Package 'logistf'

September 16, 2020

```
Version 1.24
Date 2020-09-10
Title Firth's Bias-Reduced Logistic Regression
Depends R (>= 3.0.0)
Imports mice, mgcv, formula.tools
Description Fit a logistic regression model using Firth's bias reduction method, equivalent to penaliza-
      tion of the log-likelihood by the Jeffreys
      prior. Confidence intervals for regression coefficients can be computed by penalized profile like-
      lihood. Firth's method was proposed as ideal
      solution to the problem of separation in logistic regres-
      sion, see Heinze and Schemper (2002) <doi:10.1002/sim.1047>. If needed, the bias reduc-
      tion can be turned off such that ordinary
      maximum likelihood logistic regression is obtained. Two new modifica-
      tions of Firth's method, FLIC and FLAC, lead to unbiased predictions and are now available
      in the pack-
      age as well, see Puhr, Heinze, Nold, Lusa and Geroldinger (2017) <doi:10.1002/sim.7273>.
License GPL
URL https://cemsiis.meduniwien.ac.at/en/kb/science-research/software/
      statistical-software/fllogistf/
LazyLoad yes
NeedsCompilation yes
RoxygenNote 7.1.1
LazyData true
BugReports https://github.com/georgheinze/logistf/issues/
Author Georg Heinze [aut, cre],
      Meinhard Ploner [aut],
      Daniela Dunkler [ctb],
      Harry Southworth [ctb],
      Lena Jiricka [aut]
Maintainer Georg Heinze <georg.heinze@meduniwien.ac.at>
Repository CRAN
```

Date/Publication 2020-09-16 06:40:08 UTC

2 add1.logistf

R topics documented:

	add1.logistf	2
	anova.logistf	3
	backward	5
	CLIP.confint	7
	CLIP.profile	9
	flac	12
	flic	14
	logistf	16
	logistf.control	19
	logistftest	21
	logistpl.control	23
	plot.logistf.profile	24
	predict.flac	26
	predict.flic	27
	predict.logistf	28
	profile.logistf	28
	PVR.confint	30
	sex2	32
	sexagg	32
Index		34

 ${\sf add1.logistf}$

 $Add\ or\ Drop\ All\ Possible\ Single\ Terms\ to/from\ a\ {\tt logistf}\ Model$

Description

Compute all the single terms in the scope argument that can be added to or dropped from the model, fit those models and compute a table of the changes in fit.

Usage

```
## S3 method for class 'logistf'
add1(object, scope, test = "PLR", ...)
```

Arguments

object	A fitted logistf, flic or flac object
scope	The scope of variables considered for adding or dropping. Should be a vector of variable names. Can be left missing; the method will then use all variables in the object's data slot which are not identified as the response variable.
test	The type of test statistic. Currently, only the PLR test (penalized likelihood ratio test) is allowed for logistf fits.
	Further arguments passed to or from other methods.

anova.logistf 3

Details

drop1 and add1 generate a table where for each variable the penalized likelihood ratio chi-squared, the degrees of freedom, and the p-value for dropping/adding this variable are given.

Value

A matrix with nvar rows and 3 columns (Chisquared, degrees of freedom, p-value).

Examples

```
data(sex2)
fit<-logistf(data=sex2, case~1, pl=FALSE)
add1(fit, scope=c("dia", "age"))
fit2<-logistf(data=sex2, case~age+oc+dia+vic+vicl+vis)
drop1(fit2)</pre>
```

anova.logistf

Analysis of Penalized Deviance for logistf Models

Description

This method compares hierarchical and non-hierarchical logistf models using penalized likelhood ratio tests. It replaces the function logistftest of former versions of logistf.

Usage

```
## S3 method for class 'logistf'
anova(object, fit2, formula, method = "nested", ...)
```

Arguments

object A fitted logistf model object

fit2 Another fitted logistf model object, to be compared with object

formula Alternatively to fit2, a formula which specifies terms to omit from the object

model fit.

method One of c("nested", "PLR"). nested is the default for hierarchically nested mod-

els, and will compare the penalized likelihood ratio statistics (minus twice the difference between maximized penalized log likelihood and null penalized log likelihood), where the null penalized log likelihood is computed from the same, hierarchically superior model. Note that unlike in maximum likelihood analysis, the null penalized likelihood depends on the penalty (Jeffreys prior) which itself depends on the scope of variables of the hierarchically superior model. PLR compares the difference in penalized likelihood ratio between the two models, where for each model the null penalized likelihood is computed within the scope of variables in that model. For PLR, the models need not be hierarchically

nested.

4 anova.logistf

... Further arguments passed to the method.

Details

Comparing models fitted by penalized methods, one must consider that the penalized likelihoods are not directly comparable, since a penalty is involved. Or in other words, inserting zero for some regression coefficients will not lead to the same penalized likelihood as if the corresponding variables are simply "unknown" to a model. The anova method takes care that the same penalty is used for two hierarchically nested models, and if the models are not hierarchically nested, it will first relate each penalized likelihood to its null penalized likelihood, and only compare the resulting penalized likelihod ratio statistics. The chi-squared approximation for this latter method (PLR) is considered less accurate than that of the nested method. Nevertheless, it is the only way to go for comparison of non-nested models.

Value

An object of class anova.logistf with items

chisq the chisquared statistic for the model comparison

df The degrees of freedom

pval The p-value

call The function call

method The method of comparison (input)

model1 The first model

model 2 The second model which was compared to the first model

PLR1 The PLR statistic of the first model

PLR2 the PLR statistic of the second model; for the nested method, this will be the

drop in chi-squared due to setting the coefficients to zero

Examples

```
data(sex2)
fit<-logistf(data=sex2, case~age+oc+dia+vic+vicl+vis)
#simultaneous test of variables vic, vicl, vis:
anova(fit, formula=~vic+vicl+vis)

#test versus a simpler model
fit2<-logistf(data=sex2, case~age+oc+dia)
# or: fit2<-update(fit, case~age+oc+dia)
anova(fit,fit2)

# comparison of non-nested models (with different df):
fit3<-logistf(data=sex2, case~age+vic+vicl+vis)
anova(fit2,fit3, method="PLR")</pre>
```

backward 5

backward

Backward Elimination/Forward Selection of Model Terms in logistf Models

Description

These functions provide simple backward elimination/forward selection procedures for logistf models.

