

羅吉斯迴歸分析

醫學研究部 醫學研究部 生統小組

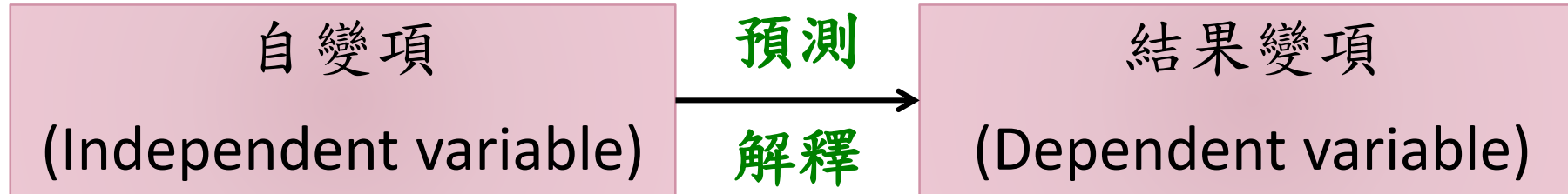
徐倩儀

2024/11/26

內容大綱

- 單變數與多變數迴歸 (危險對比值odds ratio)
- ROC分析及找切點

Logistic regression



- Dependent variable
 - Binary - 0 & 1
- Independent variable
 - Categorical / Continuous

預測 1 的機率

Logistic regression

- 單變項迴歸

$$\ln \frac{p}{1-p} = \beta_0 + \beta_1 X_1$$

- 多變項迴歸

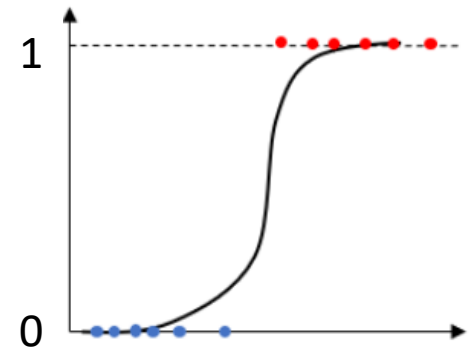
$$\ln \frac{p}{1-p} = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_k X_k$$

- 不需要常態分配的假設

- 自變數 (X) 對依變數 (Y) -指數的方式做變動

- 參數估計

- 最大概似函數估計法 (Maximum Likelihood Estimation)



Odds ratio (OR)

預測 1 的機率

		Outcome (Disease)	
		Yes	No
Exposed	Yes	a	b
	No	c	d

相關強度

$$\text{Odds ratio (OR)} = \frac{a/b}{c/d} = \frac{ad}{bc}$$

- OR = 1, No association
- OR > 1, Positive association (possibly causal)
- OR < 1, Negative association (possibly protective)

		1-year mortality or 14-day readmission	
		Yes	No
Cardiovascular disease	Yes	15	91
	No	5	156

$$\begin{aligned}\text{Odds ratio (OR)} &= \frac{15 \times 156}{91 \times 5} \\ &= \frac{2340}{455} \\ &= 5.14\end{aligned}$$

TABLE 3 | Predictors of 1-year mortality or 14-day readmission outcome in patients with PAC.

	Simple model	Model 1
	OR (95% CI)	OR (95% CI)
Age	1.05 (1.01–1.09)*	1.01 (0.98–1.05)
Female vs. male	0.76 (0.28–2.05)	
BMI	0.77 (0.66–0.90)**	0.74 (0.62–0.89)**
Cardiovascular disease	5.14 (1.81–14.62)**	4.90 (1.46–16.41)*

Logistic regression

Example.1

TABLE 3 | Predictors of 1-year mortality or 14-day readmission outcome in patients with PAC.

	Simple model	Model 1	Model 2
	OR (95% CI)	OR (95% CI)	OR (95% CI)
Age	1.05 (1.01–1.09)*	1.01 (0.98–1.05)	1.01 (0.97–1.05)
Female vs. male	0.76 (0.28–2.05)		
BMI	0.77 (0.66–0.90)**	0.74 (0.62–0.89)**	0.74 (0.62–0.89)**
Cardiovascular disease	5.14 (1.81–14.62)**	4.90 (1.46–16.41)*	6.36 (1.82–22.19)**
ACCI	1.16 (0.95–1.42)		
Improved functional numbers	0.65 (0.54–0.79)**	0.69 (0.55–0.86)**	
Improved functional numbers (≥5 vs. <5)	0.12 (0.04–0.31)**		0.16 (0.05–0.45)**

探討【1-year mortality or 14-day readmission】影響因子

Logistic regression

SPSS dataset

Outcome
(0 / 1)

	NO	Y1	age	sex
1	1	0	64	2
2	2	0	83	2
3	3	0	61	1
4	4	0	79	2
5	5	0	79	2
6	6	0	93	2
7	7	0	60	1
8	8	0	67	1
9	9	0	67	2
10	10	0	66	2
11	11	0	32	2
12	12	1	86	1
13	13	0	72	2

	Name	Type	Width	Decimals	Label	Values
1	NO	Numeric	8	0		None
2	Y1	Numeric	8	0	1-year mortality or 14-day readmission outcome	{0, No}...
3	age	Numeric	8	0	Age	None
4	sex	Numeric	8	0	Sex	{1, Male}...
5	bmi	Numeric	8	0	BMI	None
6	cvd	Numeric	8	0	Cardiovascular disease	{0, No}...
7	acci	Numeric	8	0	ACCI	None
8	ifn	Numeric	8	0	Improved functional numbers	None
9	ifn1	Numeric	8	0	Improved functional numbers (≥ 5 vs. < 5)	{0, No}...
10	P01	Numeric	8	0	Improved functionality_MRS	{0, No}...
11	P02	Numeric	8	0	Improved functionality_ADLS	{0, No}...
12	P03	Numeric	8	0	Improved functionality_IADLS	{0, No}...
13	P04	Numeric	8	0	Improved functionality_FOIS	{0, No}...

Logistic regression

分析 → 迴歸 → 二元 Logistic

1 Analyze Direct Marketing Graphs Utilities Add-ons Window Help

2 Regression

3 Binary Logistic...

ifn	ifn1	P01	P02	P03
6	1	1	1	1
7	1	0	1	1
8	1	1	1	1
6	1	1	1	1
6	1	0	1	1

Logistic Regression

Dependent:

Block 1 of 1

Covariates:

Method: Enter

Selection Variable:

OK Paste Reset Cancel Help

Logistic regression

分析 → 迴歸 → 二元Logistic

The image displays two screenshots of the SPSS Logistic Regression dialog box, illustrating the steps to set up a binary logistic regression model.

Left Screenshot:

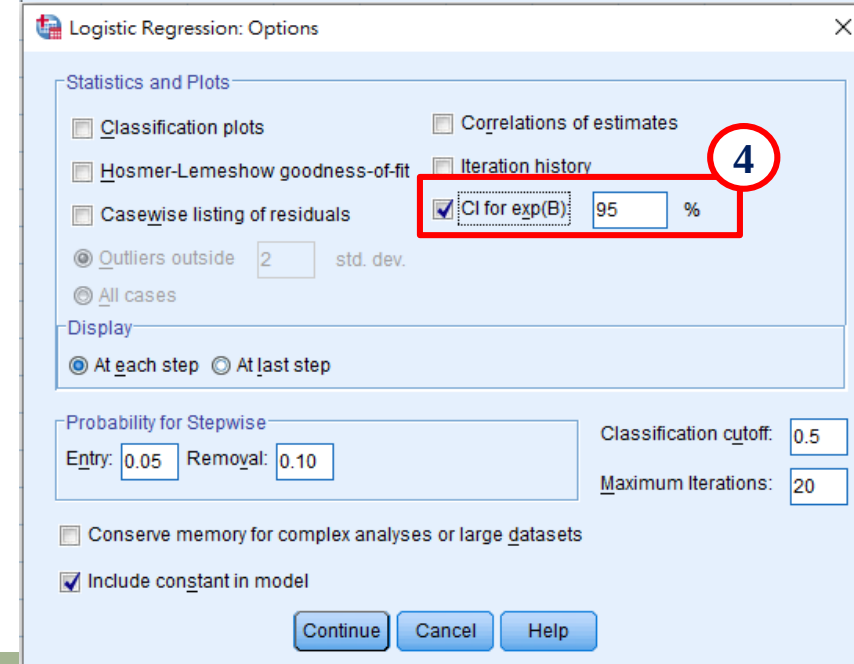
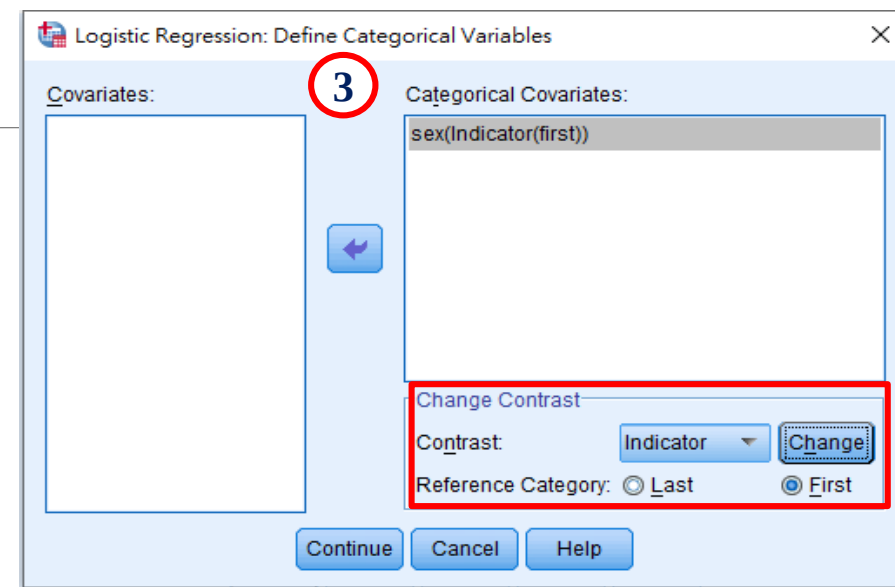
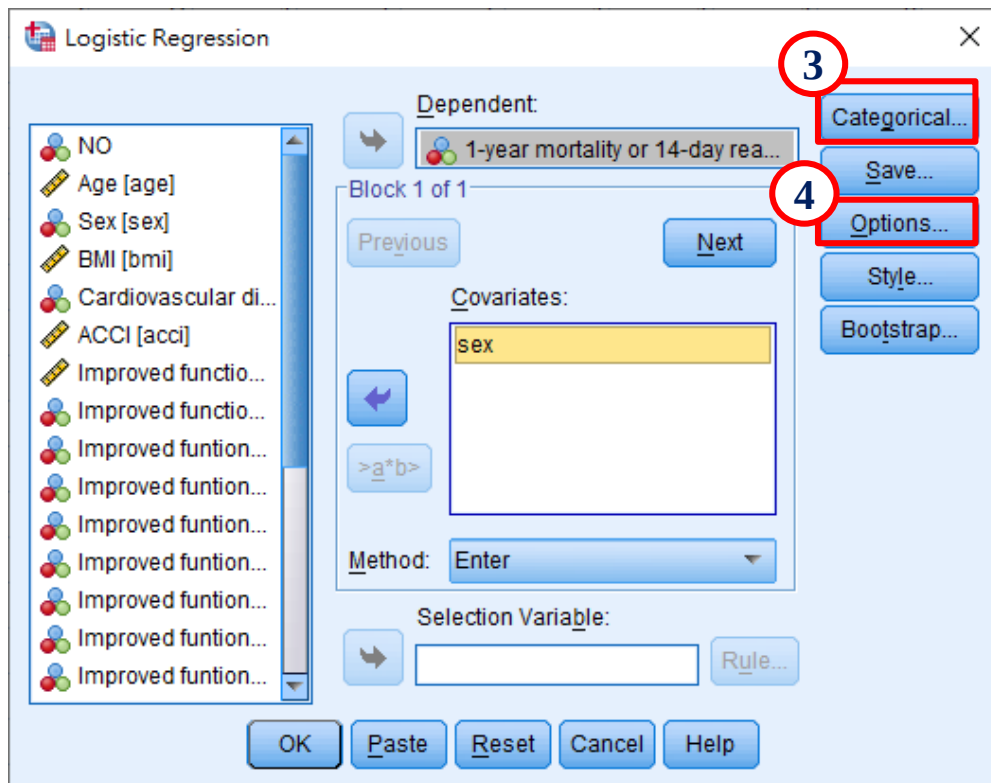
- Dependent:** 1-year mortality or 14-day re... (indicated by a red circle 1 and an arrow pointing to the variable list).
- Covariates:** NO (indicated by a red circle 2 and an arrow pointing to the variable list).
- Method:** Enter (dropdown menu).
- Buttons:** Categorical..., Save..., Options..., Style..., Bootstrap... (on the right); OK, Paste, Reset, Cancel, Help (at the bottom).

