

M7222 – 5. CVIČENÍ : **GLM05a** (*Kontingenční tabulky*)

Příklad: TABÁK A LÉKAŘI

V roce 1951 byl všem britským lékařům zaslán krátký dotazník o tom, zda kouří tabák. Od té doby byly shromažďovány informace o tom, zda a jak zemřeli.

V následující tabulce jsou uvedeny za 10 let průzkumu počty úmrtí u mužů na ischemické choroby. Dává také údaj, který dostaneme, když vynásobíme celkový počet osob počtem let pozorování (Breslow a Day, 1987).

| Age Group | Smokers | | Non-smokers | |
|-----------|---------|--------------|-------------|--------------|
| | Deaths | Person-years | Deaths | Person-years |
| 35-44 | 32 | 55407 | 2 | 18790 |
| 45-54 | 104 | 43248 | 12 | 10673 |
| 55-64 | 206 | 28612 | 28 | 5710 |
| 65-74 | 186 | 12663 | 28 | 2585 |
| 75-84 | 102 | 5317 | 31 | 1462 |

```
> heart <- data.frame(age = factor(rep(c("35-44", "45-54", "55-64", "65-74",
  "75-84"), 2)), smoker = factor(c(rep("smoker", 5), rep("non-smoker",
  5))), death = c(32, 104, 206, 186, 102, 2, 12, 28, 28, 31), person = c(52407,
  43248, 28612, 12663, 5317, 18790, 10673, 5710, 2585, 1462))
> heart
```

| age | smoker | death | person |
|---------------------|--------|-------|--------|
| 1 35-44 | smoker | 32 | 52407 |
| 2 45-54 | smoker | 104 | 43248 |
| 3 55-64 | smoker | 206 | 28612 |
| 4 65-74 | smoker | 186 | 12663 |
| 5 75-84 | smoker | 102 | 5317 |
| 6 35-44 non-smoker | | 2 | 18790 |
| 7 45-54 non-smoker | | 12 | 10673 |
| 8 55-64 non-smoker | | 28 | 5710 |
| 9 65-74 non-smoker | | 28 | 2585 |
| 10 75-84 non-smoker | | 31 | 1462 |

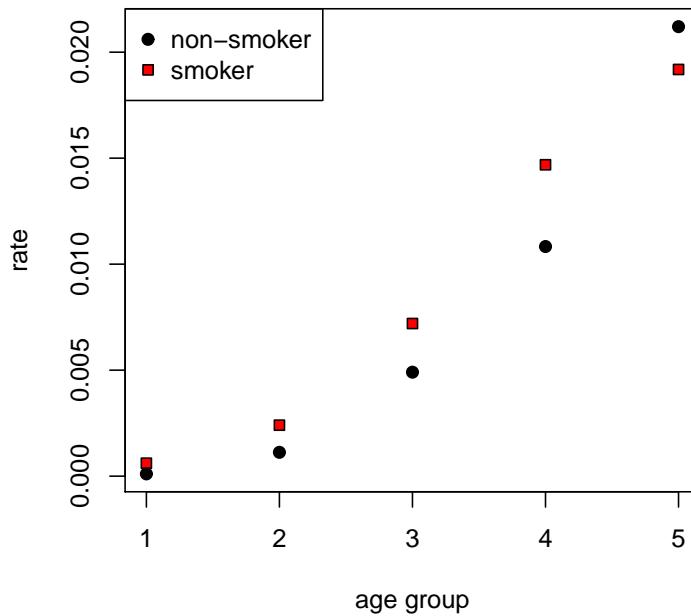
Nebo můžeme totéž vytvořit následujícím způsobem

```
> heart <- data.frame(expand.grid(age = factor(c("35-44", "45-54", "55-64",
  "65-74", "75-84")), smoker = factor(c("smoker", "non-smoker"), levels = c("non-smoker",
  "smoker"))), death = c(32, 104, 206, 186, 102, 2, 12, 28, 28, 31),
  person = c(52407, 43248, 28612, 12663, 5317, 18790, 10673, 5710,
  2585, 1462))
> heart
```

| | age | smoker | death | person |
|----|-------|------------|-------|--------|
| 1 | 35-44 | smoker | 32 | 52407 |
| 2 | 45-54 | smoker | 104 | 43248 |
| 3 | 55-64 | smoker | 206 | 28612 |
| 4 | 65-74 | smoker | 186 | 12663 |
| 5 | 75-84 | smoker | 102 | 5317 |
| 6 | 35-44 | non-smoker | 2 | 18790 |
| 7 | 45-54 | non-smoker | 12 | 10673 |
| 8 | 55-64 | non-smoker | 28 | 5710 |
| 9 | 65-74 | non-smoker | 28 | 2585 |
| 10 | 75-84 | non-smoker | 31 | 1462 |

Data graficky znázorníme.

```
> rate <- with(heart, death/person)
> with(heart, plot(as.integer(age), rate, bg = c(1, 2)[as.integer(smoker)],
+ xlab = "age group", pch = c(21, 22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), pch = c(21, 22), pt.bg = c(1,
+ 2)))
```



Obrázek 1: Vstupní data.