Usage

```
backward(object, ...)
## S3 method for class 'logistf'
backward(
 object,
  scope,
  steps = 1000,
  slstay = 0.05,
  trace = TRUE,
  printwork = FALSE,
  full.penalty = FALSE,
)
## S3 method for class 'flic'
backward(
 object,
  scope,
  steps = 1000,
  slstay = 0.05,
  trace = TRUE,
 printwork = FALSE,
  full.penalty = FALSE,
)
forward(object, ...)
## S3 method for class 'logistf'
forward(
  object,
  scope,
  steps = 1000,
  slentry = 0.05,
  trace = TRUE,
  printwork = FALSE,
```

6 backward

```
pl = TRUE,
...
)

## S3 method for class 'flac'
backward(
  object,
  steps = 1000,
  slstay = 0.05,
  trace = TRUE,
  printwork = FALSE,
  full.penalty = FALSE,
...
)
```

Arguments

object A fitted logistf model object. To start with an empty model, create a model fit

with a formula=<y>~1, pl=FALSE. (Replace <y> by your response variable.)

. . . Further arguments to be passed to methods.

scope The scope of variables to add/drop from the model. Can be missing for back-

ward, backward will use the terms of the object fit. Alternatively, an arbitrary vector of variable names can be given, to allow that only some of the variables will be competitively selected or dropped. Has to be provided for forward.

steps The number of forward selection/backward elimination steps.

slstay For backward, the significance level to stay in the model.

trace If TRUE, protocols selection steps.

printwork If TRUE, prints each working model that is visited by the selection procedure.

full.penalty If TRUE penalty is not taken from current model but from start model.

slentry For forward, the significance level to enter the model.

pl For forward, computes profile likelihood confidence intervals for the final model

if TRUE.

Details

The variable selection is simply performed by repeatedly calling add1 or drop1 methods for logistf, and is based on penalized likelihood ratio test. It can also properly handle variables that were defined as factors in the original data set.

Value

An updated logistf, flic or flac fit with the finally selected model.

Functions

• forward: Forward Selection

CLIP.confint 7

Examples

```
data(sex2)
fit<-logistf(data=sex2, case~1, pl=FALSE)
fitf<-forward(fit, scope = c("dia", "age"))
fit2<-logistf(data=sex2, case~age+oc+vic+vicl+vis+dia)
fitb<-backward(fit2)</pre>
```

CLIP.confint

Confidence Intervals after Multiple Imputation: Combination of Likelihood Profiles

Description

This function implements the new combination of likelihood profiles (CLIP) method described in Heinze, Ploner and Beyea (2013). This method is useful for computing confidence intervals for parameters after multiple imputation of data sets, if the normality assumption on parameter estimates and consequently the validity of applying Rubin's rules (pooling of variances) is in doubt. It consists of combining the profile likelihoods into a posterior. The function CLIP.confint searches for those values of a regression coefficient, at which the cumulative distribution function of the posterior is equal to the values specified in the argument ci.level (usually 0.025 and 0.975). The search is performed using R's optimize function.

Usage

```
CLIP.confint(
  obj = NULL,
  variable = NULL,
  data,
  firth = TRUE,
  weightvar = NULL,
  control = logistf.control(),
  ci.level = c(0.025, 0.975),
  pvalue = TRUE,
  offset = NULL,
  bound.lo = NULL,
  bound.up = NULL,
  legacy = FALSE
)
```

Arguments

obj Either a list of logistf fits (on multiple imputed data sets), or the result of analysis

of a mice (multiply imputed) object using with.mids

variable The variable of interest, for which confidence intervals should be computed. If

missing, confidence intervals for all variables will be computed.

8 CLIP.confint

data A list of data set corresponding to the model fits. Can be left blank if obj was

obtained with the dataout=TRUE option or if obj was obtained by mice

firth If TRUE, applies the Firth correction. Should correspond to the entry in obj.

weightvar An optional weighting variable for each observation.

control Control parameters for logistf, usually obtained by logistf.control()

ci.level The two confidence levels for each tail of the posterior distribution.

pvalue If TRUE, will also compute a P-value from the posterior.

offset An optional offset variable

bound .10 Bounds (vector of length 2) for the lower limit. Can be left blank. Use only if

problems are encountered.

bound up Bounds (vector of length 2) for the upper limit. Can be left blank. Use only if

problems are encountered.

legacy If TRUE, will use pure R code for all model fitting. Can be slow. Not recom-

mended.

Details

For each confidence limit, this function performs a binary search to evaluate the combined posterior, which is obtained by first transforming the imputed-data likelihood profiles into cumulative distribution functions (CDFs), and then averaging the CDFs to obtain the CDF of the posterior. Usually, the binary search manages to find the confidence intervals very quickly. The number of iterations (mean and maximum) will be supplied in the output object. Further details on the method can be found in Heinze, Ploner and Beyea (2013).

Value

An object of class CLIP. confint, with items:

variable The variable(s) which were analyzed

estimate The pooled estimate (average over imputations)

ci The confidence interval(s)

pvalue The p-value(s)

imputations The number of imputed datasets
ci.level The confidence level (input)

bound .10 The bounds used for finding the lower confidence limit; usually not of interest.

May be useful for error-tracing.

bound.up The bounds used for finding the upper confidence limit iter The number of iterations (for each variable and each tail)

call The call object

Author(s)

Georg Heinze and Meinhard Ploner

CLIP.profile 9

References

Heinze G, Ploner M, Beyea J (2013). Confidence intervals after multiple imputation: combining profile likelihood information from logistic regressions. Statistics in Medicine, to appear.

See Also

[logistf()] for Firth's bias-Reduced penalized-likelihood logistic regression.

