

Miscellanea

Testing goodness-of-fit in logistic case-control studies

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SUMMARY

We present a goodness-of-fit test for the logistic regression model under case-control sampling. The test statistic is constructed via a discrepancy between two competing kernel density estimators of the underlying conditional distributions given case-control status. The proposed goodness-of-fit test is shown to compare very favourably with previously proposed tests for case-control sampling in terms of power. The test statistic can be easily computed as a quadratic form in the residuals from a prospective logistic regression maximum likelihood fit. In addition, the proposed test is affine invariant and has an alternative representation in terms of empirical characteristic functions.

Some key words: Biased sampling; Case-control data; Goodness-of-fit; Kernel density; Logistic regression; Retrospective sampling.

1. INTRODUCTION

Given a binary variable Y and a $p \times 1$ vector X of covariates, the logistic regression model states that

$$\text{pr}(Y = 1|X = x) = \frac{\exp(\alpha^* + x'\beta)}{1 + \exp(\alpha^* + x'\beta)}, \quad (1)$$

where α^* is a scalar parameter and β is a $p \times 1$ vector of parameters. Under this model, the marginal distribution of X is left completely unspecified.

One approach to examining the relationship between Y and X is via an observational study, or prospective sampling, where the sampling is either a simple random sample from the joint distribution, F_{XY} , or from the conditional distribution of $Y|X$. In using the logistic regression model under this sampling scheme, it is implicitly assumed that this model is appropriate for the data at hand. To test this assumption, a number of goodness-of-fit tests have been proposed. This prospective sampling situation is the setting in which the usual goodness-of-fit procedures are constructed and distribution theory discussed. Hosmer et al. (1997) compare the properties of some of these tests via a simulation study.

Alternatively, one can employ a case-control sampling scheme to examine the relationship between the variables. Case-control sampling, also known as retrospective sampling, refers to independently sampling from F_0 , the conditional distribution of $X|(Y = 0)$, and F_1 , defined similarly. Goodness-of-fit testing under this sampling plan has received much less attention despite the widespread use of the logistic regression assumption in case-control studies.

Under case-control sampling the logistic regression assumption is equivalent to a two-sample semiparametric biased-sampling model. If we let f_0 and f_1 denote the corresponding conditional

densities and use (1), an application of Bayes' rule yields the following equivalent model:

$$\begin{aligned} u_1, \dots, u_{n_0} &\text{ is a random sample with density } f_0(x), \\ z_1, \dots, z_{n_1} &\text{ is a random sample with density } f_1(x) = \exp(\alpha + x'\beta)f_0(x), \end{aligned} \quad (2)$$

where $\alpha = \alpha^* + \log\{(1 - \pi)/\pi\}$ and $\pi = \text{pr}(Y = 1)$. Model (2) is a particular case of the biased-sampling model discussed by Vardi (1985).

The equivalent model (2) is the starting point for the goodness-of-fit tests derived under the case-control point of view in Qin & Zhang (1997) and Zhang (1999, 2001). Gilbert (2004) generalizes the goodness-of-fit approach of Qin & Zhang (1997) to the multiple-sample version of (2). Bondell (2005) uses this model formulation to derive robust estimators of the parameters in the logistic regression model.

The logic behind the majority of these approaches stems from the idea that, based on the data, the baseline distribution F_0 can be estimated in two ways. One is to use the empirical distribution of the first sample, made up of the controls, and the other is to use both samples by exploiting the model (2) and use the nonparametric maximum likelihood estimator. If the model were true, the latter estimator of the distribution F_0 should be used. However, if the model were not true, the empirical distribution of the controls would be the only information regarding F_0 contained in the combined sample. Intuition suggests that, if the model were at least approximately true, the two estimates of F_0 should be similar; hence a measure of discrepancy between them could be used as a measure of fit.

Most typical measures of discrepancy are based on the cumulative distribution function (Qin & Zhang, 1997; Gilbert, 2004; Bondell, 2005). However, the goodness-of-fit procedures based on the distribution function lack the property of affine invariance, in that an affine transformation of the covariate vector will lead to a different value of the test statistic and possibly even to a different conclusion regarding the fit of the model. This lack of affine invariance can lead to misleading results in some common practical situations. An affine invariant test statistic is proposed in this paper, based on the case-control sampling scheme. The proposed test statistic is easily computable and interpretable as a quadratic form in the residuals obtained from a prospective logistic regression fit. In contrast to chi-squared-type goodness-of-fit tests, the proposed test does not require the space to be partitioned into a finite number of categories.

