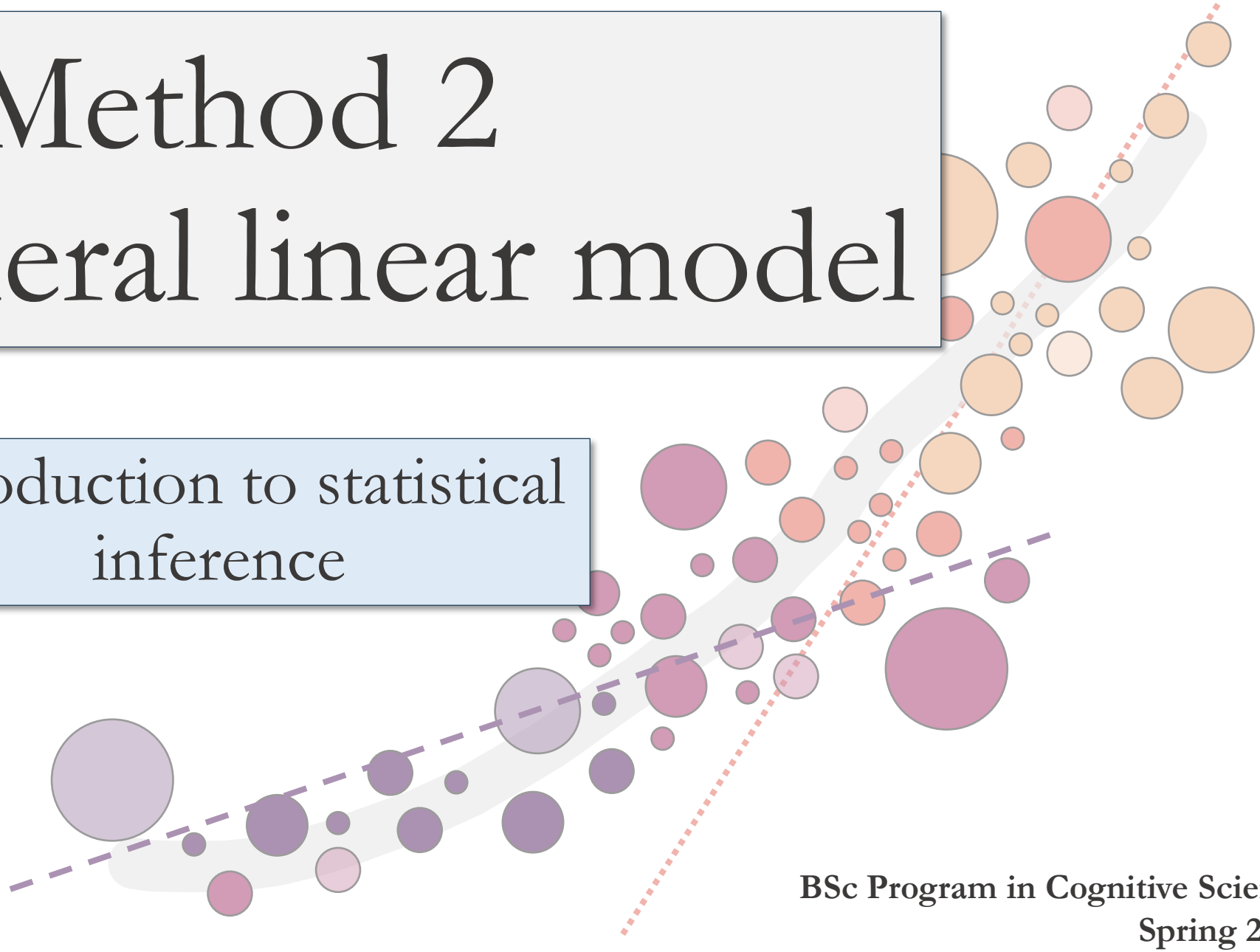
Method 2
The general linear model

Introduction to statistical inference



BSc Program in Cognitive Science
Spring 2024

Nicolas Legrand – Researcher– ILAB (Interacting Minds Centre)

AARHUS UNIVERSITY

Who am I?

