Visualizing uncertainty

Daniel Anderson Week 7, Class 1

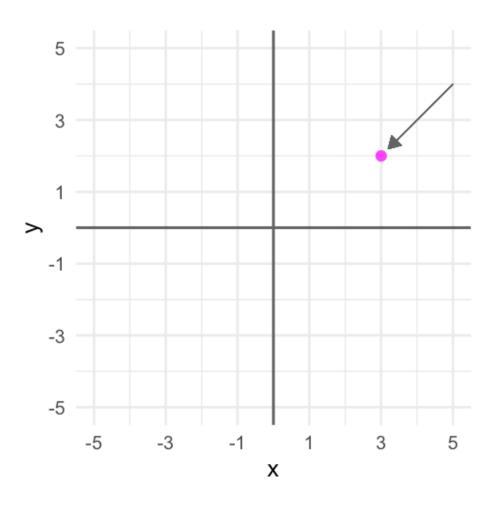


Agenda

•

The primary problem

• When we see a point on a plot, we interpret it as **THE** value.



Let's have Dr. Kay explain

Matthew Kay Keynote at Tapestry 2018: A biased tour of th...

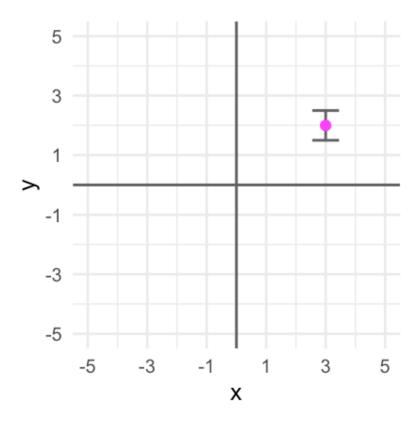


Some secondary problem

- We're not great at understanding probabilities
- We regularly round probabilities to 100% or 0%
- As probabilities move to the tails, we're generally worse

How do we typically communicate uncertainty?

• Error bars



How?

Vertical error bars

geom_errorbar

- Requires ymin and ymax aesthetics
- You have to supply these no calculation for you

How?

Vertical error bars

geom_errorbar

- Requires ymin and ymax aesthetics
- You have to supply these no calculation for you

Horizontal error bars

geom_errorbarh

• Requires xmin and xmax

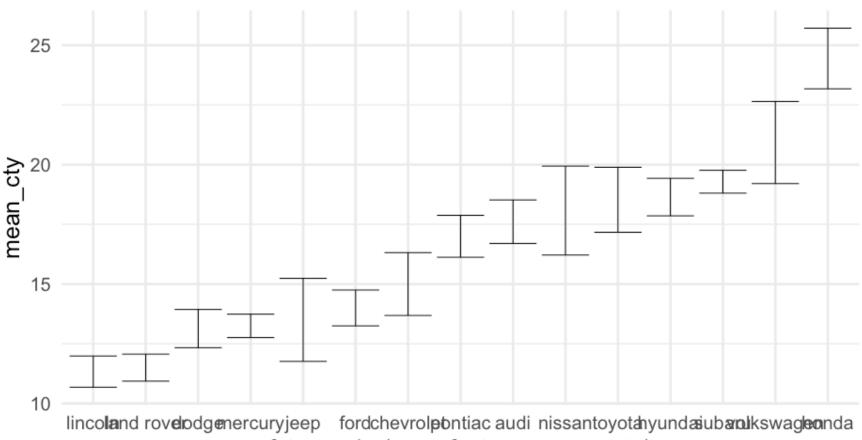
Example

4 ford ## 5 honda

14 0.3829708

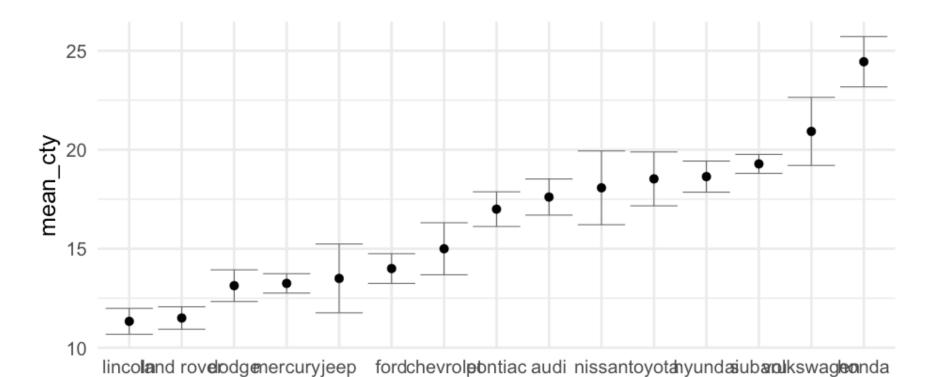
24.44444 0.6478835

6 hyundai 18.64286 0.4006470

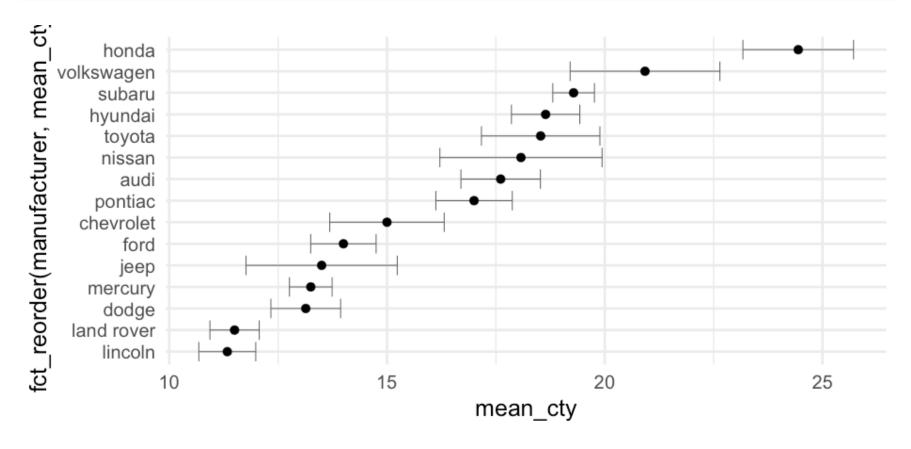


curyjeep fordchevrolpbntiac audi nissantoyotanyundaiubandikswaglanda fct_reorder(manufacturer, mean_cty)

Put points on top (not under)



fct_reorder(manufacturer, mean_cty)



Dodging

2008

1999

2008

2 4

3 f

4 f

5 r

6 r

```
props <- mpg %>%
  count(drv, year) %>%
  mutate(prop = n/sum(n),
         prop_se = sqrt((prop*(1-prop)) / n))
head(props)
## # A tibble: 6 x 5
##
    drv
           year
                       prop
                                   prop_se
                n
    <chr> <int> <int> <dbl>
                                     <dbl>
##
## 1 4
           1999
                  49 0.2094017 0.05812594
```