Examples

```
#generate data set with NAs
freq=c(5,2,2,7,5,4)
y<-c(rep(1,freq[1]+freq[2]), rep(0,freq[3]+freq[4]), rep(1,freq[5]), rep(0,freq[6]))
x<-c(rep(1,freq[1]), rep(0,freq[2]), rep(1,freq[3]), rep(0,freq[4]), rep(NA,freq[5]),
rep(NA, freq[6]))
toy<-data.frame(x=x,y=y)
# impute data set 5 times
set.seed(169)
toymi<-list(0)</pre>
for(i in 1:5){
 toymi[[i]]<-toy</pre>
 y1 < -toymi[[i]] y==1 & is.na(toymi[[i]] x)
 y0<-toymi[[i]]$y==0 & is.na(toymi[[i]]$x)</pre>
 xnew1<-rbinom(sum(y1),1,freq[1]/(freq[1]+freq[2]))</pre>
 xnew0 < -rbinom(sum(y0), 1, freq[3]/(freq[3]+freq[4]))
 toymi[[i]]$x[y1==TRUE]<-xnew1</pre>
 toymi[[i]]$x[y0==TRUE]<-xnew0</pre>
 }
 # logistf analyses of each imputed data set
 fit.list<-lapply(1:5, function(X) logistf(data=toymi[[X]], y~x, pl=TRUE))</pre>
 # CLIP confidence limits
 CLIP.confint(obj=fit.list, data = toymi)
```

CLIP.profile

Combine Profile Likelihoods from Imputed-Data Model Fits

Description

This function uses CLIP (combination of likelihood profiles) to compute the pooled profile of the posterior after multiple imputation.

Usage

```
CLIP.profile(
  obj = NULL,
  variable,
```

10 CLIP.profile

```
data,
which,
firth = TRUE,
weightvar,
control = logistf.control(),
offset = NULL,
from = NULL,
to = NULL,
steps = 101,
legacy = FALSE,
keep = FALSE
```

Arguments

obj	Either a list of logistf fits (on multiple imputed data sets), or the result of analysis of a mice (multiply imputed) object using with.mids.
variable	The variable of interest, for which confidence intervals should be computed. If missing, confidence intervals for all variables will be computed.
data	A list of data set corresponding to the model fits. Can be left blank if obj was obtained with the dataout=TRUE option or if obj was obtained by mice.
which	Alternatively to variable, the argument which allows to specify the variable to compute the profile for as righthand formula, e.g. which= \sim X.
firth	If TRUE, applies the Firth correction. Should correspond to the entry in obj.
weightvar	An optional weighting variable for each observation
control	control parameters for logistf, usually obtained by logistf.control()
offset	An optional offset variable
from	Lowest value for the sequence of values for the regression coefficients for which the profile will be computed. Can be left blank.
to	Highest value for the sequence of values for the regression coefficients for which the profile will be computed. Can be left blank
steps	Number of steps for the sequence of values for the regression coefficients for which the profile will be computed
legacy	If TRUE, only R code will be used. Should be avoided.
keep	If TRUE, keeps the profiles for each imputed data sets in the output object.

Details

While CLIP.confint iterates to find those values at which the CDF of the pooled posterior equals the confidence levels, CLIP.profile will evaluate the whole profile, which enables plotting and evaluating the skewness of the combined and the completed-data profiles. The combined and completed-data profiles are available as cumulative distribution function (CDF) or in the scaling of relative profile likelihood (minus twice the likelihood ratio statistic compared to the maximum). Using a plot method, the pooled posterior can also be displayed as a density.

CLIP.profile 11

Value

An object of class CLIP.profile with items:

beta The values of the regression coefficient

cdf The cumulative distribution function of the posterior

profile The profile of the posterior

cdf.matrix An imputations x steps matrix with the values of the completed-data CDFs for

each beta

profile.matrix An imputations x steps matrix with the values of the completed-data profiles for

each beta

call The function call

Author(s)

Georg Heinze und Meinhard Plonar

References

Heinze G, Ploner M, Beyea J (2013). Confidence intervals after multiple imputation: combining profile likelihood information from logistic regressions. Statistics in Medicine, to appear.

Examples

```
#generate data set with NAs
freq=c(5,2,2,7,5,4)
y<-c(rep(1,freq[1]+freq[2]), rep(0,freq[3]+freq[4]), rep(1,freq[5]), rep(0,freq[6]))
x<-c(rep(1,freq[1]), rep(0,freq[2]), rep(1,freq[3]), rep(0,freq[4]), rep(NA,freq[5]),
rep(NA, freq[6]))
toy<-data.frame(x=x,y=y)
# impute data set 5 times
set.seed(169)
toymi<-list(0)
for(i in 1:5){
 toymi[[i]]<-toy
 y1<-toymi[[i]]$y==1 & is.na(toymi[[i]]$x)</pre>
 y0<-toymi[[i]]$y==0 & is.na(toymi[[i]]$x)</pre>
 xnew1<-rbinom(sum(y1),1,freq[1]/(freq[1]+freq[2]))</pre>
 xnew0 < -rbinom(sum(y0), 1, freq[3]/(freq[3]+freq[4]))
 toymi[[i]]$x[y1==TRUE]<-xnew1</pre>
 toymi[[i]]$x[y0==TRUE]<-xnew0
# logistf analyses of each imputed data set
fit.list<-lapply(1:5, function(X) logistf(data=toymi[[X]], y~x, pl=TRUE, dataout=TRUE))</pre>
# CLIP profile
xprof<-CLIP.profile(obj=fit.list, variable="x",data =toymi, keep=TRUE)</pre>
plot(xprof)
```

12 flac

```
#plot as CDF
plot(xprof, "cdf")
#plot as density
plot(xprof, "density")
```

flac

FLAC - Firth's logistic regression with added covariate

Description

flac implements Firth's bias-reduced penalized-likelihood logistic regression with added covariate.

Usage

```
flac(...)
## S3 method for class 'formula'
flac(formula, data, model = TRUE, ...)
## S3 method for class 'logistf'
flac(lfobject, model = TRUE, ...)
```

Arguments

	Further arguments passed to the method or logistf-call.
formula	A formula object, with the response on the left of the ope

A formula object, with the response on the left of the operator, and the model

terms on the right. The response must be a vector with 0 and 1 or FALSE and TRUE for the outcome, where the higher value (1 or TRUE) is modeled.

data If using with formula, a data frame containing the variables in the model.

If TRUE the corresponding components of the fit are returned. model

lfobject A fitted logistf object

Details

Flac is a simple modification of Firth's logistic regression which provides average predicted probabilities equal to the observed proportion of events, while preserving the ability to deal with seperation.

The modified score equation to estimate coefficients for Firth's logistic regression can be interpreted as score equations for ML estimates for an augmented data set. This data set can be created by complementing each original observation i with two pseudo-observations weighted by $h_i/2$ with unchanged covariate values and with response values set to y = 0 and y = 1 respectively. The basic idea of Flac is to discriminate between original and pseudo-observations in the alternative formulation of Firth's estimation as an iterative data augmentation procedure. The following generic meth-

ods are available for flac's output object: print, summary, coef, confint, anova, extractAIC, add1, drop1, profile, term

flac 13

Furthermore, forward and backward functions perform convenient variable selection. Note that anova, extractAIC, add1, drop1, forward and backward are based on penalized likelihood ratios.

