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Modeling Strategies In Logistic Regression With *SAS*, *SPSS*, *Systat*, *BMDP*, *Minitab*, And *STATA*

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STATISTICAL SOFTWARE APPLICATIONS & REVIEW **Modeling Strategies In Logistic Regression With** *SAS, SPSS, Systat, BMDP, Minitab,* **And** *STATA*

This paper addresses modeling strategies in logistic regression within the context of a real-world data set. Six commercially available statistical packages were evaluated in how they addressed modeling issues and in the accuracy of their regression results. Recommendations are offered for data analysts in terms of each package's strengths and weaknesses.

Keywords: Logistic regression, Analysis issues, Statistical packages, Binary outcome, Categorical variables, Statistical computing

Introduction

Among the variety of statistical methods that are employed to analyze social science data, regression methods are widely used in examining the relationship between an outcome variable and one or more predictor variables. One class of regression methods, logistic regression, is well suited for studying categorical or qualitative outcome variables. This technique is increasingly applied in social science research, especially in higher education (Austin, Yaffee, & Hinkle, 1992; Cabrera, 1994). Logistic regression textbooks by Hosmer and Lemeshow (2000), Kleinbaum (1994), McCullagh and Nelder (1989), and Menard (1995) have been published within the last thirteen years. Other textbooks of multivariate statistics (e.g., Afifi & Clark, 1990; Ryan, 1997; Tabachnick & Fidell, 1996) have begun to include chapters on logistic regression in their recent editions. Because logistic regression does not assume that data are drawn from a multivariate normal distribution with equal variances and covariances for all variables (Efron, 1975; Lei & Koehly, 2000; Press & Wilson, 1978), it is less restrictive than linear discriminant function analysis. Thus, social science researchers have recognized logistic regression as a viable method for handling categorical outcome variables.

Despite the simplicity of logistic regression and the ease with which researchers are able to implement this technique using statistical software, most researchers are unaware how a number of modeling issues are dealt with by statistical software. This paper addresses these issues within the context of a real-world data set. Six statistical packages were compared and contrasted in how they addressed these issues and in the accuracy of logistic regression results. We conclude this paper by offering evaluations of the six packages for logistic regression.

Statistical Packages

Six logistic regression procedures/commands implemented in *SAS, SPSS, SYSTAT, BMDP*, *MINITAB,* and *STATA* were reviewed in order to understand how these popular and accessible packages handled logistic regression models:

- I. the LOGISTIC procedure in *SAS* Release 8,
- II. the LOGISTIC REGRESSION command in *SPSS* Release 10,
- III. the LOGIT command in S_YSTAT Release 9,
- IV. the LR command in *BMDP* Release 7.1,
- V. the BLOGISTIC command in *MINITAB* Release 13, and
- VI. the LOGISTIC command in *STATA* Release 6.

For the purpose of discussion, statistical packages refer to *SAS, SPSS, SYSTAT, BMDP, MINITAB,* and *STATA* software. Procedure refers to a procedure or main command in a statistical package that performs logistic regression, such as the LOGISTIC procedure in *SAS,* the LO-GISTIC REGRESSION command in *SPSS,* etc. (For clarity, variable names are written with an underscore, e.g., labor force paid $=$ $\underline{1fp}$.)

Two types of logistic regression models (direct and stepwise) were fit to these data. Direct modeling permits researchers to specify predictors that represent main effects and interactions according to a theory-based proposition. Stepwise modeling yields best models according to statistical software's internal criteria and restrictions. This modeling approach is largely atheoretical; its use is popular among researchers, yet controversial among methodologists.

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Data

The "married women labor force participation" data (hereafter abbreviated as MWLFP) were provided by Mroz (1987). The data set contains profiles of752 married white women who were recruited in 1975 for the Panel Study of Income Dynamics conducted at the University of Michigan. We were interested in explaining women's decision to enter the paid labor force in 1975 with their demographic information. The outcome variable (lfp) was coded 1 for women who worked for pay in 1975 and 0 otherwise. The predictors were: the age of women (age), number of children under the age of 5 ($k5$), number of children between ages 6 and 18 (k618), the household's total income minus the wife's labor income (inc) , the wife's estimated wage rate (wg) plus two dichotomous variables indicating, respectively, whether the wife (we) and the husband (he) spent at least one year in college. Table 1 presents descriptive information of the eight variables.

Direct Modeling

A direct model (Model 1) was fit to the MWLFP data to explain the predicted odds of women entering the paid labor force (i.e., $1fp=1$) in 1975. This model included four main effects—k5, k618, he, wc—plus one categorical variable ($newage$) and its interaction with wc.