54 0.2307692 0.05733508

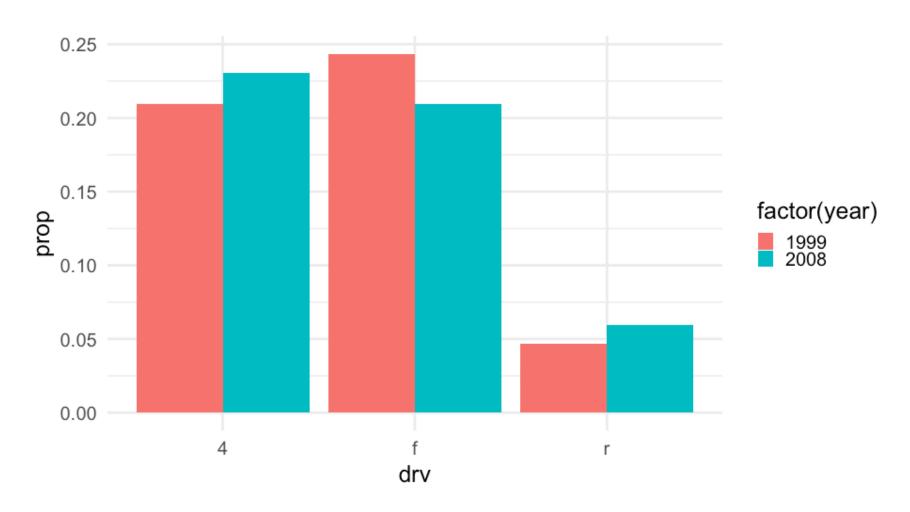
11 0.04700855 0.06381703

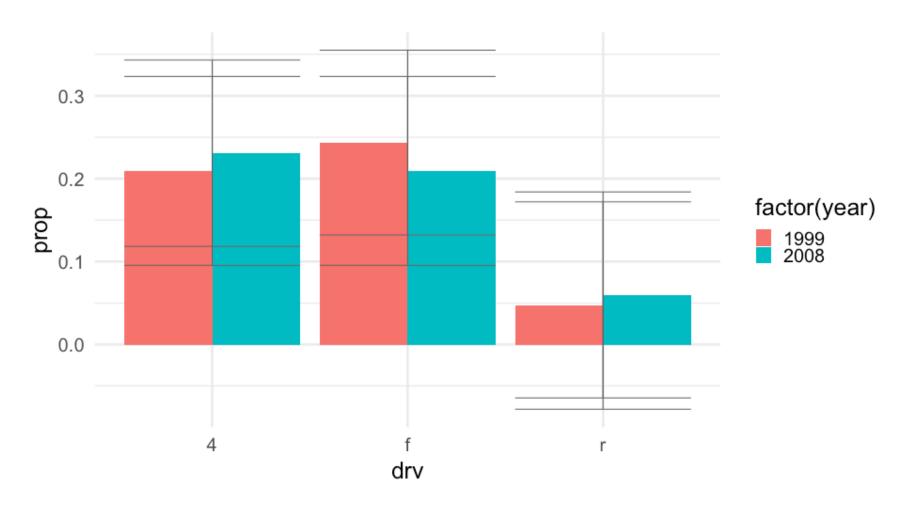
14 0.05982906 0.06338631

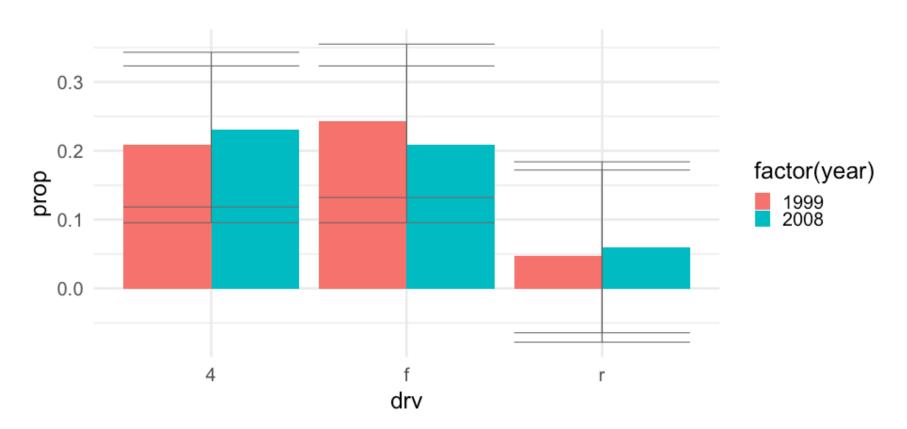
1999 57 0.2435897 0.05685528

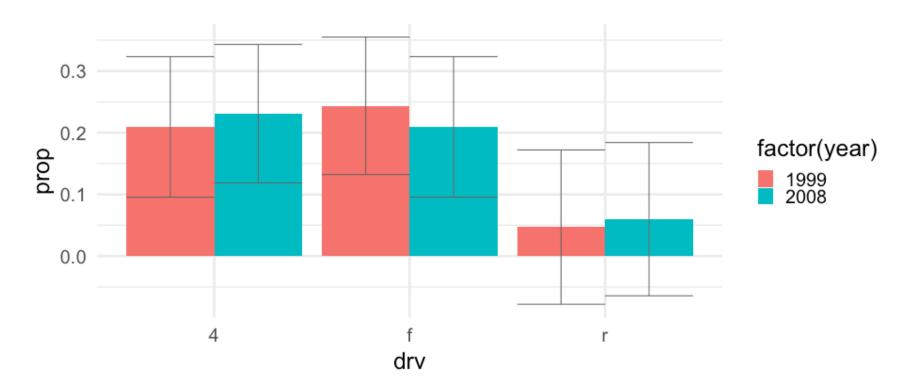
2008 49 0.2094017 0.05812594

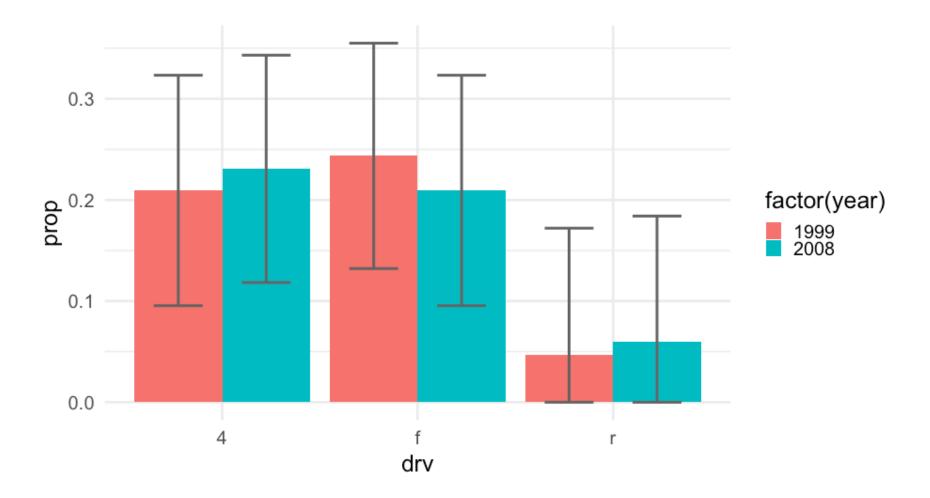
```
ggplot(props, aes(drv, prop)) +
  geom_col(aes(fill = factor(year)), position = "dodge")
```











Thinking about uncertainty

Uncertainty means exactly what it sounds like - we are not 100% sure.

- We are nearly always uncertain of future events (forecasting)
- We can also be uncertain about past events
 - I saw a parked car at 8 AM, but the next time I looked at 2PM it was gone. What time did it leave?

Thinking about uncertainty

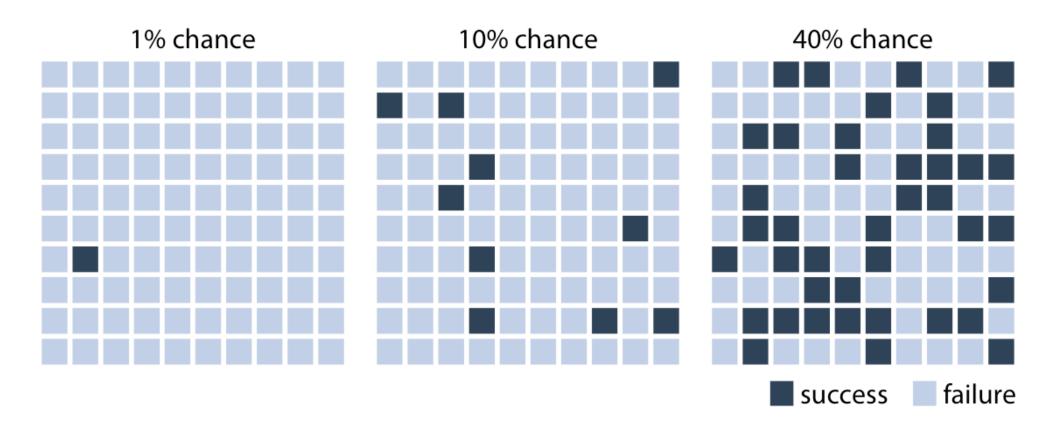
Uncertainty means exactly what it sounds like - we are not 100% sure.

- We are nearly always uncertain of future events (forecasting)
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Quantifying uncertainty

- We quantify our uncertainty mathematically using probability
- Framing probabilities as frequencies is generally more intuitive

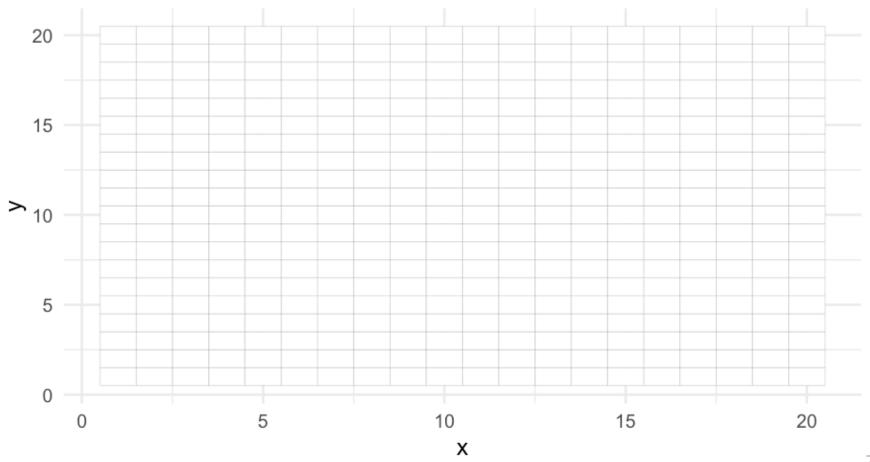
Framing a single uncertainty



How do we make these?