Value

A flac object with components:

coefficients The coefficients of the parameter in the fitted model.

predict A vector with the predicted probability of each observation

linear.predictors

A vector with the linear predictor of each observation.

prob The p-values of the specific parameters

ci.lower The lower confidence limits of the parameter.
ci.upper The upper confidence limits of the parameter.

call The call object.

alpha The significance level: 0.95

var The variance-covariance-matrix of the parameters.

loglik A vector of the (penalized) log-likelihood of the restricted and the full models.

n The number of observations.

formula The formula object.

augmented.data The augmented dataset used

df The number of degrees of freedom in the model.

method depending on the fitting method 'Penalized ML' or 'Standard ML'.

method.ci the method in calculating the confidence intervals, i.e. 'profile likelihood' or

'Wald', depending on the argument pl and plconf.

control a copy of the control parameters.

terms the model terms (column names of design matrix).

model if requested (the default), the model frame used.

Methods (by class)

• formula: With formula and data

• logistf: With logistf object

References

Puhr, R., Heinze, G., Nold, M., Lusa, L., and Geroldinger, A. (2017) Firth's logistic regression with rare events: accurate effect estimates and predictions?. Statist. Med., 36: 2302-2317. doi: 10.1002/sim.7273.

See Also

[logistf()] for Firth's bias-Reduced penalized-likelihood logistic regression.

14 flic

Examples

```
#With formula and data:
data(sex2)
flac(case ~ age + oc + vic + vicl + vis + dia, sex2)

#With a logistf object:
lf <- logistf(formula = case ~ age + oc + vic + vicl + vis + dia, data = sex2)
flac(lf)</pre>
```

flic

FLIC - Firth's logistic regression with intercept correction

Description

flic implements Firth's bias-Reduced penalized-likelihood logistic regression with intercept correction.

Usage

```
flic(...)
## S3 method for class 'formula'
flic(formula, data, model = TRUE, ...)
## S3 method for class 'logistf'
flic(lfobject, model = TRUE, ...)
```

Arguments

... Further arguments passed to the method or logistf-call.

formula A formula object, with the response on the left of the operator, and the model

terms on the right. The response must be a vector with 0 and 1 or FALSE and

TRUE for the outcome, where the higher value (1 or TRUE) is modeled.

data If using with formula, a data frame containing the variables in the model.

model If TRUE the corresponding components of the fit are returned.

lfobject A fitted logistf object

Details

Flic is a simple modification of Firth's logistic regression which provides average predicted probabilities equal to the observed proportion of events, while preserving the ability to deal with separation.

In general the average predicted probability in FL regression is not equal to the observed proportion of events. Because the determinant of the Fisher-Information matrix is maximized for $\pi_i = \frac{1}{2}$ it is

flic 15

concluded that Firth's penalization tends to push the predicted probabilities towards one-half compared with ML-estimation. Flic fits a logistic regression model applying Firth's correction to the likelihood with a correction of the intercept, such that the predicted probabilities become unbiased while keeping all other coefficients constant. The following generic methods are available for flic's output object: print, summary, coef, confint, anova, extractAIC, add1, drop1, profile, terms, nobs, predict. Furthermore, forward and backward functions perform convenient variable selection. Note that anova, extractAIC, add1, drop1, forward and backward are based on penalized likelihood ratios.

Value

A flic object with components:

coefficients The coefficients of the parameter in the fitted model.

predict A vector with the predicted probability of each observation

linear.predictors

A vector with the linear predictor of each observation.

var The variance-covariance-matrix of the parameters.

prob The p-values of the specific parameters

ci.lower The lower confidence limits of the parameter.
ci.upper The upper confidence limits of the parameter.

call The call object.

alpha The significance level: 0.95

method depending on the fitting method 'Penalized ML' or 'Standard ML'.

method.ci the method in calculating the confidence intervals, i.e. 'profile likelihood' or

'Wald', depending on the argument pl and plconf.

df The number of degrees of freedom in the model.

loglik A vector of the (penalized) log-likelihood of the restricted and the full models.

n The number of observations.

formula The formula object.

control a copy of the control parameters.

terms the model terms (column names of design matrix).

model if requested (the default), the model frame used.

Methods (by class)

formula: With formula and datalogistf: With logistf object

References

Puhr, R., Heinze, G., Nold, M., Lusa, L., and Geroldinger, A. (2017) Firth's logistic regression with rare events: accurate effect estimates and predictions?. Statist. Med., 36: 2302-2317. doi: 10.1002/sim.7273.

16 logistf

See Also

logistf for Firth's bias-Reduced penalized-likelihood logistic regression.

Examples

```
#With formula and data:
data(sex2)
flic(case ~ age + oc + vic + vicl + vis + dia, sex2)

#With a logistf object:
lf <- logistf(formula = case ~ age + oc + vic + vicl + vis + dia, data = sex2)
flic(lf)</pre>
```

logistf

Firth's Bias-Reduced Logistic Regression

Description

Implements Firth's bias-Reduced penalized-likelihood logistic regression.

Usage

```
logistf(
  formula,
  data,
  pl = TRUE,
  alpha = 0.05,
  control,
  plcontrol,
  firth = TRUE,
  init,
  weights,
  plconf = NULL,
  flic = FALSE,
  model = TRUE,
  ...
)
```

Arguments

formula

A formula object, with the response on the left of the operator, and the model terms on the right. The response must be a vector with 0 and 1 or FALSE and TRUE for the outcome, where the higher value (1 or TRUE) is modeled. It is possible to include contrasts, interactions, nested effects, cubic or polynomial splines and all S features as well, e.g. $Y \sim X1*X2 + ns(X3, df=4)$.

data

A data frame where the variables named in the formula can be found, i. e. the variables containing the binary response and the covariates.

logistf 17

pl Specifies if confidence intervals and tests should be based on the profile penal-

ized log likelihood (pl=TRUE, the default) or on the Wald method (pl=FALSE).

alpha The significance level (1- α the confidence level, 0.05 as default).