- **PhD in Psychology**

  2014 - 2018 - Université de Caen (France)
  - *The consolidation and suppression of individual and collective memory.*
  EEG, machine learning, ECG, Python, memory suppression, fMRI, collective memory, dreams, memory schemas

- **Master in Neurobiology and behaviors**

  2013 - 2014 - Université de Caen (France)
  - *Sleep-dependent prospective memory consolidation and dreaming*

- **Master in Cognitive Science**

  2011 - 2013 - Université Lumière Lyon 2 (France)
  - *What is phenomenal consciousness?*
  - *The neuropsychoanalysis of dreaming.*

- **Bachelor in Mathematics and computer sciences**

  2009 - 2011 - Université de Grenoble 2 (France)

- **Bachelor in Philosophy**

  2008 - 2011 - Université de Grenoble 2 (France)

Dec. 2022 – Curr.

Researcher at IMC (Ilab, sup. Chris Mathys) in computational psychiatry. Using Bayesian nonparametric methods to create models of delusions. Developing a new neural network library for predictive coding (pyhgf).

Jul. 2019 – Dec. 2022

Postdoctoral fellow in computational psychiatry at CFIN (Embodied Computation Group, sup. Micah Allen). Creating new methods to measure cardiac interoception. Developing Python toolboxes for signal processing (Systole), psychophysic tasks (Cardioception), and metacognition modeling (metadpy).

Systole metadpy cardioception HGF

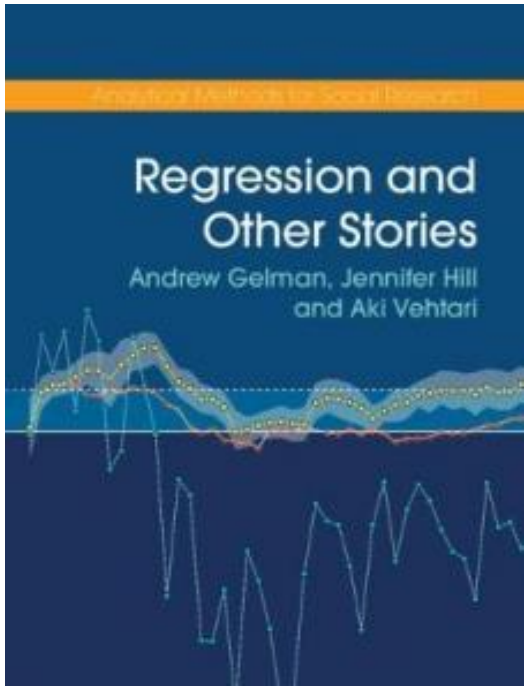
Python is my main programming language. I also have several years of experience using and teaching R and Matlab.

Overview

Topics

- The General Linear Model
- Regression modelling
- Mathematical foundations
- Linear algebra (vectors, matrices, determinants, eigen-analysis,...)
- Calculus (infinite series, derivatives, integrals,...)
- Generalized Linear Models (e.g., logistic regression)

Resources



Textbook:
Gelman, A., Hill, J., & Vehtari, A. (2020). *Regression and Other Stories* (Analytical
Methods for Social Research). Cambridge: Cambridge University Press. doi:10.1017/9781139161879
Please get a copy!
Free PDF: https://avehtari.github.io/ROS-Examples/

Textbook:
Gill, J. (2006). Essential Mathematics for Political and Social Research (Analytical
Methods for Social Research). Cambridge: Cambridge University Press. doi:10.1017/CBO9780511606656
No need to buy it! You have access to PDFs of the chapters via the Royal Library.