Z grafu je patrné, že podíl mrtvých je závislý na čase, takže vytvoříme novou proměnnou Age, která nebude kategoriální, ale budeme ji chápout jako spojitou.

```
> heart <- cbind(heart, Age = as.integer(heart$age))
```

Nejprve budeme uvažovat poissonovský regresní model pouze s regresory `Age` a `smoker`. Protože známe celkový počet (vynásobený léty pozorování), sledujeme závisle proměnnou, která má binomické rozdělení. Cheme-li použít Poissonovo rozdělení, nesmíme zapomenout na `offset`.

$$\text{MODEL 1: } \eta_i = \log(\mu_i) = \log(n_i\pi_i) = \log(n_i) + \beta_0 + \beta_{02} + \beta_1 Age_i.$$

```
> heart.fit1 <- glm(death ~ smoker + Age, family = poisson, data = heart,
  offset = log(person))
> summary(heart.fit1)
```

```
Call:
glm(formula = death ~ smoker + Age, family = poisson, data = heart,
  offset = log(person))
```

Deviance Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|--------|--------|--------|
| -4.5712 | -2.7562 | 0.2857 | 1.4261 | 3.7183 |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|--------------|----------|------------|---------|-------------|
| (Intercept) | -8.11833 | 0.13929 | -58.282 | < 2e-16 *** |
| smokersmoker | 0.40637 | 0.10720 | 3.791 | 0.00015 *** |
| Age | 0.83583 | 0.02904 | 28.777 | < 2e-16 *** |

Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1

(Dispersion parameter for poisson family taken to be 1)

```
Null deviance: 935.067 on 9 degrees of freedom
Residual deviance: 69.182 on 7 degrees of freedom
AIC: 130.25
```

Number of Fisher Scoring iterations: 4

Vidíme, že jednotlivé kovariáty jsou statisticky významné.

Vhodnost modelu ověříme pomocí Waldova testu.

```
> library(lmtest)
> waldtest(heart.fit1, test = "Chisq")
```

Wald test

```
Model 1: death ~ smoker + Age
Model 2: death ~ 1
  Res.Df Df  Chisq Pr(>Chisq)
1      7
2      9 -2 846.05 < 2.2e-16 ***
---
Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1
```

Z výsledku je zřejmé, že oproti nulovému modelu se přidáním kovariát `Age` a `smoker` model výrazně zlepšil, přesto však vidíme velký nepoměr mezi stupni volnosti a reziduální deviací. Přidáme proto interakce mezi `age` a `smoker`.

$$\text{MODEL 2: } \eta_i = \log(\mu_i) = \log(n_i\pi_i) = \log(n_i) + \beta_0 + \beta_{02} + (\beta_1 + \beta_{12})Age_i.$$

```
> heart.fit2 <- glm(death ~ smoker * Age, family = poisson, data = heart,
+                     offset = log(person))
> summary(heart.fit2)
```

```
Call:  
glm(formula = death ~ smoker * Age, family = poisson, data = heart,  
    offset = log(person))
```

Deviance Residuals:

Min 1Q Median 3Q Max
-3.8784 -2.1217 -0.2482 1.7183 3.5269

Coefficients:

```

Estimate Std. Error z value Pr(>|z|)
(Intercept) -8.86708   0.30567 -29.008 < 2e-16 ***
smokersmoker 1.28360   0.32584   3.939 8.17e-05 ***
Age          1.04683   0.07743  13.519 < 2e-16 ***
smokersmoker:Age -0.24898   0.08359  -2.978  0.00290 **
---
Signif. codes:  0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1

```

(Dispersion parameter for poisson family taken to be 1)

```
Null deviance: 935.067 on 9 degrees of freedom
Residual deviance: 59.893 on 6 degrees of freedom
AIC: 122.96
```

Number of Fisher Scoring iterations: 4

Pořád ještě nejsme spokojeni se vztahem mezi stupni volnosti a reziduální deviací. Přidáme proto novou kovariátu $I(Age^2)$.

MODEL 3: $\eta_i = \log(\mu_i) = \log(n_i\pi_i) = \log(n_i) + \beta_0 + \beta_{02} + (\beta_1 + \beta_{12})Age_i + \beta_2 Age_i^2$.

```

> heart.fit3 <- glm(death ~ smoker * Age + I(Age^2), family = poisson,
+                     data = heart, offset = log(person))
> summary(heart.fit3)

```

```
Call:  
glm(formula = death ~ smoker * Age + I(Age^2), family = poisson,  
    data = heart, offset = log(person))
```

Deviance Residuals:

```
-0.01275
```

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|------------------|-----------|------------|---------|--------------|
| (Intercept) | -10.79176 | 0.45008 | -23.978 | < 2e-16 *** |
| smokersmoker | 1.44097 | 0.37220 | 3.872 | 0.000108 *** |
| Age | 2.37648 | 0.20795 | 11.428 | < 2e-16 *** |
| I(Age^2) | -0.19768 | 0.02737 | -7.223 | 5.08e-13 *** |
| smokersmoker:Age | -0.30755 | 0.09704 | -3.169 | 0.001528 ** |
| --- | | | | |

```
Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1
```