control Controls Newton-Raphson iteration. Default is control = logistf.control(maxstep, maxit, maxhs, logistf.control)

plcontrol Controls Newton-Raphson iteration for the estimation of the profile likelihood

confidence intervals. Default is plcontrol= logistpl.control(maxstep,maxit,maxhs,lconv,xconv

firth Use of Firth's penalized maximum likelihood (firth=TRUE, default) or the stan-

dard maximum likelihood method (firth=FALSE) for the logistic regression. Note that by specifying pl=TRUE and firth=FALSE (and probably a lower number of iterations) one obtains profile likelihood confidence intervals for maximum.

mum likelihood logistic regression parameters.

init Specifies the initial values of the coefficients for the fitting algorithm

weights specifies case weights. Each line of the input data set is multiplied by the corre-

sponding element of weights

plconf specifies the variables (as vector of their indices) for which profile likelihood

confidence intervals should be computed. Default is to compute for all variables

flic If TRUE, intercept is altered such that the predicted probabilities become unbi-

ased while keeping all other coefficients constant

model If TRUE the corresponding components of the fit are returned.

... Further arguments to be passed to logistf

Details

logistf is the main function of the package. It fits a logistic regression model applying Firth's correction to the likelihood. The following generic methods are available for logistf's output object: print, summary, coef, vcov, confint, anova, extractAIC, add1, drop1, profile, terms, nobs, predict. Furthermore, forward and backward functions perform convenient variable selection. Note that anova, extractAIC, add1, drop1, forward and backward are based on penalized likelihood ratios.

Value

The object returned is of the class logistf and has the following attributes:

coefficients the coefficients of the parameter in the fitted model.

alpha the significance level (1- the confidence level) as specified in the input.

terms the column names of the design matrix

var the variance-covariance-matrix of the parameters.

df the number of degrees of freedom in the model.

loglik a vector of the (penalized) log-likelihood of the restricted and the full models.

iter the number of iterations needed in the fitting process.

n the number of observations.

y the response-vector, i. e. 1 for successes (events) and 0 for failures.

formula the formula object.

18 logistf

call the call object.

terms the model terms (column names of design matrix).

linear.predictors

a vector with the linear predictor of each observation.

predict a vector with the predicted probability of each observation. hat.diag a vector with the diagonal elements of the Hat Matrix.

conv the convergence status at last iteration: a vector of length 3 with elements: last

change in log likelihood, max(abs(score vector)), max change in beta at last

iteration.

method depending on the fitting method 'Penalized ML' or 'Standard ML'.

method.ci the method in calculating the confidence intervals, i.e. 'profile likelihood' or

'Wald', depending on the argument pl and plconf.

ci.lower the lower confidence limits of the parameter.
ci.upper the upper confidence limits of the parameter.
prob the p-values of the specific parameters.

pl.iter only if pl==TRUE: the number of iterations needed for each confidence limit.

betahist only if pl==TRUE: the complete history of beta estimates for each confidence

limit

pl.conv only if pl==TRUE: the convergence status (deviation of log likelihood from tar-

get value, last maximum change in beta) for each confidence limit.

control a copy of the control parameters.

flic logical, is TRUE if intercept was altered such that the predicted probabilities

become unbiased while keeping all other coefficients constant. According to

input of logistf.

model if requested (the default), the model frame used.

Author(s)

Georg Heinze and Meinhard Ploner

References

Firth D (1993). Bias reduction of maximum likelihood estimates. Biometrika 80, 27-38. Heinze G, Schemper M (2002). A solution to the problem of separation in logistic regression. Statistics in Medicine 21: 2409-2419.

Heinze G, Ploner M (2003). Fixing the nonconvergence bug in logistic regression with SPLUS and SAS. Computer Methods and Programs in Biomedicine 71: 181-187.

Heinze G, Ploner M (2004). Technical Report 2/2004: A SAS-macro, S-PLUS library and R package to perform logistic regression without convergence problems. Section of Clinical Biometrics, Department of Medical Computer Sciences, Medical University of Vienna, Vienna, Austria. http://www.meduniwien.ac.at/user/georg.heinze/techreps/tr2_2004.pdf

Heinze G (2006). A comparative investigation of methods for logistic regression with separated or nearly separated data. Statistics in Medicine 25: 4216-4226.

Venzon DJ, Moolgavkar AH (1988). A method for computing profile-likelihood based confidence intervals. Applied Statistics 37:87-94.

logistf.control 19

See Also

[add1.logistf, drop1.logistf, anova.logistf]

Examples

```
data(sex2)
fit<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sex2)</pre>
summary(fit)
nobs(fit)
drop1(fit)
plot(profile(fit,variable="dia"))
extractAIC(fit)
fit1<-update(fit, case ~ age+oc+vic+vicl+vis)</pre>
extractAIC(fit1)
anova(fit,fit1)
data(sexagg)
fit2<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sexagg, weights=COUNT)
summary(fit2)
# simulated SNP example
set.seed(72341)
snpdata<-rbind(</pre>
 matrix(rbinom(2000,2,runif(2000)*0.3),100,20),
 matrix(rbinom(2000,2,runif(2000)*0.5),100,20))
colnames(snpdata)<-paste("SNP",1:20,"_",sep="")</pre>
snpdata<-as.data.frame(snpdata)</pre>
for(i in 1:20) snpdata[,i]<-as.factor(snpdata[,i])</pre>
snpdata$case<-c(rep(0,100),rep(1,100))
fitsnp<-logistf(data=snpdata, formula=case~1, pl=FALSE)</pre>
add1(fitsnp, scope=paste("SNP",1:20,"_",sep=""))
fitf<-forward(fitsnp, scope = paste("SNP",1:20,"_",sep=""))</pre>
fitf
```

logistf.control

Control Parameters for logistf

Description

Sets parameters for Newton-Raphson iteration in Firth's penalized-likelihood logistic regression.

Usage

```
logistf.control(
  maxit = 25,
  maxhs = 5,
```

20 logistf.control

```
maxstep = 5,
lconv = 1e-05,
gconv = 1e-05,
xconv = 1e-05,
collapse = TRUE
)
```

Arguments

maxit The maximum number of iterations

The maximum number of step-halvings in one iteration. The increment of the beta vector within one iteration is divided by 2 if the new beta leads to a decrease in log likelihood.

Specifies the maximum step size in the beta vector within one iteration.