Resources

Code:

• This course's repository: https://github.com/methods-2-f24/

• All code and data in the book: https://github.com/avehtari/ROS-Examples

• **Please get a free GitHub account**

Videos:

• This course is on YouTube!
https://www.youtube.com/playlist?list=PLvJwKACYy5_MTdnrzxx_1sN389dS9OB3S

• Order slightly different: we'll do GHV chapters 1-5 in the first 3 weeks, but after that, you can watch the videos in the order of the playlist

Schedule

Introduction to statistical inference

- **Portfolio 1**

Mathematical foundations

- **Portfolio 2**

Generalized Linear Models (GLM)

- **Portfolio 3**

Course week	Week of the year	Topics and readings
1	7	Regression and the GLM: overview, data and measurement, (GHV[1]1,2)
2	8	Basic methods, statistical inference (GHV 3,4)
3	9	Statistical inference (continued), simulation (GHV 4,5)
4	10	Math basics: functions, equations, polynomials, logarithms (Gill[2]1)
5	11	Linear algebra basics: vectors, matrices, norms, transposition (Gill 3)
6	12	More linear algebra: geometry, determinants, rank, inversion, eigenvectors (Gill 4)
7	15	Scalar calculus: derivatives, integrals, fundamental theorem (Gill 5)
8	16	More calculus: root finding, extrema, Lagrange multipliers, vector calculus (Gill 6)
9	17	Conceptual foundations and history of the GLM, model fitting (GHV 6,7,8)
10	18	Fitting GLMs: prediction, Bayesian inference (GHV 9)
11	19	Multiple predictors, interactions (GHV 10)
12	20	Model comparison, assumptions and diagnostics (GHV 11)
13	21	Transformations, predictive simulations (GHV 12) [no class, just lecture]

1 - Gelman, A., Hill, J., & Vehtari, A. (2020). Regression and Other Stories (Analytical Methods for Social Research). Cambridge: Cambridge University Press. doi:10.1017/9781139161879
2 - Gill, J. (2006). Essential Mathematics for Political and Social Research (Analytical Methods for Social Research). Cambridge: Cambridge University Press. doi:10.1017/CBO9780511606656

Exam

- Portfolio consisting of 3 assignments

- Each assignment will require you to create an R Markdown notebook consisting of a mix of text and code.

- Due:
  1. End of week 9 (Sunday 3 March, 23:59)
  2. End of week 16 (Sunday 21 April, 23:59)
  3. End of week 17 (Sunday 26 May, 23:59)

You will receive a (short) feedback message from us on your portfolio assignments that you can use for improvements before finalizing your hand-ins.

Exam

https://kursuskatalog.au.dk/en/course/115680/Methods-2-The-General-Linear-Model

Ordinary examination and re-examination:
The exam consists of a portfolio containing some assignments. The total length of the portfolio is 3-7 assignments.

Their form and length will be announced on Blackboard by the teacher at the start of the semester. The portfolio may include products. Depending on their length, and subject to the teacher's approval, these products can replace some of the standard pages in the portfolio.

It must be possible to carry out an individual assessment. So if some parts of the portfolio have been produced by a group, it must be stated clearly which parts each student is responsible for, and which parts the group as a whole is responsible for.

The complete portfolio must be submitted for assessment in the Digital Exam system.
Each student submits a portfolio."

Regression and the GLM: overview, data and measurement

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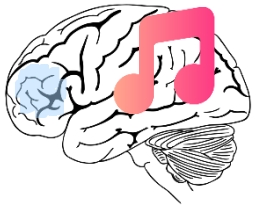
Linear regressions

When is something linear in mathematics?

What is a regression?

