

Module 6: Regression Models for Binary Responses MLwiN Practicals

Fiona Steele
Centre for Multilevel Modelling

Pre-requisites

- Modules 1-3

Contents

Introduction to the Bangladesh Demographic and Health Survey 2004 Dataset	1
P6.1 Preliminaries: Mean and Variance of Binary Data	3
P6.1.1 Mean and standard deviation of the response variable	3
P6.1.2 Bivariate relationships between the response and explanatory variables.....	4
P6.2 Moving Towards a Regression Model: The Linear Probability Model.....	9
P6.3 Generalised Linear Models.....	15
P6.4 Latent Variable Representation of a Generalised Linear Model	16
P6.5 Application of Logit and Probit Models in Analyses of Antenatal Care Uptake ..	17
P6.5.1 Probabilities, odds and odds ratios	17
P6.5.2 Interpretation of a logit model	19
P6.5.3 Comparison of probit and logit coefficients	23
P6.5.4 Interpretation of a probit model	24
P6.5.5 Significance testing and confidence intervals	25
P6.6 Adding Further Predictors in the Analysis of Antenatal Care	32
P6.6.1 Extending the logit model	32
P6.6.2 Model interpretation	35
P6.7 Interaction Effects.....	39
P6.8 Modelling Proportions.....	43
P6.8.1 Creating a community-level dataset.....	43
P6.8.2 Fitting a binomial logit model	46
P6.8.3 Extrabinomial variation	47

All of the sections within this module have online quizzes for you to test your understanding. To find the quizzes:

EXAMPLE

From within the LEMMA learning environment

- Go down to the section for **Module 6: Regression Models for Binary Responses**
- Click "[6.1 Preliminaries: Mean and Variance of Binary Data](#)" to open Lesson 6.1
- Click [Q1](#) to open the first question

Introduction to the Bangladesh Demographic and Health Survey 2004 Dataset

You will be analysing data from the Bangladesh Demographic and Health Survey (BDHS), a nationally representative cross-sectional survey of women of reproductive age (13-49 years).^{1a}

Our response variable is a binary indicator of whether a woman received antenatal care from a medically-trained provider (a doctor, nurse or midwife) at least once before her most recent live birth. To minimise recall errors, the question was asked only about children born within five years of the survey. For this reason, our analysis sample is restricted to women who had a live birth in the five-year period before the survey. Note that if a woman had more than one live birth during the reference period, we consider only the most recent.

We consider a range of predictors, including the woman's age at the time of the birth, her level of education, and an indicator of whether she was living in an urban or rural area at the time of the survey. The file contains the following variables:

Variable name	Description and codes
comm	Community identifier (not used until P6.8)
womid	Woman identifier
antemed	Received antenatal care at least once from a medically-trained provider, e.g. doctor, nurse or midwife (1=yes, 0=no)
bord	Birth order of child (ranges from 1 to 13)

^{1a}We thank MEASURE DHS for their permission to make these data available for training purposes. Additional information about the 2004 BDHS and other Demographic and Health Surveys, including details of how to register for a DHS Download Account, is available from www.measuredhs.com

mage	Mother's age at the child's birth (in years)
urban	Type of region of residence at survey (1=urban, 0=rural)
meduc	Mother's level of education at survey (1=none, 2=primary, 3=secondary or higher)
islam	Mother's religion (1=Islam, 0=other)
wealth	Household wealth index in quintiles (1=poorest to 5=richest)
cons	A column of ones. This variable will be included as an explanatory variable in all models and its coefficient will be the intercept

There are 5366 women in the data file.

To open the worksheet:

From within the LEMMA Learning Environment

- Go to **Module 6: Regression Models for Binary Responses**, and scroll down to **MLwiN Datafiles**
- If you do not already have MLwiN to open the datafile with, click ([get MLwiN](#)).
- Click “ [6.1.wsz](#)”

The **Names** window will appear.

- Click the check box next to **Used columns** to view only those columns that contain data

Names							
Column:	Name	Description	Toggle Categorical	Data:	View	Copy	Paste
	Name	Cn	n	missing	min	max	categorical
	comm	1	5366	0	1	550	False
	womid	2	5366	0	1	5366	False
	antemed	3	5366	0	0	1	False
	bord	4	5366	0	1	13	False
	mage	5	5366	0	13	49	False
	urban	6	5366	0	0	1	False
	meduc	7	5366	0	1	3	True
	islam	8	5366	0	0	1	False
	wealth	9	5366	0	1	5	False
	cons	10	5366	0	1	1	False
							description
							Community ID
							Woman ID
							Antenatal from qualified medic
							Birth order
							Mother's age at birth
							Type of region of residence
							Maternal education
							Religion
							Wealth index (1=poorest)

P6.1 Preliminaries: Mean and Variance of Binary Data

P6.1.1 Mean and standard deviation of the response variable

We will begin by tabulating our response variable, **antemed**.

- From the **Basic Statistics** menu, select **Tabulate**
- Check **Percentages of row totals**
- From the drop-down list next to **Columns**, select **antemed**
- Click **Tabulate**

The following table will appear in the Output window:

	0	1	TOTALS
N	2613	2753	5366
%	48.7	51.3	100.0

The sample estimate of the proportion of women receiving antenatal care^{1b} is $\hat{\pi} = 0.513$.

Next, we will calculate the mean and standard deviation of **antemed**.

- From the **Basic Statistics** menu, select **Averages and Correlations**
- Select **antemed** from the variable list
- Click **Calculate**

	N	Missing	Mean	s.d.
antemed	5366	0	0.51305	0.49988

Notice that the mean of 0.513 is equal to the proportion receiving antenatal care that we obtained from the tabulation.