Specifies the convergence criterion for the log likelihood.

Specifies the convergence criterion for the first derivative of the log likelihood.

(the score vector).

xconv Specifies the convergence criterion for the parameter estimates.

collapse If TRUE, evaluates all unique combinations of x and y and collapses data set.

Details

logistf.control() is used by logistf and logistftest to set control parameters to default values. Different values can be specified, e. g., by logistf(...,control= logistf.control(maxstep=1)).

Value

maxit	The maximum number of iterations
maxhs	The maximum number of step-halvings in one iteration. The increment of the beta vector within one iteration is divided by 2 if the new beta leads to a decrease in log likelihood.
maxstep	Specifies the maximum step size in the beta vector within one iteration.
lconv	Specifies the convergence criterion for the log likelihood.
gconv	Specifies the convergence criterion for the first derivative of the log likelihood (the score vector).
xconv	Specifies the convergence criterion for the parameter estimates.

If TRUE, evaluates all unique combinations of x and y and collapses data set.

Author(s)

Georg Heinze

collapse

logistftest 21

Examples

logistftest

Penalized likelihood ratio test

Description

This function performs a penalized likelihood ratio test on some (or all) selected factors. The resulting object is of the class logistftest and includes the information printed by the proper print method.

Usage

```
logistftest(
  object,
  test,
  values,
  firth = TRUE,
  beta0,
  weights,
  control,
  col.fit.object = NULL,
  ...
)
```

Arguments

object	A fitted logistf object
test	righthand formula of parameters to test (e.g. \sim B + D - 1). As default all parameter apart from the intercept are tested. If the formula includes -1, the intercept is omitted from testing. As alternative to the formula one can give the indexes of the ordered effects to test (a vector of integers). To test only the intercept specify test = \sim or test = 1.
values	Null hypothesis values, default values are 0. For testing the specific hypothesis B1=1, B4=2, B5=0 we specify test= \sim B1+B4+B5-1 and values=c(1, 2,0).
firth	Use of Firth's (1993) penalized maximum likelihood (firth=TRUE, default) or the standard maximum likelihood method (firth=FALSE) for the logistic regression. Note that by specifying pl=TRUE and firth=FALSE (and probably lower number of iterations) one obtains profile likelihood confidence intervals for maximum likelihood logistic regression parameters.
beta0	Specifies the initial values of the coefficients for the fitting algorithm

22 logistftest

weights Case weights

control Controls parameters for iterative fitting

col.fit.object Numerical vector containing the positions of the variables to fit, if not specified:

all variables are taken

... further arguments passed to logistf.fit

Details

This function performs a penalized likelihood ratio test on some (or all) selected factors. The resulting object is of the class logistftest and includes the information printed by the proper print method. Further documentation can be found in Heinze & Ploner (2004). In most cases, the functionality of the logistftest function is replaced by anova.logistf, which is a more standard way to perform likelihood ratio tests. However, as shown in the example below, logistftest provides some specials such as testing against non-zero values. (By the way, anova.logistf calls logistftest.

Value

The object returned is of the class logistf and has the following attributes:

testcov A vector of the fixed values of each covariate; NA stands for a parameter which

is not tested.

loglik A vector of the (penalized) log-likelihood of the full and the restricted models.

If the argument beta0 not missing, the full model isn't evaluated

df The number of degrees of freedom in the model

prob The p-value of the test

call The call object

method Depending on the fitting method 'Penalized ML' or 'Standard ML'

beta The coefficients of the restricted solution

Author(s)

Georg Heinze

References

Firth D (1993). Bias reduction of maximum likelihood estimates. Biometrika 80, 27-38.

Heinze G, Ploner M (2004). Technical Report 2/2004: A SAS-macro, S-PLUS library and R package to perform logistic regression without convergence problems. Section of Clinical Biometrics, Department of Medical Computer Sciences, Medical University of Vienna, Vienna, Austria. http://www.meduniwien.ac.at/user/georg.heinze/techreps/tr2_2004.pdf

Heinze G (2006). A comparative investigation of methods for logistic regression with separated or nearly separated data. Statistics in Medicine 25: 4216-4226

logistpl.control 23

Examples

```
data(sex2)
fit<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sex2)
logistftest(fit, test = ~ vic + vicl - 1, values = c(2, 0))</pre>
```

logistpl.control

Control Parameters for logistf Profile Likelihood Confidence Interval Estimation

Description

Sets parameters for modified Newton-Raphson iteration for finding profile likelihood confidence intervals in Firth's penalized likelihood logistic regression

Usage

```
logistpl.control(
  maxit = 100,
  maxhs = 5,
  maxstep = 5,
  lconv = 1e-05,
  xconv = 1e-05,
  ortho = FALSE,
  pr = FALSE
)
```

Arguments

maxit	The maximum number of iterations
maxhs	The maximum number of step-halvings in one iteration. The increment of the beta vector within one iteration is divided by 2 if the new beta leads to a decrease in log likelihood.
maxstep	Specifies the maximum step size in the beta vector within one iteration.
lconv	Specifies the convergence criterion for the log likelihood.
xconv	Specifies the convergence criterion for the parameter estimates.
ortho	Requests orthogonalization of variable for which confidence intervals are computed with respect to other covariates
pr	Request rotation of the matrix spanned by the covariates

Details

logistpl.control() is used by logistf to set control parameters to default values when computing profile likelihood confidence intervals. Different values can be specified, e. g., by logistf(..., control=logistf.control(maxstep=1)).

24 plot.logistf.profile

Value

maxit	The maximum number of iterations
maxhs	The maximum number of step-halvings in one iteration. The increment of the beta vector within one iteration is divided by 2 if the new beta leads to a decrease in log likelihood.
maxstep	Specifies the maximum step size in the beta vector within one iteration.
lconv	Specifies the convergence criterion for the log likelihood.
xconv	Specifies the convergence criterion for the parameter estimates.
ortho	specifies if orthogonalization is requested.
pr	specifies if rotation is requested

Author(s)

Georg Heinze

Examples

```
data(sexagg)
fit2<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sexagg, weights=COUNT,
    plcontrol=logistpl.control(maxstep=1))
summary(fit2)</pre>
```

```
\verb|plot.logistf.profile| & \verb|plot| \textit{Method for } \verb|logistf| \textit{Likelihood Profiles}
```

Description

Provides the plot method for objects created by profile.logistf or CLIP.profile

Usage

```
## S3 method for class 'logistf.profile'
plot(
    x,
    type = "profile",
    max1 = TRUE,
    colmain = "black",
    colimp = "gray",
    plotmain = T,
    ylim = NULL,
    ...
)
```

plot.logistf.profile 25

Arguments

X	A profile.logistf object
type	Type of plot: one of c("profile", "cdf", "density")
max1	If type="density", normalizes density to maximum 1
colmain	Color for main profile line
colimp	color for completed-data profile lines (for logistf.profile objects that also carry the CLIP.profile class attribute)
plotmain	if FALSE, suppresses the main profile line (for logistf.profile objects that also carry the CLIP.profile class attribute)
ylim	Limits for the y-axis
	Further arguments to be passed to plot().