(Dispersion parameter for poisson family taken to be 1)

```
Null deviance: 935.0673 on 9 degrees of freedom
Residual deviance: 1.6354 on 5 degrees of freedom
AIC: 66.703
```

Number of Fisher Scoring iterations: 4

Nyní nastal opačný případ, stupně volnosti jsou vyšší než reziduální deviace. Proved'me proto poslední úpravu modelu na tvar

MODEL 4: $\eta_i = \log(\mu_i) = \log(n_i\pi_i) = \log(n_i) + \beta_0 + \beta_{02} + (\beta_1 + \beta_{12})Age_i + (\beta_2 + \beta_{22})Age_i^2$.

```
> heart.fit4 <- glm(death ~ smoker * Age + smoker * I(Age^2), family = poisson,
  data = heart, offset = log(person))
> summary(heart.fit4)
```

Call:

```
glm(formula = death ~ smoker * Age + smoker * I(Age^2), family = poisson,
  data = heart, offset = log(person))
```

Deviance Residuals:

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---------|----------|----------|---------|----------|----------|---------|---------|----------|
| 0.29593 | -0.29864 | -0.04481 | 0.29049 | -0.18302 | -0.48763 | 0.25588 | 0.39375 | -0.64870 |
| 10 | | | | | | | | |
| 0.26431 | | | | | | | | |

Coefficients:

| | Estimate | Std. Error | z value | Pr(> z) |
|-----------------------|-----------|------------|---------|--------------|
| (Intercept) | -11.26262 | 0.90564 | -12.436 | < 2e-16 *** |
| smokersmoker | 1.97405 | 0.95484 | 2.067 | 0.03870 * |
| Age | 2.68289 | 0.54401 | 4.932 | 8.15e-07 *** |
| I(Age^2) | -0.24213 | 0.07745 | -3.126 | 0.00177 ** |
| smokersmoker:Age | -0.65712 | 0.57742 | -1.138 | 0.25510 |
| smokersmoker:I(Age^2) | 0.05109 | 0.08279 | 0.617 | 0.53713 |
| --- | | | | |

```
Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1
```

(Dispersion parameter for poisson family taken to be 1)

```
Null deviance: 935.0673 on 9 degrees of freedom
Residual deviance: 1.2456 on 4 degrees of freedom
```

AIC: 68.314

Number of Fisher Scoring iterations: 4

Nyní všechny čtyři modely porovnáme pomocí odchylek deviací.

```
> anova(heart.fit4, heart.fit3, heart.fit2, heart.fit1, test = "Chi")
```

Analysis of Deviance Table

```
Model 1: death ~ smoker * Age + smoker * I(Age^2)
Model 2: death ~ smoker * Age + I(Age^2)
Model 3: death ~ smoker * Age
Model 4: death ~ smoker + Age
Resid. Df Resid. Dev Df Deviance P(>|Chi|)
1      4      1.246
2      5      1.635 -1   -0.390  0.532429
3      6      59.893 -1  -58.258 2.299e-14 ***
4      7      69.182 -1  -9.289  0.002306 **
---
Signif. codes:  0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1
```

Z výsledku vyplývá, že ideálním modelem je model

$$\text{MODEL 3: } \eta_i = \log(\mu_i) = \log(n_i\pi_i) = \log(n_i) + \beta_0 + \beta_{02} + (\beta_1 + \beta_{12})Age_i + \beta_2 Age_i^2$$

a odtud dostaneme, že pravděpodobnost úmrtí na ischemickou chorobu je

$$\pi_i = \frac{\mu_i}{n_i} = e^{\eta_i - \log(n_i)} = \begin{cases} e^{\beta_0 + \beta_{02} + (\beta_1 + \beta_{12})Age_i + \beta_2 Age_i^2} & \text{pro nekuřáky} \\ e^{\beta_0 + \beta_{02} + \beta_1 Age_i + \beta_{12} Age_i + \beta_2 Age_i^2} & \text{pro kuřáky} \end{cases}$$

pro danou hodnotu kovariáty `Age`.