2. CONSTRUCTION OF THE TEST STATISTIC

If $(x_1, \dots, x_n) = (u_1, \dots, u_{n_0}, z_1, \dots, z_{n_1})$ denotes the combined sample, the baseline distribution, F_0 , from model (2) can be estimated in the following two ways:

$$\begin{aligned} \tilde{F}_0(t; \tilde{\alpha}, \tilde{\beta}) &= \sum_{i=1}^n \tilde{p}_i(\tilde{\alpha}, \tilde{\beta}) I(x_i \leq t), \\ \hat{F}_0(t) &= \sum_{i=1}^{n_0} \hat{p}_i I(u_i \leq t), \end{aligned} \quad (3)$$

where $\hat{p}_i = n_0^{-1}$, and $\tilde{p}_i(\tilde{\alpha}, \tilde{\beta}) = n_0^{-1} \{1 + \rho \exp(\tilde{\alpha} + x_i'\tilde{\beta})\}^{-1}$, with $\rho \equiv n_1/n_0$. The former is the nonparametric maximum likelihood estimator under the model (2), while the latter involves no model assumption. The estimator $(\tilde{\alpha}, \tilde{\beta})$ is the maximum likelihood estimator whose distribution under case-control sampling is discussed by Prentice & Pyke (1979) and Qin & Zhang (1997). By the usual definition of the cumulative distribution function, for two p -dimensional vectors, $(s \leq t) \equiv (s_1 \leq t_1, \dots, s_p \leq t_p)$.

For a given kernel, $K(x) \geq 0$, with $\int K^2(x)dx < \infty$, and an empirical distribution, F_n , the convolution density,

$$\int K(x - y) dF_n(y),$$

defines a kernel density estimator. Under the model assumptions in (2), two competing empirical distributions for F_0 are available, \tilde{F}_0 or \hat{F}_0 , as in (3), so that for a kernel, K , a density estimator can be constructed in two ways:

$$\tilde{f}(x) \equiv \int K(x-y) d\tilde{F}_0(y), \quad (4)$$

$$\hat{f}(x) \equiv \int K(x-y) d\hat{F}_0(y). \quad (5)$$

A common measure of discrepancy between two densities f and g is the integrated squared error (Hall, 1984; Anderson et al., 1994), defined as

$$I = \int \{f(x) - g(x)\}^2 dx. \quad (6)$$

For a given kernel, K , the test statistic proposed in this paper for the case-control logistic regression model is the scaled integrated squared error

$$I_n \equiv n \int \{\tilde{f}(x) - \hat{f}(x)\}^2 dx, \quad (7)$$

with $\tilde{f}(x)$ and $\hat{f}(x)$ defined by (4) and (5). Note that $\tilde{f}(x)$ contains the parameter estimates $(\tilde{\alpha}, \tilde{\beta})$, while both $\tilde{f}(x)$ and $\hat{f}(x)$ involve the data.

3. CONNECTION WITH CHARACTERISTIC FUNCTIONS

Based on the semiparametric model (2), the empirical characteristic function can also be constructed in two ways using either empirical distribution. The characteristic functions of these two distributions are given by

$$\psi_{\tilde{F}_0}(t) = \int \exp(it'x) d\tilde{F}_0(x), \quad (8)$$

$$\psi_{\hat{F}_0}(t) = \int \exp(it'x) d\hat{F}_0(x). \quad (9)$$

For a discrepancy between these two characteristic functions, following Heathcote (1977) and Henze et al. (2003) one can define an integrated weighted squared difference,

$$T = n \int |\psi_{\tilde{F}_0}(t) - \psi_{\hat{F}_0}(t)|^2 w(t) dt. \quad (10)$$

Based on the representation of the kernel density estimate as the convolution in (4) and (5), by Parseval's identity, we can write I_n as

$$I_n = n (2\pi)^{-p} \int |\hat{K}(t) \{\psi_{\tilde{F}_0}(t) - \psi_{\hat{F}_0}(t)\}|^2 dt, \quad (11)$$

where $\hat{K}(t)$ denotes the Fourier transform of the square-integrable kernel K .

Clearly, for a given kernel K , setting $w(t) \equiv (2\pi)^{-p} |\hat{K}(t)|^2$ in (10) creates an equivalence between T and I_n . The latter representation is used in the remainder of this paper, although the test statistic can be constructed from either point of view.

