# Generalized Linear Models

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### **Generalized Linear Models**

- The type of predictive model one uses depends on a number of issues; one is the type of response.
- Measured values such as quantity of a protein, age, weight usually can be handled in an ordinary linear regression model, possibly after a log transformation.
- Patient survival, which may be censored, calls for a different method (survival analysis, Cox regression).

- If the response is binary, then can we use logistic regression models
- If the response is a count, we can use Poisson regression
- If the count has a higher variance than is consistent with the Poisson, we can use a negative binomial or quasipoisson
- Other forms of response can generate other types of generalized linear models
- One type of count data occurs in proteomics: number of unique peptide fragments mapping to the given protein.
- A similar count is the number of reads in RNA-Seq mapping to a particular gene.

## **Generalized Linear Models**

- We need a *linear predictor* of the same form as in linear regression  $\beta x$
- In theory, such a linear predictor can generate any type of number as a prediction, positive, negative, or zero
- We choose a suitable distribution for the type of data we are predicting (normal for any number, gamma for positive numbers, binomial for binary responses, Poisson for counts)
- We create a *link function* which maps the mean of the distribution onto the set of all possible linear prediction results, which is the whole real line (-∞, ∞).
- The inverse of the link function takes the linear predictor to the actual prediction

- Ordinary linear regression has identity link (no transformation by the link function) and uses the normal distribution
- If one is predicting an inherently positive quantity, one may want to use the log link since e<sup>x</sup> is always positive.
- An alternative to using a generalized linear model with an log link, is to transform the data using the log or maybe glog. This is a device that works well with measurement data and may be usable in other cases

# R glm() Families

Family	Links
gaussian	identity, log, inverse
binomial	logit, probit, cauchit, log, cloglog
Gamma	inverse, identity, log
inverse.gaussian	1/mu^2, inverse, identity, log
poisson	log, identity, sqrt
quasi	identity, logit, probit, cloglog, inverse, log, 1/mu <sup>2</sup> and sqrt
quasibinomial	logit, probit, identity, cloglog, inverse, log, 1/mu <sup>2</sup> and sqrt
quasipoisson	log, identity, logit, probit, cloglog, inverse, 1/mu^2 and sqrt

# R glm() Link Functions

Links	Domain	Range	
identity	$(-\infty,\infty)$	$(-\infty,\infty)$	$\eta = X\beta = g(\mu) = \mu$
log	(0,∞)	$(-\infty,\infty)$	$\eta = X\beta = g(\mu) = \log(\mu)$
inverse	(0,∞)	(0,∞)	$\eta = X\beta = g(\mu) = 1/\mu$
logit	(0, 1)	$(-\infty,\infty)$	$\eta = X\beta = g(\mu) = \log(p/(1-p))$
probit	(0, 1)	$(-\infty,\infty)$	$\eta = X\beta = g(\mu) = \Phi^{-1}(p)$
cloglog	(0, 1)	$(-\infty,\infty)$	$\eta = X\beta = g(\mu) = \log(-\log(1-p))$
1/mu^2	(0,∞)	(0,∞)	$\eta = X\beta = g(\mu) = 1/\mu^2$
sqrt	(0,∞)	(0,∞)	$\eta = X\beta = g(\mu) = \sqrt{\mu}$

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### Predictors



Predictors

Logistic Regression: response is binary, coded as 0/1, with mean p

$$\ln\left(\frac{p}{1-p}\right) = x\beta \qquad p(x) = \frac{e^{x\beta}}{1-e^{x\beta}}$$
$$f(k) = \binom{n}{k} p^k (1-p)^{n-k}$$
$$E(k) = np$$

 $V(k) = \tau n p(1-p)$  where  $\tau = 1$  if not overdispersed

Poisson Regression: response is a count, with mean  $\lambda$   $\ln(\lambda) = x\beta$   $\lambda = e^{x\beta}$   $f(k) = \frac{\lambda^k e^{-\lambda}}{k!}$   $E(k) = \lambda$  $V(k) = \tau\lambda$  where  $\tau = 1$  if not overdispersed