Start out by making a grid

Look at the grid



Create occurrence rate

• For each sequence of x, create a variable that has the given occurrence rate

Create occurrence rate

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How?

Create occurrence rate

• For each sequence of x, create a variable that has the given occurrence rate

How?

• Plenty of options, here's one

Consider 10%

```
nrow(grid)*.10 # n to sample

## [1] 40

set.seed(86753098)
samp <- sample(seq_len(nrow(grid)), nrow(grid)*.10)
head(samp)

## [1] 162 251 368 216 326 304

length(samp)

## [1] 40</pre>
```

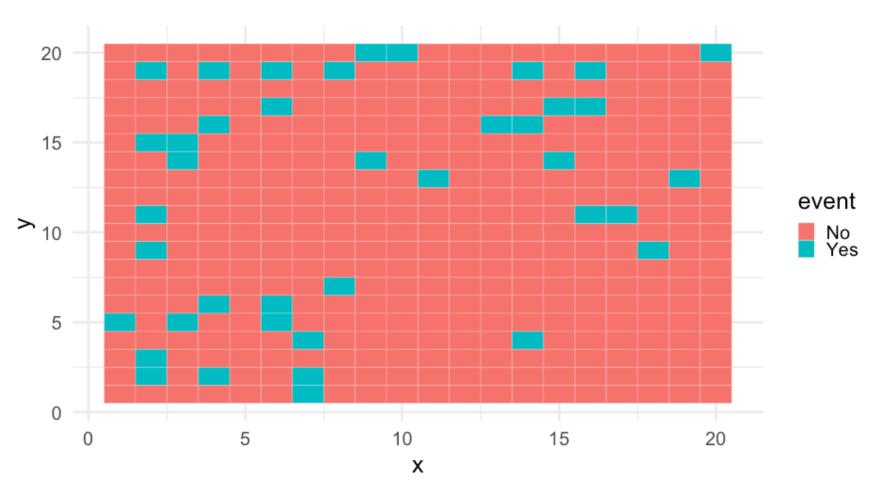
Create the variable

```
grid <- grid %>%
  rownames_to_column("row_id") %>%
  mutate(event = ifelse(row_id %in% samp, "Yes", "No"))
head(grid)
```

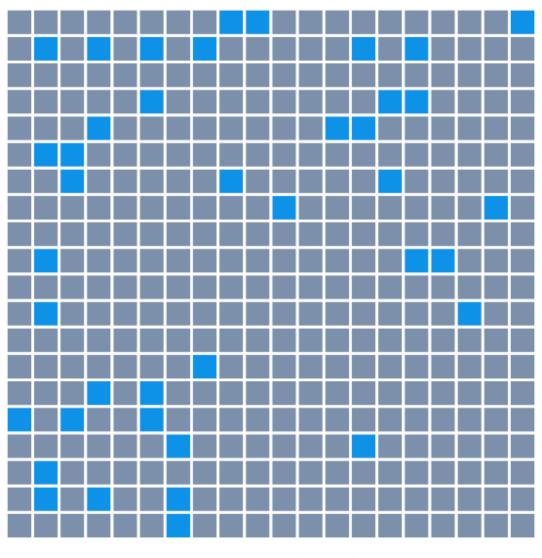
```
row_id x y event
##
## 1
       1 1 1
              No
   2 2 1
## 2
              No
            No
## 3 3 1
## 4 4 4 1
            No
## 5 5 5 1
            No
## 6 6 6 1
            No
```

Fill in

```
ggplot(grid, aes(x, y)) +
  geom_tile(aes(fill = event), color = "white")
```

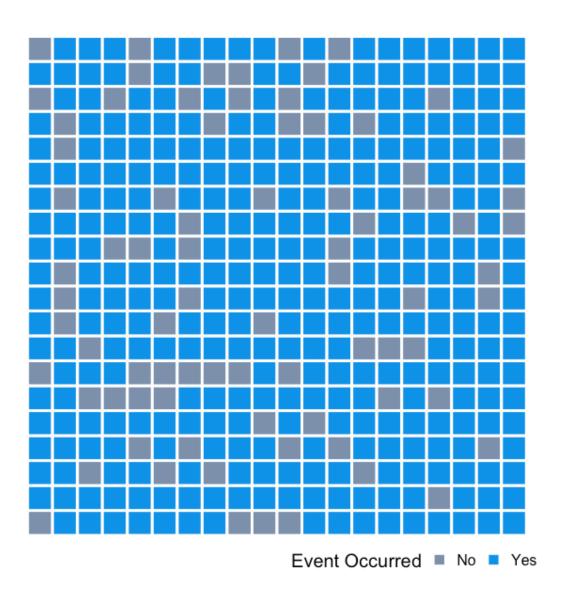


Customize

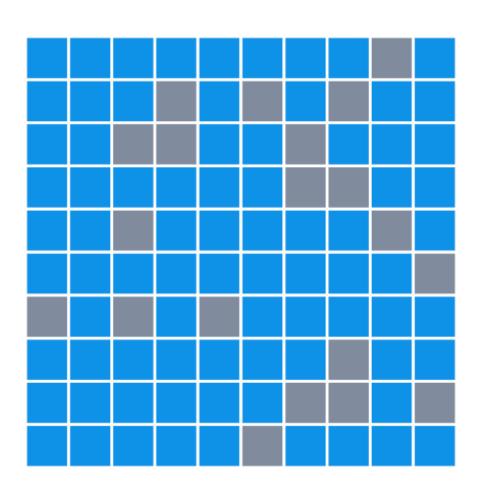


Event Occurred ■ No ■ Yes

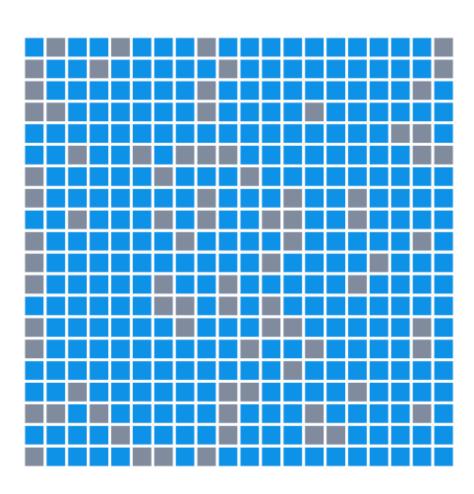
Chance of rain



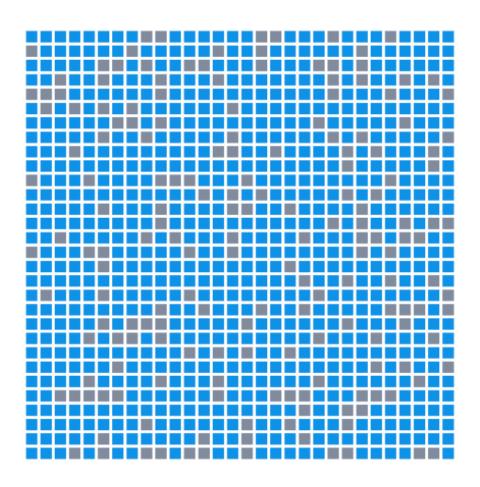
Vary grid size



Vary grid size 20 x 20



Vary grid size 30 x 30



Non-discrete probabilities

Hypothetical

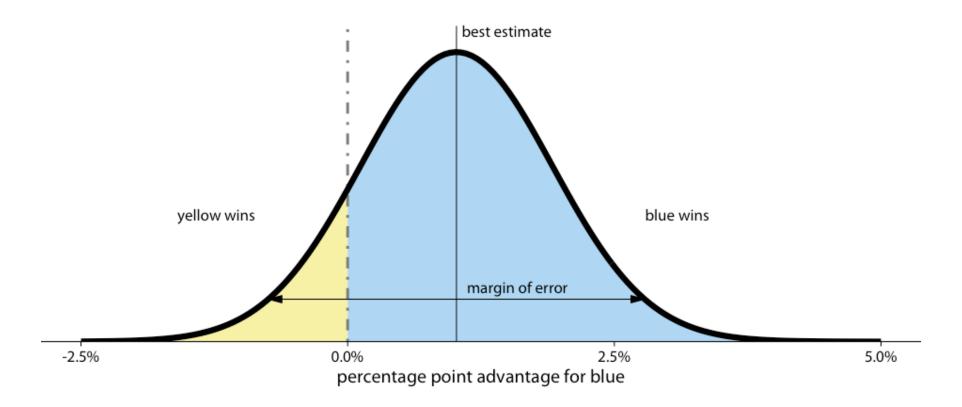
Blue party has 1% advantage w/ margin of error of 1.76 points

Who will win?