Model 1:

predicted logit ($\underline{lfp}=1$) = $\alpha + \beta_1 \times \underline{k5} + \beta_2 \times \underline{k618} + \beta_3$ β_1 ×newage 1+ β_4 ×newage2 + β_5 ×newage3+ β_6 ×newage4 + $\beta_7 \times \text{newage5} + \beta_8 \times \text{hc} + \beta_9 \times \text{wc} + \beta_{10} \times (\text{wc}^* \text{newage1}) + \beta_{11} \times$ $(\underline{wc}^* \underline{newage2}) + \beta_{12} \times (\underline{wc}^* \underline{newage3}) + \beta_{13} \times (\underline{wc}^* \underline{newage4})$ + $\beta_{14} \times (wc*newage5)$.

The variable newage was transformed from the continuous variable age according to a 5-year increment (i.e., 30 to 34, 35 to 39,..., and 55 to 60) with the last category (women older than 54 years old) designated as the reference group.

After specifying Model 1 into the six statistical packages, we obtained very similar estimates for parameters and standard errors. All predictors reached the significance level of 0.05, except for k618, he, and the interactions of wc with newage1 through newage5 (Table 2). The result implied that the odds for married women to enter the paid labor force in 1975 were related to the number of young children (5 years old or under), their age groups, and whether women had some college education.

Tests of individual parameter estimates are performed either by the likelihood ratio test, the Wald statistic, or the Score test. According to Jennings (1986), Long (1997), and Tabachnick and Fidell (1996), the likelihood ratio test is more powerful than the Wald test while the Score test is a normal approximation to the likelihood ratio test. *BMDP*

is the only package that computes the likelihood ratio test. The other five perform the Wald test [Table 3 (III) Results]. For categorical predictors, *SAS, SPSS,* and *MINITAB* automatically perform an overall test of design variables transformed from the same categorical predictor. In *SYSTAT,* this test is requested by the CONSTRAINT subcommand. This subcommand may also be applied to test two or more slope parameters simultaneously against zero. An equivalent option (the TEST statement) is available in *SAS* LOGISTIC. Both CONSTRAINT and TEST work in stepwise modeling only if the multiple predictors, to be tested simultaneously, are already selected into the model.

Stepwise Modeling

As stated earlier, the application of stepwise modeling is controversial among methodologists since the inclusion or removal of predictors is based entirely on statistical criteria. The substantive importance of predictors is often overlooked in the process. Small differences in the criteria can have a great impact on those marginally significant predictors. Furthermore, any model determined by the stepwise algorithm is sample-bound and atheoretical. The most serious of all problems is the positive bias introduced into parameter estimates, as with the stepwise discriminant function analysis (Kromrey, Foster-Johnson, & Yi, 1997). Despite these criticisms, stepwise logistic modeling is a flourishing practice among higher education researchers (Peng, So, Stage, & St. John, 2002). As Tabachnick and Fidell (1996) explain, it can assist researchers in generating and screening hypotheses.

Forward stepwise, or simply stepwise, modeling is one of four model selection methods available in five statistical packages we examined [Table 3 (II) Model Specification]. *MINITAB* was excluded because it does not provide a selection method. The stepwise method begins with only a constant in the model. At each subsequent step, the most important+ predicator is added to the model. A predictor's importance is determined by its criterion statistic. Only when the largest criterion statistic is tested to be significant according to a preset entry p-level, will its corresponding predictor be selected into the model. Otherwise, the selection process stops. As a predictor is added to the model, all predictors already in the model are simultaneously reassessed to determine if any of them meets the criterion for removal, again according to a preset removal p-level.

To implement stepwise modeling, we considered all effects already contained in Model 1, plus additional main effects and interactions: inc, wg, wg2 (the squared value of wg), wc*wg, and wc*wg2. These interactions were included for the illustration of stepwise modeling only. Following suggestions from Hosmer and Lemeshow (2000), we adopted 0.15 and 0.20 as entry and removal p-levels,

respectively. Two models (2 and 3) were identified by five packages. Model 2—the model identified by *SAS* and *BMDP*—contained ten predictors while *SPSS*, *SYSTAT*' and *STATA* selected Model 3 with eleven predictors (Table 2). Nine predictors in both models were identical: k5, newage 1 newage5, inc. wg, and wg2. Two predictors, wc*wg and wc*wg2, appeared only in Model 3, whereas he appeared only in Model 2. The difference between these two models was caused by a modeling restriction imposed by *SAS* and *BMDP.* This restriction requires that all main-effects and lower-order interaction(s) be included in the model before a higher-order interaction is entered into the model. *SAS* and *BMDP* enforce this definition for hierarchical modeling during the model selection process while *MINITAB* and *STATA* do so only in direct modeling.