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# **Logistic Regression**

- Suppose we are trying to predict a binary variable (patient has ovarian cancer or not, patient is responding to therapy or not)
- We can describe this by a o/1 variable in which the value 1 is used for one response (patient has ovarian cancer) and o for the other (patient does not have ovarian cancer
- We can then try to predict this response

- For a given patient, a prediction can be thought of as a kind of probability that the patient does have ovarian cancer. As such, the prediction should be between o and 1. Thus ordinary linear regression is not suitable
- The logit transform takes a number which can be anything, positive or negative, and produces a number between 0 and 1. Thus the logit link is useful for binary data



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### Predictors

$$\log i(p) = \log \left(\frac{p}{1-p}\right) \quad \text{if } p \to 0 \text{ then } \log i(p) \to -\infty \quad \text{if } p \to 1 \text{ then } \log i(p) \to \infty$$
$$\log it^{-1}(x) = \frac{e^x}{1+e^x} \quad \text{if } x \to -\infty \text{ then } \log it^{-1}(x) \to 0 \quad \text{if } x \to \infty \text{ then } \log it^{-1}(x) \to 1$$
$$\log \left(\frac{\frac{e^x}{1+e^x}}{1-\frac{e^x}{1+e^x}}\right) = \log \left(\frac{\frac{e^x}{1+e^x}}{1+e^x}\right) = \log \left(\frac{\frac{e^x}{1+e^x}}{1+e^x}\right) = \log \left(\frac{e^x}{1+e^x}\right) = \log \left(e^x\right) = x$$

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### Logit Transformation



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# Analyzing Tabular Data with Logistic Regression

- Response is hypertensive y/n
- Predictors are smoking (y/n), obesity (y/n), snoring (y/n) [coded as o/1 for Stata, R does not care]
- How well can these 3 factors explain/predict the presence of hypertension?
- Which are important?

```
no.yes <= c("No","Yes")
smoking <- gl(2,1,8,no.yes)
obesity <- gl(2,2,8,no.yes)
snoring <- gl(2,4,8,no.yes)
n.tot <- c(60,17,8,2,187,85,51,23)
n.hyp <- c(5,2,1,0,35,13,15,8)
hyp <- data.frame(smoking,obesity,snoring,n.tot,n.hyp,n.hyp/n.tot)
print(hyp)</pre>
```

	smoking	obesity	snoring	n.tot	n.hyp	n.hyp.n.tot
1	No	No	No	60	5	0.08333333
2	Yes	No	No	17	2	0.11764706
3	No	Yes	No	8	1	0.12500000
4	Yes	Yes	No	2	0	0.0000000
5	No	No	Yes	187	35	0.18716578
6	Yes	No	Yes	85	13	0.15294118
7	No	Yes	Yes	51	15	0.29411765
8	Yes	Yes	Yes	23	8	0.34782609

### Specifying Logistic Regressions in R

- For each 'cell', we need to specify the diseased and normals, which will be what we try to fit.
- This can be specified either as a matrix with one column consisting of the number of diseased persons, and the other the number of normals (not the total).
- Or we can specify the proportions as a response, with weights equal to the sample size

```
hyp.tbl <- cbind(n.hyp, n.tot-n.hyp)
print(hyp.tbl)
glm.hyp1 <- glm(hyp.tbl ~ smoking+obesity+snoring,family=binomial("logit"))
glm.hyp2 <- glm(hyp.tbl ~ smoking+obesity+snoring,binomial)
prop.hyp <- n.hyp/n.tot
glm.hyp2 <- glm(prop.hyp ~ smoking+obesity+snoring,binomial,weights=n.tot)</pre>
```

> summary(glm.hyp1)

#### Call:

glm(formula = hyp.tbl ~ smoking + obesity + snoring, family = binomial("logit"))

Deviance Residuals:

#### Coefficients:

	Estimate	Std. Error	z value	Pr(> z )		
(Intercept)	-2.37766	0.38018	-6.254	4e-10	* * *	
smokingYes	-0.06777	0.27812	-0.244	0.8075		
obesityYes	0.69531	0.28509	2.439	0.0147	*	
snoringYes	0.87194	0.39757	2.193	0.0283	*	
Signif. code	es: 0 `**	*' 0.001 `*	**' 0.01	`*' 0.05	`.' 0.1	•

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 14.1259 on 7 degrees of freedom Residual deviance: 1.6184 on 4 degrees of freedom AIC: 34.537

Number of Fisher Scoring iterations: 4

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' 1

> anova(glm.hyp1,test="Chisq")
Analysis of Deviance Table

Model: binomial, link: logit

Response: hyp.tbl

Terms added sequentially (first to last)

	Df	Deviance	Resid.	Df	Resid. Dev	P(> Chi )
NULL				7	14.1259	
smoking	1	0.0022		6	14.1237	0.9627
obesity	1	6.8274		5	7.2963	0.0090
snoring	1	5.6779		4	1.6184	0.0172

> predict(glm.hyp1) 5 -2.3776615 -2.4454364 -1.6823519 -1.7501268 -1.5057221 -1.5734970 -0.8104126-0.8781874> predict(glm.hyp1,type="response") 7 3 0.08489206 0.07977292 0.15678429 0.14803121 0.18157364 0.17171843 0.30780259 0.29355353 > rbind(predict(qlm.hyp1,type="response"),prop.hyp) 2 0.08489206 0.07977292 0.1567843 0.1480312 0.1815736 0.1717184 0.3078026 prop.hyp 0.08333333 0.11764706 0.1250000 0.0000000 0.1871658 0.1529412 0.2941176 8 0.2935535 prop.hyp 0.3478261 > rbind(predict(glm.hyp1,type="response")\*n.tot,n.hyp) 2 5 8 6 5.093524 1.356140 1.254274 0.2960624 33.95427 14.59607 15.69793 6.751731 n.hyp 5.000000 2.000000 1.000000 0.0000000 35.00000 13.00000 15.00000 8.000000

### Logistic Regression with Raw Data

- Sometimes the data are in the form of individual cases with the covariates and resulting binary classification variable as a 0/1 variable or two-level factor. It is convenient not to have to tabulate
- Also, if any of the covariates is continuous, categorization is not possible without discretizing the variable

juul(ISwR) R Documentation

Juul's IGF data Description The juul data frame has 1339 rows and 6 columns. It contains a reference sample of the distribution of insulin-like growth factor (IGF-1), one observation per subject in various ages with the bulk of the data collected in connection with school physical examinations.

Format This data frame contains the following columns:

age: a numeric vector (years).
menarche: a numeric vector. Has menarche occurred (code 1: no, 2: yes)?
sex: a numeric vector (1: boy, 2: girl).
igf1: a numeric vector. Insulin-like growth factor (\$µ\$g/l).
tanner: a numeric vector. Codes 1-5: Stages of puberty a.m. Tanner.
testvol: a numeric vector. Testicular volume (ml).

Source Original data.

- > library(ISwR)
- > data(juul)
- > juul1 <- subset(juul,age > 8 & age < 20 & complete.cases(menarche))</pre>
- > summary(juul1)

age	mena	arche	se	≥x	ig	fl	tan	ner
Min. : 8.0	D3 Min.	:1.000	Min.	:2	Min.	: 95.0	Min.	: 1.000
1st Qu.:10.0	52 1st Qu.	:1.000	1st Qu	.:2	1st Qu.	:280.5	1st Qu.	: 1.000
Median :13.	17 Median	:2.000	Median	:2	Median	:409.0	Median	: 4.000
Mean :13.4	44 Mean	:1.507	Mean	:2	Mean	:414.1	Mean	: 3.307
3rd Qu.:16.4	48 3rd Qu.	:2.000	3rd Qu	.:2	3rd Qu.	:514.0	3rd Qu.	: 5.000
Max. :19.	75 Max.	:2.000	Max.	:2	Max.	:914.0	Max.	: 5.000
					NA's	:108.0	NA's	:83.000