Hypothetical

Blue party has 1% advantage w/ margin of error of 1.76 points

Who will win?



A bit of math

Our prior distribution was defined by $\mu=1.02$ and sd=0.9.

A bit of math

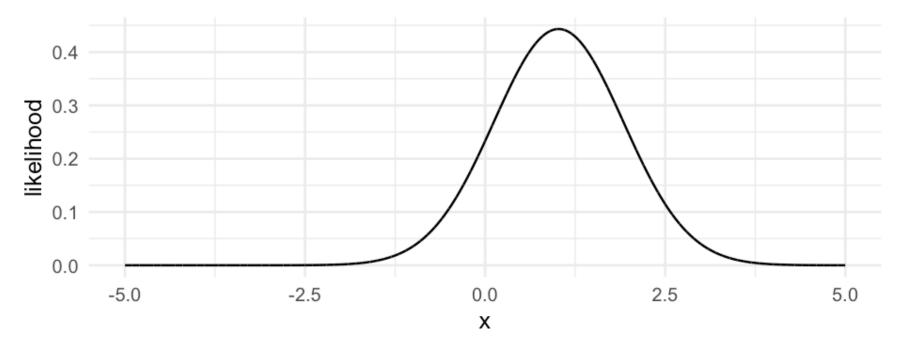
Our prior distribution was defined by $\mu=1.02$ and sd=0.9.

• What's the chance the end result is below zero?

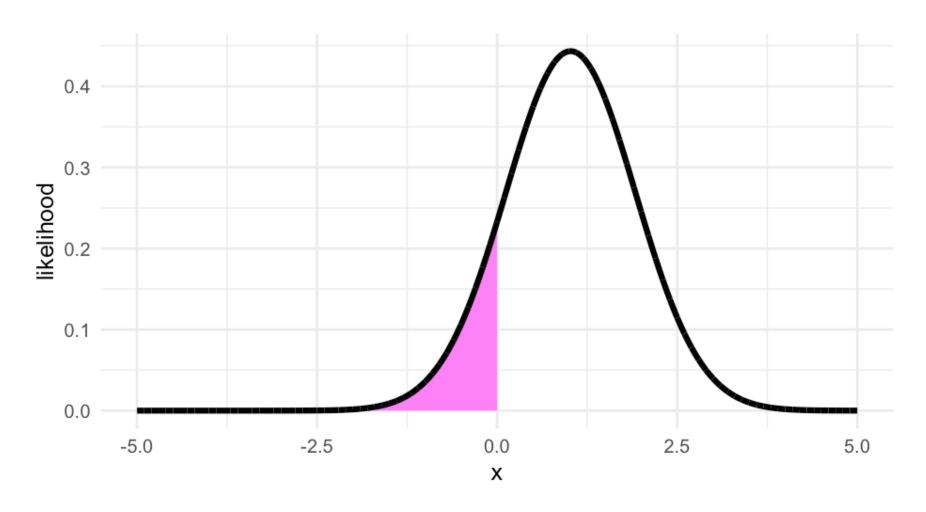
The hard way

Calculate the exact probability of data below zero under this distribution

```
x <- seq(-5, 5, 0.001)
likelihood <- dnorm(x, 1.02, 0.9)
sim <- data.frame(x, likelihood)
ggplot(sim, aes(x, likelihood)) +
  geom_line(size = 1.2)</pre>
```



How do we calculate this portion?



Integrate

```
zab <- filter(sim, x <= 0)
sfsmisc::integrate.xy(zab$x, zab$likelihood)</pre>
```

[1] **0.1285372**

Easier: Simulate

```
random_draws <- rnorm(1e5, 1.02, 0.9)
table(random_draws > 0) / 1e5

##
## FALSE TRUE
## 0.12968 0.87032
```

Discretized plot

[46]

```
ppoints(50)
##
    [1] 0.01 0.03 0.05 0.07 0.09 0.11 0.13 0.15 0.17 0.19 0.21 0.23 0.25 0.27
   [15] 0.29 0.31 0.33 0.35 0.37 0.39 0.41 0.43 0.45 0.47 0.49 0.51 0.53 0.55
   [29] 0.57 0.59 0.61 0.63 0.65 0.67 0.69 0.71 0.73 0.75 0.77 0.79 0.81 0.83
## [43] 0.85 0.87 0.89 0.91 0.93 0.95 0.97 0.99
qnorm(ppoints(50), 1.02, 0.9)
   [1] -1.073713087 -0.672714247 -0.460368264 -0.308211925 -0.186679530
##
##
       -0.083875308
                      0.006247984
                                   0.087209949
                                                0.161251272
                                                              0.229893334
##
   \lceil 11 \rceil
        0.294220878
                      0.355037836 0.412959225
                                                0.468468308
                                                              0.521953752
   [16]
##
        0.573734687
                      0.624078151 0.673211580
                                                0.721331988
                                                              0.768612869
   [21]
        0.815209521
                      0.861263252 0.906904788
                                                0.952257124
                                                              0.997437983
##
   [26]
        1.042562017
                      1.087742876 1.133095212
                                                1.178736748
                                                              1.224790479
##
## [31]
                      1.318668012 1.366788420
                                                1.415921849
                                                              1.466265313
        1.271387131
## [36]
                      1.571531692 1.627040775
                                                1.684962164
        1.518046248
                                                              1.745779122
                                                              2.123875308
## [41]
        1.810106666
                                   1.952790051
                                                2.033752016
                      1.878748728
        2.226679530
                                                              3,113713087
```

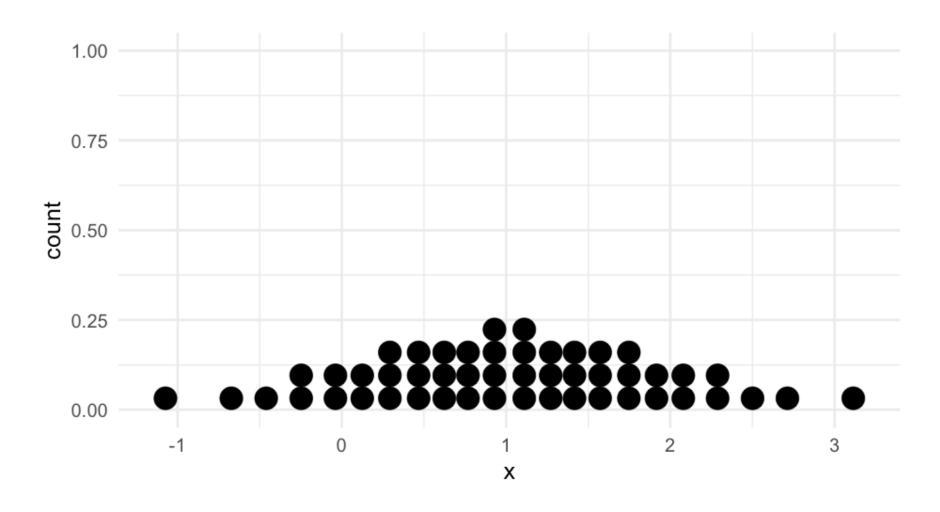
2,500368264

2.712714247

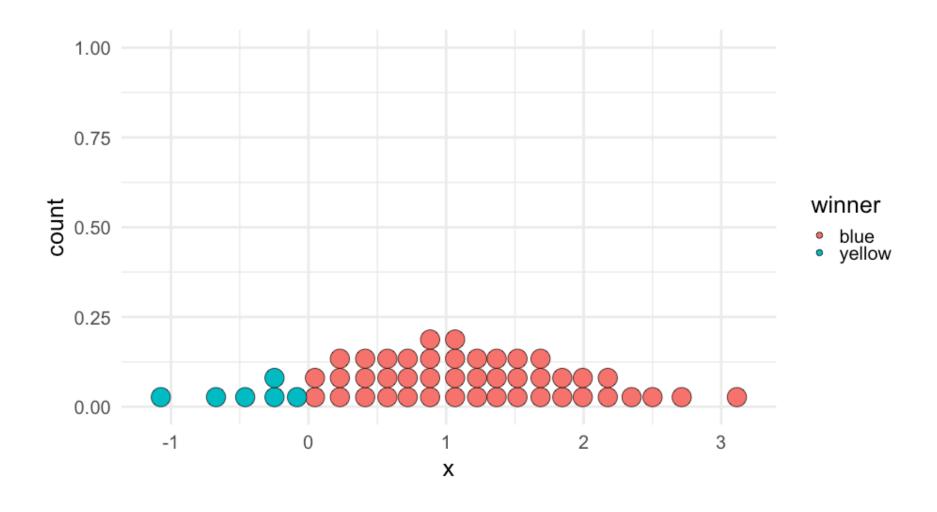
2.348211925

```
## 45 2.123875 blue
## 46 2.226680 blue
## 47 2.348212 blue
## 48 2.500368 blue
## 49 2.712714 blue
## 50 3.113713 blue
```

