

# Multiple regressions and interactions

April 3, 2018

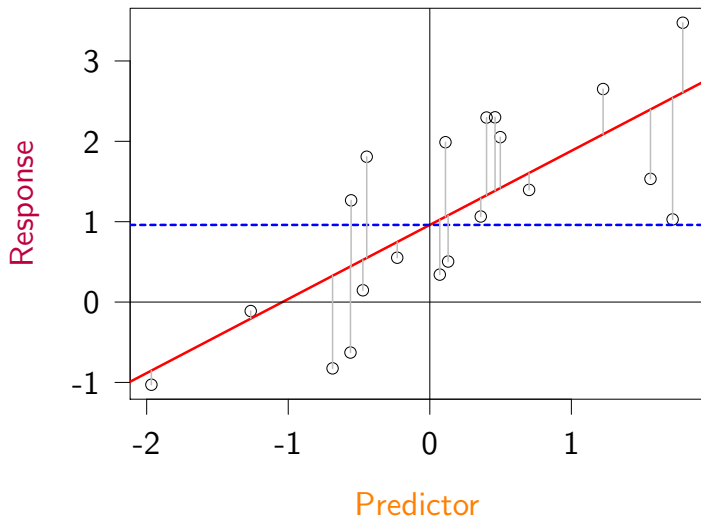
1 Linear model, reminder

2 Multiple regression

3 Interaction

# A simple linear model

$$\text{Response} = \text{Intercept} + \text{Slope} \times \text{Predictor} + \text{Error}$$



# A simple linear model

$$\text{Response} = \text{Intercept} + \text{Slope1} \times \text{Predictor1} + \text{Slope2} \times \text{Predictor2} + \text{Error}$$

In R:

```
lm(response ~ 1 + predictor1 + predictor2, data=data)
```

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# Warnings

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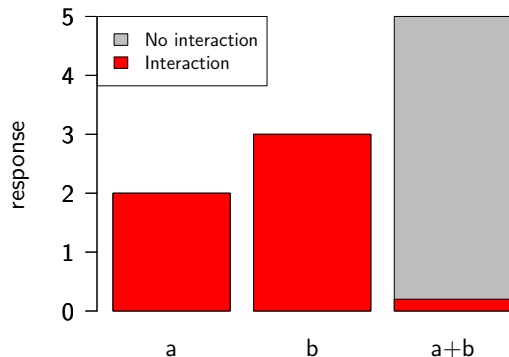
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# Fitting an interaction

```
lm(y ~ 1 + a * b)
```

```
lm(y ~ 1 + a + b + a:b)
```

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```
lm(y ~ 1 + a * b)
lm(y ~ 1 + a + b + a:b)
```

```
summary(lm(y~ 1 + a*b))
```

```
Error in model.frame.default(formula = y ~ 1 + a * b, drop.unused.levels
= TRUE): variable lengths differ (found for 'a')
```

# Warnings

## Modeling warning!

- ~~DO NOT COMPARE P-VALUES OF TWO MODELS TO TEST FOR AN INTERACTION~~

## Exercise

- 1 Load the data `massex.csv`
- 2 Fit a simple regression explaining movement by mass for each sex separately. Is the relationship different between sexes?
- 3 Fit the multiple regression explaining movement by mass, sex, and `mass:sex`, using the full dataset. Is the relationship different between sexes?
- 4 Try to understand the discrepancy by plotting the data

# Warnings

1.

```
masssex <- read.csv(file="masssex.csv")
```

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```
massex <- read.csv(file="massex.csv")
```

2.

```
summary(lm(movement ~ mass, data=massex[massex$sex==0,]))  
summary(lm(movement ~ mass, data=massex[massex$sex==1,]))
```

# Warnings

1.

```
massex <- read.csv(file="massex.csv")
```

2.

```
summary(lm(movement ~ mass, data=massex[massex$sex==0,]))  
summary(lm(movement ~ mass, data=massex[massex$sex==1,]))
```

3.

```
summary(lm(movement ~ mass*sex, data=massex))
```



# Warnings