Which model, 2 or 3, is a better model for the data? To answer this question fully, one needs to examine multiple descriptive as well as inferential statistics. They are described below:

Descriptive statistics. The Akaike Information Criterion (AIC) and the Schwarz Criterion (SC) provided by SAS were used to compare different models derived from the same sample. A smaller value indicates a better fit. The AIC and SC values for Model 2 (787.446 and 838.296), Model 3 (719.743 and 775.216), and Model 1 (966.078 and 1035.238) indicated that either Model 2 or 3 outperformed Model 1. Furthermore, Model 3 was a better model than Model 2. Other measures, such as R^2 , Somers' D_{yy}, Gamma, Tau-a, and c statistics, also supported the same conclusions. Because Model 3 did not satisfy the hierarchical modeling restriction, we constructed one additional model—Model 4—for comparison with Model 3. Model 4 contained all predictors from Model 3 plus wc; it yielded similar values as Model 3 on all descriptive indices (Table **2).**

Inferential statistics. Because Model 3 was nested in Model 4, we used the likelihood ratio test to test if the additional predictor (i.e., wc) had a zero coefficient (i.e., $H_0: \beta_{\text{wc}} = 0$). The likelihood ratio test is based on the difference $\overline{(\mathbf{G})}$ in the log-likelihood (LL) of both models. Under the null hypothesis that coefficients of additional predictors equal zero, the G statistic follows a chi-square distribution with degree(s) of freedom equal to the number of additional predictors. To test H₀: β_{wc} =0, the G statistic equals -2[-347.8715 - (-347.4725)] $\frac{1}{2}$ 0.789. Because the G statistic did not exceed the χ^2 critical value of 3.841 with 1 degree of freedom and alpha of 0.05, the null hypothesis was not rejected. We concluded that wc in Model 4 did not significantly improve the prediction. Hence, Model 3 was considered as good as Model 4 and better than either Model 1 or 2.

Evaluations of Six Logistic Regression Procedures

An ideal statistical package for logistic regression should be user-friendly and comprehensive in its options and output. Each package we examined possesses certain features of this ideal package. Table 3 summarizes features and options available in all six procedures. An evaluation of each is given below:

- I. *SAS* LOGISTIC is the most versatile procedure. Several selection methods are provided. Its ability to fit a broad class of binary response models, plus its provision to correct for over-sampling, over-dispersion, and bias introduced into predicted probabilities, sets it apart from the other five.
- II. With dazzling graphic interfaces, *SPSS* LOGIS-TIC REGRESSION and *SYSTAT* LOGIT are userfriendly. They provide several selection methods, yet their goodness-of-fit statistics and diagnostic statistics are calculated from individual observations. Hence, they should not be interpreted as chi-square values.
- III. *BMDP* LR performs logistic regression on covariate patterns. It is a stepwise procedure that provides the greatest flexibility in selecting the "best" set of predictors, under the hierarchical modeling restriction. Unfortunately, it does not compute diagnostic statistics recommended by Hosmer and Lemeshow (2000), such as change in Pearson chi-square, change in deviance, or change in parameter estimates.
- I. *MINITAB* BLOGISTIC is the simplest to use. It adopts the hierarchical modeling restriction in direct modeling. However, the absence of predictor selection methods may make it less appealing to some researchers.
- II. *STATA* LOGISTIC provides the most detailed information on parameter estimates, yet its goodness-of-fit indices are limited. Its command language is easy to learn. It generates high quality graphics with a single command. Model selections are carried out in two procedures: SW for stepwise selection and LOGISTIC for logistic regression modeling. Multicollinearity among predictors is examined automatically during stepwise modeling.

In sum, we recommend *MINITAB* and *STATA* for beginners. If either *SPSS* or *SYSTAT* is the only package available, researchers must be aware that both compute the goodness-of-fit and diagnostic statistics from individual observations. Consequently, these statistics are inappropriate for statistical tests. *SAS* and *BMDP* are more suitable for experienced researchers. Their options are versatile and results are comprehensive and accurate. Last but not the least, researchers should always check default settings of a statistical package when performing logistic regression. Variations in results may be due to different defaults.

With the wide availability of sophisticated statistical software installed on high-speed computers, the anticipated use of logistic regression appears to be increasing. Researchers in social sciences are encouraged to apply this versatile technique fully to their data and evaluate competing models with supplementary statistics provided by statistical software.

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Table 1

Descriptive Statistics for the Married Women Labor Force Participation Data

Note. Full Sample: N=752. Working Women Sample: n=427. Non-working Women Sample: n=325

Table 2

Summary of Models 1,2,3, and 4

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Note. Results were reported by SAS LOGISTIC unless noted otherwise.

^aBased on a stepwise model suggested by SAS and BMDP.

bBased on a stepwise model suggested by SPSS, SYSTAT, and STATA.

cThe number in parentheses is the standard error for die parameter.

 $*_p$ < 0.05. $*_p$ < 0.01.

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Table 3.

Options and Features Available in Six Statistical Packages for Logistic Regression (Continued)

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LOGISTIC REGRESSION WITH SAS, SPSS, SYSTAT, BMDP, MINITAB, & STATA LOGISTIC REGRESSION WITH SAS, SPSS, SYSTAT, BMDP, MINITAB, & STATA

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Options and Features Available in Six Statistical Packages for Logistic Regression (Continued)

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Table 3

Options and Features Available in Six Statistical Packages for Logistic Regression (Continued)