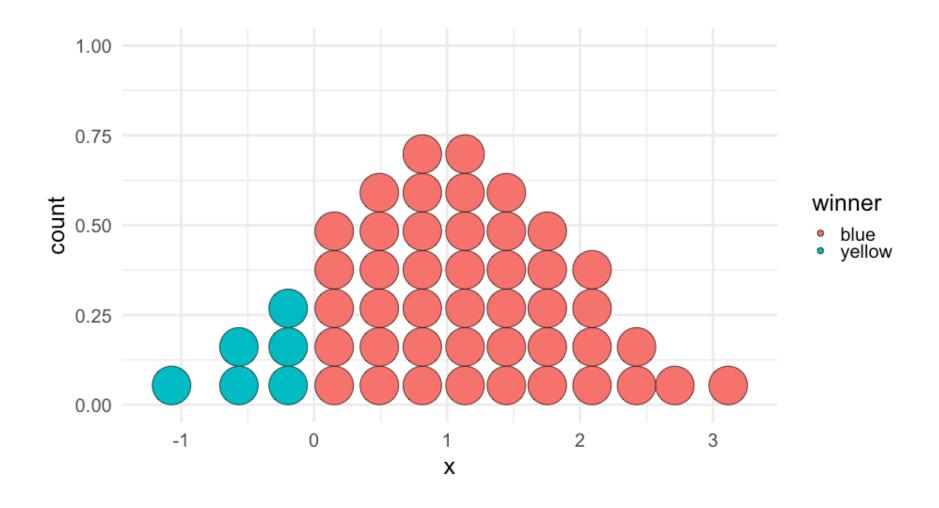
ggplot(discretized, aes(x)) +
 geom_dotplot()



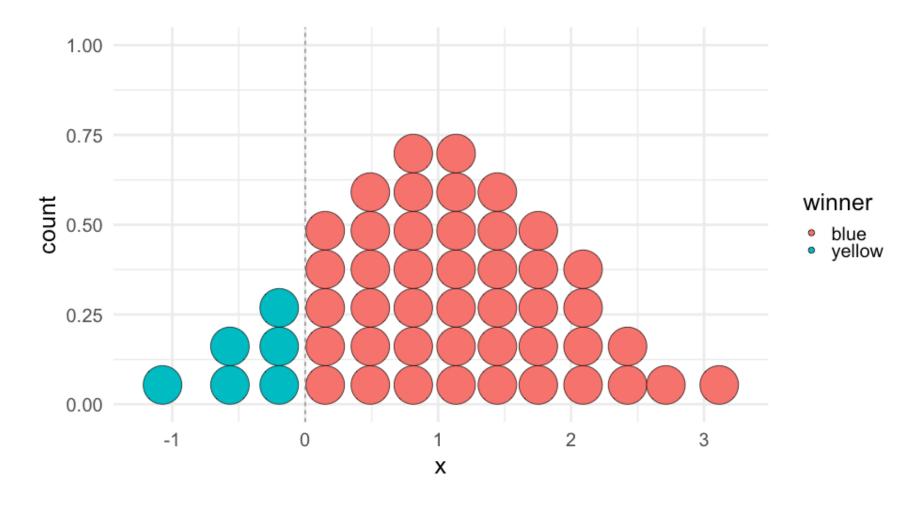
ggplot(discretized, aes(x)) +
 geom_dotplot(aes(fill = winner))



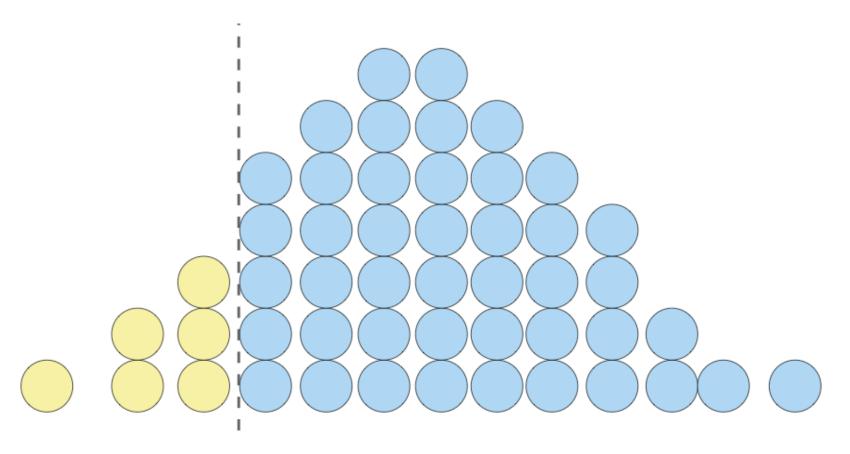
```
ggplot(discretized, aes(x)) +
  geom_dotplot(aes(fill = winner), binwidth = 0.29)
```



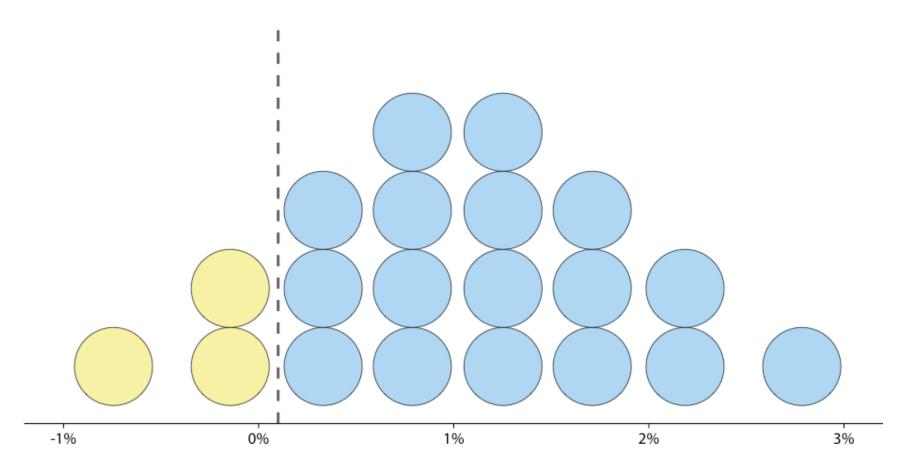
```
ggplot(discretized, aes(x)) +
  geom_dotplot(aes(fill = winner), binwidth = 0.29) +
  geom_vline(xintercept = 0, color = "gray40", linetype = 2)
```



```
ggplot(discretized, aes(x)) +
  geom_dotplot(aes(fill = winner), binwidth = 0.29) +
  geom_vline(xintercept = 0, color = "gray40", linetype = 2, size = 1.4) +
  scale_fill_manual(
    values = c("#b1daf4", "#f8f1a9"),
    guide = "none") +
  theme_void()
```



Probs too many though



Each ball represents 5% probability

Uncertainty of point estimates

• What is a standard error?

- What is a standard error?
- Standard deviation of the sampling distribution
- What is the sampling distribution?

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- Samples from the underlying, population-based, generative distribution
- What does this mean, exactly?

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- What does this mean, exactly?
- Let's simulate to explore

• Imagine the "real" distribution has $\mu=100$ and $\sigma=10$.

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```
set.seed(123)
sampl0a <- rnorm(n = 10, mean = 100, sd = 10)
sampl0a

## [1] 94.39524 97.69823 115.58708 100.70508 101.29288 117.15065 104.60916
## [8] 87.34939 93.13147 95.54338</pre>
```

- Imagine the "real" distribution has $\mu=100$ and $\sigma=10$.
- Let's draw a sample of 10 from this distribution

```
set.seed(123)
samp10a <- rnorm(n = 10, mean = 100, sd = 10)
samp10a

## [1] 94.39524 97.69823 115.58708 100.70508 101.29288 117.15065 104.60916
## [8] 87.34939 93.13147 95.54338</pre>
```

Calculate the mean

```
mean(samp10a)
## [1] 100.7463
```

Do it a second time

Do it a second time

```
samp10b <- rnorm(n = 10, mean = 100, sd = 10)
samp10b

## [1] 112.24082 103.59814 104.00771 101.10683 94.44159 117.86913 104.97850
## [8] 80.33383 107.01356 95.27209

mean(samp10b)

## [1] 102.0862</pre>
```

Do it a bunch of times

##

```
# from purrr (base methods work basically just as well in this case)
samples <- rerun(1000, rnorm(10, mean = 100, sd = 10))
samples
## [[1]]
   [1] 89.32176 97.82025 89.73996 92.71109 93.74961 83.13307 108.37787
##
##
   [8] 101.53373 88.61863 112.53815
##
## [[2]]
  [1] 104.26464 97.04929 108.95126 108.78133 108.21581 106.88640 105.53918
##
##
   [8]
        99.38088 96.94037 96.19529
##
##
  [[3]]
  [1]
        93.05293 97.92083 87.34604 121.68956 112.07962 88.76891 95.97115
##
##
   [8]
        95.33345 107.79965 99.16631
##
##
  [[4]]
   [1] 102.53319 99.71453 99.57130 113.68602 97.74229 115.16471 84.51247
##
##
   [8] 105.84614 101.23854 102.15942
##
##
  [[5]]
##
   [1] 103.79639 94.97677 96.66793 89.81425 89.28209 103.03529 104.48210
##
   [8] 100.53004 109.22267 120.50085
                                                                           54 / 80
```

```
head(
    map_dbl(samples, mean)
)
```

[1] 95.75441 103.22045 99.91284 102.21686 101.23084 96.37082

```
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    map_dbl(samples, mean)
)
```

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## [1] 95.75441 103.22045 99.91284 102.21686 101.23084 96.37082
```

• What's the *sd* of these means? That's the standard error.

```
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[1] 95.75441 103.22045 99.91284 102.21686 101.23084 96.37082

ullet What's the sd of these means? That's the standard error.

