REGRESSÃO LOGÍSTICA - software R

09_RegressaoLogistica.R

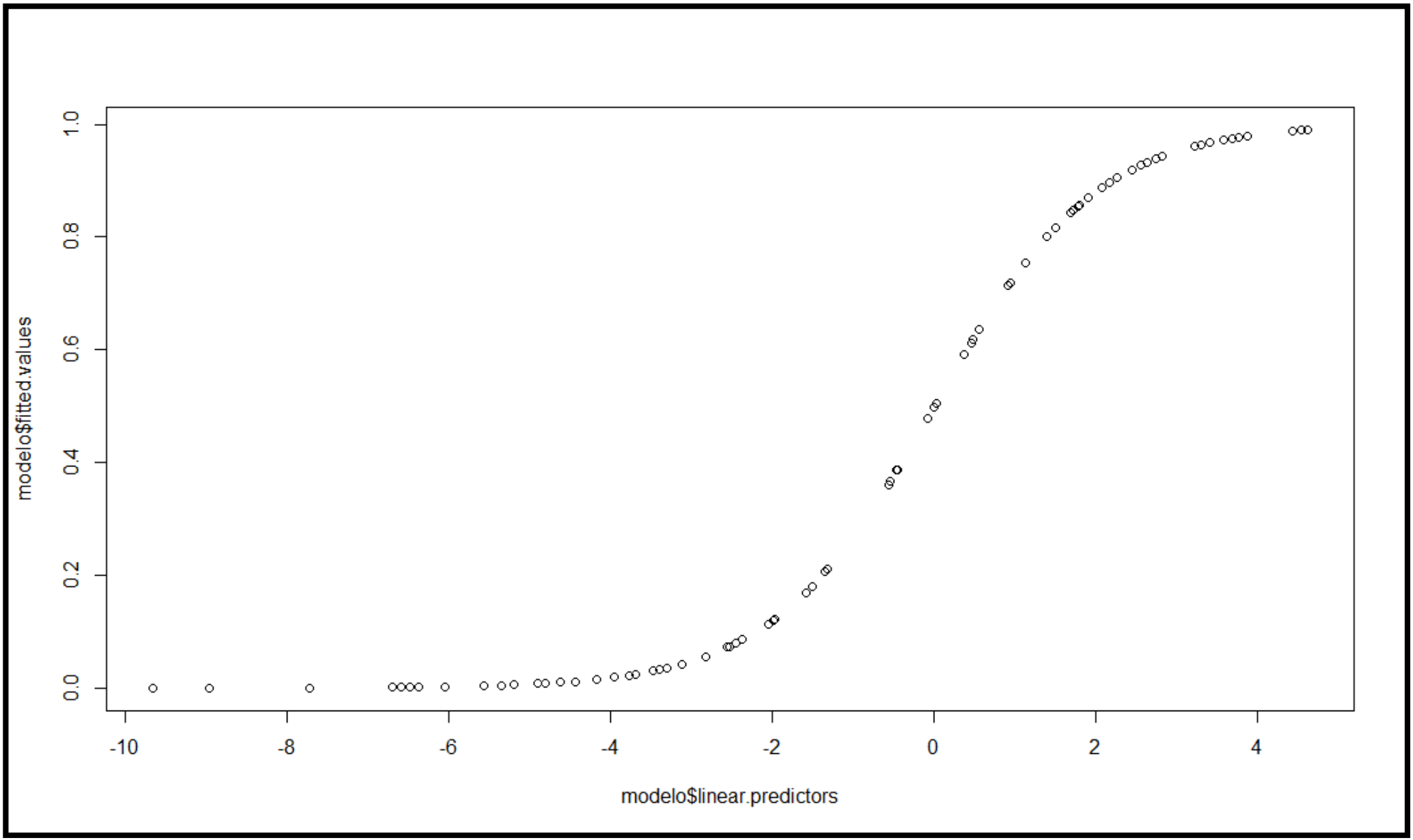
Source on Save | Run | Source

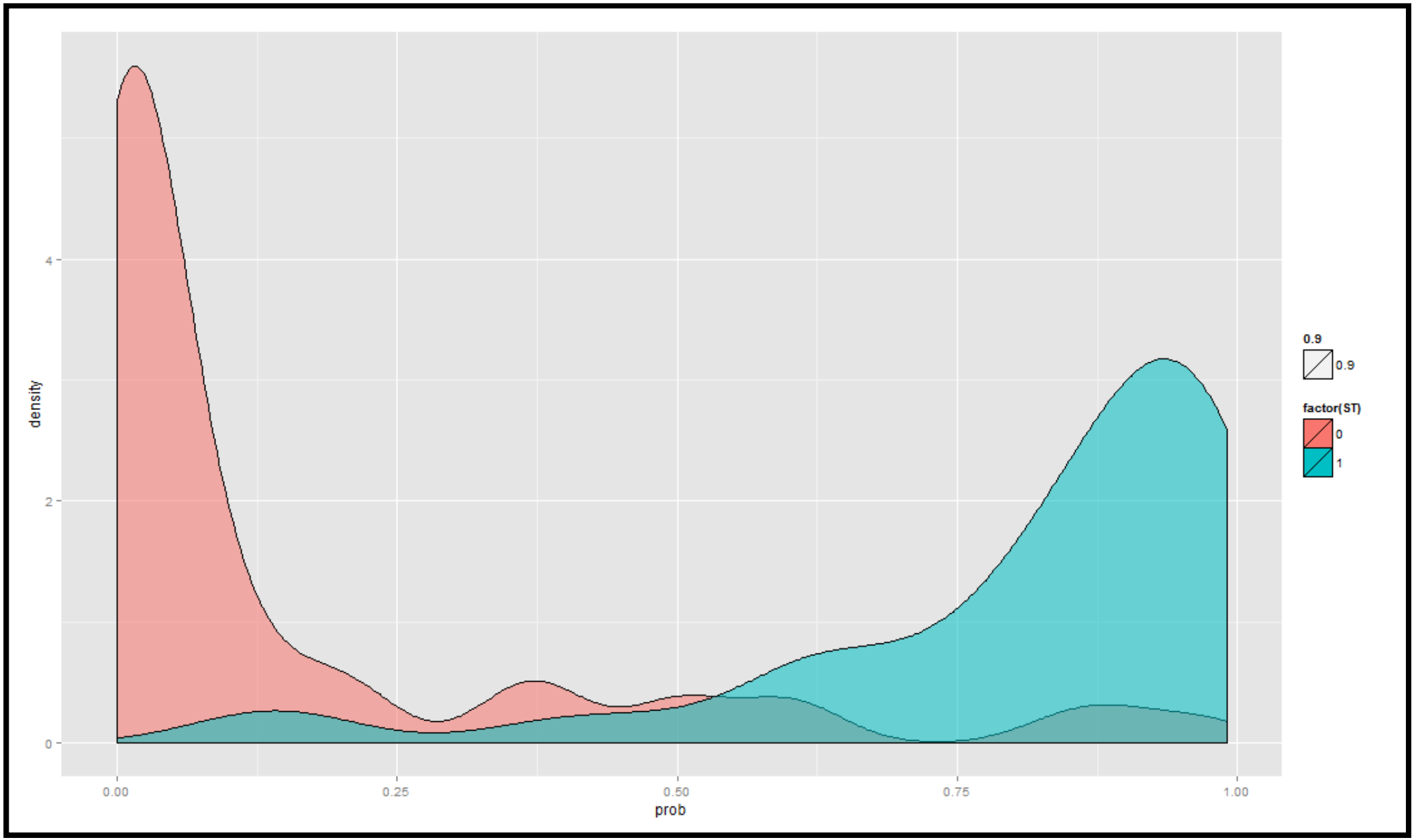
```
1  dados = read.table("ClientesConcessionaria.csv",header=T,sep=";",dec=",")
2  # Variável ST:    0 =  adimplente
3  #                 1 =  inadimplente
4  table(dados$ST)
5  #
6  head(dados)
7  #
8  # Regressão Logística
9  modelo = glm(ST ~ R + ND + VE, family = "binomial",data=dados)
10 #
11 summary(modelo)
```