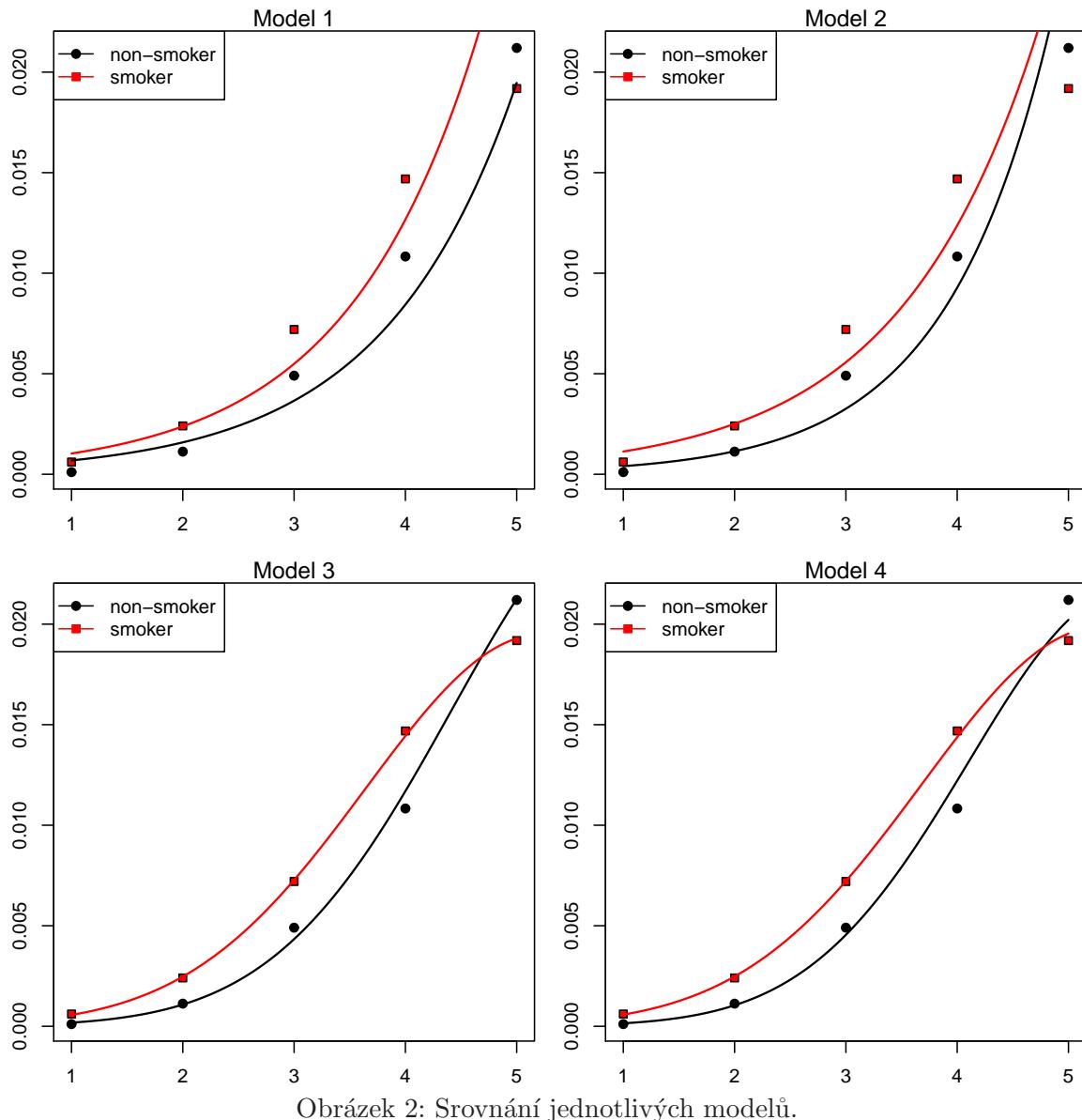
Odhadněme dle modelu nejprve pravděpodobnosti úmrtí na ischemickou chorobu u kuřáků i nekuřáků v jednotlivých věkových skupinách a výsledky porovnejme s empirickou pravděpodobností `rate`, kterou jsme vypočítali jako podíl `death/person`.

```
> Model <- heart.fit3
> EstProb <- exp(Model$linear.predictor - Model$offset)
> cbind(heart, EmpProb = round(rate, 6), EstProb = round(EstProb, 6))
```

| | age | smoker | death | person | Age | EmpProb | EstProb |
|----|-------|------------|-------|--------|-----|----------|----------|
| 1 | 35-44 | smoker | 32 | 52407 | 1 | 0.000611 | 0.000565 |
| 2 | 45-54 | smoker | 104 | 43248 | 2 | 0.002405 | 0.002470 |
| 3 | 55-64 | smoker | 206 | 28612 | 3 | 0.007200 | 0.007277 |
| 4 | 65-74 | smoker | 186 | 12663 | 4 | 0.014688 | 0.014438 |
| 5 | 75-84 | smoker | 102 | 5317 | 5 | 0.019184 | 0.019292 |
| 6 | 35-44 | non-smoker | 2 | 18790 | 1 | 0.000106 | 0.000182 |
| 7 | 45-54 | non-smoker | 12 | 10673 | 2 | 0.001124 | 0.001081 |
| 8 | 55-64 | non-smoker | 28 | 5710 | 3 | 0.004904 | 0.004333 |
| 9 | 65-74 | non-smoker | 28 | 2585 | 4 | 0.010832 | 0.011694 |
| 10 | 75-84 | non-smoker | 31 | 1462 | 5 | 0.021204 | 0.021252 |