Details

The plot method provides three types of plots (profile, CDF, and density representation of a profile likelihood). For objects generated by CLIP.profile, it also allows to show the completed-data profiles along with the pooled profile.

Value

The function is called for its side effects

Author(s)

Georg Heinze und Meinhard Ploner

References

Heinze G, Ploner M, Beyea J (2013). Confidence intervals after multiple imputation: combining profile likelihood information from logistic regressions. Statistics in Medicine, to appear.

Examples

```
data(sex2)
fit<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sex2)
plot(profile(fit,variable="dia"))
plot(profile(fit,variable="dia"), "cdf")
plot(profile(fit,variable="dia"), "density")

#generate data set with NAs
freq=c(5,2,2,7,5,4)
y<-c(rep(1,freq[1]+freq[2]), rep(0,freq[3]+freq[4]), rep(1,freq[5]), rep(0,freq[6]))
x<-c(rep(1,freq[1]), rep(0,freq[2]), rep(1,freq[3]), rep(0,freq[4]), rep(NA,freq[5]),
    rep(NA,freq[6]))
toy<-data.frame(x=x,y=y)

# impute data set 5 times</pre>
```

26 predict.flac

```
set.seed(169)
toymi<-list(0)</pre>
for(i in 1:5){
   toymi[[i]]<-toy</pre>
   y1<-toymi[[i]]$y==1 & is.na(toymi[[i]]$x)</pre>
   y0<-toymi[[i]]$y==0 & is.na(toymi[[i]]$x)</pre>
   xnew1<-rbinom(sum(y1),1,freq[1]/(freq[1]+freq[2]))</pre>
   xnew0<-rbinom(sum(y0),1,freq[3]/(freq[3]+freq[4]))
   toymi[[i]]$x[y1==TRUE]<-xnew1
   toymi[[i]]$x[y0==TRUE]<-xnew0</pre>
}
# logistf analyses of each imputed data set
fit.list<-lapply(1:5, function(X) logistf(data=toymi[[X]], y~x, pl=TRUE, dataout=TRUE))
# CLIP profile
xprof<-CLIP.profile(obj=fit.list, variable="x", data=toymi, keep=TRUE)</pre>
plot(xprof)
#plot as CDF
plot(xprof, "cdf")
#plot as density
plot(xprof, "density")
```

predict.flac

Predict Method for flac Fits

Description

Obtains predictions from a fitted flac object.

Usage

```
## S3 method for class 'flac'
predict(object, newdata, type = c("link", "response"), ...)
```

Arguments

object A fitted object of class flac.

newdata Optionally, a data frame in which to look for variables with which to predict. If

omitted, the fitted linear predictors are used.

type The type of prediction required. The default is on the scale of the linear predic-

tors. The alternative response gives the predicted probabilities.

... further arguments passed to or from other methods.

predict.flic 27

Details

If newdata is omitted the predictions are based on the data used for the fit.

Value

A vector or matrix of predictions.

predict.flic Predict Method for flic Fits

Description

Obtains predictions from a fitted flic object.

Usage

```
## S3 method for class 'flic'
predict(object, newdata, type = c("link", "response"), ...)
```

Arguments

object	A fitted object of class flic.
newdata	Optionally, a data frame in which to look for variables with which to predict. If omitted, the fitted linear predictors are used.
type	The type of prediction required. The default is on the scale of the linear predictors. The alternative response gives the predicted probabilities.
• • •	further arguments passed to or from other methods.

Details

If newdata is omitted the predictions are based on the data used for the fit.

Value

A vector or matrix of predictions

28 profile.logistf

predict.logistf Predict Method for logistf Fits

Description

Obtains predictions from a fitted logistf object.

Usage

```
## S3 method for class 'logistf'
predict(object, newdata, type = c("link", "response"), flic = FALSE, ...)
```

Arguments

object	A fitted object of class logistf.
newdata	Optionally, a data frame in which to look for variables with which to predict. If omitted, the fitted linear predictors are used.
type	The type of prediction required. The default is on the scale of the linear predictors. The alternative response gives the predicted probabilities.
flic	If TRUE(default = FALSE), predictions are computed with intercept correction.
	further arguments passed to or from other methods.

Details

If newdata is omitted the predictions are based on the data used for the fit.

Value

A vector or matrix of predictions.

Description

Evaluates the profile penalized likelihood of a variable based on a logistf model fit

profile.logistf 29

Usage

```
## S3 method for class 'logistf'
profile(
  fitted,
 which,
  variable,
  steps = 100,
  pitch = 0.05,
  limits,
  alpha = 0.05,
  firth = TRUE,
  legends = TRUE,
  control,
  plcontrol,
  plot = FALSE,
)
```

Arguments

fitted

which

ze.i	uated, e.g., which=~X).
variable	Alternatively to which, a variable name can be given, e.g., variable="X"
steps	Number of steps in evaluating the profile likelihood
pitch	Alternatively to steps, one may specify the step width in multiples of standard errors
limits	Lower and upper limits of parameter values at which profile likelihood is to be evaluated
alpha	The significance level (1- α the confidence level, 0.05 as default).
firth	Use of Firth's penalized maximum likelihood (firth=TRUE, default) or the standard maximum likelihood method (firth=FALSE) for the logistic regression.
legends	legends to be included in the optional plot
control	Controls Newton-Raphson iteration. Default is control=logistf.control(maxstep,maxit,maxhs,logistf)
plcontrol	Controls Newton-Raphson iteration for the estimation of the profile likelihood confidence intervals. Default is plcontrol= logistpl.control(maxstep,maxit,maxhs,lconv,xconv
plot	If TRUE, profile likelihood is plotted. This parameter becomes obsolete as a generic plot function is now provided.
	Further arguments to be passed.