4. ASYMPTOTIC DISTRIBUTION

The asymptotic distribution of I_n is now derived under the null hypothesis of model (2). The case of $p = 1$ is used for simplicity of notation, although the results can be naturally generalized to the case of $p > 1$.

THEOREM 1. For a fixed kernel K , under model (2) with true parameter (α_0, β_0) and suitable regularity conditions, as $n \rightarrow \infty$, the process $n^{1/2}\{\tilde{f}(t) - \hat{f}(t)\}$ converges to $W(t)$, a Gaussian process with mean 0 and covariance function given by

$$V(s, t) \equiv E\{W(s)W(t)\} = \rho(1 + \rho) \left\{ A_2(s, t) - \{A_0(s), A_1(s)\} A^{-1} \begin{pmatrix} A_0(t) \\ A_1(t) \end{pmatrix} \right\},$$

where

$$\begin{aligned} A_0(t) &= \int K(t - y)q(\alpha_0 + \beta_0 y) dG(y), & A_1(t) &= \int K(t - y)q(\alpha_0 + \beta_0 y) y dG(y), \\ A_2(s, t) &= \int K(s - y)K(t - y)q(\alpha_0 + \beta_0 y) dG(y), \\ A &= \begin{pmatrix} \int q(\alpha_0 + \beta_0 y) dG(y) & \int q(\alpha_0 + \beta_0 y) y dG(y) \\ \int q(\alpha_0 + \beta_0 y) y dG(y) & \int q(\alpha_0 + \beta_0 y) y^2 dG(y) \end{pmatrix}, \\ q(t) &\equiv \exp(t) / \{1 + \rho \exp(t)\}. \end{aligned}$$

In Theorem 1 of Qin & Zhang (1997), the asymptotic null distribution of the process

$$n^{1/2} \left\{ \tilde{F}(t) - \hat{F}(t) \right\} = n^{1/2} \int I(x \leq t) \{d\tilde{F}(x) - d\hat{F}(x)\}$$

is derived. The distribution of the process

$$n^{1/2} \left\{ \tilde{f}(t) - \hat{f}(t) \right\} = n^{1/2} \int K(t - x) \{d\tilde{F}(x) - d\hat{F}(x)\}$$

is derived in a parallel manner. Hence, the details of the proof are omitted here and the reader is referred to that paper.

Remark 1. A minor correction to the covariance function for the theorem in Qin & Zhang (1997) is in order. The covariance function should read

$$E\{W(s)W(t)\} = \rho(1 + \rho) \left\{ A_0(\min\{s, t\}) - (A_0(s), A_1(s)) A^{-1} \begin{pmatrix} A_0(t) \\ A_1(t) \end{pmatrix} \right\},$$

where $A_0(t)$ and $A_1(t)$ are as defined there. In the derivation, it was implicitly assumed that $s \leq t$, and thus $\min\{s, t\}$ was replaced by s in their theorem.

Remark 2. The test statistic is constructed with a fixed bandwidth, as a fixed weight function would be used in the construction via the characteristic function. Although this will not consistently estimate the underlying density, it allows for the root- n convergence as given by Theorem 1, as the kernel estimator is converging to its expectation. This fixed bandwidth approach is also suggested in Anderson et al. (1994).

Now consider the random variable

$$\xi_L = \int_{-L}^L W^2(t)dt, \tag{12}$$

for any L . On any closed interval, the Gaussian process $W(t)$ can be represented in terms of its eigenfunction expansion. Let the sequence $\{\lambda_j, \phi_j\}_{j=1}^\infty$ solve the system of eigenvalue equations

$$\lambda_j \phi_j(t) = \int_{-L}^L \phi_j(s)V(s, t)ds, \tag{13}$$

with the functions $\{\phi_j\}$ taken to be orthonormal. Then

$$W(t) = \sum_{j=1}^\infty Z_j \phi_j(t), \tag{14}$$

where the Z_j are independent normal random variables with mean zero and variance λ_j . Hence the random variable ξ_L in (12) has the representation

$$\xi_L = \sum_{j=1}^{\infty} Z_j^2, \tag{15}$$

a sum of independent $\lambda_j \chi_1^2$ variables, and thus the following corollary holds.

COROLLARY 1. *Under the conditions of Theorem 1, as $n \rightarrow \infty$, the random variable*

$$I_n^L \equiv n \int_{-L}^L \{\tilde{f}(t) - \hat{f}(t)\}^2 dt$$

tends in distribution to a sum of independent $\lambda_j \chi_1^2$ variables, where the sequence $\{\lambda_j\}_{j=1}^{\infty}$ is defined via (13).