```
sd(map_dbl(samples, mean))
```

```
## [1] 3.144175
```

```
head(
    map_dbl(samples, mean)
)
```

95.75441 103.22045 99.91284 102.21686 101.23084 96.37082

• What's the *sd* of these means? That's the standard error.

```
sd(map_dbl(samples, mean))
```

```
## [1] 3.144175
```

[1]

• Note that it depends on sample size. Let's re-do this, pulling a sample of 100 each time.

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head(
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```

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```

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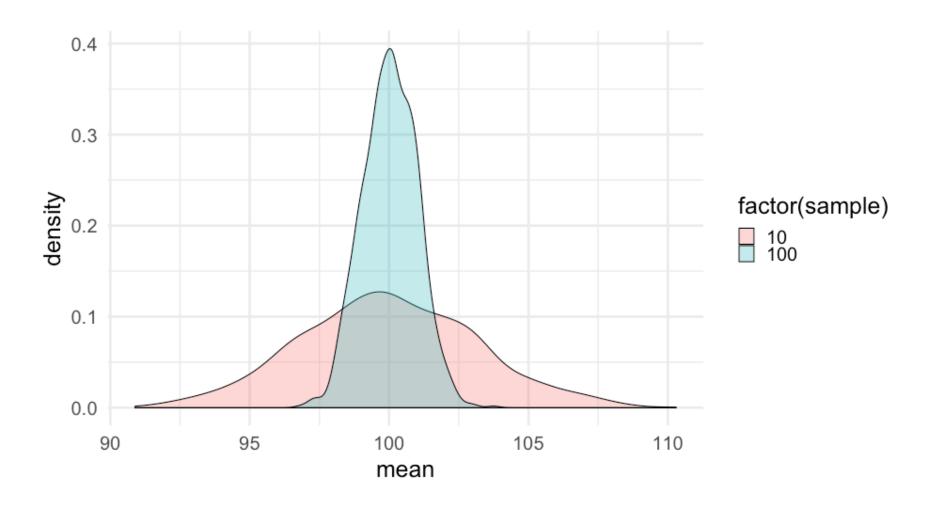
```
samples2 <- rerun(1000, rnorm(100, mean = 100, sd = 10))
sd(map_dbl(samples2, mean))</pre>
```

```
## [1] 0.9728883
```

Visualize the sampling distributions

```
## # A tibble: 2,000 x 3
##
     iter sample mean
##
    <int> <dbl>
                   <dbl>
##
       1
             10 95.75441
  1
##
  2 2 10 103.2204
  3 3 10 99.91284
##
## 4 4
            10 102.2169
##
        5
            10 101.2308
##
    6
                96.37082
             10
     7
            10 103.1310
##
        8
            10 104.3709
##
             10 96.04152
##
             10 96,77087
##
  10
       10
## # ... with 1,990 more rows
```

```
ggplot(sample_means, aes(mean)) +
  geom_density(aes(fill = factor(sample)), alpha = 0.3)
```



Fit a model

```
m <- lm(cty ~ displ + class, mpg)</pre>
summary(m)
##
## Call:
## lm(formula = cty ~ displ + class, data = mpg)
##
## Residuals:
##
      Min
               10 Median
                               3Q
                                      Max
## -5.2689 -1.1503 -0.0156 1.0341 12.9782
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                   28.7768
                               1.4729
                                      19.538 < 2e-16 ***
## displ
                   -2.1716
                               0.1747 - 12.433 < 2e - 16 ***
                               1.2522 -2.874 0.00444 **
## classcompact
                   -3.5991
## classmidsize
                               1.2063 -3.047 0.00259 **
                  -3.6755
## classminivan
                               1.3060 -4.284 2.71e-05 ***
                  -5.5951
## classpickup
                   -6.1825
                               1.1214 -5.513 9.60e-08 ***
## classsubcompact -2.6290
                               1.2369 -2.125 0.03464 *
## classsuv
                   -5.5994
                               1.0872 -5.150 5.65e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

Visualize with standard errors

4 clas...

5 clas...

6 clas...

7 clas...

8 clas...

-3.675526 1.206253

-5.595070 1.305993

-6.182466 1.121448

-2.629038 1.236950

-5.599361 1.087160

```
library(broom)
tidied_m <- tidy(m, conf.int = TRUE)</pre>
tidied_m
## # A tibble: 8 x 7
             estimate std.error
                                 statistic
                                                 p.value
                                                           conf.low
                                                                      conf.high
##
     term
##
     <chr>
                <dbl>
                          <dbl>
                                     <dbl>
                                                   <dbl>
                                                              <dbl>
                                                                          <dbl>
## 1 (Int...
            28.77682 1.472892
                                 19.53763 1.905873e-50
                                                          25.87446
                                                                     31.67918
## 2 displ
           -2.171562 0.1746638 -12.43281 2.197130e-27
                                                          -2.515740
                                                                     -1.827384
## 3 clas...
            -3.599125 1.252190
                                 -2.874265 4.436052e- 3 -6.066585
                                                                     -1.131664
```