Na závěr vyneseme výsledky do grafu.

```
> op <- par(mfrow = c(2, 2), mar = c(2.5, 2.5, 1.5, 0.5) + 0.05)
> TXT <- "Model 1"
> Model <- heart.fit1
> CoefNonSmoker <- coef(Model)[c(1, 3)]
> CoefSmoker <- CoefNonSmoker + c(coef(Model)[2], 0)
> with(heart, plot(Age, rate, bg = c(1, 2)[as.integer(smoker)], xlab = "age group",
  pch = c(21, 22)[as.integer(smoker)]))
> curve(exp(CoefNonSmoker[1] + CoefNonSmoker[2] * x), add = T, lty = 1,
  lwd = 1.5, col = 1)
> curve(exp(CoefSmoker[1] + CoefSmoker[2] * x), add = T, lty = 1, lwd = 1.5,
  col = 2)
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> TXT <- "Model 2"
> Model <- heart.fit2
> CoefNonSmoker <- coef(Model)[c(1, 3)]
> CoefSmoker <- CoefNonSmoker + coef(Model)[c(2, 4)]
> with(heart, plot(Age, rate, bg = c(1, 2)[as.integer(smoker)], xlab = "age group",
  pch = c(21, 22)[as.integer(smoker)]))
> curve(exp(CoefNonSmoker[1] + CoefNonSmoker[2] * x), add = T, lty = 1,
  lwd = 1.5, col = 1)
> curve(exp(CoefSmoker[1] + CoefSmoker[2] * x), add = T, lty = 1, lwd = 1.5,
  col = 2)
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> TXT <- "Model 3"
> Model <- heart.fit3
> CoefNonSmoker <- coef(Model)[c(1, 3, 4)]
> CoefSmoker <- CoefNonSmoker + c(coef(Model)[c(2, 5)], 0)
> with(heart, plot(Age, rate, bg = c(1, 2)[as.integer(smoker)], xlab = "age group",
  pch = c(21, 22)[as.integer(smoker)]))
> curve(exp(CoefNonSmoker[1] + CoefNonSmoker[2] * x + CoefNonSmoker[3] *
  x^2), add = T, lty = 1, lwd = 1.5, col = 1)
> curve(exp(CoefSmoker[1] + CoefSmoker[2] * x + CoefSmoker[3] * x^2),
  add = T, lty = 1, lwd = 1.5, col = 2)
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> TXT <- "Model 4"
> Model <- heart.fit4
> CoefNonSmoker <- coef(Model)[c(1, 3, 4)]
> CoefSmoker <- CoefNonSmoker + coef(Model)[c(2, 5, 6)]
> with(heart, plot(Age, rate, bg = c(1, 2)[as.integer(smoker)], xlab = "age group",
  pch = c(21, 22)[as.integer(smoker)]))
> curve(exp(CoefNonSmoker[1] + CoefNonSmoker[2] * x + CoefNonSmoker[3] *
  x^2), add = T, lty = 1, lwd = 1.5, col = 1)
> curve(exp(CoefSmoker[1] + CoefSmoker[2] * x + CoefSmoker[3] * x^2),
  add = T, lty = 1, lwd = 1.5, col = 2)
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
```



Obrázek 2: Srovnání jednotlivých modelů.

Protože u všech modelů nebyl úplně dobrý vztah mezi počty stupňů volnosti a reziduální deviací, pro všechny čtyři modely zvolíme jště variantu s volbou `family=quasipoisson`.

```
> heart.fit1q <- update(heart.fit1, family = quasipoisson)
> summary(heart.fit1q)
```

```
Call:
glm(formula = death ~ smoker + Age, family = quasipoisson, data = heart,
     offset = log(person))
```

```
Deviance Residuals:
    Min      1Q  Median      3Q      Max 
-4.5712 -2.7562  0.2857  1.4261  3.7183
```

```

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) -8.11833   0.41357 -19.630 2.22e-07 ***
smokersmoker 0.40637   0.31827   1.277   0.242
Age          0.83583   0.08624   9.692 2.63e-05 ***
---
Signif. codes:  0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1

(Dispersion parameter for quasipoisson family taken to be 8.815372)

Null deviance: 935.067  on 9  degrees of freedom
Residual deviance: 69.182  on 7  degrees of freedom
AIC: NA

Number of Fisher Scoring iterations: 4

> heart.fit2q <- update(heart.fit2, family = quasipoisson)
> summary(heart.fit2q)

Call:
glm(formula = death ~ smoker * Age, family = quasipoisson, data = heart,
     offset = log(person))

Deviance Residuals:
    Min      1Q      Median      3Q      Max
-3.8784 -2.1217 -0.2482  1.7183  3.5269

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) -8.8671    0.9347 -9.487 7.82e-05 ***
smokersmoker 1.2836    0.9964   1.288  0.24509
Age          1.0468    0.2368   4.421  0.00447 **
smokersmoker:Age -0.2490    0.2556  -0.974  0.36765
---
Signif. codes:  0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1

(Dispersion parameter for quasipoisson family taken to be 9.350393)

Null deviance: 935.067  on 9  degrees of freedom
Residual deviance: 59.893  on 6  degrees of freedom
AIC: NA

Number of Fisher Scoring iterations: 4

> heart.fit3q <- update(heart.fit3, family = quasipoisson)
> summary(heart.fit3q)

Call:
glm(formula = death ~ smoker * Age + I(Age^2), family = quasipoisson,
     data = heart, offset = log(person))

Deviance Residuals:

```

```

      1          2          3          4          5          6          7          8          9
0.43820 -0.27329 -0.15265  0.23393 -0.05700 -0.83049  0.13404  0.64107 -0.41058
     10
-0.01275