- dependent variable
- outcome variable
- response variable



$$y_i = \alpha + \beta x_i + \epsilon_i$$

- independent variable
- predictor

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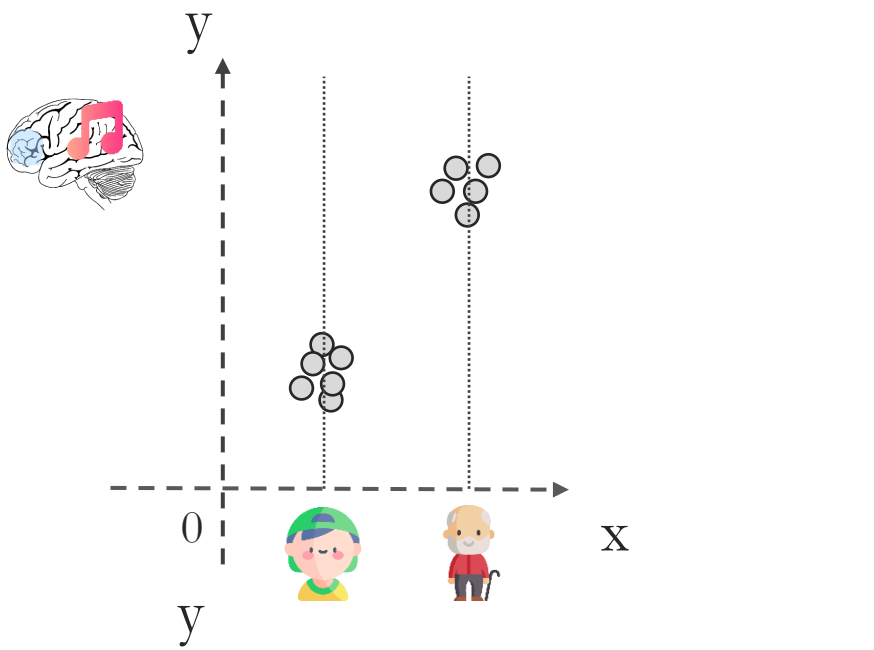
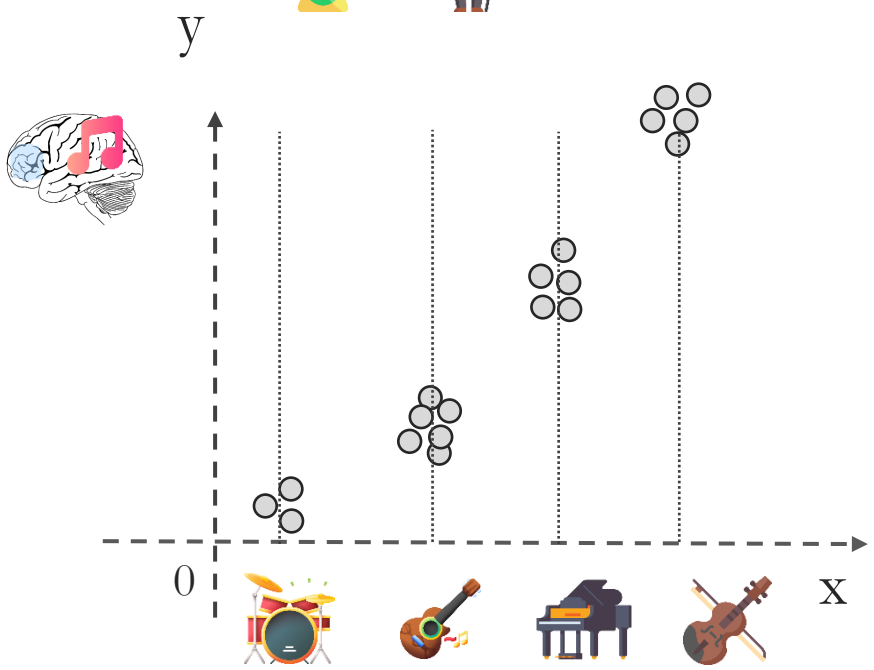
Generalizations of linear models