Corollary 1 is not completely satisfactory in that, ideally, the desired result is for $L = \infty$, but the eigenfunction expansion is valid only on a bounded interval. With real data, this will not be of practical concern if one chooses L sufficiently far outside the range of the data.

5. COMPUTATION AND AFFINE INVARIANCE

5.1. Computing the test statistic

The test statistic I_n defined by (7) can be used to test the fit of the model. In order to be of practical use, it should be easily computable, and a simple representation is now given of the test statistic in terms of the vector $r = (r_i)$ of the residuals of a prospective logistic regression fit. Here $r_i \equiv y_i - \rho q(\tilde{\alpha} + x_i' \tilde{\beta})$, where $q(t)$ is as in Theorem 1.

THEOREM 2. *Let K be a spherically symmetric kernel and let $k(t) \equiv \int K(t-x)K(x)dx$, the convolution density of the kernel with itself. Then*

$$I_n = r' Q r,$$

with the matrix Q given by $(Q)_{ij} \equiv n_0^{-1}(1 + \rho) k(x_i - x_j)$.

The representation greatly simplifies computation if the chosen kernel admits a closed form for $k(t)$. A simple such kernel is the density of $N(0, I)$, for which $k(t)$ is the $N(0, 2I)$ density. This is the choice used in the examples.

5.2. Affine invariance

Theorem 2 shows that the test statistic can be chosen to be invariant under any affine transformation of the covariate vector.

Assume that the data have been standardized so as to have mean zero and identity covariance matrix. The residuals remain unchanged, and Theorem 2 confirms that the statistic is invariant under any affine transformation of the covariate vector if the kernel is spherically symmetric. This follows directly from the affine invariance of the residuals and the fact that the convolution is spherical if the original kernel was chosen as such.

Remark 3. Even if one were to standardize the data, choosing a test statistic based on the cumulative distribution function as in Qin & Zhang (1997), Gilbert (2004) and Bondell (2005) can yield location-scale invariance, but not full affine invariance. This is because the multivariate ordering of the data imposed by the cumulative distribution function is likely to change after rotation.

Remark 4. Although the covariance matrix must be estimated in order to standardize the data, any root- n -consistent scale-equivariant estimator suffices, and the asymptotic distribution is identical to the situation where the true covariance were known.

Changing the sign of one covariate component provides one simple affine transformation of the covariate vector. In practice, a covariate is often derived as a difference of two quantities, so that this particular affine transformation corresponds to switching the order of those quantities. Clearly, if one were to claim a reasonable model fit, or lack thereof, this claim should remain consistent after this simple interchange of ordering. A small simulation shows that a lack of affine invariance can give quite surprising results.

A bivariate model with 20 controls given by $N(0, I)$ and 20 cases given by $N(\mu, \sigma I)$ with $\mu' = (1, 1)$ and $\sigma = 2$ results in quadratic terms needed for both covariates. A linear logistic model was fitted so that the test should detect the lack of fit. After generating 100 samples, matched samples were constructed by changing the sign of only the first component. The test statistic proposed in this paper rejects the logistic model at the $\alpha = 0.05$ level in 83 out of the 100 samples and gives identical results on both sets of samples, as it is affine invariant. In comparison, the statistic of Qin & Zhang (1997) rejects only 54 times with the original samples and 49 times after the sign change. This substantial difference in power is explored further in §7. Perhaps even more problematic is the fact that the two conclusions given by this test statistic actually disagree in 29 out of the 100 paired samples.

5.3. A bootstrap approach

The asymptotic distribution of the test statistic under the null hypothesis derived in §4 involves an infinite weighted sum of chi-squared variates, with weights given by the eigenvalues of the covariance function given by Theorem 1. One can directly use this asymptotic approximation in the standard way by discretising the interval $[-L, L]$ to a finite set of N points, and using the empirical estimate of the covariance function to construct an $N \times N$ covariance matrix. Then the infinite set of eigenvalues becomes a finite collection and the weighted chi-squared representation can be used. However, since the test statistic is easily computable, a resampling scheme to approximate the null distribution is advocated instead.