Right Screenshot:

- Dependent:** 1-year mortality or 14-day re... (indicated by a red circle 3 and an arrow pointing to the variable list).
- Covariates:** sex (indicated by a red circle 4 and an arrow pointing to the variable list).
- Buttons:** Categorical..., Save..., Options..., Style..., Bootstrap... (on the right); OK, Paste, Reset, Cancel, Help (at the bottom).

Logistic regression

分析 → 迴歸 → 二元Logistic



Logistic regression (SPSS output)

Variables in the Equation

OR

		B	S.E.	Wald	df	Sig.	Exp(B)	95% C.I. for EXP(B)	
								Lower	Upper
Step 1 ^a	sex(1)	-.273	.506	.292	1	.589	.761	.282	2.050
	Constant	-2.424	.279	75.536	1	.000	.089		

Simple model

OR (95% CI)

Female vs. male

0.76
(0.28–2.05)

a. Variable(s) entered on step 1: sex.

Dependent:
1-year mortality or 14-day rea...

Block 1 of 1

PreviousNext

Covariates:
age
bmi
cvd(Cat)
ifn

Variables in the Equation

		B	S.E.	Wald	df	Sig.	Exp(B)	95% C.I. for EXP(B)	
								Lower	Upper
Step 1 ^a	age	.014	.020	.502	1	.478	1.014	.975	1.055
	bmi	-.297	.093	10.151	1	.001	.743	.619	.892
	cvd(1)	1.589	.617	6.631	1	.010	4.898	1.462	16.414
	ifn	-.372	.112	11.051	1	.001	.689	.553	.858
	Constant	4.344	2.648	2.692	1	.101	77.039		

Model 1

OR (95% CI)

Age
1.01
(0.98–1.05)

Female vs. male

BMI
0.74
(0.62–0.89)**

Cardiovascular disease
4.90
(1.46–16.41)*

ACCI

Improved functional numbers
0.69
(0.55–0.86)**

a. Variable(s) entered on step 1: age, bmi, cvd, ifn.

Adjusted age, BMI, CVD, 評估指標進步項目每增加一項，一年內死亡或14天再入院的風險降低0.69倍 (減少31%) ($p = 0.001$)

Logistic regression

Example.2

探討【憂鬱症】
影響因子

Table 5 Logistic regression analysis of factors associated with depression

Factors	Univariate				Multivariate			
	OR	95%CI		p value	OR	95%CI		p value
Age	0.95	(0.90-	1.01)	0.084	0.96	(0.90-	1.03)	0.279
Sex (male vs. female)	0.59	(0.19-	1.86)	0.365	0.92	(0.20-	4.30)	0.912
PSQI > 13	9.67	(2.56-	36.52)	0.001**	7.06	(1.37-	36.50)	0.020*
THI-CM > 47	12.83	(3.46-	47.65)	< 0.001**	7.43	(1.73-	32.02)	0.007**

* $p < 0.05$, ** $p < 0.01$. OR, odds ratio; CI, confidence interval; Depression, Patient Health Questionnaire-9 ≥ 10 ; PSQI, Pittsburgh Sleep Quality Index; THI-CM, Chinese-Mandarin version of the Tinnitus Handicap Inventory

Logistic regression

SPSS dataset

Outcome
(0 / 1)

	NO	dep	age	sex	psq1	tin1	psq	tin
1	65	1	73	1	0	0	11	14
2	47	0	66	0	0	0	3	14
3	43	0	50	0	0	0	4	12
4	34	0	61	1	0	0	4	12
5	12	0	64	0	0	0	9	12
6	4	0	51	1	0	0	6	10
7	30	0	25	1	0	0	4	10
8	31	0	26	0	0	0	8	10
9	13	0	70	1	0	0	5	8
10	42	1	40	1	0	0	1	6
11	24	0	68	1	0	0	13	4
12	23	0	57	1	0	0	11	4
13	26	0	60	1	0	0	4	4

1

Data View Variable View

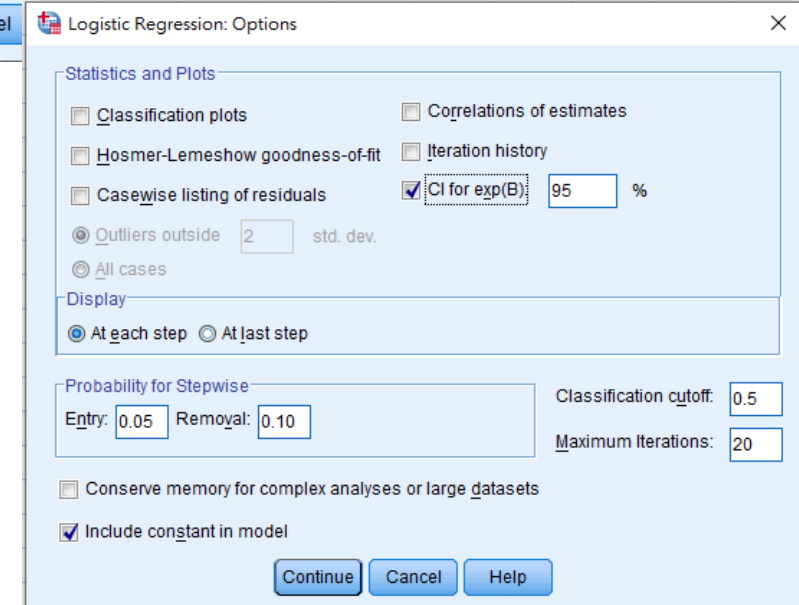
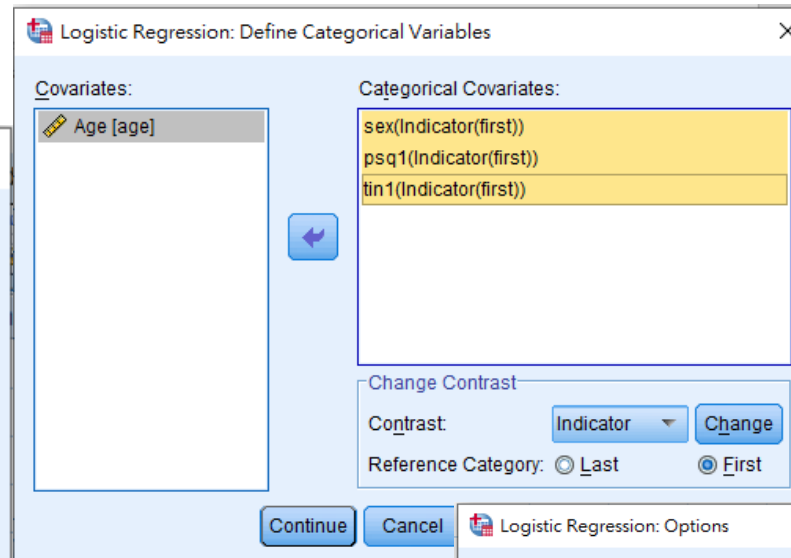
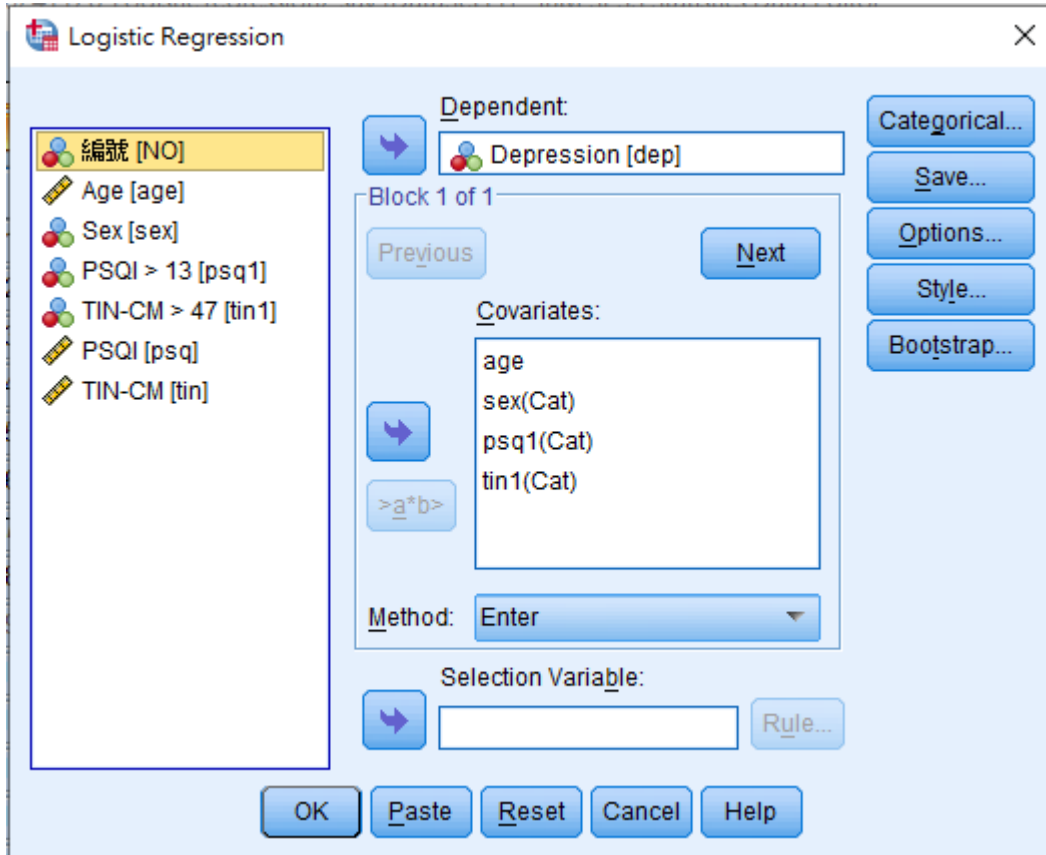
	Name	Type	Width	Decimals	Label	Values
1	NO	Numeric	11	0	編號	None
2	dep	Numeric	8	0	Depression	{0, No}...
3	age	Numeric	8	0	Age	None
4	sex	Numeric	8	0	Sex	{0, Female}...
5	psq1	Numeric	8	0	PSQI > 13	{0, No}...
6	tin1	Numeric	8	0	TIN-CM > 47	{0, No}...
7	psq	Numeric	8	0	PSQI	None
8	tin	Numeric	8	0	TIN-CM	None
9						
10						
11						
12						
13						
14						
15						

1

Data View Variable View

Logistic regression

分析 → 迴歸 → 二元 Logistic



Logistic regression (SPSS output)

Variables in the Equation

		B	S.E.	Wald	df	Sig.	OR Exp(B)	95% C.I. for EXP(B)	
								Lower	Upper
Step 1 ^a	age	-.039	.036	1.172	1	.279	.962	.896	1.032
	sex(1)	-.088	.789	.012	1	.912	.916	.195	4.302
	psq1(1)	1.955	.838	5.444	1	.020	7.064	1.367	36.501
	tin1(1)	2.006	.745	7.248	1	.007	7.433	1.726	32.016
	Constant	-.104	1.936	.003	1	.957	.901		

a. Variable(s) entered on step 1: age, sex, psq1, tin1.