Using the formula for the standard deviation of a binary variable given in C6.1, we obtain

$$s = \sqrt{\hat{\pi}(1 - \hat{\pi})} = \sqrt{0.513(1 - 0.513)} = 0.4998, \text{ which agrees with the s.d. value in the output.}$$

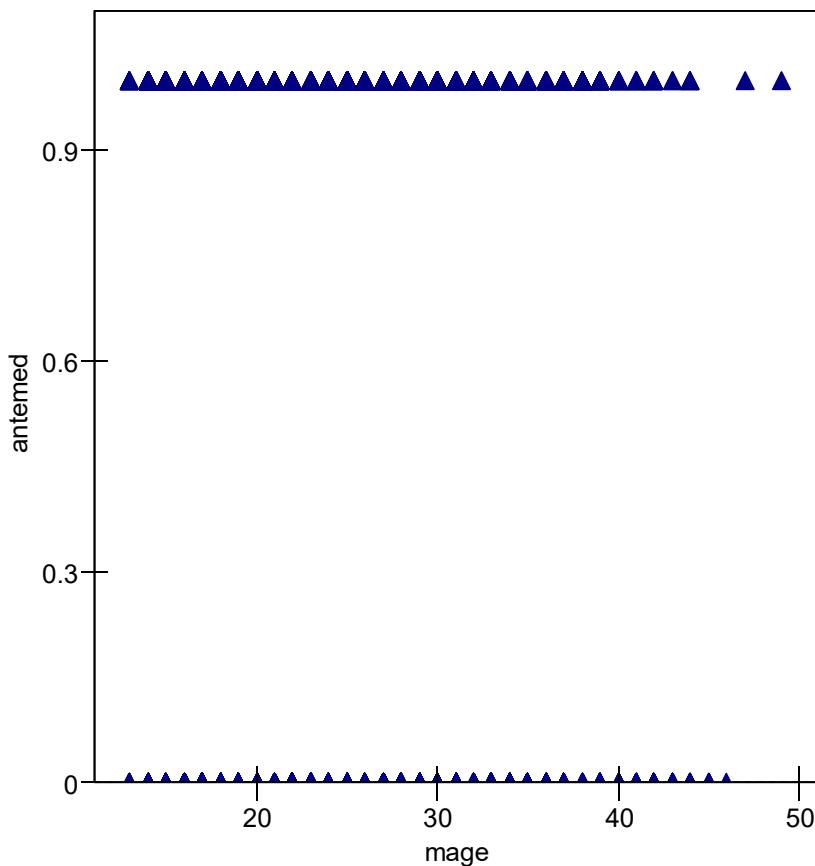
^{1b}Throughout the practical we will frequently refer to antenatal care from a medically-trained provider simply as antenatal care.

P6.1.2 Bivariate relationships between the response and explanatory variables

Before fitting any models to the relationship between y (**antemed**) and explanatory variables, we will first examine the bivariate relationship between y and three potential predictors: maternal age (**mage**), type of region of residence (**urban**) and maternal education (**meduc**).

We begin with **mage**, a continuous variable. Let's start with a scatterplot of **antemed** versus **mage**.

- From the **Graphs** menu, select **Customised Graph(s)**
- From the drop-down list labelled **plot type**, select **point**
- From the drop-down list labelled **y**, select **antemed**
- From the drop-down list labelled **x**, select **mage**
- Click **Apply**
- You can add titles by clicking anywhere on the graph and selecting the **Titles** tab



Clearly the scatterplot is not very informative because our response takes only two values. Instead we will plot the proportion receiving antenatal care (i.e. the mean

of **antemed**) against **mage**. To do this, we calculate the mean of **antemed** for each distinct value of **mage**, but first we need to sort the values of **antemed** by **mage**. We will store the sorted values of **antemed** and **mage** in columns **c11** and **c12**, which we will call **ante-sort** and **mage-sort**.

- From the **Data Manipulation** menu, select **Sort**
- Under **Key code columns**, select **mage**
- Under **Input columns**, highlight **antemed** and **mage** (using Ctrl-click)
- Under **Output columns**, click **Free columns** (so that the next empty columns, **c11** and **c12** will be used)
- Click **Add to action list** followed by **Execute**
- Go to the **Names** window and type in the names **ante-sort** and **mage-sort** for the new variables in **c11** and **c12**

We can now calculate the mean of **ante-sort** for each value of **mage-sort**.

- From the **Data Manipulation** menu, select **Multilevel data manipulations**
- Under **Operation**, retain the default of **Average**
- Under **On blocks defined by**, select **mage-sort**
- Under **Input columns**, highlight **ante-sort** and **mage-sort**
- Under **Output columns**, click **Same as input**
- Click **Add to action list** followed by **Execute**

If you look at **ante-sort** and **mage-sort**(using **Data Manipulation → View or edit data**) you will see that values of **ante-sort** are the means for each value of **mage-sort**.

We are now in a position to plot the mean of **antemed** (proportion receiving antenatal care) versus maternal age.

- From the **Graphs** menu, select **Customised Graph(s)**
- From the drop-down list labelled **plot type**, select **point**
- From the drop-down list labelled **y**, select **ante-sort**
- From the drop-down list labelled **x**, select **mage-sort**
- Click **Apply**
- Click anywhere on the plot and then on the **Titles** tab. Change the **y title** to **mean(antemed)**.

This document is only the first few pages of the full version.

To see the complete document please go to learning materials and register:

<http://www.cmm.bris.ac.uk/lemma>

The course is completely free. We ask for a few details about yourself for our research purposes only. We will not give any details to any other organisation unless it is with your express permission.