```

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|------------------|-----------|------------|---------|--------------|
| (Intercept) | -10.79176 | 0.25061 | -43.062 | 1.27e-07 *** |
| smokersmoker | 1.44097 | 0.20725 | 6.953 | 0.000946 *** |
| Age | 2.37648 | 0.11579 | 20.524 | 5.08e-06 *** |
| I(Age^2) | -0.19768 | 0.01524 | -12.972 | 4.85e-05 *** |
| smokersmoker:Age | -0.30755 | 0.05403 | -5.692 | 0.002335 ** |
| --- | | | | |

Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1

(Dispersion parameter for quasipoisson family taken to be 0.3100502)

Null deviance: 935.0673 on 9 degrees of freedom
 Residual deviance: 1.6354 on 5 degrees of freedom
 AIC: NA

Number of Fisher Scoring iterations: 4

```

> heart.fit4q <- update(heart.fit4, family = quasipoisson)
> summary(heart.fit4q)

```

Call:

```
glm(formula = death ~ smoker * Age + smoker * I(Age^2), family = quasipoisson,
  data = heart, offset = log(person))
```

Deviance Residuals:

```

      1          2          3          4          5          6          7          8          9
0.29593 -0.29864 -0.04481  0.29049 -0.18302 -0.48763  0.25588  0.39375 -0.64870
     10
0.26431

```

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|-----------------------|-----------|------------|---------|--------------|
| (Intercept) | -11.26262 | 0.49895 | -22.573 | 2.28e-05 *** |
| smokersmoker | 1.97405 | 0.52605 | 3.753 | 0.019902 * |
| Age | 2.68289 | 0.29971 | 8.952 | 0.000862 *** |
| I(Age^2) | -0.24213 | 0.04267 | -5.675 | 0.004758 ** |
| smokersmoker:Age | -0.65712 | 0.31812 | -2.066 | 0.107758 |
| smokersmoker:I(Age^2) | 0.05109 | 0.04561 | 1.120 | 0.325335 |
| --- | | | | |

Signif. codes: 0 ,***, 0.001 ,**, 0.01 ,*, 0.05 ,., 0.1 , , 1

(Dispersion parameter for quasipoisson family taken to be 0.3035241)

Null deviance: 935.0673 on 9 degrees of freedom
 Residual deviance: 1.2456 on 4 degrees of freedom
 AIC: NA

Number of Fisher Scoring iterations: 4

Nejprve vytvoříme pomocnou funkci pro kreslení křivek spolu s intervaly spolehlivosti.

```
> PolygPoiss <- function(Model, NewData, x, col = "red", ColPolyg = "gray75",
   border = "gray75", lwd = 2, lty = 1) {
  LinPred <- predict(Model, newdata = NewData, type = "link", se = T)
  y <- exp(LinPred$fit)
  yL <- exp(LinPred$fit - 1.96 * LinPred$se.fit)
  yH <- exp(LinPred$fit + 1.96 * LinPred$se.fit)
  xx <- c(x, rev(x))
  yy <- c(yL, rev(yH))
  polygon(xx, yy, col = ColPolyg, border = border)
  lines(x, y, lty = lty, col = col, lwd = lwd)
}
```

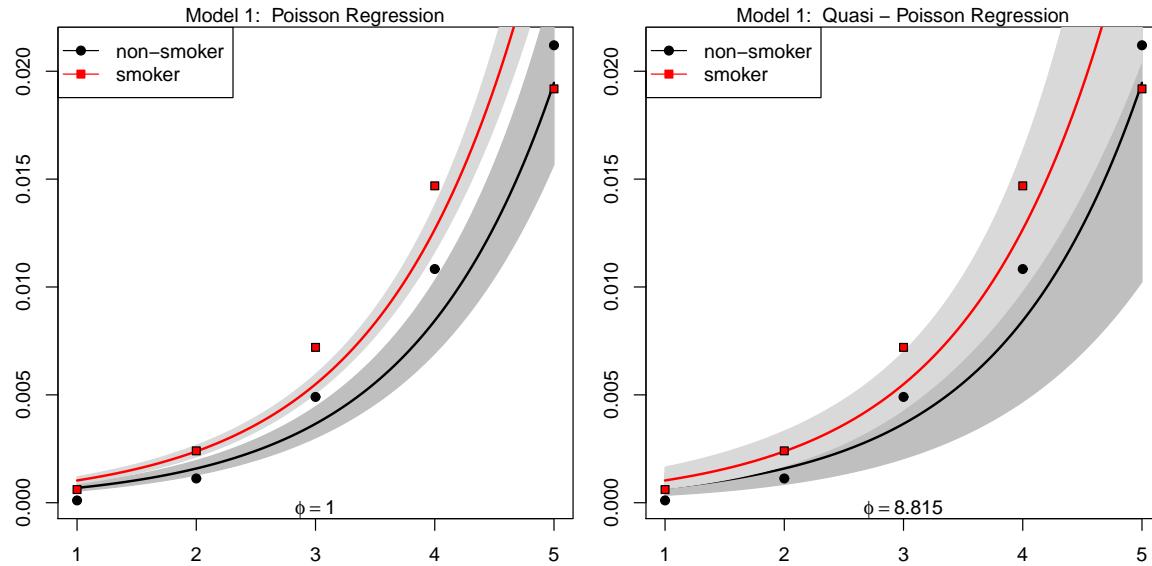
Následně připravíme pomocné datové rámce, které budeme potřebovat pro vykreslování křivek.

```
> AGE <- seq(1, 5, length = 100)
> NewData1 <- data.frame(Age = AGE, smoker = factor(rep("non-smoker",
   length(AGE)), levels = c("non-smoker", "smoker")), person = rep(heart$person[1:n],
   each = nn))
> NewData1 <- data.frame(Age = AGE, smoker = factor(rep("non-smoker",
   length(AGE)), levels = c("non-smoker", "smoker")), person = rep(1,
   length(AGE)))
> NewData2 <- data.frame(Age = AGE, smoker = factor(rep("smoker", length(AGE)),
   levels = c("non-smoker", "smoker")), person = rep(1, length(AGE)))
```