Adjusted age, sex, PSQI scores >13,
THI-CM scores > 47 比 ≤ 47 ,
有 7.4 倍憂鬱症的風險。 ($p = 0.007$)

Multinomial Logistic regression

Example

Table 4 Multinomial logistic regression of factors associated with **THI-CM categorical**

	Univariate						Adjusted for Obstructive sleep apnoea					
	Grade2 vs. Grade1			Grade3-5 vs. Grade1			Grade2 vs. Grade1			Grade3-5 vs. Grade1		
	OR	(95%CI)	p value	OR	(95%CI)	p value	OR	(95%CI)	p value	OR	(95%CI)	p value
Male	0.95	(0.24- 3.75)	0.944	0.74	(0.20- 2.79)	0.657						
Age	1.04	(0.97- 1.11)	0.273	0.98	(0.92- 1.04)	0.466						
BMI (kg/m ²)	1.07	(0.91- 1.25)	0.418	1.07	(0.91- 1.25)	0.409						
Neck circumference (cm)	1.09	(0.95- 1.25)	0.204	0.97	(0.84- 1.12)	0.674						
Waist circumference (cm)	1.02	(0.96- 1.08)	0.509	1.01	(0.96- 1.07)	0.601						
PHQ-9 (total score)	1.07	(0.90- 1.28)	0.449	1.37	(1.13- 1.66)	0.001**	1.00	(0.82- 1.22)	0.996	1.28	(1.04- 1.56)	0.017*
Depression	1.31	(0.37- 4.64)	0.676	16.43	(2.89- 93.41)	0.002**	0.70	(0.15- 3.18)	0.640	8.68	(1.19- 63.32)	0.033*
Obstructive sleep apnoea	3.33	(0.78- 14.14)	0.104	16.80	(1.82- 154.89)	0.013*						
Subjective sleep quality	1.92	(0.78- 4.70)	0.155	6.15	(2.09- 18.04)	0.001**						
Sleep latency	0.96	(0.49- 1.88)	0.912	1.69	(0.86- 3.32)	0.126						
Sleep duration	1.11	(0.57- 2.17)	0.753	1.95	(0.95- 4.01)	0.069						
Habitual sleep efficiency	1.66	(0.80- 3.44)	0.172	2.14	(1.05- 4.36)	0.037*						
Sleep disturbances	4.54	(1.35- 15.22)	0.014*	6.72	(1.95- 23.22)	0.003**						
Use of sleep medication	1.80	(1.10- 2.95)	0.019*	1.93	(1.19- 3.16)	0.008**						
Daytime dysfunction	2.58	(1.08- 6.19)	0.034*	3.78	(1.55- 9.26)	0.004**						
Apnea-Hypopnea Index	1.01	(0.98- 1.05)	0.525	1.00	(0.97- 1.04)	0.799						
Apnea-Hypopnea Index > 5	1.18	(0.29- 4.78)	0.816	1.32	(0.33- 5.29)	0.696						

. * $p < 0.05$, ** $p < 0.01$. Depression defined by PHQ-9 ≥ 10 . PHQ-9, Patient Health Questionnaire-9

Multinomial Logistic regression

- Dependent variable
 - Nominal level (> 2 groups)
- Independent variable
 - Categorical / Continuous

Multinomial Logistic regression

SPSS dataset

	NO	tin3	sexc	age
1	1	2	0	55
2	2	2	1	59
3	3	2	0	61
4	4	1	0	51
5	5	3	0	46
6	6	2	0	59
7	7	2	0	52
8	8	3	1	60
9	9	2	0	59
10	10	3	0	49
11	11	2	1	37
12	12	1	1	64

Dependent
(1 / 2 / 3)

Name	Type	Width	Decimals	Label	Values
NO	Numeric	11	0	編號	None
tin3	Numeric	8	0	TIN-CM categorical	{1, Grade 1}...
sexc					
age					
bmi					
nc					
wc					
ph					
ph1c					
psq1c					
ps01					
ps02					
ps03					
ps04					

Value Labels

Value:

Label:

1 = "Grade 1"
2 = "Grade 2"
3 = "Grade 3-5"

OK Cancel Help

Independent variable

0 Depression {0, No}... Depression {0, Yes}... None

Value Labels

Value:

Label:

0 = "No"
1 = "Yes"

Value Labels

Value:

Label:

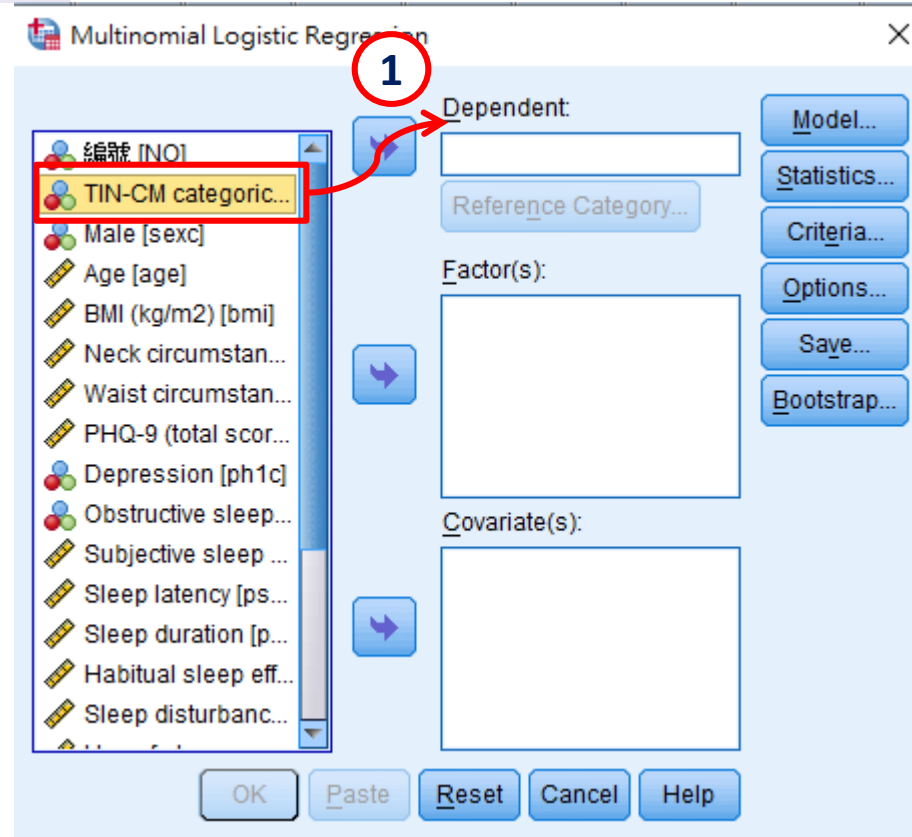
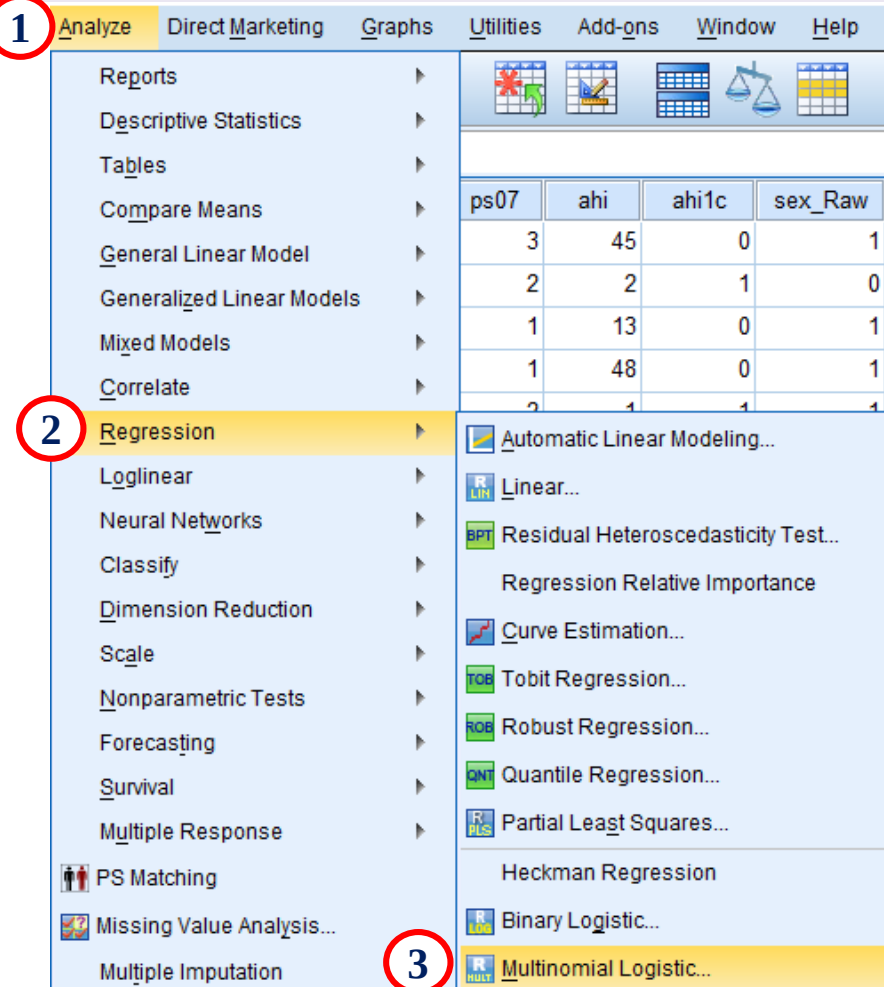
0 = "Yes"
1 = "No"

Multinomial Logistic

- Independent (**Categorical**)
 - > **Reference** (預設「數值大」)
 - 0 (Yes) vs 1 (No)
 - 1 (Yes) vs 2 (No)

