

Package ‘LogRegEquiv’

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Title Logistic Regression Equivalence

Description Tools for assessing equivalence of similar Logistic Regression models.

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beta_equivalence	<i>beta_equivalence function</i>
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Description

This function takes two logistic regression models M_A, M_B , sensitivity level δ_β and significance level α . It checks whether the coefficient vectors are equivalent.

Usage

beta_equivalence(model_a, model_b, delta, alpha)

Arguments

- | | |
|---------|---|
| model_a | logistic regression model M_A |
| model_b | logistic regression model M_B |
| delta | equivalence sensitivity level δ_β . This could either be a scalar or a vector with length matching the number of coefficients. |
| alpha | significance level α |

Value

- | | |
|----------------|---|
| equivalence | are the coefficient vectors equivalent? (boolean) |
| test_statistic | Equivalence test statistic |
| critical value | a level- α critical value |
| ncp | non-centrality parameter |
| p_value | P-value |

brier_score	<i>brier_score function</i>
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Description

This function takes a observations vector y and matching predictions vector π . It returns the Brier score for the predictions. Unless specified otherwise, input containing NAs will result with an NA.

Usage

brier_score(y, pi, na.rm = FALSE)

Arguments

y	the observations vector
pi	the predictions vector
na.rm	ignore NA? (optional)

Value

The Brier score $\frac{1}{N} \sum_{i=1}^N (y_i - \pi_i)^2$

Examples

```
brier_score(rbinom(10,1,seq(0.1, 1, 0.1)), seq(0.1, 1, 0.1))
```

descriptive_equiv	<i>descriptive_equiv function</i>
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Description

This function takes two datasets X_A, X_B , regression formula, significance level α and sensitivity level δ_β (either vector or scalar). It builds a logistic regression model for each of the datasets and then checks whether the obtained coefficient vectors are equivalent, using the beta_equivalence function.

Usage

```
descriptive_equiv(data_a, data_b, formula, delta, alpha = 0.05)
```

Arguments

data_a	dataset X_A for model M_A
data_b	dataset X_B for model M_B
formula	logistic regression formula
delta	equivalence sensitivity level δ_β
alpha	significance level α (defaults to 0.05)

Value

equivalence the beta_equivalence function output
 model_a logistic regression model M_A
 model_b logistic regression model M_B

individual_predictive_equiv
individual_predictive_equiv function

Description

This function takes two logistic regression models M_A, M_B , test data, significance level α and allowed flips ratio r . It checks whether the models produce equivalent log-odds for the given test set and returns various figures.

Usage

```
individual_predictive_equiv(model_a, model_b, test_data, r = 0.1, alpha = 0.05)
```

Arguments

model_a	logistic regression model M_A
model_b	logistic regression model M_B
test_data	testing dataset
r	ratio of allowed 'flips' (defaults to 0.1)
alpha	significance level α (defaults to 0.05)

Value

equivalence	Are models M_A, M_B producing equivalent log-odds for the given test data? (boolean)
test_statistic	The test statistic
critical_value	a level- α critical value the test
xi_bar	Mean ξ value for the test
delta_theta	Calculated equivalence parameter
p_value	P-value

performance_equiv *performance_equiv function*

Description

This function takes two logistic regression models M_A, M_B , test data, significance level α and acceptable score degradation δ_B . It checks whether the models perform equivalently on the test set and returns various figures.

Usage

```
performance_equiv(
  model_a,
  model_b,
  test_data,
  dv_index,
  delta_B = 1.1,
  alpha = 0.05
)
```

Arguments

model_a	logistic regression model M_A
model_b	logistic regression model M_B
test_data	testing dataset
dv_index	column number of the dependent variable
delta_B	acceptable score degradation (defaults to 1.1)
alpha	significance level α (defaults to 0.05)

Value

equivalence Are models M_A, M_B producing equivalent Brier scores for the given test data?
(boolean)

brier_score_ac M_A Brier score on the testing data

brier_score_bc M_B Brier score on the testing data

diff_sd_l SD of the lower Brier difference $BS^A - \delta_B^2 BS^B$

diff_sd_u SD of the upper Brier difference $BS^A - \delta_B^{-2} BS^B$

test_stat_l t_L equivalence boundary for the test

test_stat_u t_U equivalence boundary for the test

crit_val a level- α critical value for the test

delta_B Calculated equivalence parameter

p_value_l P-value for t_L

p_value_u P-value for t_U

ptg_stud_data	<i>Student Performance Data Set</i>
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Description

Data from a student achievement in secondary education of two Portuguese schools. Full attribute description could be found in the source webpage.

Usage

ptg_stud_data

Format

An object of class `data.frame` with 649 rows and 31 columns.

Details

The data used is taken from the Student Performance Data. The original data consists of 30 covariates (13 binary, 11 ordinal, 4 categorical, 2 numerical) and a numerical output variable indicating the students final grade in Portuguese Language course.

The data was split by gender (F/M) $n_f = 383$, $n_m = 266$. The target variable G3 was converted to binary, `final_fail` which indicates the cases where $G3 < 10$.

Next, each sub-population was divided into training and testing data, using a 4:1 ratio.

Source

<https://archive.ics.uci.edu/ml/datasets/student+performance>

References

P. Cortez and A. Silva. Using Data Mining to Predict Secondary School Student Performance. In A. Brito and J. Teixeira Eds., Proceedings of 5th FUTURE BUSINESS TECHNOLOGY Conference (FUBUTEC 2008) pp. 5-12, Porto, Portugal, April, 2008, EUROSIS, ISBN 978-9077381-39-7.

See Also

<http://www3.dsi.uminho.pt/pcortez/student.pdf>

`ptg_stud_f_test`*Student Performance Data Set - female testing data*

Description

Student Performance Data Set - female testing data

Usage`ptg_stud_f_test`**Format**

An object of class `data.frame` with 77 rows and 30 columns.

See Also`ptg_stud_data`

`ptg_stud_f_train`*Student Performance Data Set - female training data*

Description

Student Performance Data Set - female training data

Usage`ptg_stud_f_train`**Format**

An object of class `data.frame` with 306 rows and 30 columns.

See Also`ptg_stud_data`

ptg_stud_m_test	<i>Student Performance Data Set - male testing data</i>
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Description

Student Performance Data Set - male testing data

Usage

```
ptg_stud_m_test
```

Format

An object of class `data.frame` with 53 rows and 30 columns.

See Also

```
ptg_stud_data
```

ptg_stud_m_train	<i>Student Performance Data Set - male training data</i>
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Description

Student Performance Data Set - male training data

Usage

```
ptg_stud_m_train
```

Format

An object of class `data.frame` with 213 rows and 30 columns.

See Also

```
ptg_stud_data
```

`sigmoid`*Sigmoid function*

Description

This function takes a number θ and returns its respective sigmoid probability $\frac{e^{\theta}}{1+e^{\theta}}$. This is used in logistic regression to model $P(y = 1|x)$.

Usage

```
sigmoid(theta)
```

Arguments

`theta` the linear predictor

Value

the sigmoid probability

Examples

```
sigmoid(0)
```

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