- testvol
- Min. : NA
- 1st Qu.: NA Median : NA
- Mean :NaN
- 3rd Qu.: NA
- Max. : NA
- NA's :519

```
> juul1$menarche <- factor(juul1$menarche,labels=c("No","Yes"))</pre>
> juul1$tanner <- factor(juul1$tanner)</pre>
> attach(juul1)
> summary(glm(menarche ~ age,binomial))
Call:
glm(formula = menarche ~ age, family = binomial)
Deviance Residuals:
    Min
                   Median
               10
                                   30
                                           Max
-2.32759 -0.18998 0.01253 0.12132 2.45922
Coefficients:
           Estimate Std. Error z value Pr(>|z|)
(Intercept) -20.0132 2.0284 -9.867 <2e-16 ***
    1.5173 0.1544 9.829 <2e-16 ***
age
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1
(Dispersion parameter for binomial family taken to be 1)
   Null deviance: 719.39 on 518 degrees of freedom
Residual deviance: 200.66 on 517 degrees of freedom
AIC: 204.66
```

Number of Fisher Scoring iterations: 7

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> summary(glm(menarche ~ age+tanner,binomial))

glm(formula = menarche ~ age + tanner, family = binomial)

Deviance Residuals: Min 1Q Median 3Q Max -2.56180 -0.12461 0.02475 0.08055 2.86120

Coefficients:

Call:

Estimate Std. Error z value Pr(>|z|) (Intercept) -13.7758 2.7630 -4.986 6.17e-07 \*\*\* age 0.8603 0.2311 3.723 0.000197 \*\*\* tanner2 -0.5211 1.4846 -0.351 0.725609 tanner3 0.8264 1.2377 0.668 0.504313 tanner4 2.5645 1.2172 2.107 0.035132 \* tanner5 5.1897 1.4140 3.670 0.000242 \*\*\* ---Signif. codes: 0 `\*\*\*' 0.001 `\*\*' 0.01 `\*' 0.05 `.' 0.1 ` ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 604.2 on 435 degrees of freedom Residual deviance: 106.6 on 430 degrees of freedom AIC: 118.6

Number of Fisher Scoring iterations: 8

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> anova(glm(menarche ~ age+tanner,binomial),test="Chisq")
Analysis of Deviance Table

```
Model: binomial, link: logit
```

Response: menarche

Terms added sequentially (first to last)

 Df Deviance Resid. Df Resid. Dev P(>|Chi|)

 NULL
 435
 604.19

 age
 1
 442.31
 434
 161.88
 3.396e-98

 tanner
 4
 55.28
 430
 106.60
 2.835e-11

> drop1(glm(menarche ~ age+tanner,binomial),test="Chisq")
Single term deletions

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# Overdispersion

- A binomial random variable X with n observations and probability of success p has mean np and variance np(1 – p).
- Could the variance be systematically larger? It could if *p* varies from trial to trial.
- The worst case is if X = n with probability p and X = o with probability 1 p. Then the mean is still np but the variance is now  $n^2p(1 p)$ .
- If we have overdispersion, we can use the quasibinomial family, which estimates the variance rather than assumes that it is np(1 – p).

## **Poisson Distributions**

- The Poisson distribution can be used to model unbounded count data, 0, 1, 2, 3, ...
- An example would be the number of cases of sepsis in each hospital in a city in a given month.
- The Poisson distribution has a single parameter λ, which is the mean of the distribution and also the variance. The standard deviation is

# **Poisson Regression**

- If the mean λ of the Poisson distribution depends on variables x<sub>1</sub>, x<sub>2</sub>, ..., x<sub>p</sub> then we can use a generalized linear model with Poisson distribution and log link.
- We have that  $log(\lambda)$  is a linear function of  $x_1, x_2, ..., x_p$ .
- This works pretty much like logistic regression, and is used for data in which the count has no specific upper limit (number of cases of lung cancer at a hospital) whereas logistic regression would be used when the count is the number out of a total (number of emergency room admissions positive for C. dificile out of the known total of admissions).
- With overdispersion, we can use the quasipoisson family.

eba1977

package:ISwR

Lung cancer incidence in four Danish cities 1968-1971

This data set contains counts of incident lung cancer cases and population size in four neighbouring Danish cities by age group.