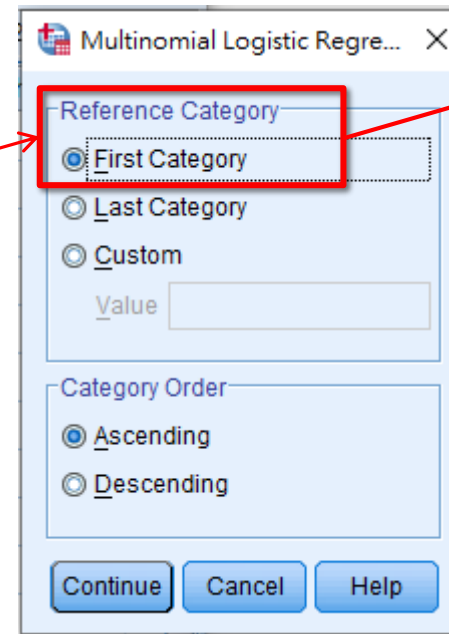
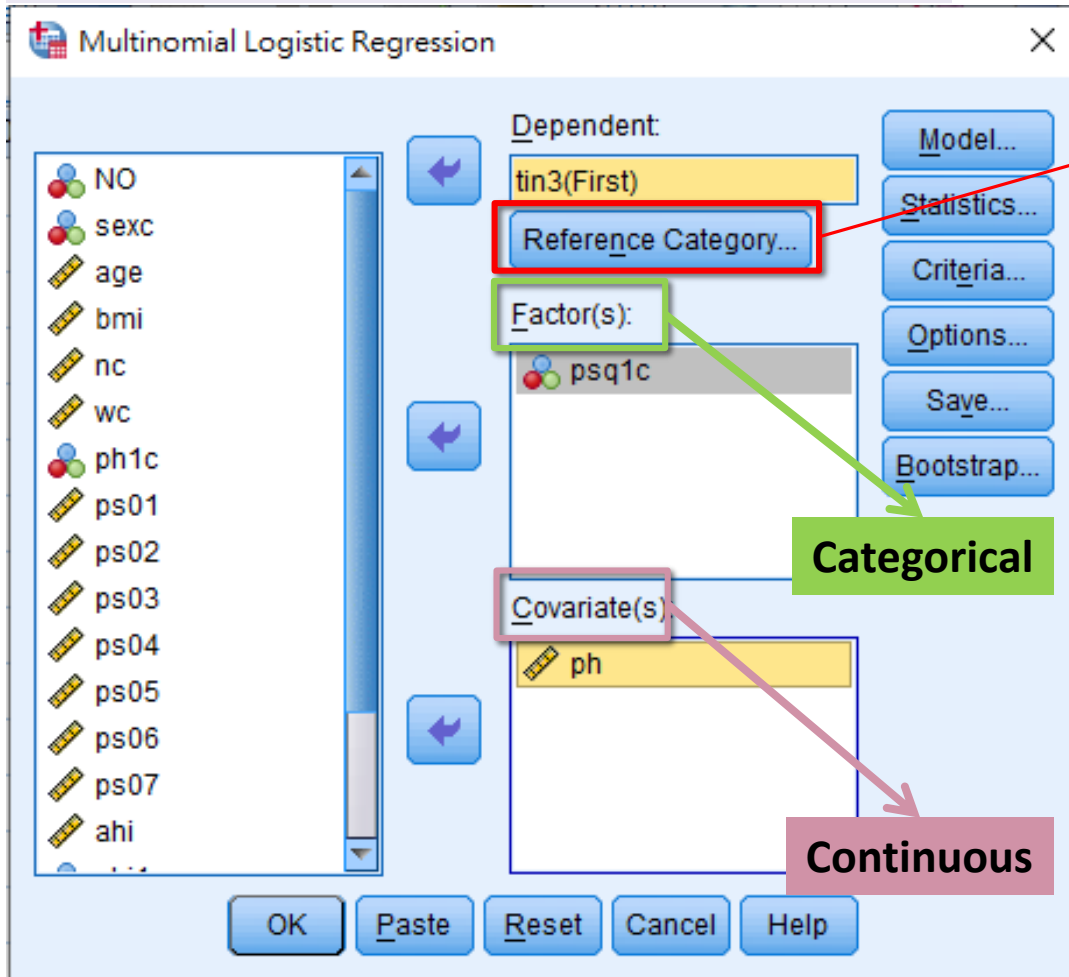
Multinomial Logistic regression

分析 → 迴歸 → 多項式 Logistic



Multinomial Logistic regression

分析→迴歸→多項式Logistic



1 = Grade 1
2 = Grade 2
3 = Grade 3-5

目的：

Grade 2 vs Grade 1
Grade 3-5 vs Grade 1

Multinomial Logistic regression (SPSS output)

Parameter Estimates							OR		
TIN-CM categorical ^a		B	Std. Error	Wald	df	Sig.	Exp(B)	95% Confidence Interval for Exp (B)	
								Lower Bound	Upper Bound
Grade 2	Intercept	-.561	.678	.685	1	.408			
	ph	.001	.100	.000	1	.996	1.001	.823	1.216
	[psq1c=0]	1.200	.826	2.111	1	.146	3.318	.658	16.737
	[psq1c=1]	0 ^b	.	.	0	.	.	.	.
Grade 3-5	Intercept	-2.888	1.206	5.735	1	.017			
	ph	.245	.103	5.689	1	.017	1.277	1.045	1.561
	[psq1c=0]	1.795	1.223	2.152	1	.142	6.018	.547	66.201
	[psq1c=1]	0 ^b	.	.	0	.	.	.	.

a. The reference category is: Grade 1.

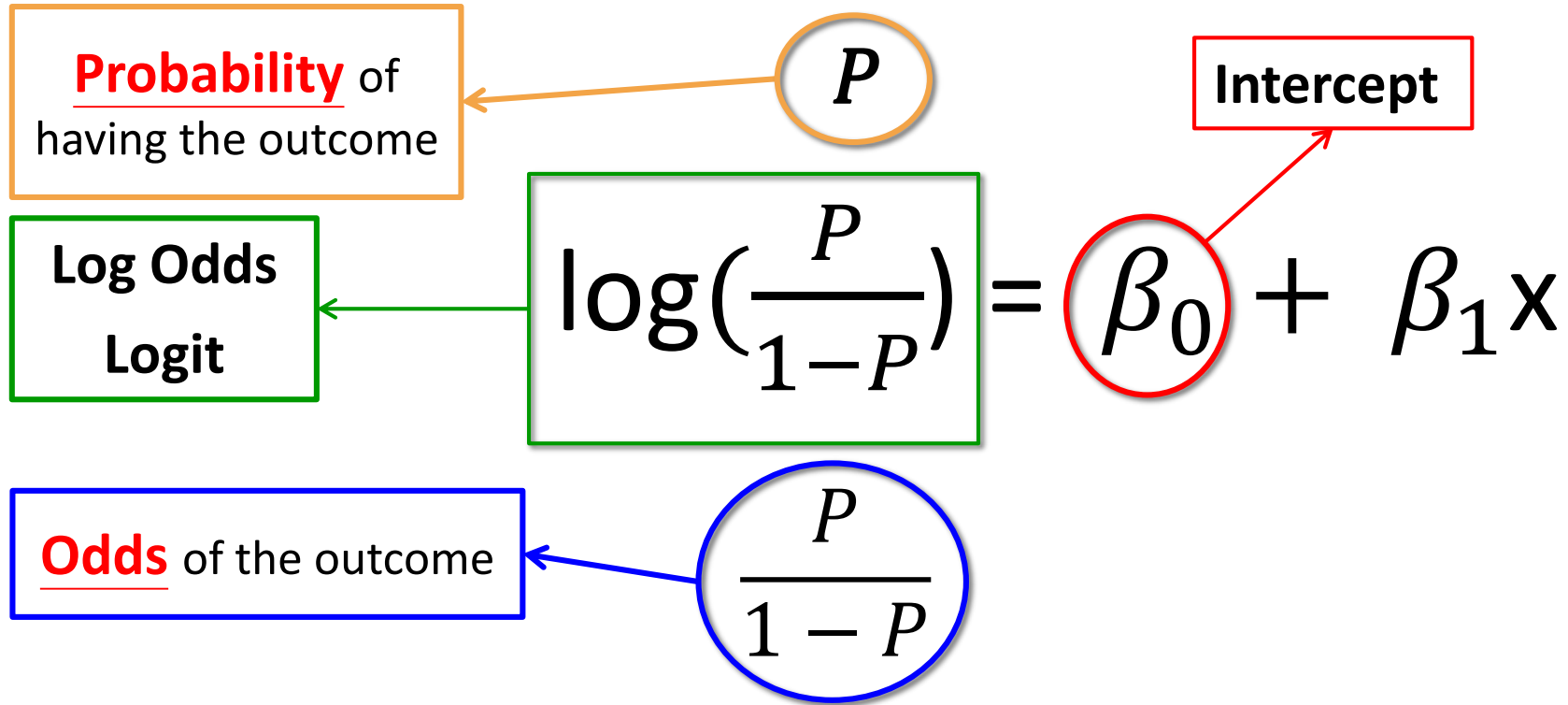
b. This parameter is set to zero because it is redundant.

Obstructive sleep apnoea

PHQ-9 (total score)

From log odds to probability

logistic regression model with 1 predictor X



**When $X = 0$,
the intercept β_0 is the log of the odds of having the outcome**

From log odds to probability

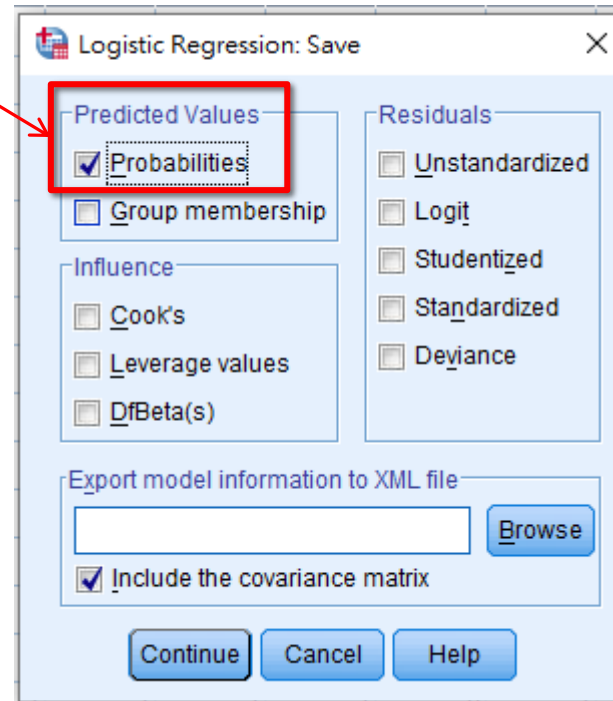
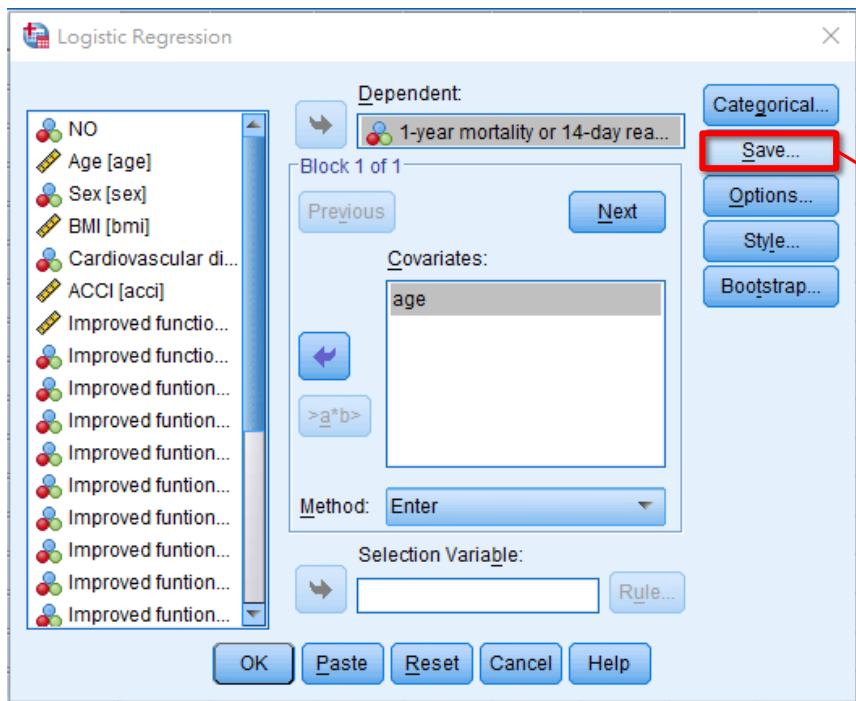
$$\ln\left(\frac{P}{1-P}\right) \longrightarrow \frac{P}{1-P} = e^{\beta_0 + \beta_1 X}$$