-3.047061 2.585762e- 3 -6.052466

-4.284151 2.714490e- 5 -8.168550

-5.512931 9.600087e- 8 -8.392297

-5.150446 5.652249e- 7

-2.125420 3.463687e- 2 -5.066467

-1.298585

-3.021590

-3.972634

-3.457093

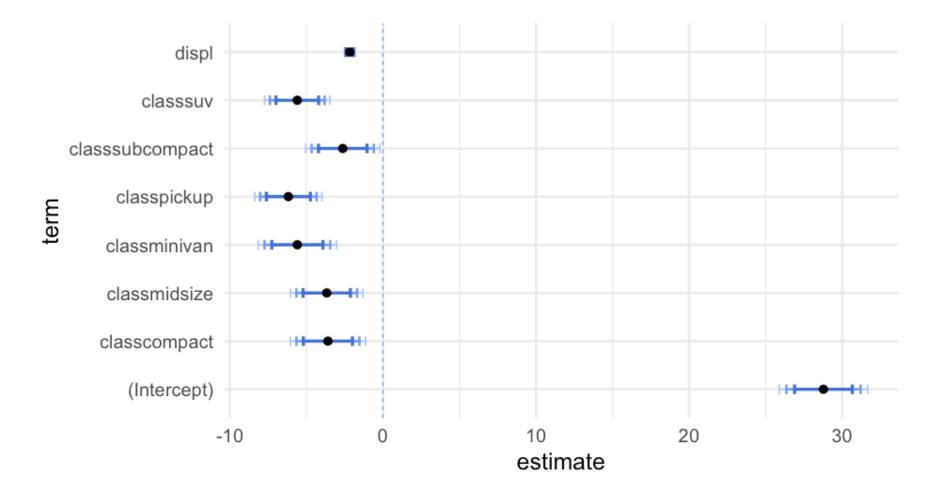
-7.741628

-0.1916085

Alternative methods

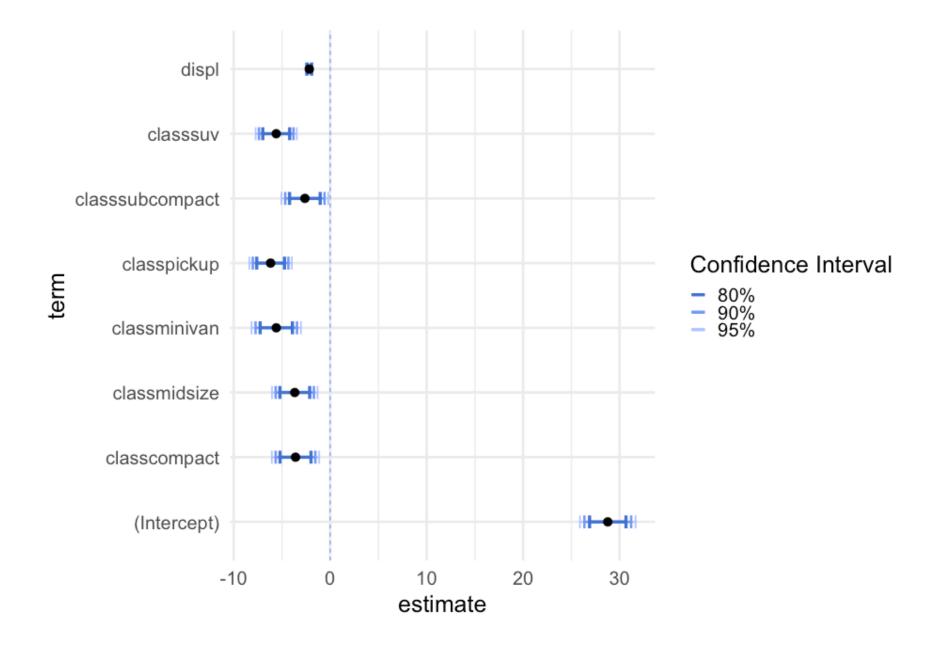
Multiple error bars

```
library(colorspace)
ggplot(tidied_m, aes(term, estimate)) +
  geom_hline(yintercept = 0,
             color = "cornflowerblue",
             linetype = 2) +
  geom_errorbar(aes(ymin = estimate + qnorm(.025)*std.error,
                    ymax = estimate + qnorm(.975)*std.error),
                color = lighten("#4375D3", .6),
                width = 0.2,
                size = 0.8) + # 95\% CI
  geom_errorbar(aes(ymin = estimate + qnorm(.05)*std.error,
                    ymax = estimate + gnorm(.95)*std.error),
                color = lighten("#4375D3", .3),
                width = 0.2,
                size = 1.2) + # 90\% CI
  geom_errorbar(aes(ymin = estimate + qnorm(.1)*std.error,
                    ymax = estimate + qnorm(.9)*std.error),
                color = "#4375D3",
                width = 0.2,
                size = 1.6) + # 80\% CI
  geom_point() +
  coord_flip()
```



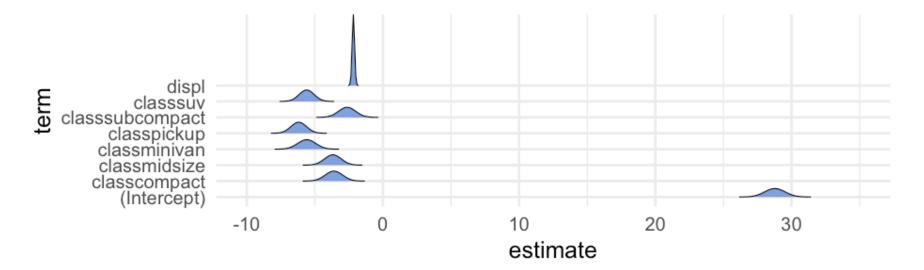
Add levels to legend

```
ggplot(tidied_m, aes(term, estimate)) +
 geom_hline(yintercept = 0,
             color = "cornflowerblue",
             linetype = 2) +
 geom_errorbar(aes(ymin = estimate + qnorm(.025)*std.error,
                    ymax = estimate + qnorm(.975)*std.error,
                    color = "95%"),
                width = 0.2,
                size = 0.8) +
 geom_errorbar(aes(ymin = estimate + gnorm(.05)*std.error,
                    ymax = estimate + qnorm(.95)*std.error,
                    color = "90%"),
                width = 0.2.
                size = 1.2) + # 90% CI
 geom_errorbar(aes(ymin = estimate + qnorm(.1)*std.error,
                    ymax = estimate + qnorm(.9)*std.error,
                    color = "80%"),
                width = 0.2,
                size = 1.6) + # 80\% CI
 scale_color_manual("Confidence Interval",
                     values = c("#4375D3",
                                lighten("#4375D3", .3),
                                lighten("#4375D3", .6))) +
 geom_point() +
```



Density stripes

Actual densities

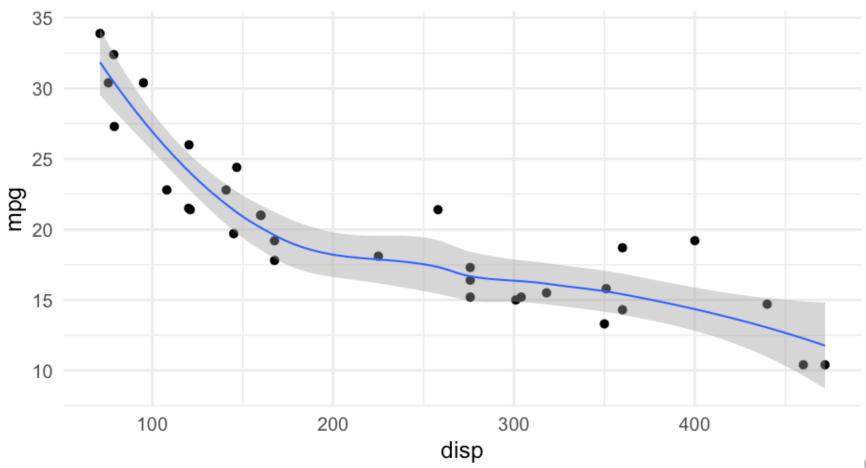


HOPS

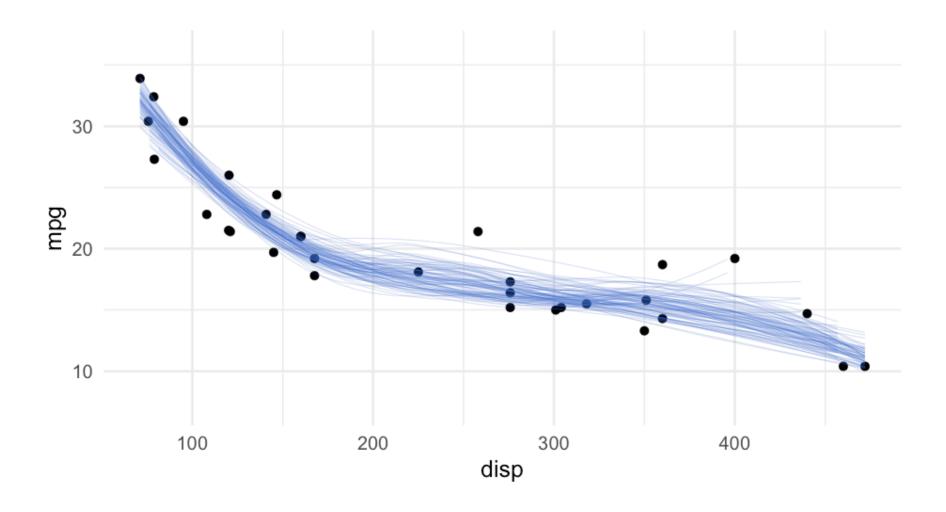
Hypothetical Outcome Plots (and related plots)

Standard regression plot

```
ggplot(mtcars, aes(disp, mpg)) +
  geom_point() +
  geom_smooth()
```