A righthand formula to specify the variable for which the profile should be eval-

Value

An object of class logistf.profile with the following items:

An object fitted by logistf

Parameter values at which likelihood was evaluated beta

30 PVR.confint

stdbeta Parameter values divided by standard error profile profile likelihood, standardized to 0 at maximum of likelihood. The values in profile are given as minus χ^2 loglik Unstandardized profile likelihood signed root (z) of χ^2 values (negative for values below the maximum likelihood estimate, positive for values above the maximum likelihood estimate) cdf profile likelihood expressed as cumulative distribution function, obtained as

profile inclinious expresses as cumulative distribution function, obtained $\Phi(x)$ where $\Phi(x)$ and $\Phi(x)$ and $\Phi(x)$ is the standard normal distribution function.

 $\Phi(z)$, where Φ denotes the standard normal distribution function.

Author(s)

Georg Heinze and Meinhard Ploner

Examples

```
data(sex2)
fit<-logistf(case ~ age+oc+vic+vicl+vis+dia, data=sex2)
plot(profile(fit,variable="dia"))
plot(profile(fit,variable="dia"), "cdf")
plot(profile(fit,variable="dia"), "density")</pre>
```

PVR.confint

Pseudo Variance Modification of Rubin's Rule

Description

The pseudo-variance modification proposed by Heinze, Ploner and Beyea (2013) provides a quick way to adapt Rubin's rules to situations of a non-normal distribution of a regression coefficient. However, the approxiation is less accurate than that of the CLIP method.

Usage

```
PVR.confint(obj, variable, skewbeta = FALSE)
```

Arguments

obj A fitted logisf object

variable The variable(s) to compute the PVR confidence intervals, either provided as

names or as numbers

skewbeta If TRUE, incorporates information on the skewness of the parameter estimates

across the imputed data sets.

Details

The pseudo-variance modification computes a lower and an upper pseudo-variance, which are based on the distance between profile likelihood limits and the parameter estimates. These are then plugged into the usual Rubin's rules method of variance combination

PVR.confint 31

Value

An object of class PVR. confint with items:

estimate the pooled parameter estimate(s) (the average across completed-data estimates)

ci the confidence intervals based on the PVR method

lower.var the lower pseudo-variance(s) upper.var the upper pseudo-variance(s)

conflev the confidence level: this is determined by the confidence level (1-alpha) used

in the input fit objects

call the function call

variable the variable(s) for which confidence intervals were computed

Author(s)

Georg Heinze

References

Heinze G, Ploner M, Beyea J (2013). Confidence intervals after multiple imputation: combining profile likelihood information from logistic regressions. Statistics in Medicine, to appear.

Examples

```
#generate data set with NAs
freq=c(5,2,2,7,5,4)
y<-c(rep(1,freq[1]+freq[2]), rep(0,freq[3]+freq[4]), rep(1,freq[5]), rep(0,freq[6]))
x<-c(rep(1,freq[1]), rep(0,freq[2]), rep(1,freq[3]), rep(0,freq[4]), rep(NA,freq[5]),
   rep(NA, freq[6]))
toy<-data.frame(x=x,y=y)
# impute data set 5 times
set.seed(169)
toymi<-list(0)</pre>
for(i in 1:5){
  toymi[[i]]<-toy
  y1<-toymi[[i]]$y==1 & is.na(toymi[[i]]$x)</pre>
  y0<-toymi[[i]]$y==0 & is.na(toymi[[i]]$x)</pre>
  xnew1<-rbinom(sum(y1),1,freq[1]/(freq[1]+freq[2]))</pre>
  xnew0 < -rbinom(sum(y0), 1, freq[3]/(freq[3]+freq[4]))
  toymi[[i]]$x[y1==TRUE]<-xnew1
  toymi[[i]]$x[y0==TRUE]<-xnew0</pre>
  }
# logistf analyses of each imputed data set
fit.list<-lapply(1:5, function(X) logistf(data=toymi[[X]], y~x, pl=TRUE, dataout=TRUE))</pre>
# CLIP confidence limits
PVR.confint(obj=fit.list)
```

32 sexagg

sex2

Urinary Tract Infection in American College Students

Description

This data set deals with urinary tract infection in sexually active college women, along with covariate information on age an contraceptive use. The variables are all binary and coded in 1 (condition is present) and 0 (condition is absent).

Usage

sex2

Format

```
sex2: a data.frame containing 239 observations

case urinary tract infection, the study outcome variable
age >= 24 years
dia use of diaphragm
oc use of oral contraceptive
vic use of condom
vicl use of lubricated condom
vis use of spermicide
```

Source

http://www.cytel.com/

References

Cytel Inc., (2010) LogXact 9 user manual, Cambridge, MA:Cytel Inc

sexagg

Urinary Tract Infection in American College Students

Description

This data set deals with urinary tract infection in sexually active college women, along with covariate information on age an contraceptive use. The variables are all binary and coded in 1 (condition is present) and 0 (condition is absent): case (urinary tract infection, the study outcome variable), age (>= 24 years), dia (use of diaphragm), oc (use of oral contraceptive), vic (use of condom), vicl (use of lubricated condom), and vis (use of spermicide).

sexagg 33

Usage

sexagg

Format

```
sexagg: an aggregated data.frame containing 31 observations with case weights (COUNT).

case urinary tract infection, the study outcome variable

age >= 24 years

dia use of diaphragm

oc use of oral contraceptive

vic use of condom

vicl use of lubricated condom

vis use of spermicide
```

Source

http://www.cytel.com/>

References

Cytel Inc., (2010) LogXact 9 user manual, Cambridge, MA:Cytel Inc

Index

```
* datasets
    sex2, 32
    sexagg, 32
add1.logistf, 2
{\tt anova.logistf, 3}
backward, 5
CLIP.confint, 7
CLIP.profile, 9
flac, 12
flic, 14
forward (backward), 5
logistf, 12, 14, 16, 16
logistf.control, 19
logistftest, 21
logistpl.control, 23
plot.logistf.profile, 24
predict.flac, 26
predict.flic, 27
\verb|predict.logistf|, 28|
profile.logistf, 28
PVR.confint, 30
sex2, 32
sexagg, 32
```