$$P = e^{\beta_0 + \beta_1 X} - P e^{\beta_0 + \beta_1 X}$$

$$P(1 + e^{\beta_0 + \beta_1 X}) = e^{\beta_0 + \beta_1 X}$$

$$P = \frac{e^{\beta_0 + \beta_1 X}}{1 + e^{\beta_0 + \beta_1 X}}$$

From log odds to probability



SPSS
probability

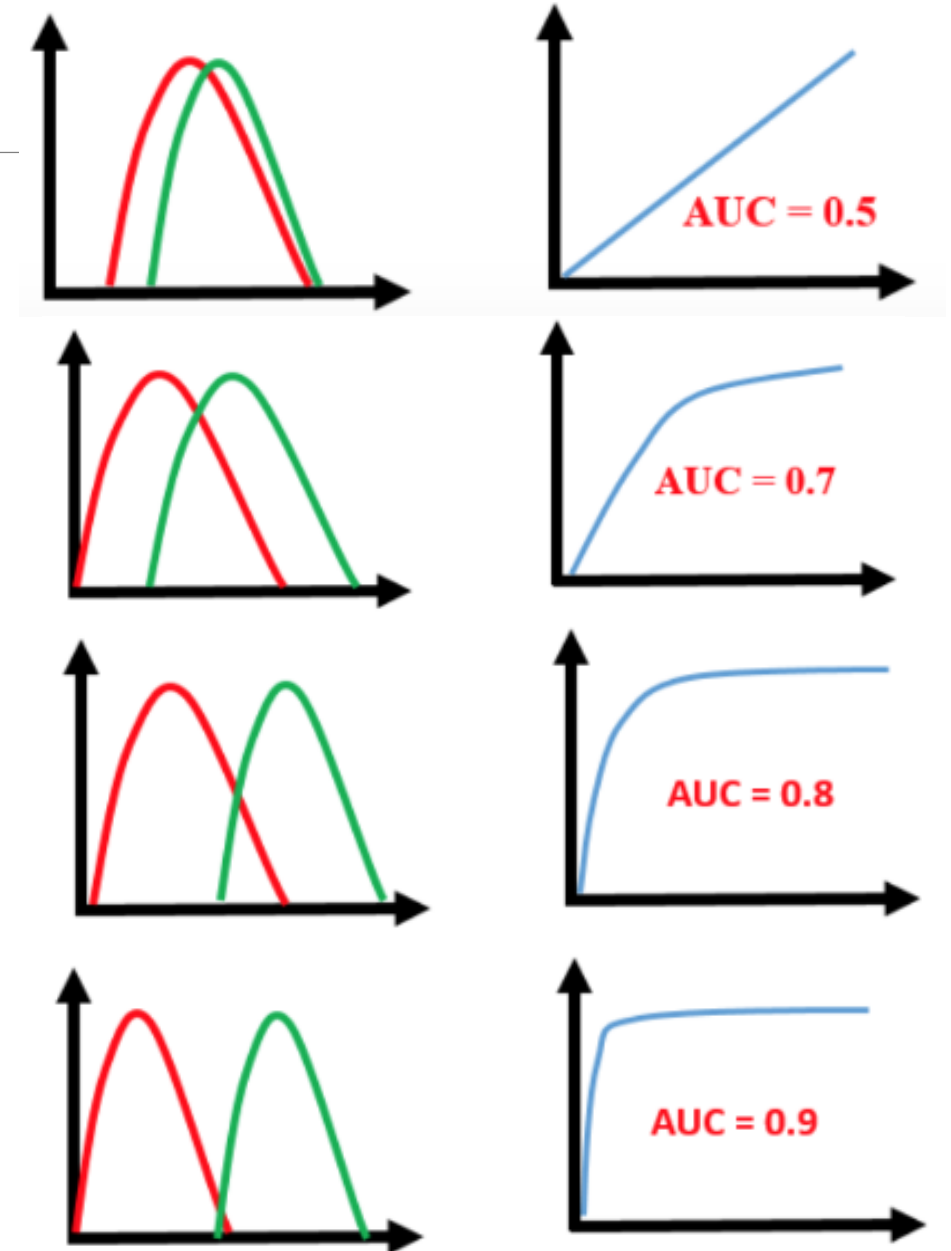
	NO	Y1	age	PRE_1
1	1	0	64	.05584
2	2	0	83	.12198
3	3	0	61	.04914
4	4	0	79	.10399
5	5	0	79	.10399
6	6	0	93	.17882
7	7	0	60	.04708
8	8	0	67	.06339
9	9	0	67	.06339
10	10	0	66	.06077
11	11	0	32	.01384
12	12	1	86	.13717
13	13	0	72	.07811

ROC Curve Analysis

- 使用時機
 - 當開發新的檢驗方法，無法決定臨界值 (Cut-off value)
 - 利用連續數值預測結果 (二元分類)
- 目的
 - 將連續數值決定臨界值
 - 用來比較不同工具的好壞

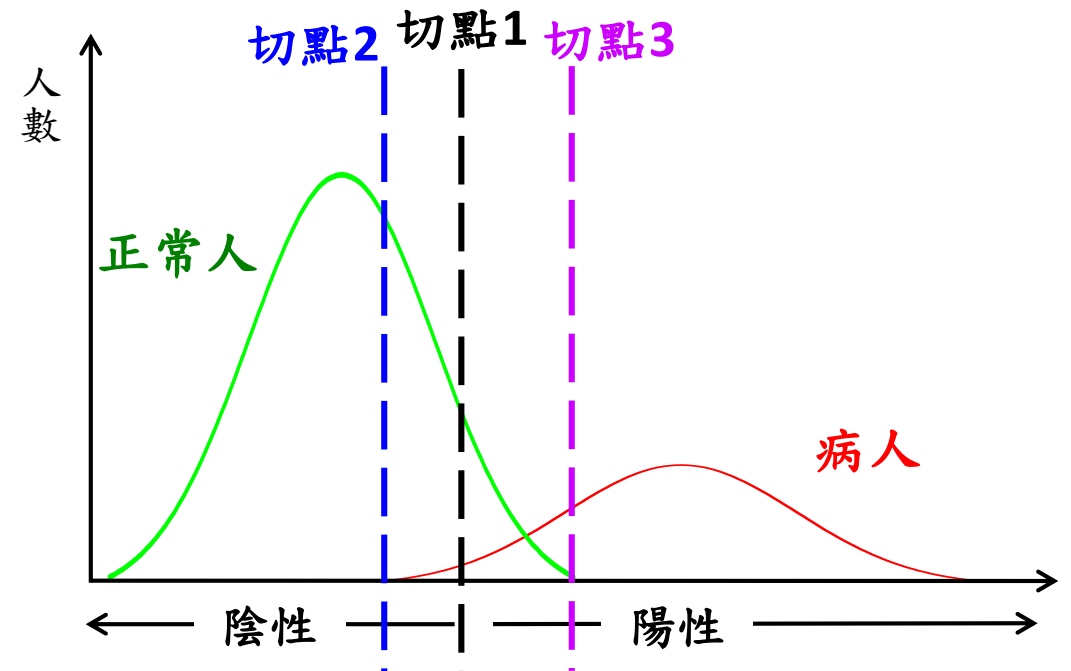
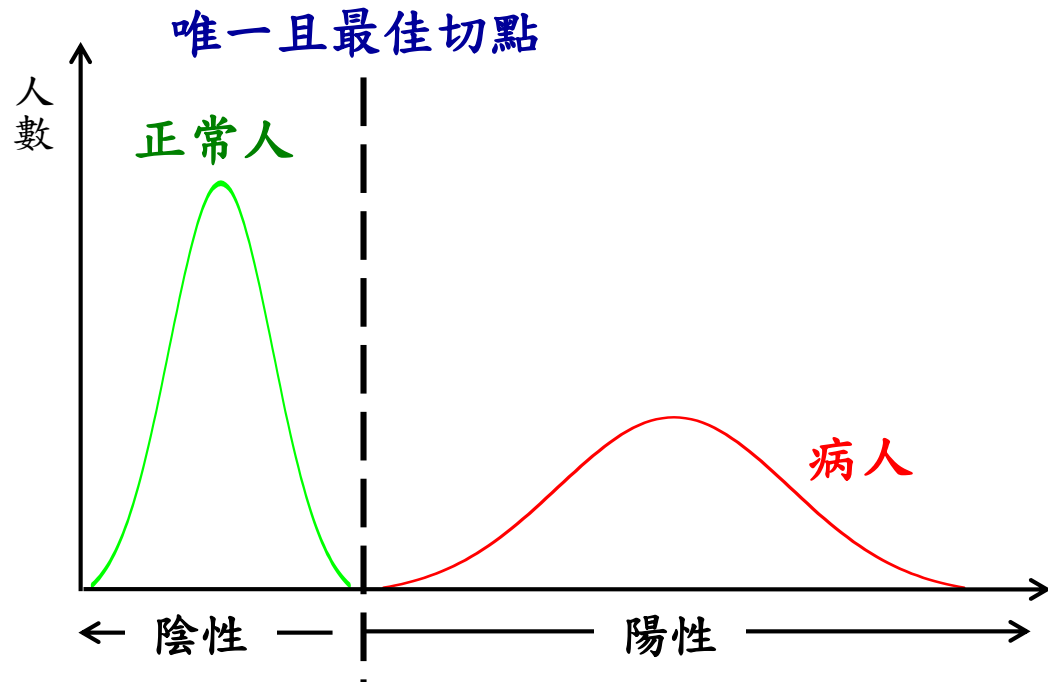
ROC Curve Analysis

AUC	Discrimination
0.5	No discrimination
0.7-0.8	Acceptable discrimination
0.8-0.9	Excellent discrimination
0.9-1.0	Outstanding discrimination



ROC Curve Analysis

- Cut-point



ROC Curve Analysis

- Youden's index
 - 反映在有疾病和沒有疾病的陽性結果可能機率
 - 公式
 - Sensitivity + Specificity - 1
 - Sensitivity - False positive
 - Range 0-1
 - 不受盛行率影響
 - Maximum
 - Cut-point

