logistic — Logistic regression, reporting odds ratios

Description

logistic fits a logistic regression model of depvar on indepvars, where depvar is a 0/1 variable (or, more precisely, a 0/non-0 variable). Without arguments, logistic redisplays the last logistic estimates. logistic displays estimates as odds ratios; to view coefficients, type logit after running logistic. To obtain odds ratios for any covariate pattern relative to another, see [R] lincom.

Quick start

Report odds ratios from logistic regression of y on x1 and x2
    logistic y x1 x2

Add indicators for values of categorical variable a
    logistic y x1 x2 i.a

As above, and apply frequency weights defined by wvar
    logistic y x1 x2 i.a [fweight=wvar]

Show base level of a
    logistic y x1 x2 i.a, baselevels

Menu

Statistics > Binary outcomes > Logistic regression
**logistic — Logistic regression, reporting odds ratios**

**Syntax**

```
logistic depvar indepvars [if] [in] [weight] [, options]
```

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*indevars* may contain factor variables; see \[U\] 11.4.3 Factor variables.
*depvar* and *indepvars* may contain time-series operators; see \[U\] 11.4.4 Time-series varlists.
*bayes, bootstrap, by, fp, jackknife, mfp, mi estimate, nestreg, rolling, statsby, stepwise, and svy* are allowed; see \[U\] 11.1.10 Prefix commands. For more details, see \[BAYES\] bayes: logistic.
*vce(bootstrap)* and *vce(jackknife)* are not allowed with the *mi estimate* prefix; see \[MI\] mi estimate.
Weights are not allowed with the *bootstrap* prefix; see \[R\] bootstrap.
*vce()* and weights are not allowed with the *svy* prefix; see \[SVY\] svy.
*fweights*, *iweights*, and *pweights* are allowed; see \[U\] 11.1.6 weight.
*collinear* and *coeflegend* do not appear in the dialog box.
See \[U\] 20 Estimation and postestimation commands for more capabilities of estimation commands.

**Options**

*noconstant, offset(varname), constraints(constraints)*; see \[R\] Estimation options.
*asis* forces retention of perfect predictor variables and their associated perfectly predicted observations and may produce instabilities in maximization; see \[R\] probit.
SE/Robust

vce(vcetype) specifies the type of standard error reported, which includes types that are derived from asymptotic theory (oim), that are robust to some kinds of misspecification (robust), that allow for intragroup correlation (cluster clustvar), and that use bootstrap or jackknife methods (bootstrap, jackknife); see [R] vce_option.

level(#); see [R] Estimation options.

coef causes logistic to report the estimated coefficients rather than the odds ratios (exponentiated coefficients). coef may be specified when the model is fit or may be used later to redisplay results. coef affects only how results are displayed and not how they are estimated.

cnscsreport; see [R] Estimation options.

display_options: noci, nopvalues, noomitted, vsquish, noemptycells, baselevels, allbaselevels, nolabels, fvwrap(#), fvwrapon(style), cformat(%,fmt), pformat(%,fmt), sformat(%,fmt), and nolstretch; see [R] Estimation options.

maximize_options: difficult, technique(algorithm_spec), iterate(#), [no]log, trace, gradient, showstep, hessian, showtolerance, tolerance(#), l0tolerance(#), nrtolerance(#), nonrtolerance, and from(init_specs); see [R] Maximize. These options are seldom used.

The following options are available with logistic but are not shown in the dialog box:
collinear, coeflegend; see [R] Estimation options.

Remarks and examples

Remarks are presented under the following headings:

logistic and logit

Robust estimate of variance

Video examples

logistic and logit

logistic provides an alternative and preferred way to fit maximum-likelihood logit models, the other choice being logit ([R] logit).

First, let’s dispose of some confusing terminology. We use the words logit and logistic to mean the same thing: maximum likelihood estimation. To some, one or the other of these words connotes transforming the dependent variable and using weighted least squares to fit the model, but that is not how we use either word here. Thus, the logit and logistic commands produce the same results.

