung cancer} | \text{birds})}{P(\text{lung cancer} | \text{no birds})} = \frac{0.171}{0.05} = 3.41
\]
Bird OR Curve

Odds Ratios

- **P(lung cancer | no birds)**
- **P(lung cancer | birds)**

Statistics 102 (Colin Rundel)  
Lec 21  
April 17, 2013
OR Curves

\begin{figure}
\centering
\includegraphics[width=\textwidth]{odds-ratios-curve.pdf}
\caption{Odds Ratio Curves for different OR values.}
\end{figure}
If you’ve ever watched the TV show *House* on Fox, you know that Dr. House regularly states, “It’s never lupus.”

Lupus is a medical phenomenon where antibodies that are supposed to attack foreign cells to prevent infections instead see plasma proteins as foreign bodies, leading to a high risk of blood clotting. It is believed that 2% of the population suffer from this disease.

The test for lupus is very accurate if the person actually has lupus, however is very inaccurate if the person does not. More specifically, the test is 98% accurate if a person actually has the disease. The test is 74% accurate if a person does not have the disease.

Is Dr. House correct even if someone tests positive for Lupus?
(An old) Example - *House*

**Lupus?**

<table>
<thead>
<tr>
<th>Result</th>
<th>Sensitivity</th>
<th>Specificity</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>yes</strong>, 0.02</td>
<td>positive, 0.98</td>
<td>0.02 * 0.98 = 0.0196</td>
</tr>
<tr>
<td></td>
<td>negative, 0.02</td>
<td>0.02 * 0.02 = 0.0004</td>
</tr>
<tr>
<td><strong>no</strong>, 0.98</td>
<td>positive, 0.26</td>
<td>0.98 * 0.26 = 0.2548</td>
</tr>
<tr>
<td></td>
<td>negative, 0.74</td>
<td>0.98 * 0.74 = 0.7252</td>
</tr>
</tbody>
</table>

\[
P(\text{Lupus} | +) = \frac{P(+, \text{Lupus})}{P(+, \text{Lupus}) + P(+, \text{No Lupus})} \]

\[
= \frac{0.0196}{0.0196 + 0.2548} = 0.0714
\]
Testing for lupus

It turns out that testing for Lupus is actually quite complicated, a diagnosis usually relies on the outcome of multiple tests, often including: a complete blood count, an erythrocyte sedimentation rate, a kidney and liver assessment, a urinalysis, and or an antinuclear antibody (ANA) test.

It is important to think about what is involved in each of these tests (e.g. deciding if complete blood count is high or low) and how each of the individual tests and related decisions plays a role in the overall decision of diagnosing a patient with lupus.
Testing for lupus

At some level we can view a diagnosis as a binary decision (lupus or no lupus) that involves the complex integration of various explanatory variables.

The example does not give us any information about how a diagnosis is made, but what it does give us is just as important - the sensitivity and the specificity of the test. These values are critical for our understanding of what a positive or negative test result actually means.
Sensitivity and Specificity

**Sensitivity** - measures a test's ability to identify positive results.

\[ P(\text{Test } + \mid \text{Condition } +) = P(\text{+|lupus}) = 0.98 \]

**Specificity** - measures a test's ability to identify negative results.

\[ P(\text{Test } - \mid \text{Condition } -) = P(\text{-|no lupus}) = 0.74 \]

It is illustrative to think about the extreme cases - what is the sensitivity and specificity of a test that always returns a positive result? What about a test that always returns a negative result?
### Sensitivity and Specificity

<table>
<thead>
<tr>
<th>Condition</th>
<th>Positive</th>
<th>Negative</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Test</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Positive</td>
<td>True Positive</td>
<td>False Positive (Type 1 error)</td>
</tr>
<tr>
<td>Negative</td>
<td>False Negative (Type II error)</td>
<td>True Negative</td>
</tr>
</tbody>
</table>

\[
\text{Sensitivity} = P(\text{Test } + \mid \text{Condition } +) = \frac{TP}{TP + FN} \\
\text{Specificity} = P(\text{Test } - \mid \text{Condition } -) = \frac{TN}{FP + TN} \\
\text{False negative rate} (\beta) = P(\text{Test } - \mid \text{Condition } +) = \frac{FN}{TP + FN} \\
\text{False positive rate} (\alpha) = P(\text{Test } + \mid \text{Condition } -) = \frac{FP}{FP + TN} \\
\]

\[
\text{Sensitivity} = 1 - \text{False negative rate} \\
\text{Specificity} = 1 - \text{False positive rate}
\]
So what?

Clearly it is important to know the Sensitivity and Specificity of test (and or the false positive and false negative rates). Along with the incidence of the disease (e.g. $P(\text{lupus})$) allows us to calculate useful quantities like $P(\text{lupus}|+)$. 

Additionally, our brief foray into power analysis before the first midterm should also give you an idea about the trade offs that are inherent in minimizing false positive and false negative rates (increasing power required either increasing $\alpha$ or $n$).

How should we use this information when we are trying to come up with a decision?
In lab this week, we examined a data set of emails where we were interesting in identifying the spam messages. We examined different logistic regression models to evaluate how different predictors influenced the probability of a message being spam.