診斷工具指標

		Gold Standard Test		
		Disease	Non-disease	
Screen Test	Positive	a (True Positive)	b (False Positive)	a + b
	Negative	c (False Negative)	d (True Negative)	c + d
		a + c	b + d	a + b + c + d

- Sensitivity = $\frac{a}{(a+c)}$
- Specificity = $\frac{d}{(b+d)}$
- Positive predictive value, PPV = $\frac{a}{(a+b)}$
- Negative predictive value, NPV = $\frac{d}{(c+d)}$
- Accuracy = $\frac{(a+d)}{(a+b+c+d)}$
- False positive, FP = $\frac{b}{(a+b)}$
- False negative, FN = $\frac{c}{(c+d)}$

診斷工具指標

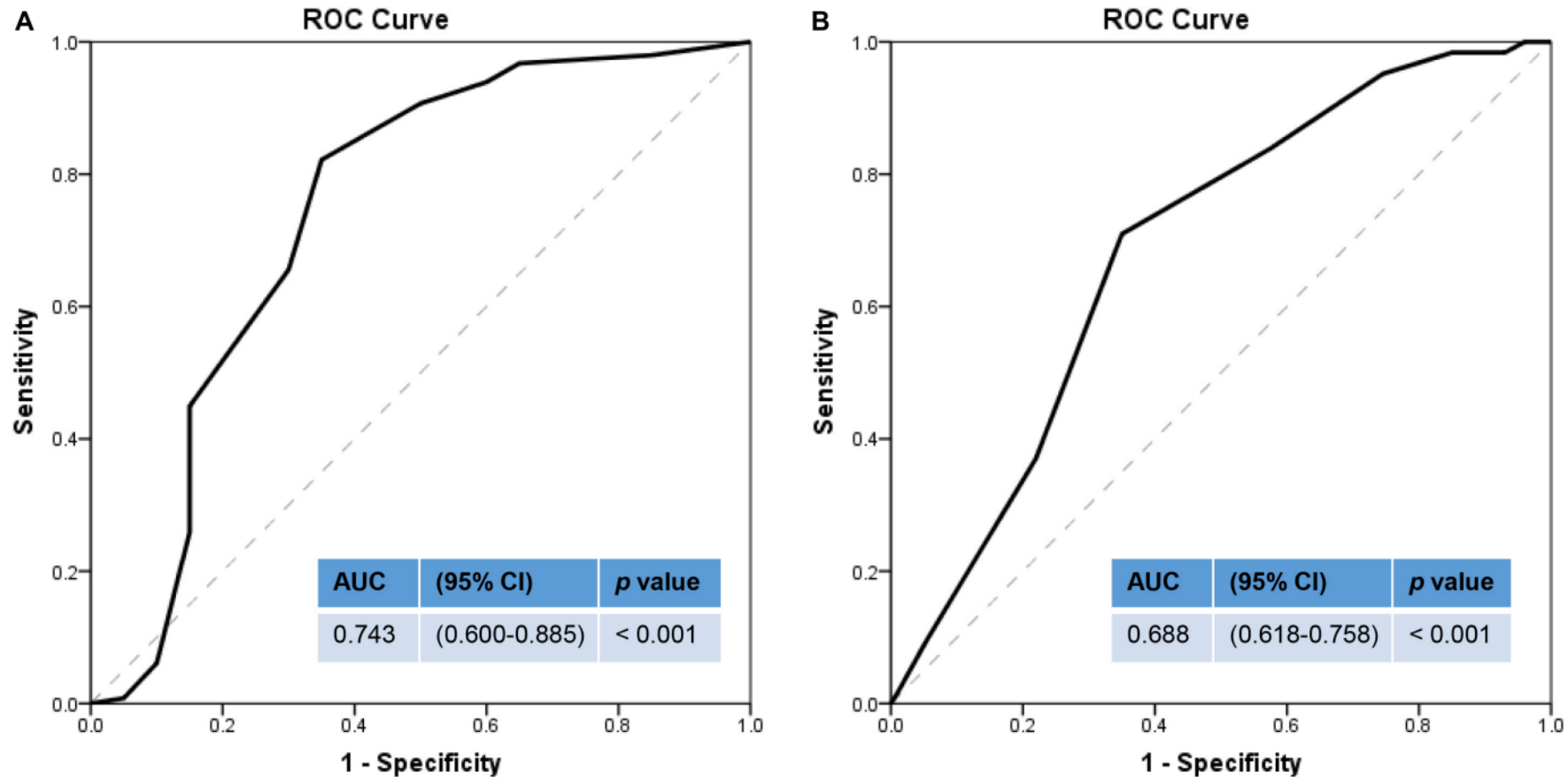
- Likelihood ratio positive, $LR+ = \frac{\text{Sensitivity}}{(1 - \text{Specificity})}$
- Likelihood ratio negative, $LR- = \frac{(1 - \text{Sensitivity})}{\text{Specificity}}$

概似比的臨床意義

LR	Interpretation
>10	Strong evidence to rule in disease
5-10	Moderate evidence to rule in disease
2-5	Weak evidence to rule in disease
0.5-2.0	No signification change in the likelihood of disease
0.2-0.5	Weak evidence to rule out disease
0.1-0.2	Moderate evidence to rule out disease
< 0.1	Strong evidence to rule out disease

ROC Curve Analysis

Example



Improved functionality in PAC settings

	AUC	(95% CI)	p value	Cut-off point	Sensitivity	Specificity	Accuracy	PPV	NPV
Outcome 1	0.743	(0.600-0.885)	< 0.001**	≥5	82.19	65.00	80.90	96.67	22.81
Outcome 2	0.688	(0.618-0.758)	< 0.001**	≥7	70.97	65.00	66.41	38.60	87.84

ROC Curve Analysis

SPSS dataset

	NO	Y1	age	sex
1	1	0	64	2
2	2	0	83	2
3	3	0	61	1
4	4	0	79	2
5	5	0	79	2
6	6	0	93	2
7	7	0	60	1
8	8	0	67	1
9	9	0	67	2
10	10	0	66	2
11	11	0	32	2
12	12	1	86	1
13	13	0	72	2

Data View
Variable View

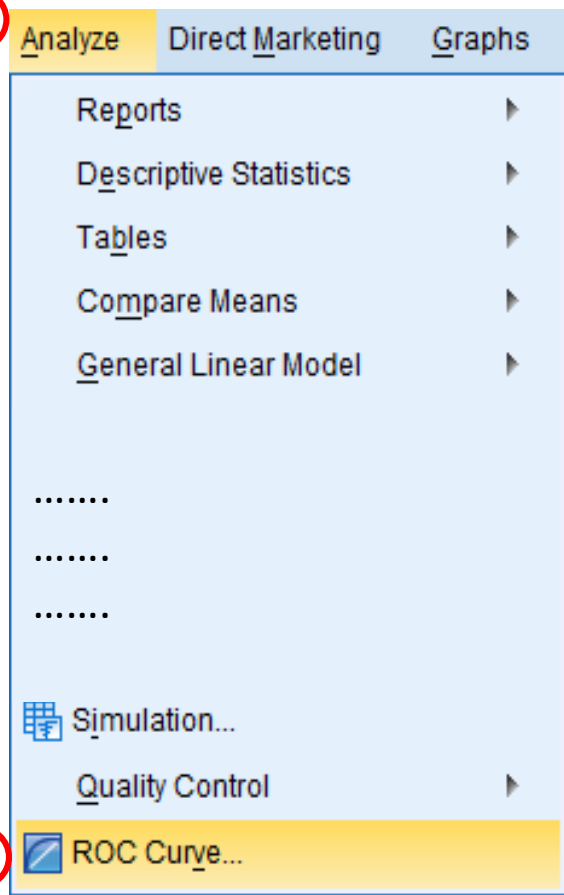
	Name	Type	Width	Decimals	Label	Values
1	NO	Numeric	8	0		None
2	Y1	Numeric	8	0	1-year mortality or 14-day readmission outcome	{0, No}...
3	age	Numeric	8	0	Age	None
4	sex	Numeric	8	0	Sex	{1, Male}...
5	bmi	Numeric	8	0	BMI	None
6	cvd	Numeric	8	0	Cardiovascular disease	{0, No}...
7	acci	Numeric	8	0	ACCI	None
8	ifn	Numeric	8	0	Improved functional numbers	None
9	ifn1	Numeric	8	0	Improved functional numbers (≥ 5 vs. < 5)	{0, No}...
10	P01	Numeric	8	0	Improved functionality_MRS	{0, No}...
11	P02	Numeric	8	0	Improved functionality_ADLS	{0, No}...
12	P03	Numeric	8	0	Improved functionality_IADLS	{0, No}...
13	P04	Numeric	8	0	Improved functionality_FOIS	{0, No}...

Data View
Variable View

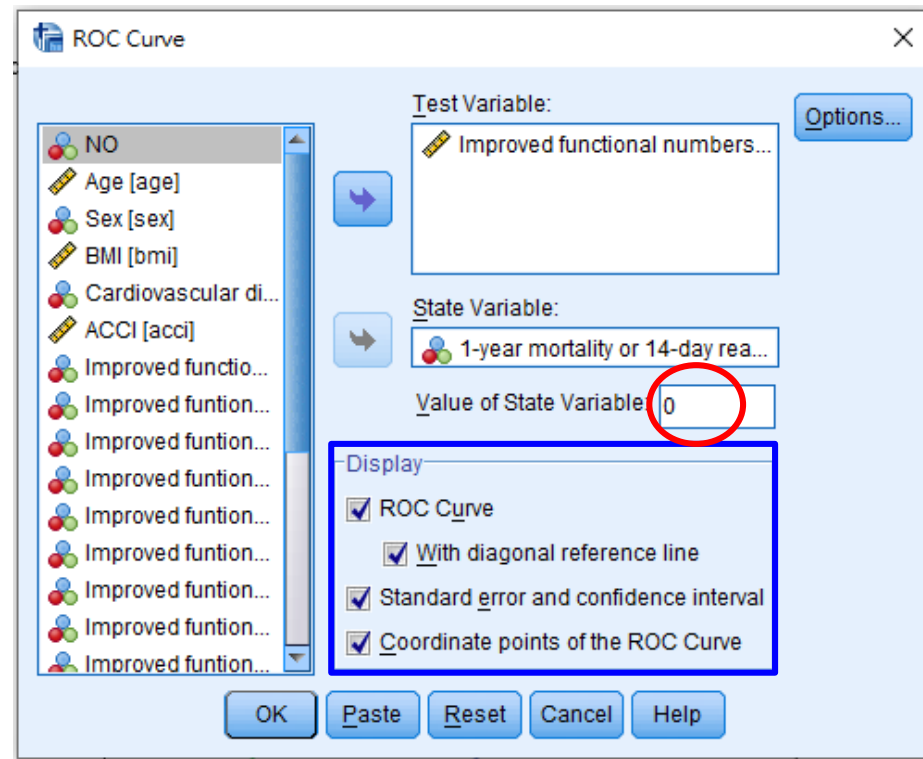
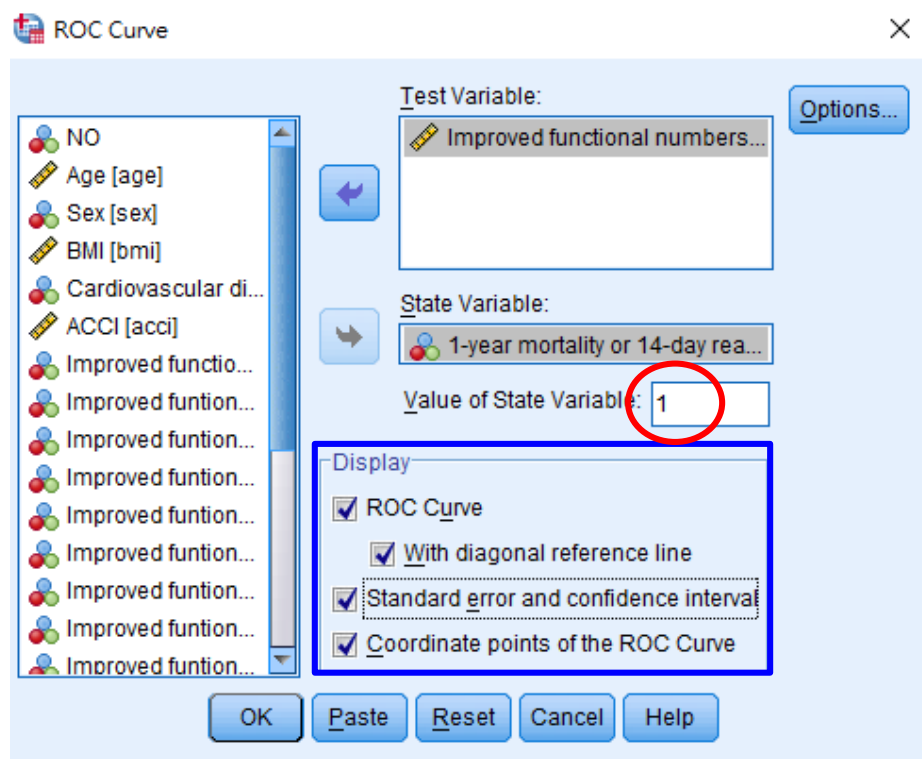
ROC Curve Analysis