The bootstrap procedure for resampling under the true model is straightforward as in Qin & Zhang (1997). Let $(u_1^*, \dots, u_{n_0}^*)$ be drawn independently with replacement from the complete data (x_1, \dots, x_n) with sampling probabilities given by $d\tilde{F}_0(x; \tilde{\alpha}, \tilde{\beta})$ as in (3). Likewise, let $(z_1^*, \dots, z_{n_1}^*)$ be drawn independently with replacement using sampling probabilities $\exp(\tilde{\alpha} + x'\tilde{\beta}) d\tilde{F}_0(x; \tilde{\alpha}, \tilde{\beta})$. The test statistic is then calculated for this bootstrap sample based on the maximum likelihood logistic regression fit to this sample. This is then repeated a large number of times to construct the bootstrap distribution under the null hypothesis. The test can then be conducted using the quantiles of this bootstrap distribution. Associated R-code is available from the author.

6. KYPHOSIS DATA

Hastie & Tibshirani (1990) discuss a retrospective study of kyphosis on 81 children who received corrective spinal surgery. Kyphosis is defined as a forward flexion of the spine of at least 40 degrees from vertical. In this study, three predictors are used to model the presence or absence of kyphosis. These predictors are age at time of operation, location of starting vertebrae involved in the operation and the number of vertebrae involved in the operation. Various analyses of these data agree that a linear logistic fit is not adequate, and that the age and start variables appear to have quadratic trends. Hastie & Tibshirani (1990) fit a generalized additive model, in which the forms of the functions for the predictors age and start are consistent with quadratic functions.

Fitting a linear logistic model with the three predictors, one obtains the test statistic $I_n = 4.1$. The corresponding bootstrap p -value is $p = 0.0075$, very strongly indicating a lack of fit of the simple

linear logistic model. If an additional quadratic term for age is included in the model, $I_n = 2.8$, with $p = 0.0495$, still indicating a poor fit of the model. If quadratic terms for both age and start are included, $I_n = 1.7$, with $p = 0.3145$, suggesting a reasonable fit.

7. SIMULATION STUDY

Here we compare the performance of I_n with the Kolmogorov–Smirnov-type statistic, Δ , of Qin & Zhang (1997), and the information-matrix-based statistic, D_n , of Zhang (2001). The performance was compared by examining the power against some local alternatives, generated from the alternative model proposed in Zhang (1999, 2001).

Consider the model

$$\begin{aligned} u_1, \dots, u_{n_0} & \text{ is a random sample with density } f_0(x), \\ z_1, \dots, z_{n_1} & \text{ is a random sample with density } f_1(x, v) = \exp(\alpha + x'\beta)v(x, \eta)f_0(x), \end{aligned} \quad (16)$$

where $v(x, \eta)$ is a known function and there exists a unique η_0 such that $v(x, \eta_0) = 1$ for all x . Hence, testing the validity of model (2) is equivalent to testing $\eta = \eta_0$ in (16).

For the simulation study, it is assumed that $f_0(x)$ is the standard normal density function and that $f_1(x, \eta)$ is the density function of a $N(\mu, \sigma_n^2)$ distribution with $\sigma_n^2 = 1/(1 - 2n^{-1/2}\theta)$ for some $\theta \in \mathbb{R}$ such that $\sigma_n^2 > 0$. Model (16) then holds with $v(x, \eta) = \exp(\eta_1 + \eta_2x + \eta_3x^2)$, where $\eta = (\eta_1, \eta_2, \eta_3)'$ and

$$\eta_1 = \frac{\mu^2}{2} \left(1 - \frac{1}{\sigma_n^2}\right) - \frac{1}{2} \log \sigma_n^2, \quad \eta_2 = \mu \left(\frac{1}{\sigma_n^2} - 1\right), \quad \eta_3 = \frac{1}{2} \left(1 - \frac{1}{\sigma_n^2}\right).$$

One then has that $\eta = \eta_0 + n^{-1/2}\gamma\{1 + o(1)\}$ as $n \rightarrow \infty$, with $\eta_0 = (0, 0, 0)'$ and $\gamma = \theta(\mu^2 - 1, -2\mu, 1)'$. For $\theta = 0$, the model reduces to (2). The performance of the goodness-of-fit tests are compared by examining the power against some local alternatives generated by $\theta \neq 0$.

The simulations consider $\theta = 0, 1.5, 3.0$ and sample sizes of $(n_0, n_1) = (40, 20)$ and $(n_0, n_1) = (60, 40)$. Furthermore, $\mu = 0.5$ is fixed, so that $\alpha = -0.125$ and $\beta = 0.5$. Note that setting $\theta = 0, 1.5, 3.0$ yields $\sigma_n = 1.0, 1.278, 2.106$ and $\sigma_n = 1.0, 1.195, 1.581$ when $n = 60$ and $n = 100$, respectively. These are the settings used in Zhang (1999) for $n = 60$ and Zhang (2001) for $n = 100$.