Two sample t-test

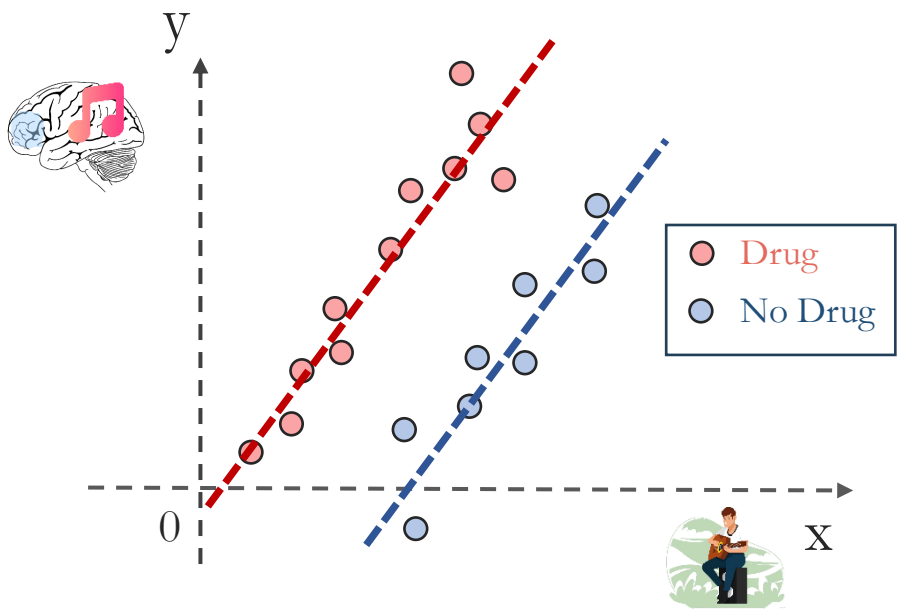
$$y_i = \alpha + \beta x_i + X_i^T \cdot \epsilon$$



Factorial ANOVA

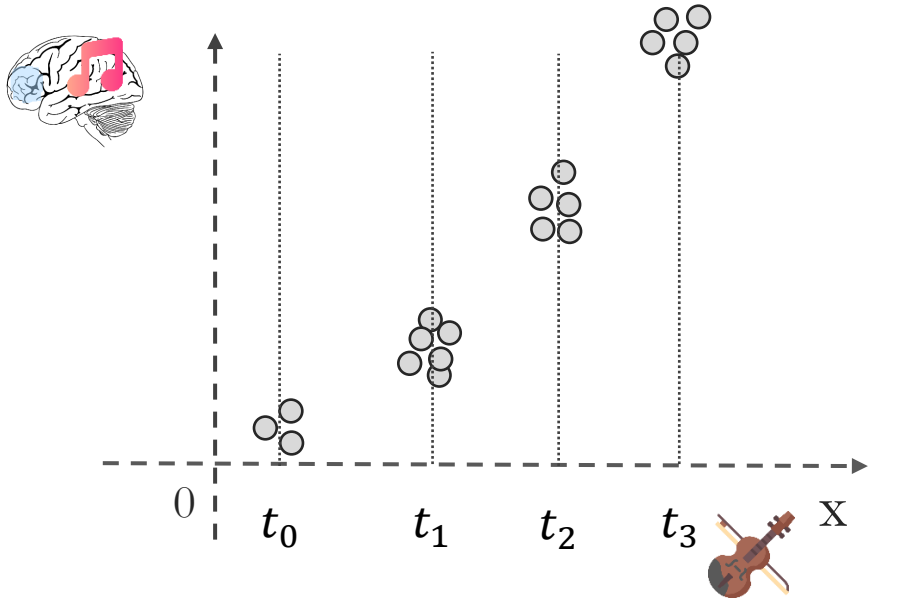
$$y_i = \alpha + \beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i3} + X_i^T \epsilon$$