分析 → ROC曲線

1



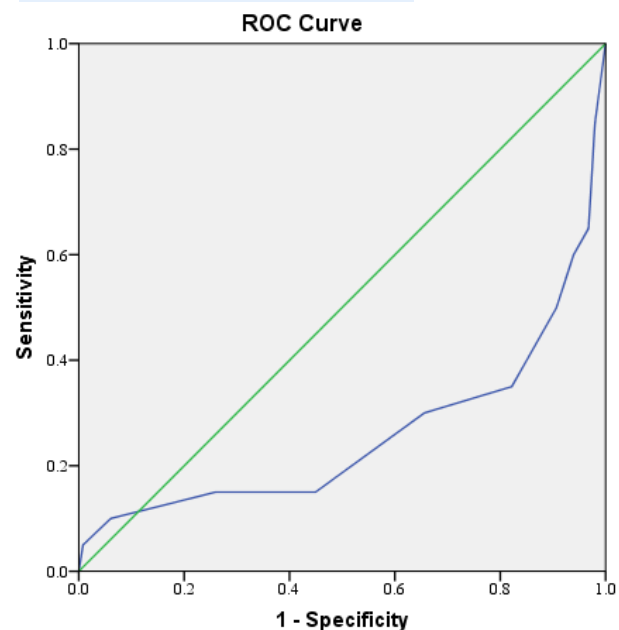
2



ROC Curve Analysis (SPSS output)

State Variable:

 Value of State Variable:



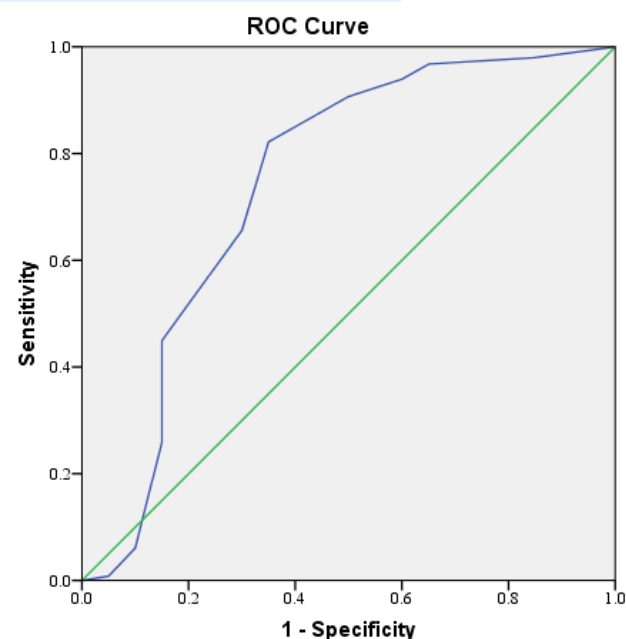
Area Under the Curve

Test Result Variable(s): Improved functional numbers

Area	Std. Error ^a	Asymptotic Sig. ^b	Asymptotic 95% Confidence Interval	
			Lower Bound	Upper Bound
.257	.073	.000	.115	.400

State Variable:

 Value of State Variable:



Area Under the Curve

Test Result Variable(s): Improved functional numbers

Area	Std. Error ^a	Asymptotic Sig. ^b	Asymptotic 95% Confidence Interval	
			Lower Bound	Upper Bound
.743	.073	.000	.600	.885

Coordinates of the Curve

Test Result Variable(s): Improved functional n

Positive if Greater Than or Equal To ^a	Sensitivity	1 - Specificity
-1.00	1.000	1.000
.50	.980	.850
1.50	.968	.650
2.50	.939	.600
3.50	.907	.500
4.50	.822	.350
5.50	.656	.300
6.50	.449	.150
7.50	.259	.150
8.50	.061	.100
9.50	.008	.050
11.00	.000	.000

ROC Curve Analysis (SPSS output)

Area Under the Curve

Test Result Variable(s): Improved functional numbers

AUC		Asymptotic Sig. ^b	Asymptotic 95% Confidence Interval	
Area	Std. Error ^a		Lower Bound	Upper Bound
.743	.073	.000	.600	.885

Coordinates of the Curve

Test Result Variable(s): Improved functional n

Positive if Greater Than or Equal To ^a	Sensitivity	1 - Specificity
-1.00	1.000	1.000
.50	.980	.850
1.50	.968	.650
2.50	.939	.600
3.50	.907	.500
4.50	.822	.350
5.50	.656	.300
6.50	.449	.150
7.50	.259	.150
8.50	.061	.100
9.50	.008	.050
11.00	.000	.000

貼至 Excel

$$\text{Youden's index} = \text{Sensitivity} + \text{Specificity} - 1$$

Coordinates of the Curve

Test Result Variable(s):

Positive if Greater Than or Equal To ^a	Sensitivity	1 - Specificity	spe	Youden's
5	.822	.350	0.650	0.472
4	.907	.500	0.500	0.407
6	.656	.300	0.700	0.356
3	.939	.600	0.400	0.339
2	.968	.650	0.350	0.318
7	.449	.150	0.850	0.299
1	.980	.850	0.150	0.130
8	.259	.150	0.850	0.109
-1	1.000	1.000	0.000	0.000
11	.000	.000	1.000	0.000
9	.061	.100	0.900	-0.039
10	.008	0.050	0.950	-0.042

新增兩個欄位

大

小

=1-N12

JM

=M12+O12-1

N	O	M	N	O	P
1 - Specificity	spe	Sensitivity	1 - Specificity	spe	Youden's
.350	=1-N12	.822	.350	0.650	=M12+O12-1

ROC Curve Analysis (Medcalc)



Statistics → ROC curves → ROC Curve Analysis

<https://www.medcalc.org/download/>

1 Statistics Graphs Tests Sample size Window Help

- Summary statistics...
- Outlier detection...
- Distribution plot >
- Correlation >
- Regression >
- T-tests >
- Rank sum tests >
- Variance ratio test (F-test)...
- ANOVA >
- Crosstabs >
- Survival analysis >
- Meta-analysis >
- Serial measurements...
- Reference intervals >
- Method comparison & evaluation >
- Agreement & responsiveness
- ROC curves** > ROC curve analysis...

	D	E
	test3	
2	110	
0	112	
2	114	
4	116	
6	118	
8	120	
0	122	
2	124	
4	126	
6	128	
8	130	

2 **3**

ROC curve analysis

Variable:

Classification variable:

Filter:

Methodology

☒ DeLong et al.
☐ Hanley & McNeil

☒ Binomial exact Confidence Interval for the AUC

Disease prevalence (or pre-test probability of disease)

☐ Unknown
☐ The ratio of cases in the positive and negative groups reflects the prevalence of the disease.
☐ Other value (%):

Options

☒ List criterion values with test characteristics

☐ Include all observed criterion values

95% Confidence Interval for: ☒ Sensitivity/Specificity
☐ Likelihood ratios
☐ Predictive Values

☐ Calculate optimal criterion value taking into account costs:

FPC: FNC: TPC: TNC:

Advanced...

Graphs

☒ Display ROC curve window

☐ Mark points corresponding to criterion values
☐ Include 95% Confidence Bounds

OK Cancel

ROC Curve Analysis (Medcalc)



Statistics → ROC curves → ROC Curve Analysis

ROC curve analysis

Variable: test3

Classification variable: Dis

Filter:

Methodology

☒ DeLong et al.

☐ Hanley & McNeil

☒ Binomial exact Confidence Interval for the AUC

Disease prevalence (or pre-test probability of disease)

☐ Unknown

☐ The ratio of cases in the positive and negative groups reflects the prevalence of the disease.

☒ Other value (%): 20

Options

☒ List criterion values with test characteristics

☒ Include all observed criterion values

95% Confidence Interval for: ☒ Sensitivity/Specificity ☒ Likelihood ratios ☒ Predictive Values

☐ Calculate optimal criterion value taking into account costs:

FPC: 1 FNC: 1 TPC: 0 TNC: 0

Advanced...