The logistic command is generally preferred to the logit command because logistic presents the estimates in terms of odds ratios rather than coefficients. To some people, this may seem disadvantageous, but you can type logit without arguments after logistic to see the underlying coefficients. You should be cautious when interpreting the odds ratio of the constant term. Usually, this odds ratio represents the baseline odds of the model when all predictor variables are set to zero. However, you must verify that a zero value for all predictor variables in the model actually makes sense before continuing with this interpretation.
Nevertheless, [R] logit is still worth reading because logistic shares the same features as logit, including omitting variables due to collinearity or one-way causation.


Stata has a variety of commands for performing estimation when the dependent variable is dichotomous or polytomous. See Long and Freese (2014) for a book devoted to fitting these models with Stata. See help estimation commands for a complete list of all of Stata’s estimation commands.

Example 1

Consider the following dataset from a study of risk factors associated with low birthweight described in Hosmer, Lemeshow, and Sturdivant (2013, 24).

```
Example 1

Consider the following dataset from a study of risk factors associated with low birthweight described in Hosmer, Lemeshow, and Sturdivant (2013, 24).
```

We want to investigate the causes of low birthweight. Here race is a categorical variable indicating whether a person is white (race = 1), black (race = 2), or some other race (race = 3). We want indicator (dummy) variables for race included in the regression, so we will use factor variables.
. logistic low age lwt i.race smoke ptl ht ui

Logistic regression
Number of obs = 189
LR chi2(8) = 33.22
Prob > chi2 = 0.0001
Log likelihood = -100.724  Pseudo R2 = 0.1416

| low     | Odds Ratio | Std. Err. | z     | P>|z|  | [95% Conf. Interval] |
|---------|------------|-----------|-------|------|----------------------|
| age     | .9732636   | .0354759  | -0.74 | 0.457 | .9061578 1.045339    |
| lwt     | .9849634   | .0068217  | -2.19 | 0.029 | .9716834 .9984249    |
| race    |            |           |       |      |                      |
| black   | 3.534767   | 1.860737  | 2.40  | 0.016 | 1.259736 9.918406    |
| other   | 2.368079   | 1.039949  | 1.96  | 0.050 | 1.001356 5.600207    |
| smoke   |            |           |       |      |                      |
| ptl     | 2.517698   | 1.09916   | 2.30  | 0.021 | 1.147676 5.23162     |
| ht      | 6.249602   | 4.322408  | 2.65  | 0.008 | 1.611152 24.24199    |
| ui      | 2.1351     | .9808153  | 1.65  | 0.099 | .8677528 5.2534      |
| _cons   | 1.586014   | 1.910496  | 0.38  | 0.702 | .1496092 16.8134     |

Note: _cons estimates baseline odds.

The odds ratios are for a one-unit change in the variable. If we wanted the odds ratio for age to be in terms of 4-year intervals, we would type

. generate age4 = age/4
. logistic low age4 lwt i.race smoke ptl ht ui
(output omitted)

After logistic, we can type logit to see the model in terms of coefficients and standard errors:

. logit

Logistic regression
Number of obs = 189
LR chi2(8) = 33.22
Prob > chi2 = 0.0001
Log likelihood = -100.724  Pseudo R2 = 0.1416

| low    | Coef.  | Std. Err. | z     | P>|z|  | [95% Conf. Interval] |
|--------|--------|-----------|-------|------|----------------------|
| age4   | -.1084012 | .1458017  | -0.74 | 0.457 | -.3941673  .1773649 |
| lwt    | -.0151508 | .0069259  | -2.19 | 0.029 | -.0287253 -.0015763 |
| race   |        |           |       |      |                      |
| black  | 1.262647 | .5264101  | 2.40  | 0.016 | .2309024  2.294392 |
| other  | .8620792 | .4391532  | 1.96  | 0.050 | .0013548  1.722804 |
| smoke  |        |           |       |      |                      |
| ptl    | .9233448 | .4008266  | 2.30  | 0.021 | .137739  1.708951 |
| ht     | .5418366 | .346249   | 1.56  | 0.118 | -.136799  1.220472 |
| ui     | 1.832518 | .6916292  | 2.65  | 0.008 | .4769494 3.188086  |
| _cons  | .7585135 | .4593768  | 1.65  | 0.099 | -.1418484 1.658875 |