Generalizations of linear models



ANCOVA

$$y_{ij} = \mu + \alpha_i + \beta(x_{ij} - \bar{x}_j) + \epsilon_{ij}$$



Repeated-measure ANOVA

$$y_{ij} = \alpha + \beta_j + \epsilon_i$$

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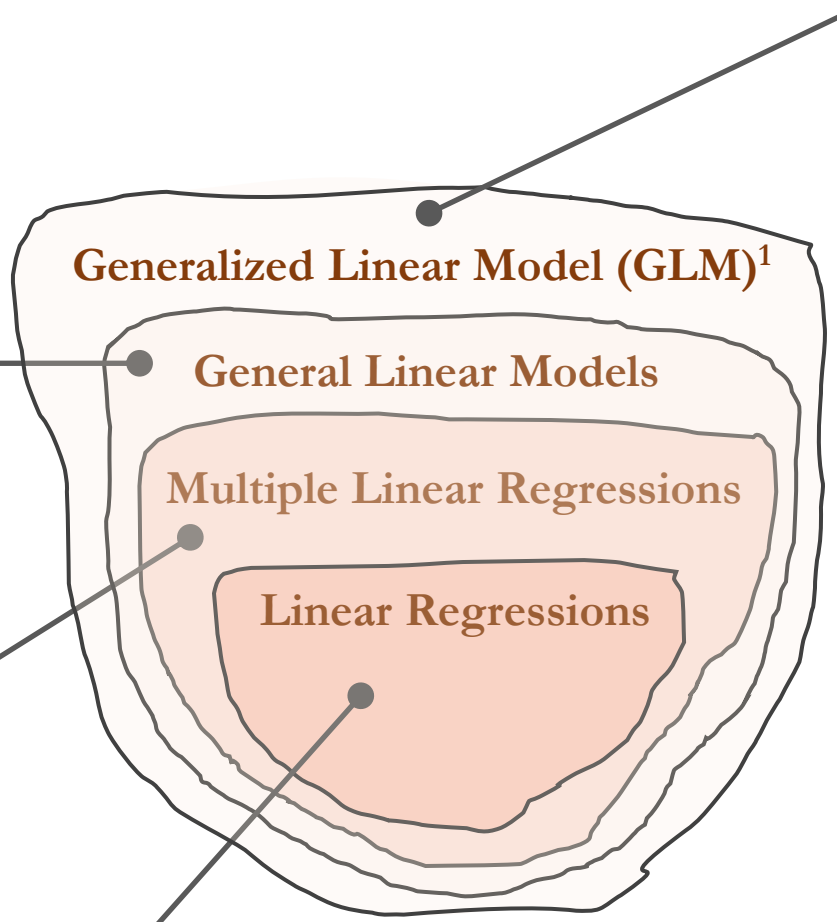
The generalized linear model (GLM)



$$\mathbf{Y} = \mathbf{XB} + \mathrm{E}$$

Multiple predictors and outcome variables. Include ANOVA, t-test, ANCOVA…

$$y = \mathbf{X}\beta + \epsilon$$

One outcome, multiple predictors variables

$$y_i = \alpha + \beta x_i + \epsilon_i$$

One predictor, one outcome variable

The residuals can come from any distribution from the exponential family

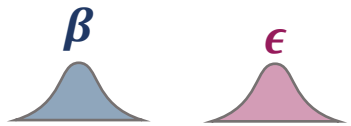
The link between the predictor variables and the outcomes can be any function

$$\mu_i = \mathbf{X}_i^T \cdot \beta \rightarrow g(\mu_i) = \mathbf{X}_i^T \beta$$