Alternative



How? Bootstrapping

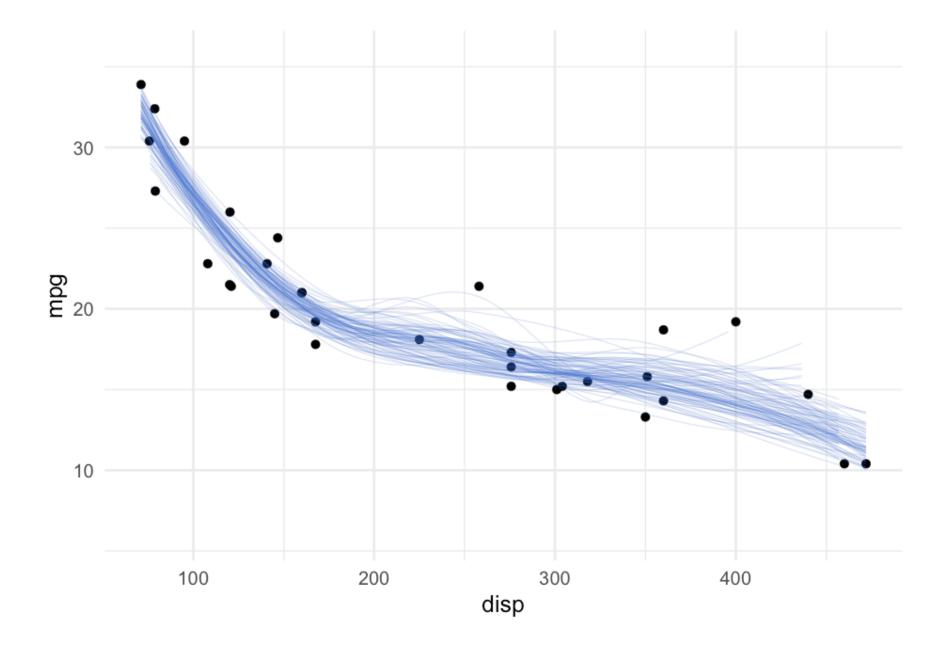
```
row_samps <- rerun(100,</pre>
      sample(seq_len(nrow(mtcars)),
             nrow(mtcars),
             replace = TRUE))
row_samps
## [[1]]
    [1] 2 2 8 19 22 18 10 31 15 30 10 10 29 31 21 28 7 15 4 7 28 7 28
  [24] 10 27 3 19 23 17 8 27 30
##
## [[2]]
           6 19 13 32 30 21 18 27 17 10 3 21 14 5 16 9 3 25 9 24 30 16
   [24] 8 29 24 3 11 20 31 7 21
##
  [[3]]
##
   \lceil 1 \rceil
        9 19 9 10 31 28 30 2 32 8 19 14 23 31 17 25 2 13 13 27 23 27 29
##
  [24] 8 5 25 29 2 9 17 18 24
##
## [[4]]
   [1] 15 10 21 16 16 28 1 20 19 8 14 22 7 3 1 29 12 20 28 31 19 11 11
## [24] 4 24 32 15 22 27 27 18 14
                                                                            70 / 80
```

Extract samples

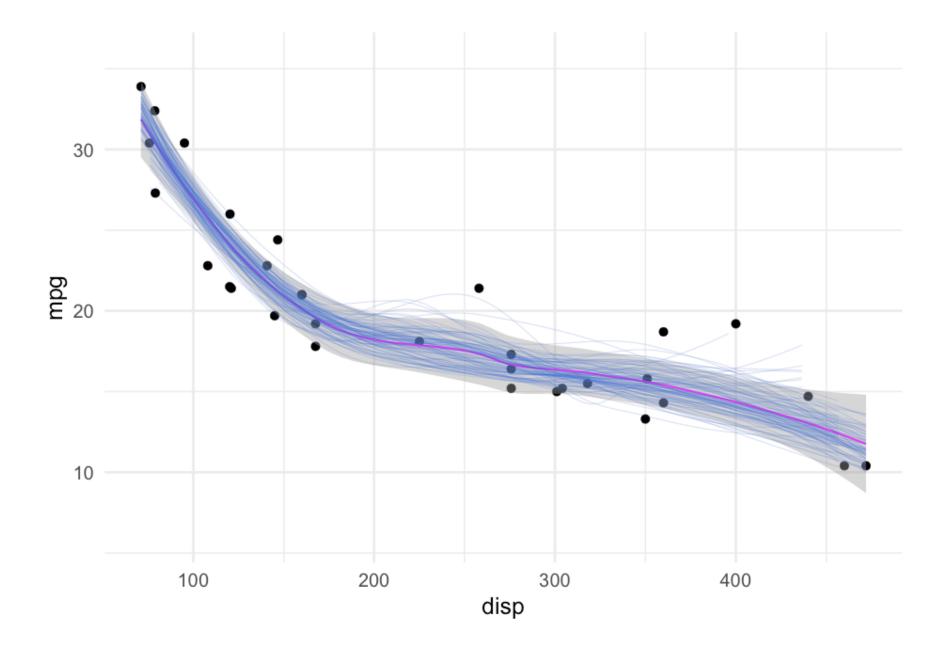
```
d_samps <- map_df(row_samps, ~mtcars[., ], .id = "sample")</pre>
head(d samps)
    sample mpg cyl disp hp drat wt qsec vs am gear carb
##
## 1
         1 21.0
                  6 160.0 110 3.90 2.875 17.02
                                                 1
## 2
         1 21.0
                  6 160.0 110 3.90 2.875 17.02
## 3
                          62 3.69 3.190 20.00
         1 24.4
                  4 146.7
         1 30.4 4 75.7 52 4.93 1.615 18.52
                                                     4 2
## 4
## 5
         1 15.5
                8 318.0 150 2.76 3.520 16.87 0 0
## 6
         1 32.4
                  4 78.7 66 4.08 2.200 19.47
tail(d_samps)
```

```
sample mpg cyl disp hp drat wt qsec vs am gear carb
##
          100 21.0
                     6 160.0 110 3.90 2.620 16.46
## 3195
## 3196
          100 17.8 6 167.6 123 3.92 3.440 18.90 1 0
## 3197
          100 15.2
                     8 304.0 150 3.15 3.435 17.30 0 0
## 3198
          100 18.1
                     6 225.0 105 2.76 3.460 20.22
          100 22.8
                     4 108.0 93 3.85 2.320 18.61
## 3199
## 3200
          100 21.0
                     6 160.0 110 3.90 2.875 17.02 0
                                                               4
```

Plot both data sources

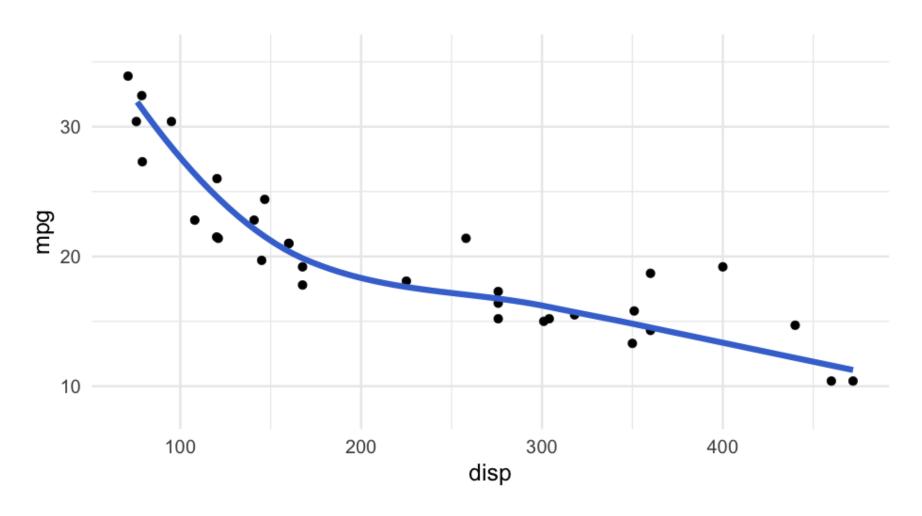


Note, they match up



Hops

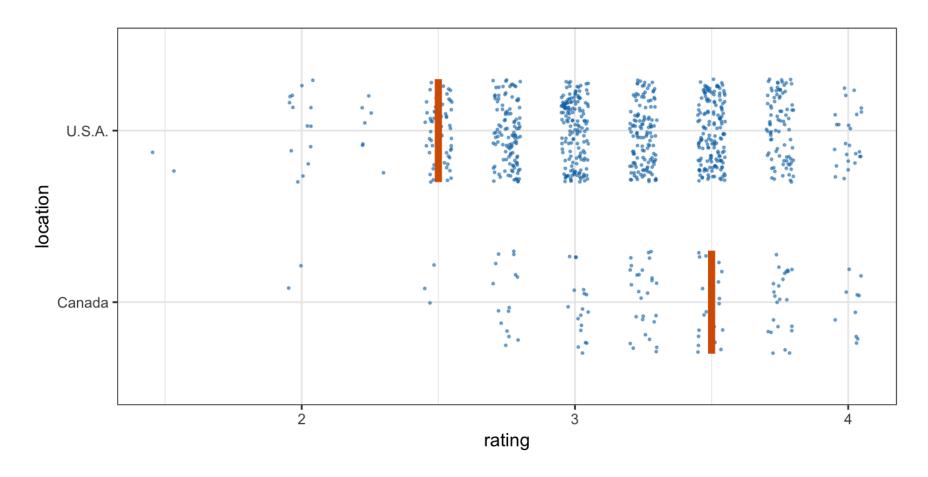
Hops animate the process, so you can't ever really settle on one "truth"



How?

gganimate::transition_states

Another example



Another examples

From Dr. Kay again

Matthew Kay Keynote at Tapestry 2018: A biased tour of th...



Conclusions

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- Consider animations if it fits the medium
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Conclusions

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- Consider animations if it fits the medium
- Do try to communicate uncertainty whenever possible
- I'd recommend checking out Clause Wilke's talk from rstudio::conf(2019L), where he talks about the ungeviz package (which looks really cool and promising and I hope to play around with more in the future).

Next time

- Tables with the gt package
- Homework 2 will be assigned