If we wanted to see the logistic output again, we would type logistic without arguments.
Example 2

We can specify the confidence interval for the odds ratios with the `level()` option, and we can do this either at estimation time or when replaying the model. For instance, to see our first model in example 1 with narrower, 90% confidence intervals, we might type

```
. logistic, level(90)
```

```
Logistic regression                     Number of obs = 189
LR chi2(8) = 33.22
Prob > chi2 = 0.0001
Log likelihood = -100.724 Pseudo R2 = 0.1416

                      | Odds Ratio  Std. Err.      z    P>|z|      [90% Conf. Interval]
------------- ---------+------------------------+------------------------
low          |           |                        |                        |
age4         | .8972675  .1308231  -0.74     .457    .7059409   1.140448
lwt          | .9849634  .0068217  -2.19     .029    .9738063   .9962483
race         | 3.534767  1.860737  2.40      .016    1.487028   8.402379
  black       | 3.534767  1.860737  2.40      .016    1.487028   8.402379
  other       | 2.368079  1.039949  1.96      .050    1.149971   4.876471
smoke        | 2.517698  1.00916   2.30      .021    1.302185   4.867819
  ptl         | 1.719161  .5952579  1.56      .118    .9726876   3.038505
  ht          | 6.249602  4.322408  2.65      .008    2.003487  19.49478
  ui          | 2.1351    .9808153  1.65      .099    1.00291   4.545424
_cons        | 1.586014  1.910496  0.38      .702    .2186791  11.50288
```

Note: _cons estimates baseline odds.

Robust estimate of variance

If you specify `vce(robust)`, Stata reports the robust estimate of variance described in `[U] 20.22 Obtaining robust variance estimates`. Here is the model previously fit with the robust estimate of variance:

```
. logistic low age lwt i.race smoke ptl ht ui, vce(robust)
```

```
Logistic regression                     Number of obs = 189
Wald chi2(8) = 29.02
Prob > chi2 = 0.0003
Log pseudolikelihood = -100.724 Pseudo R2 = 0.1416

                      | Odds Ratio  Std. Err.      z    P>|z|      [95% Conf. Interval]
------------- ---------+------------------------+------------------------
low          |           |                        |                        |
age          | .9732636  .0329376  -0.80     .423    .9108015   1.040009
lwt          | .9849634  .0070209  -2.13     .034    .9712984   .9988206
race         | 3.534767  1.793616  2.49      .013    1.307504  9.556051
  black       | 3.534767  1.793616  2.49      .013    1.307504  9.556051
  other       | 2.368079  1.026563  1.99      .047    1.012512  5.538501
smoke        | 2.517698  .9736417  2.39      .017    1.179852  5.372537
  ptl         | 1.719161  .5952579  1.56      .118    .9726876   3.038505
  ht          | 6.249602  4.322408  2.65      .008    2.003487  19.49478
  ui          | 2.1351    .9808153  1.65      .099    1.00291   4.545424
_cons        | 1.586014  1.910496  0.38      .702    .2186791  11.50288
```

Note: _cons estimates baseline odds.
Also, you can specify `vce(cluster clustvar)` and then, within cluster, relax the assumption of independence. To illustrate this, we have made some fictional additions to the low-birthweight data.

Say that these data are not a random sample of mothers but instead are a random sample of mothers from a random sample of hospitals. In fact, that may be true—we do not know the history of these data.

Hospitals specialize, and it would not be too incorrect to say that some hospitals specialize in more difficult cases. We are going to show two extremes. In one, all hospitals are alike, but we are going to estimate under the possibility that they might differ. In the other, hospitals are strikingly different. In both cases, we assume that patients are drawn from 20 hospitals.