A data frame with 24 observations on the following 4 variables:

'city' a factor with levels 'Fredericia', 'Horsens', 'Kolding', and 'Vejle'. 'age' a factor with levels '40-54', '55-59', '60-64', '65-69', '70-74', and '75+'. 'pop' a numeric vector, number of inhabitants. 'cases' a numeric vector, number of lung cancer cases.

Details:

These data were "at the center of public interest in Denmark in 1974", according to Erling Andersen's paper. The city of Fredericia has a substantial petrochemical industry in the harbour area.

cases
11
13
4
5
11
8
10
2
12
7

```
> attach(eba1977)
> eba.glm <- glm(cases ~</pre>
 city+age+offset(log(pop)),family=poisson)
> summary(eba.glm)
Call:
glm(formula = cases ~ city + age + offset(log(pop))),
 family = poisson)
Deviance Residuals:
    Min
                10 Median
                                    30
                                           Max
-2.63573 -0.67296 -0.03436 0.37258 1.85267
```

Having offset(x) in a formula is like having x in the formula except the coefficient is fixed to 1. Having offset(log(pop)) in the formula, with the log link, makes the parameter lambda proportional to the population. A similar effect would come from analyzing the ratio of cases to population, but then we would not have count data.

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Coefficients:

	Estimate St	d. Error	z value	Pr(> z )		
(Intercept)	-5.6321	0.2003	-28.125	< 2e-16	* * *	
cityHorsens	-0.3301	0.1815	-1.818	0.0690	•	
cityKolding	-0.3715	0.1878	-1.978	0.0479	*	
cityVejle	-0.2723	0.1879	-1.450	0.1472		
age55-59	1.1010	0.2483	4.434	9.23e-06	* * *	
age60-64	1.5186	0.2316	6.556	5.53e-11	* * *	
age65-69	1.7677	0.2294	7.704	1.31e-14	* * *	
age70-74	1.8569	0.2353	7.891	3.00e-15	* * *	
age75+	1.4197	0.2503	5.672	1.41e-08	* * *	
Signif. code	es: 0 `***'	0.001 `*	*′ 0.01	`*′ 0.05	`.′ 0.1	<i>۱</i>
(Dispersion	parameter I	or poisso	on ramily	z taken to	) be I)	
Null dev	viance: 129.	908 on 2	3 degre	ees of fre	eedom	
Residual dev	viance: 23.	447 on 1	5 degre	ees of fre	eedom	

AIC: 137.84

Number of Fisher Scoring iterations: 5

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# predictor<sub>ij</sub> = city<sub>i</sub> + log(pop<sub>i</sub>) + age<sub>j</sub> $\lambda_{ij} = \exp\left[\operatorname{city}_{i} + \log\left(\operatorname{pop}_{i}\right) + age_{j}\right]$ $= \exp\left[\operatorname{city}_{i}\right] \exp\left[\operatorname{age}_{j}\right] \operatorname{pop}_{i}$

## **Goodness of Fit**

- If the model fits well, the residual deviance should be in the neighborhood of the df of the residual deviance.
- 23.447 on 15 df
- Under the null hypothesis that the model fits, and if the smallest fitted value is > 5, then the null distribution is chisquared
- > min(fitted(eba.glm))

[1] 6.731286

```
> pchisq(deviance(eba.glm),
```

```
df.residual(eba.glm),lower=F)
```