These models can also be used to assign probabilities to incoming messages (which is equivalent to prediction in the case of SLR / MLR). However, if we were designing a spam filter this would only be half of the battle, we would also need to use these probabilities to make a decision about which emails get flagged as spam.

While not the only possible solution, we will consider a simple approach where we choose a threshold probability and any email that exceeds that probability is flagged.
Picking a threshold

Let's see what happens if we pick our threshold to be 0.75.
Consequences of picking a threshold

For our data set picking a threshold of 0.75 gives us the following results:

\[ FN = 340 \quad TP = 27 \]
\[ TN = 3545 \quad FP = 9 \]

What are the sensitivity and specificity for this particular decision rule?
Trying other thresholds

- ROC curves
- Predicted probability
- 0 (not spam) 1 (spam)
- False Neg (n=340) True Pos (n=27)
- True Neg (n=3545) False Pos (n=9)

<table>
<thead>
<tr>
<th>Threshold</th>
<th>0.75</th>
<th>0.625</th>
<th>0.5</th>
<th>0.375</th>
<th>0.25</th>
</tr>
</thead>
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<td>Sensitivity</td>
<td>0.074</td>
<td>0.106</td>
<td>0.136</td>
<td>0.305</td>
<td>0.510</td>
</tr>
<tr>
<td>Specificity</td>
<td>0.997</td>
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<td>0.963</td>
<td>0.936</td>
</tr>
</tbody>
</table>
Relationship between Sensitivity and Specificity

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<tr>
<th>Threshold</th>
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Receiver operating characteristic (ROC) curve
Why do we care about ROC curves?

- Shows the trade off in sensitivity and specificity for all possible thresholds.
- Straight forward to compare performance vs. chance.
- Can use the area under the curve (AUC) as an assessment of the predictive ability of a model.
Refining the Spam model

g_refined = glm(spam ~ to_multiple+cc+image+attach+winner+
    password+line_breaks+format+re_subj+
    urgent_subj+exclaim_mess,
    data=email, family=binomial)

summary(g_refined)

|                      | Estimate | Std. Error | z value | Pr(>|z|) |
|----------------------|----------|------------|---------|----------|
| (Intercept)          | -1.7594  | 0.1177     | -14.94  | 0.0000   |
| to_multipleyes       | -2.7368  | 0.3156     | -8.67   | 0.0000   |
| ccyes                | -0.5358  | 0.3143     | -1.71   | 0.0882   |
| imageyes             | -1.8585  | 0.7701     | -2.41   | 0.0158   |
| attachyes            | 1.2002   | 0.2391     | 5.02    | 0.0000   |
| winneryes            | 2.0433   | 0.3528     | 5.79    | 0.0000   |
| passwordyes          | -1.5618  | 0.5354     | -2.92   | 0.0035   |
| line_breaks          | -0.0031  | 0.0005     | -6.33   | 0.0000   |
| formatPlain          | 1.0130   | 0.1380     | 7.34    | 0.0000   |
| re_subjyes           | -2.9935  | 0.3778     | -7.92   | 0.0000   |
| urgent_subjyes       | 3.8830   | 1.0054     | 3.86    | 0.0001   |
| exclaim_mess         | 0.0093   | 0.0016     | 5.71    | 0.0000   |
Comparing models

ROC curves

False positive rate
True positive rate

0.0 0.2 0.4 0.6 0.8 1.0
0.0 0.2 0.4 0.6 0.8 1.0

Full (AUC: 0.891)
Refined (AUC: 0.855)
Utility Functions

There are many other reasonable quantitative approaches we can use to decide on what is the “best” threshold.

If you’ve taken an economics course you have probably heard of the idea of utility functions, we can assign costs and benefits to each of the possible outcomes and use those to calculate a utility for each circumstance.
Utility function for our spam filter

To write down a utility function for a spam filter we need to consider the costs / benefits of each outcome.

<table>
<thead>
<tr>
<th>Outcome</th>
<th>Utility</th>
</tr>
</thead>
<tbody>
<tr>
<td>True Positive</td>
<td>1</td>
</tr>
<tr>
<td>True Negative</td>
<td>1</td>
</tr>
<tr>
<td>False Positive</td>
<td>-50</td>
</tr>
<tr>
<td>False Negative</td>
<td>-5</td>
</tr>
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</table>

\[
U(p) = TP(p) + TN(p) - 50 \times FP(p) - 5 \times FN(p)
\]
Utility for the 0.75 threshold

For the email data set picking a threshold of 0.75 gives us the following results:

\[ FN = 340 \quad TP = 27 \]
\[ TN = 3545 \quad FP = 9 \]

\[
U(p) = TP(p) + TN(p) - 50 \times FP(p) - 5 \times FN(p)
= 27 + 3545 - 50 \times 9 - 5 \times 340 = 1422
\]

Not useful by itself, but allows us to compare with other thresholds.
Utility Functions

Utility curve (zoom)

\( U[p > 0.6] \)

\( p[p > 0.6] \)
Maximum Utility

Utility Functions

Predicted probability
0.0 0.2 0.4 0.6 0.8 1.0
0 (not spam) 1 (spam)