Nyní postupně každou dvojici modelů graficky porovnáme, abychom ukázali, jak se změní variabilita odhadu střední hodnoty. Začneme s prvním modelem.

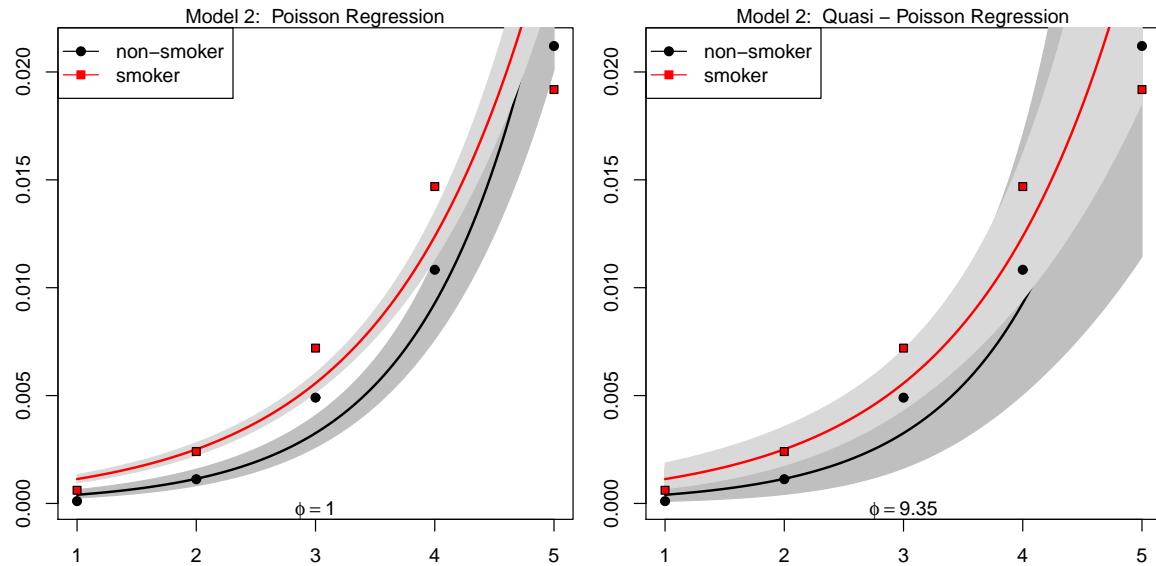
```
> par(mfrow = c(1, 2), mar = c(2.5, 2.5, 1.5, 0.5) + 0.05)
> TXT <- "Model 1: Poisson Regression"
> Model <- heart.fit1
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
   border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
   22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
   22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
> TXT <- "Model 1: Quasi - Poisson Regression"
> Model <- heart.fit1q
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
   border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
   22)[as.integer(smoker)]))
```

```
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
```



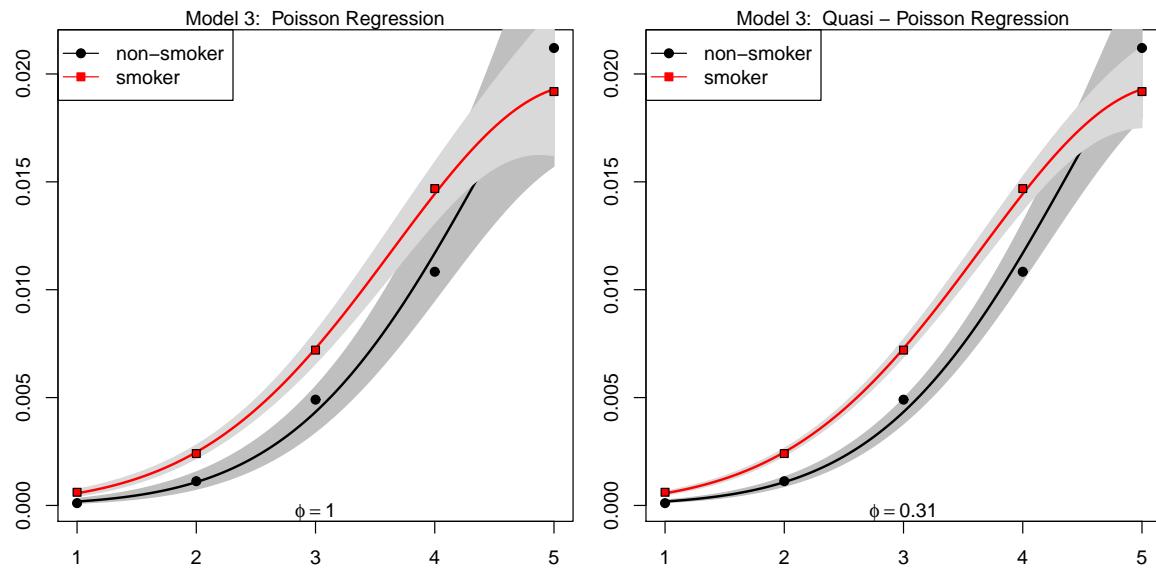
Obrázek 3: MODEL 1: Poissonovská regrese spolu s odhadem trendu a intervalu spolehlivosti – bez a s řešením problému *overdispersion*.

```
> op <- par(mfrow = c(1, 2), mar = c(2.5, 2.5, 1.5, 0.5) + 0.05)
> TXT <- "Model 2: Poisson Regression"
> Model <- heart.fit2
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
> TXT <- "Model 2: Quasi - Poisson Regression"
> Model <- heart.fit2q
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
```