Statistical inference

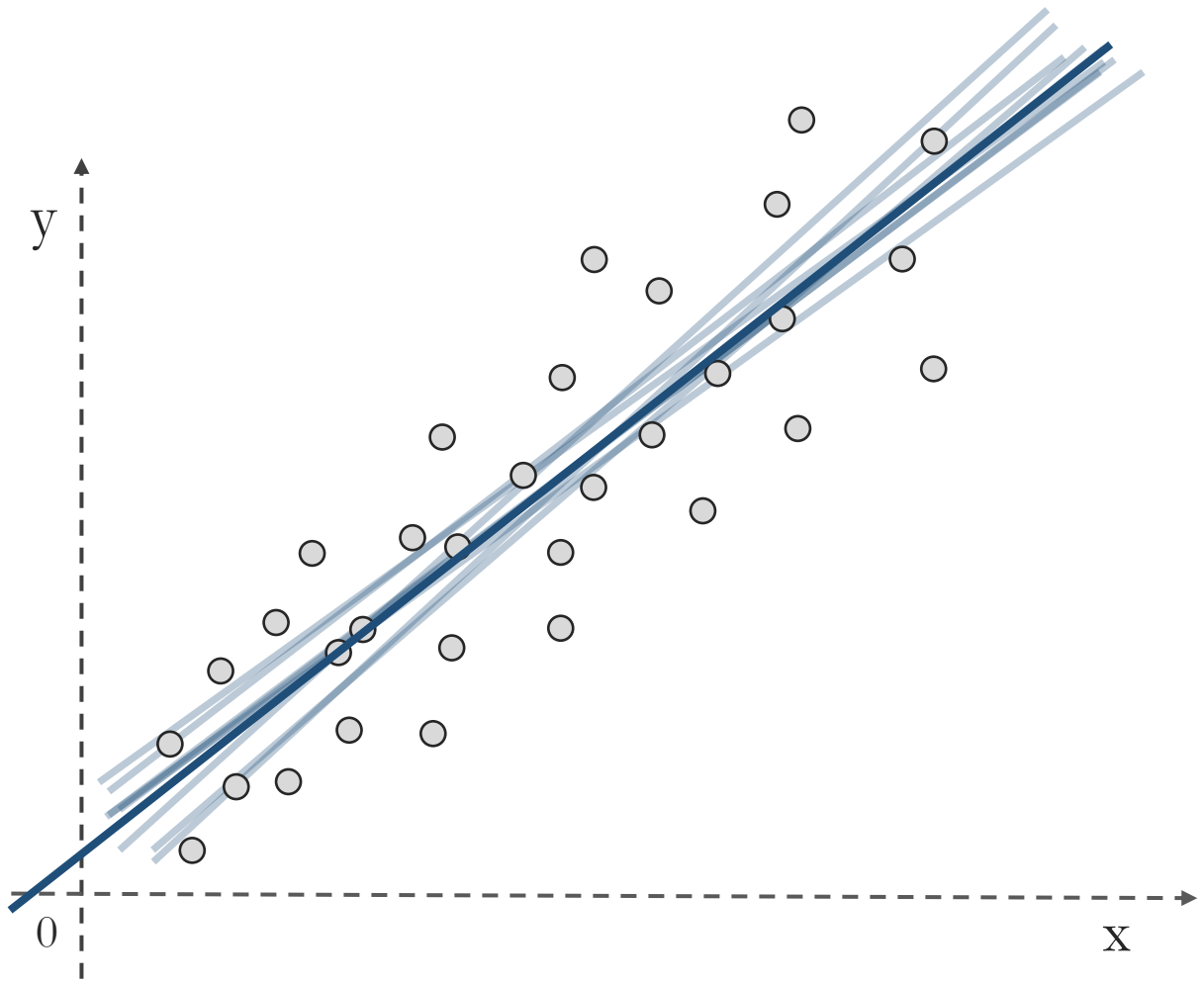
Three challenges of statistics:

1. Generalizing from sample to population
2. Generalizing from treatment to control group
3. Generalizing from observed measurements to underlying constructs of interest



1 - Nelder, J. A., & Wedderburn, R. W. M. (1972). Generalized Linear Models. In Journal of the Royal Statistical Society. Series A (General) (Vol. 135, Issue 3, p. 370). JSTOR. https://doi.org/10.2307/2344614

Statistical inference



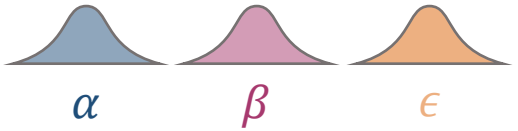
Linear Algebra

$$y_i = \alpha + \beta x_i + \epsilon_i$$

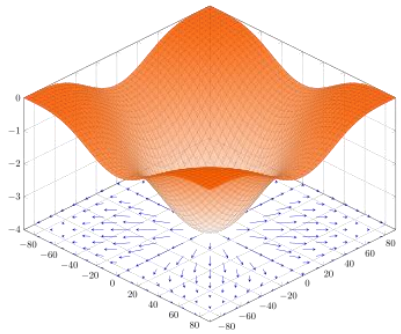
Probability Theory

Bayesian inference

$$P(\alpha|y) = \frac{P(y|\alpha)P(\alpha)}{P(y)}$$



Calculus



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