In both examples, we will fit the same model, and we will type the same command to fit it. Below are the same data we have been using but with a new variable, `hospid`, that identifies from which of the 20 hospitals each patient was drawn (and which we have made up):

```
. use https://www.stata-press.com/data/r16/hospid1, clear
. logistic low age lwt i.race smoke ptl ht ui, vce(cluster hospid)
Logistic regression Number of obs = 189
Wald chi2(8) = 49.67
Prob > chi2 = 0.0000
Log pseudolikelihood = -100.724 Pseudo R2 = 0.1416
(Std. Err. adjusted for 20 clusters in hospid)
Robust

|         | Odds Ratio | Std. Err. | z    | P>|z|  | [95% Conf. Interval] |
|---------|------------|-----------|------|------|---------------------|
| age     | .9732636   | .0397476  | -0.66| 0.507| .898396 1.05437     |
| lwt     | .9849634   | .0057101  | -2.61| 0.009| .9738352 .9962187   |
| race    |            |           |      |      |                     |
| black   | 3.534767   | 2.013285  | 2.22 | 0.027| 1.157563 10.79386   |
| other   | 2.368079   | .8451325  | 2.42 | 0.016| 1.176562 4.766257   |
| smoke   | 2.517698   | .8284259  | 2.81 | 0.005| 1.321062 4.79826    |
| ptl     | 1.719161   | .6676221  | 1.40 | 0.163| .8030814 3.680219   |
| ht      | 6.249602   | 4.066275  | 2.82 | 0.005| 1.74591 22.37086    |
| ui      | 2.1351     | 1.093144  | 1.48 | 0.138| .7827337 5.824014   |
| _cons   | 1.586014   | 1.661913  | 0.44 | 0.660| .2034094 12.36639   |

Note: _cons estimates baseline odds.

The standard errors are similar to the standard errors we have previously obtained, whether we used the robust or conventional estimators. In this example, we invented the hospital IDs randomly.
Here are the results of the estimation with the same data but with a different set of hospital IDs:

. use https://www.stata-press.com/data/r16/hospid2
. logistic low age lwt i.race smoke ptl ht ui, vce(cluster hospid)

Logistic regression
Number of obs = 189
Wald chi2(8) = 7.19
Prob > chi2 = 0.5167
Log pseudolikelihood = -100.724 Pseudo R2 = 0.1416
(Std. Err. adjusted for 20 clusters in hospid)
Robust

|     | Odds Ratio | Std. Err. | z    | P>|z| | [95% Conf. Interval] |
|-----|------------|-----------|------|------|----------------------|
| age | .9732636   | .0293064  | -0.90| 0.368| .9174862 1.032432   |
| lwt | .9849634   | .0106123  | -1.41| 0.160| .9643817 1.005984   |
| black | 3.534767 | 3.120338 | 1.43 | 0.153 | .6265521 19.9418   |
| other | 2.368079 | 1.297738 | 1.57 | 0.116 | .8089594 6.932114 |
| smoke | 2.517698 | 1.570287 | 1.48 | 0.139 | .7414969 8.548655 |
| ptl | 1.719161 | .6799153 | 1.37 | 0.171 | .7919045 3.732161 |
| ht | 6.249602 | 7.165454 | 1.60 | 0.110 | .660558 59.12808 |
| ui | 2.1351 | 1.411977 | 1.15 | 0.251 | .5841231 7.804266 |
| _cons | 1.586014 | 1.946253 | 0.38 | 0.707 | .1431423 17.573 |

Note: _cons estimates baseline odds.

Note the strikingly larger standard errors. What happened? In these data, women most likely to have low-birthweight babies are sent to certain hospitals, and the decision on likeliness is based not just on age, smoking history, etc., but on other things that doctors can see but that are not recorded in our data. Thus, merely because a woman is at one of the centers identifies her to be more likely to have a low-birthweight baby.

Video examples

Logistic regression, part 1: Binary predictors
Logistic regression, part 2: Continuous predictors
Logistic regression, part 3: Factor variables
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Stored results

logistic stores the following in e():

Scalars
- e(N) number of observations
- e(N_cds) number of completely determined successes
- e(N_cdf) number of completely determined failures
- e(k) number of parameters
- e(k_eq) number of equations in e(b)