[1] 0.07509017

```
> drop1(eba.glm,test="Chisq")
Single term deletions
Model:
cases ~ city + age + offset(log(pop))
      Df Deviance AIC LRT Pr(Chi)
           23.447 137.84
<none>
city 3 28.307 136.69 4.859 0.1824
age 5 126.515 230.90 103.068 <2e-16 ***
- --- ----
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 `
  1
```

The test of the city effect would not be correct if we had individual patient data, since it then would be a characteristic of a group of patients, not of a patient. This would require a hierarchical model as in glmer() or Proc Mixed > cf <- coef(summary(eba.glm))</pre>

> cf

	Estimate	Std. Error	z value	Pr(> z )
(Intercept)	-5.6320645	0.2002545	-28.124529	4.911333e-174
cityHorsens	-0.3300600	0.1815033	-1.818479	6.899094e-02
cityKolding	-0.3715462	0.1878063	-1.978348	4.788946e-02
cityVejle	-0.2723177	0.1878534	-1.449629	1.471620e-01
age55-59	1.1010140	0.2482858	4.434463	9.230223e-06
age60-64	1.5186123	0.2316376	6.555985	5.527587e-11
age65-69	1.7677062	0.2294395	7.704455	1.314030e-14
age70-74	1.8568633	0.2353230	7.890701	3.004950e-15
age75+	1.4196534	0.2502707	5.672472	1.407514e-08

	RateRatio	LowerCL	UpperCL
(Intercept)	0.003581174	0.002418625	0.005302521
cityHorsens	0.718880610	0.503687146	1.026012546
cityKolding	0.689667168	0.477285856	0.996553318
cityVejle	0.761612264	0.527026991	1.100613918
age55-59	3.007213795	1.848515376	4.892215085
age60-64	4.565884929	2.899710957	7.189442499
age65-69	5.857402508	3.735990951	9.183417356
age70-74	6.403619032	4.037552548	10.156236043
age75+	4.135686847	2.532309969	6.754270176

These are rates per 4 person years. The confidence intervals use an asymptotic approximation. A more accurate method in some cases is BST 226 Statistical Methods for Bioinformatics > exp(cbind(coef(eba.glm),confint(eba.glm)))
Waiting for profiling to be done...

		2.5 %	97.5 %
(Intercept)	0.003581174	0.002373629	0.005212346
cityHorsens	0.718880610	0.502694733	1.025912422
cityKolding	0.689667168	0.475568043	0.995045687
cityVejle	0.761612264	0.525131867	1.098950868
age55-59	3.007213795	1.842951851	4.901008833
age60-64	4.565884929	2.907180919	7.236296972
age65-69	5.857402508	3.748295295	9.248885425
age70-74	6.403619032	4.043044796	10.211923083
age75+	4.135686847	2.522891909	6.762422572

bcmort

package: ISwR

Documentation

Breast cancer mortality

Danish study on the effect of screening for breast cancer.

Format:

A data frame with 24 observations on 4 variables.

`age' a factor with levels `50-54', `55-59', `60-64', `65-69', `70-74', and `75-79'

`cohort' a factor with levels `Study gr.',
 `Nat.ctr.', `Hist.ctr.', and `Hist.nat.ctr.'.

'bc.deaths' numeric, number of breast cancer deaths.

`p.yr' a numeric vector, person-years under study.
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Details:

Four cohorts were collected. The "study group" consists of the population of women in the appropriate age range in Copenhagen and Frederiksberg after the introduction of routine mammography screening. The "national control group" consisted of the population in the parts of Denmark in which routine mammography screening was not available. These two groups were both collected in the years 1991-2001. The "historical control group" and the "historical national control group" are similar cohorts from 10 years earlier (1981-1991), before the introduction of screening in Copenhagen and Frederiksberg. The study group comprises the entire population, not just those accepting the invitation to be screened.

A.H. Olsen et al. (2005), Breast cancer mortality in Copenhagen after introduction of mammography screening. British Medical Journal, 330: 220-222.