For each of the six θ and sample size combinations, 1000 samples are generated from model (16). For each sample the critical values for each of the 1%, 5% and 10% levels are determined, via the bootstrap for I_n and Δ , and via a chi-squared approximation for D_n . By comparison of the sample value of the test statistic to the corresponding critical value, a decision is made for each sample. The achieved significance levels and powers of the test statistics can then be obtained from the proportion of rejections out of the 1000 samples.

Table 1 shows that the performance of I_n dominates that of Δ and D_n , at least under the alternatives considered here. The achieved significance levels for all three test statistics under the null hypothesis, $\theta = 0$, are all close to the nominal level. The power of the newly proposed test statistic, I_n , is strictly greater than that of either of the others, and, in many instances considered, is more than double that of the non-affine-invariant statistic, Δ . Other simulation set-ups, including skewed distributions such as the gamma, were considered and the results were similar.

ACKNOWLEDGEMENT

The author would like to thank the editor and two referees for their comments that helped to improve this manuscript.

Table 1. *Simulation study. Achieved significance levels and powers of Δ , D_n and I_n under local alternatives given by model (16)*

| θ | (n_0, n_1) | σ_n | Nominal level (%) | Power (%) | | |
|----------|--------------|------------|-------------------|-----------|-------|-------|
| | | | | Δ | D_n | I_n |
| 0 | (40, 20) | 1.000 | 10 | 10.2 | 10.5 | 10.7 |
| 0 | (40, 20) | 1.000 | 5 | 5.1 | 5.4 | 5.5 |
| 0 | (40, 20) | 1.000 | 1 | 0.9 | 1.4 | 1.0 |
| 1.5 | (40, 20) | 1.278 | 10 | 16.9 | 21.5 | 30.5 |
| 1.5 | (40, 20) | 1.278 | 5 | 9.0 | 14.9 | 20.9 |
| 1.5 | (40, 20) | 1.278 | 1 | 1.9 | 6.4 | 7.5 |
| 3.0 | (40, 20) | 2.106 | 10 | 61.1 | 89.1 | 91.7 |
| 3.0 | (40, 20) | 2.106 | 5 | 46.3 | 83.0 | 86.4 |
| 3.0 | (40, 20) | 2.106 | 1 | 20.5 | 64.4 | 70.8 |
| 0 | (60, 40) | 1.000 | 10 | 10.5 | 10.4 | 9.8 |
| 0 | (60, 40) | 1.000 | 5 | 5.3 | 5.6 | 5.4 |
| 0 | (60, 40) | 1.000 | 1 | 1.2 | 1.4 | 1.2 |
| 1.5 | (60, 40) | 1.195 | 10 | 16.8 | 22.7 | 29.0 |
| 1.5 | (60, 40) | 1.195 | 5 | 9.9 | 15.1 | 20.0 |
| 1.5 | (60, 40) | 1.195 | 1 | 2.5 | 4.8 | 6.9 |
| 3.0 | (60, 40) | 1.581 | 10 | 52.6 | 76.1 | 85.3 |
| 3.0 | (60, 40) | 1.581 | 5 | 36.9 | 67.6 | 76.6 |
| 3.0 | (60, 40) | 1.581 | 1 | 14.0 | 43.8 | 53.3 |

APPENDIX

Proof of Theorem 2

By definition,

$$\begin{aligned}
 I_n &= n \int \left\{ \tilde{f}(x) - \hat{f}(x) \right\}^2 dx \\
 &= n \int \left[n_0^{-1} \sum_{i=1}^n K(x - x_i) \left\{ 1 + \rho \exp(\tilde{\alpha} + x_i' \tilde{\beta}) \right\}^{-1} - n_0^{-1} \sum_{i=1}^n (1 - y_i) K(x - x_i) \right]^2 dx.
 \end{aligned}$$

After some simplification one obtains

$$I_n = n_0^{-1} (1 + \rho) \sum_{i=1}^n \sum_{j=1}^n r_i r_j \int K(x - x_i) K(x - x_j) dx$$

and, since K is spherically symmetric,

$$\begin{aligned}
 \int K(x - x_i) K(x - x_j) dx &= \int K(x_i - x) K(x - x_j) dx \\
 &= \int K(x_i - x_j - x) K(x) dx = k(x_i - x_j).
 \end{aligned}$$

This completes the proof.

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[Received June 2006. Revised October 2006]