

Addiction - Multinomial Model with Hierarchically Structured Response

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First the "addiction" data are loaded and attached.

```
> library(catdata)
> data(addiction)
> attach(addiction)
```

For the Multinomial Model with hierarchically structured response we use simple Logit Models. For the first model, which models the effect of categories 0 and 1 versus 2, a new response "ill01" is created. In addition the variable "age2" for the squared effect of age is created.

```
> ill01 <- ill
> ill01[ill==0] <- 1
> ill01[ill==2] <- 0
> age2 <- age^2
```

Now the model for categories 0 and 1 versus 2 is fitted.

```
> m01vs2 <- glm(ill01 ~ as.factor(gender) + as.factor(university) + age + age2,
+ family=binomial())
> summary(m01vs2)

Call:
glm(formula = ill01 ~ as.factor(gender) + as.factor(university) +
    age + age2, family = binomial())

Deviance Residuals:
    Min      1Q  Median      3Q     Max 
-1.9573  0.5416  0.6492  0.7702  1.0774 

Coefficients:
              Estimate Std. Error z value
(Intercept)  2.1788569  0.5145020  4.235
as.factor(gender)1 -0.0171594  0.1828231 -0.094
as.factor(university)1  0.0894869  0.2067492  0.433
age          -0.0342091  0.0255108 -1.341
age2          0.0001307  0.0002881  0.454
Pr(>|z|)
```

```

(Intercept) 2.29e-05 ***
as.factor(gender)1 0.925
as.factor(university)1 0.665
age 0.180
age2 0.650
---
Signif. codes:
0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 756.98 on 681 degrees of freedom
Residual deviance: 736.74 on 677 degrees of freedom
(30 observations deleted due to missingness)
AIC: 746.74

Number of Fisher Scoring iterations: 4

```

For the next model the data set has to be reduced, only observations with response categories 0 or 1 are needed. Then the variable "age2" is built.

```

> detach(addiction)
> addiction2 <- addiction[addiction$ill!=2,]
> attach(addiction2)
> age2 <- age^2

```

Finally the model for categories 0 versus 1 is fitted.

```

> m0vs1 <- glm(ill ~ as.factor(gender) + as.factor(university) + age + age2,
+ family=binomial())
> summary(m0vs1)

```

Call:

```

glm(formula = ill ~ as.factor(gender) + as.factor(university) +
    age + age2, family = binomial())

```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-2.3539	-0.9427	0.5316	0.8918	1.9496

Coefficients:

	Estimate	Std. Error	z value
(Intercept)	-3.5468017	0.5443388	-6.516
as.factor(gender)1	0.5433231	0.2054682	2.644
as.factor(university)1	1.4655504	0.2600787	5.635
age	0.1719897	0.0283914	6.058
age2	-0.0017344	0.0003341	-5.191
	Pr(> z)		
(Intercept)	7.23e-11 ***		
as.factor(gender)1	0.00819 **		
as.factor(university)1	1.75e-08 ***		

```
age           1.38e-09 ***
age2          2.10e-07 ***
---
Signif. codes:
0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 689.93 on 515 degrees of freedom
Residual deviance: 583.94 on 511 degrees of freedom
(27 observations deleted due to missingness)
AIC: 593.94

Number of Fisher Scoring iterations: 4
```