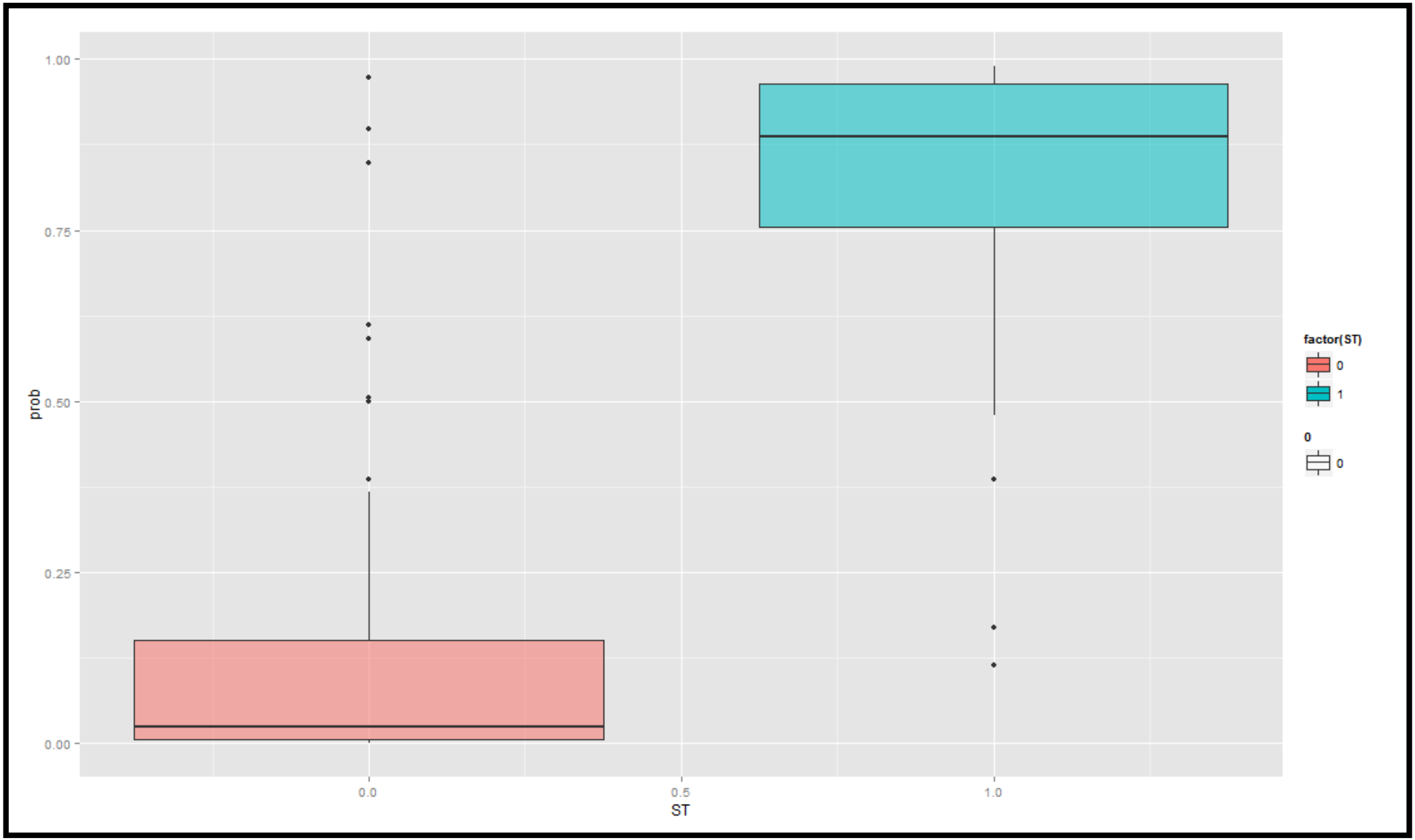
Console D:/USP/ENSINO/Graduacao/RAD1509_Estatistica_II/2014/Aulas/R/

```
Call:
glm(formula = ST ~ R + ND + VE, family = "binomial", data = dados)

Deviance Residuals:
     Min        1Q    Median        3Q       Max
-2.68306  -0.25991  -0.04964   0.41800   2.08343

Coefficients:
            Estimate Std. Error z value Pr(>|z|)
(Intercept)   1.4776     1.6569   0.892 0.372501
R            -1.8824     0.4885  -3.853 0.000117 ***
ND            0.8596     0.3857   2.228 0.025854 *
VE            2.8221     0.8521   3.312 0.000926 ***
---
Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

(Dispersion parameter for binomial family taken to be 1)

    Null deviance: 126.450  on 91  degrees of freedom
Residual deviance:  50.307  on 88  degrees of freedom
AIC: 58.307

Number of Fisher Scoring iterations: 6
```

```
> ClassLog(modelo,dados$ST)
$rawtab
       resp
         0  1
  FALSE 45  4
  TRUE   6 37

$classtab
       resp
                 0          1
  FALSE 0.88235294 0.09756098
  TRUE  0.11764706 0.90243902

$overall
[1] 0.8913043

$mcFadden
[1] 0.602156

>
```


modelo$fitted.values
0.0
0.2
0.4
0.6
0.8
1.0
-10
-8
-6
-4
-2
0
2
4
modelo$linear.predictors


density
4
2
0
0.00
0.25
0.50
0.75
1.00
prob
0.9
0.9
factor(ST)
0
1


1.00
0.75
0.50
0.25
0.00
prob
0.0
0.5
1.0
ST
factor(ST)
0
1
0
0