Graphs

☒ Display ROC curve window

☐ Mark points corresponding to criterion values

☐ Include 95% Confidence Bounds

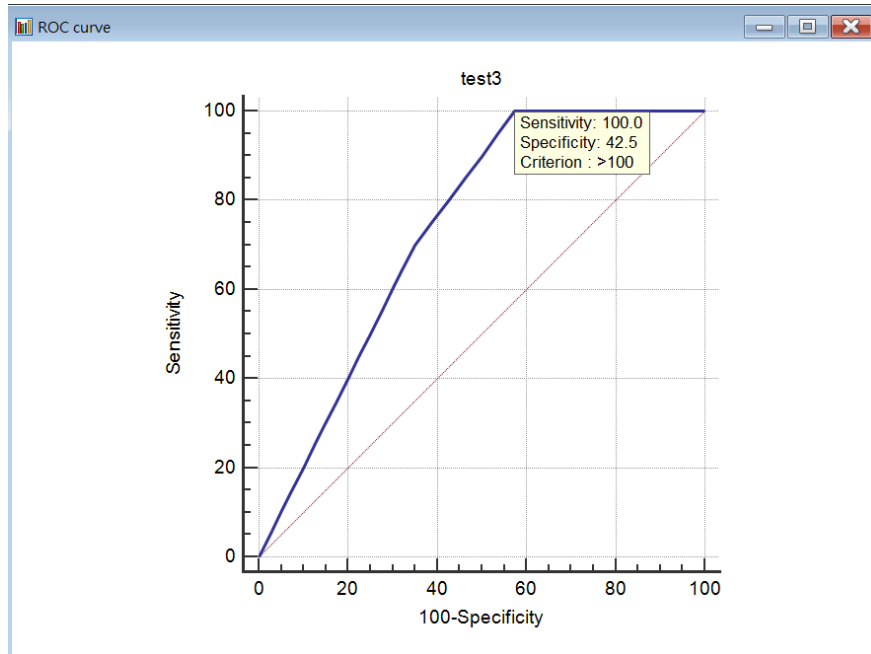
OK Cancel

ROC curve	
Sample size	100
Positive group : Dis = 1	20
Negative group : Dis = 0	80
Disease prevalence (%)	20
Area under the ROC curve (AUC)	
Area under the ROC curve (AUC)	0.739
Standard Error ^a	0.0512
95% Confidence interval ^b	0.641 to 0.822
z statistic	4.660
Significance level P (Area=0.5)	<0.0001
^a DeLong et al., 1988	
^b Binomial exact	
Youden index	
Youden index J	0.4250
Associated criterion	>100
Sensitivity	100.00
Specificity	42.50

ROC Curve Analysis (Medcalc)



Statistics → ROC curves → ROC Curve Analysis



Criterion values and coordinates of the ROC curve [Hide]

Criterion	Sensitivity	95% CI	Specificity	95% CI	+LR	95% CI	-LR	95% CI	+PV	95% CI	-PV	95% CI
≥80	100.00	83.2 - 100.0	0.00	0.0 - 4.5	1.00	1.0 - 1.0			20.0	12.7 - 29.2		
>80	100.00	83.2 - 100.0	2.50	0.3 - 8.7	1.03	1.0 - 1.1	0.00		20.4	12.9 - 29.7	100.0	15.8 - 100.0
>82	100.00	83.2 - 100.0	5.00	1.4 - 12.3	1.05	1.0 - 1.1	0.00		20.8	13.2 - 30.3	100.0	39.8 - 100.0
>84	100.00	83.2 - 100.0	7.50	2.8 - 15.6	1.08	1.0 - 1.2	0.00		21.3	13.5 - 30.9	100.0	54.1 - 100.0
>86	100.00	83.2 - 100.0	10.00	4.4 - 18.8	1.11	1.0 - 1.2	0.00		21.7	13.8 - 31.6	100.0	63.1 - 100.0
>88	100.00	83.2 - 100.0	12.50	6.2 - 21.8	1.14	1.1 - 1.2	0.00		22.2	14.1 - 32.2	100.0	69.2 - 100.0
>90	100.00	83.2 - 100.0	17.50	9.9 - 27.6	1.21	1.1 - 1.3	0.00		23.3	14.8 - 33.6	100.0	76.8 - 100.0
>92	100.00	83.2 - 100.0	22.50	13.9 - 33.2	1.29	1.1 - 1.5	0.00		24.4	15.6 - 35.1	100.0	81.5 - 100.0
>94	100.00	83.2 - 100.0	27.50	18.1 - 38.6	1.38	1.2 - 1.6	0.00		25.6	16.4 - 36.8	100.0	84.6 - 100.0
>96	100.00	83.2 - 100.0	32.50	22.4 - 43.9	1.48	1.3 - 1.7	0.00		27.0	17.4 - 38.6	100.0	86.8 - 100.0
>98	100.00	83.2 - 100.0	37.50	26.9 - 49.0	1.60	1.4 - 1.9	0.00		28.6	18.4 - 40.6	100.0	88.4 - 100.0
>100	100.00	83.2 - 100.0	42.50	31.5 - 54.1	1.74	1.4 - 2.1	0.00		30.3	19.6 - 42.9	100.0	89.7 - 100.0
>110	95.00	75.1 - 99.9	46.25	35.0 - 57.8	1.77	1.4 - 2.2	0.11	0.02 - 0.7	30.6	19.6 - 43.7	97.4	86.2 - 99.9
>112	90.00	68.3 - 98.8	50.00	38.6 - 61.4	1.80	1.4 - 2.3	0.20	0.05 - 0.8	31.0	19.5 - 44.5	95.2	83.8 - 99.4
>114	85.00	62.1 - 96.8	53.75	42.2 - 65.0	1.84	1.4 - 2.5	0.28	0.10 - 0.8	31.5	19.5 - 45.6	93.5	82.1 - 98.6
>116	80.00	56.3 - 94.3	57.50	45.9 - 68.5	1.88	1.3 - 2.6	0.35	0.1 - 0.9	32.0	19.5 - 46.7	92.0	80.8 - 97.8
>118	75.00	50.9 - 91.3	61.25	49.7 - 71.9	1.94	1.3 - 2.8	0.41	0.2 - 0.9	32.6	19.5 - 48.0	90.7	79.7 - 96.9
>120	70.00	45.7 - 88.1	65.00	53.5 - 75.3	2.00	1.3 - 3.0	0.46	0.2 - 0.9	33.3	19.6 - 49.5	89.7	78.8 - 96.1
>122	65.00	40.8 - 84.6	67.50	56.1 - 77.6	2.00	1.3 - 3.1	0.52	0.3 - 1.0	33.3	19.1 - 50.2	88.5	77.8 - 95.3
>124	60.00	36.1 - 80.9	70.00	58.7 - 79.7	2.00	1.2 - 3.3	0.57	0.3 - 1.0	33.3	18.6 - 51.0	87.5	76.8 - 94.4
>126	55.00	31.5 - 76.9	72.50	61.4 - 81.9	2.00	1.2 - 3.4	0.62	0.4 - 1.0	33.3	18.0 - 51.8	86.6	76.0 - 93.7
>128	50.00	27.2 - 72.8	75.00	64.1 - 84.0	2.00	1.1 - 3.6	0.67	0.4 - 1.1	33.3	17.3 - 52.8	85.7	75.3 - 92.9
>130	45.00	23.1 - 68.5	77.50	66.8 - 86.1	2.00	1.1 - 3.8	0.71	0.5 - 1.1	33.3	16.5 - 54.0	84.9	74.6 - 92.2
>132	40.00	19.1 - 63.9	80.00	69.6 - 88.1	2.00	1.0 - 4.0	0.75	0.5 - 1.1	33.3	15.6 - 55.3	84.2	74.0 - 91.6
>134	35.00	15.4 - 59.2	82.50	72.4 - 90.1	2.00	0.9 - 4.3	0.79	0.6 - 1.1	33.3	14.6 - 57.0	83.5	73.5 - 90.9
>136	30.00	11.9 - 54.3	85.00	75.3 - 92.0	2.00	0.9 - 4.7	0.82	0.6 - 1.1	33.3	13.3 - 59.0	82.9	73.0 - 90.3
>138	25.00	8.7 - 49.1	87.50	78.2 - 93.8	2.00	0.8 - 5.2	0.86	0.7 - 1.1	33.3	11.8 - 61.6	82.4	72.6 - 89.8
>140	20.00	5.7 - 43.7	90.00	81.2 - 95.6	2.00	0.7 - 6.0	0.89	0.7 - 1.1	33.3	9.9 - 65.1	81.8	72.2 - 89.2
>142	15.00	3.2 - 37.9	92.50	84.4 - 97.2	2.00	0.5 - 7.3	0.92	0.8 - 1.1	33.3	7.5 - 70.1	81.3	71.8 - 88.7
>144	10.00	1.2 - 31.7	95.00	87.7 - 98.6	2.00	0.4 - 10.2	0.95	0.8 - 1.1	33.3	4.3 - 77.7	80.9	71.4 - 88.2
>146	5.00	0.1 - 24.9	97.50	91.3 - 99.7	2.00	0.2 - 21.0	0.97	0.9 - 1.1	33.3	0.8 - 90.6	80.4	71.1 - 87.8
>148	0.00	0.0 - 16.8	100.00	95.5 - 100.0			1.00	1.0 - 1.0			80.0	70.8 - 87.3

ROC Curve Analysis (Medcalc)



Statistics → ROC curves → Comparison of ROC Curves

1 **Statistics** Graphs Tests Sampling Window Help

- Summary statistics...
- Outlier detection...
- Distribution plot
- Correlation
- Regression
- T-tests
- Rank sum tests
- Variance ratio test (F-test)...
- Anova
- Crosstabs
- Survival analysis
- Meta-analysis
- Serial measurements...
- Reference intervals
- Method comparison & evaluation
- Agreement & responsiveness
- 2 **ROC curves**
- Create tables

	C	D	E	F
	test2	test3		
	110	110		
	112	112		
	114	114		
	116	116		
	118	118		
	120	120		
	122	122		
	124	124		
	126	126		
	128	128		
	130	130		

- ROC curve analysis...
- Interactive dot diagram...
- Plot versus criterion values...
- Predictive values...
- Interval likelihood ratios...
- 3 **Comparison of ROC curves...**

	C	D	E	F
	14	1	136	
	15	1	138	
	16	1	140	
	17	1	142	
	18	1	144	

Comparison of ROC curves

Variables:

Methodology

☒ DeLong et al.

☐ Hanley & McNeil

☒ Binomial exact Confidence Interval for the AUC

Graph

☒ Display ROC curves window

☐ Mark points corresponding to criterion values

Classification variable:

Filter:

OK Cancel

ROC Curve Analysis (Medcalc)



Statistics → ROC curves → ROC Curve Analysis

Comparison of ROC curves

Variables:

test1

test2

test3

Methodology

☒ DeLong et al.

☐ Hanley & McNeil

☒ Binomial exact Confidence Interval for the AUC

Graph

☒ Display ROC curves window

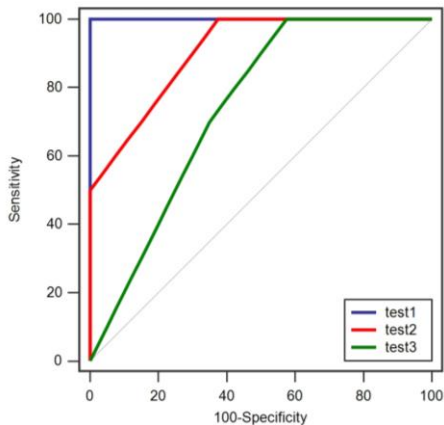
☐ Mark points corresponding to criterion values

Classification variable:

Dis

Filter:

OK Cancel



Variable 1	test1
Variable 2	test2
Variable 3	test3
Classification variable	Dis

Sample size	100
Positive group : Dis = 1	20
Negative group : Dis = 0	80

	AUC	SE ^a	95% CI ^b
test1	1.000	0.000	0.964 to 1.000
test2	0.906	0.0324	0.831 to 0.955
test3	0.739	0.0512	0.641 to 0.822

^a DeLong et al., 1988

^b Binomial exact

Pairwise comparison of ROC curves

test1 ~ test2

Difference between areas	0.0937
Standard Error ^c	0.0324
95% Confidence Interval	0.0302 to 0.157
z statistic	2.892
Significance level	P = 0.0038

test1 ~ test3

Difference between areas	0.261
Standard Error ^c	0.0512
95% Confidence Interval	0.161 to 0.362
z statistic	5.099
Significance level	P < 0.0001

test2 ~ test3

Difference between areas	0.168
Standard Error ^c	0.0349
95% Confidence Interval	0.0991 to 0.236
z statistic	4.797
Significance level	P < 0.0001

^c DeLong et al., 1988



Thank you



For your attention!!