Obrázek 4: MODEL 2: Poissonovská regrese spolu s odhadem trendu a intervalu spolehlivosti – bez a s řešením problému *overdispersion*.

```
> op <- par(mfrow = c(1, 2), mar = c(2.5, 2.5, 1.5, 0.5) + 0.05)
> TXT <- "Model 3: Poisson Regression"
> Model <- heart.fit3
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
> TXT <- "Model 3: Quasi - Poisson Regression"
> Model <- heart.fit3q
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
```

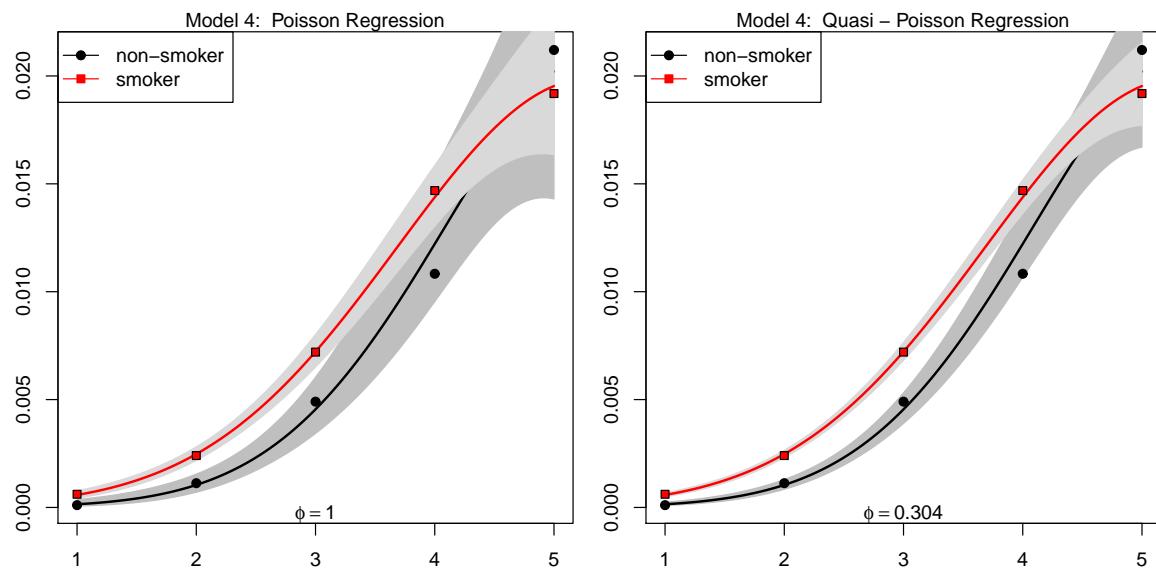


Obrázek 5: MODEL 3: Poissonovská regrese spolu s odhadem trendu a intervalu spolehlivosti – bez a s řešením problému *overdispersion*.

```

> op <- par(mfrow = c(1, 2), mar = c(2.5, 2.5, 1.5, 0.5) + 0.05)
> TXT <- "Model 4: Poisson Regression"
> Model <- heart.fit4
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)
> TXT <- "Model 4: Quasi - Poisson Regression"
> Model <- heart.fit4q
> with(heart, plot(Age, rate, type = "n", xlab = "age group"))
> PolygPoiss(Model, NewData1, AGE, col = "black", ColPolyg = "gray75",
  border = "gray75")
> PolygPoiss(Model, NewData2, AGE, col = "red", ColPolyg = "gray85", border = "gray85")
> with(heart, points(Age, rate, bg = c(1, 2)[as.integer(smoker)], pch = c(21,
  22)[as.integer(smoker)]))
> with(heart, legend("topleft", levels(smoker), col = 1:2, lty = 1, pch = c(21,
  22), pt.bg = c(1, 2)))
> mtext(TXT)
> phi <- round(summary(Model)$dispersion, 3)
> mtext(text = bquote(phi == .(phi)), side = 1, line = -1)

```



Obrázek 6: MODEL 4: Poissonovská regrese spolu s odhadem trendu a intervalu spolehlivosti – bez a s řešením problému *overdispersion*.