- e(k_eq_model) number of equations in overall model test
- e(k_dv) number of dependent variables
- e(df_m) model degrees of freedom
- e(r2_p) pseudo-$R^2$-squared
- e(ll) log likelihood
- e(ll_0) log likelihood, constant-only model
- e(N_clust) number of clusters
- e(chi2) $\chi^2$
- e(p) $p$-value for model test
- e(rank) rank of e(V)
- e(ic) number of iterations
- e(rc) return code
- e(converged) 1 if converged, 0 otherwise

Macros
- e(cmd) logistic
- e(cmdline) command as typed
- e(depvar) name of dependent variable
- e(wtype) weight type
- e(wexp) weight expression
- e(title) title in estimation output
- e(clustvar) name of cluster variable
- e(offset) linear offset variable
- e(chi2type) Wald or LR; type of model $\chi^2$ test
- e(vce) vcetype specified in vce()
- e(vcetype) title used to label Std. Err.
- e(opt) type of optimization
- e(which) max or min; whether optimizer is to perform maximization or minimization
- e(ml_method) type of ml method
- e(user) name of likelihood-evaluator program
- e(technique) maximization technique
- e(properties) b V
- e(estat_cmd) program used to implement estat
- e(predict) program used to implement predict
- e(marginsok) predictions allowed by margins
- e(marginsnotok) predictions disallowed by margins
- e(asbalanced) factor variables fvset as asbalanced
- e(asobserved) factor variables fvset as asobserved

Matrices
- e(b) coefficient vector
- e(Cns) constraints matrix
- e(ilog) iteration log (up to 20 iterations)
- e(gradient) gradient vector
- e(mns) vector of means of the independent variables
- e(rules) information about perfect predictors
- e(V) variance–covariance matrix of the estimators
- e(V_modelbased) model-based variance

Functions
- e(sample) marks estimation sample
Methods and formulas

Define $x_j$ as the (row) vector of independent variables, augmented by 1, and $b$ as the corresponding estimated parameter (column) vector. The logistic regression model is fit by `logit`; see [R] `logit` for details of estimation.

The odds ratio corresponding to the $i$th coefficient is $\psi_i = \exp(b_i)$. The standard error of the odds ratio is $s_i^\psi = \psi_is_i$, where $s_i$ is the standard error of $b_i$ estimated by `logit`.

Define $I_j = x_jb$ as the predicted index of the $j$th observation. The predicted probability of a positive outcome is

$$p_j = \frac{\exp(I_j)}{1 + \exp(I_j)}$$

This command supports the Huber/White/sandwich estimator of the variance and its clustered version using `vce(robust)` and `vce(cluster clustvar)`, respectively. See [P] `_robust`, particularly Maximum likelihood estimators and Methods and formulas.

`logistic` also supports estimation with survey data. For details on VCEs with survey data, see [SVY] Variance estimation.

References


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**Also see**

[R] **logistic postestimation** — Postestimation tools for logistic

[R] **brier** — Brier score decomposition

[R] **cloglog** — Complementary log-log regression

[R] **exlogistic** — Exact logistic regression

[R] **logit** — Logistic regression, reporting coefficients

[R] **npregress kernel** — Nonparametric kernel regression

[R] **npregress series** — Nonparametric series regression

[R] **roc** — Receiver operating characteristic (ROC) analysis

[BAYES] **bayes: logistic** — Bayesian logistic regression, reporting odds ratios

[FMM] **fmm: logit** — Finite mixtures of logistic regression models

[LASSO] **Lasso intro** — Introduction to lasso

[MI] **Estimation** — Estimation commands for use with mi estimate

[SVY] **svy estimation** — Estimation commands for survey data

[XT] **xtlogit** — Fixed-effects, random-effects, and population-averaged logit models

[U] 20 Estimation and postestimation commands