STAT 401A - Statistical Methods for Research Workers

Regression diagnostics

Jarad Niemi (Dr. J)

Iowa State University

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All models are wrong!

George Box (Empirical Model-Building and Response Surfaces, 1987):

All models are wrong, but some are useful.

http:

//stats.stackexchange.com/questions/57407/what-is-the-meaning-of-all-models-are-wrong-but-some-are-useful

> *"All models are wrong" that is, every model is wrong because it is a simplification of reality. Some models, especially in the "hard" sciences, are only a little wrong. They ignore things like friction or the gravitational effect of tiny bodies. Other models are a lot wrong - they ignore bigger things.*
>
> *"But some are useful" - simplifications of reality can be quite useful. They can help us explain, predict and understand the universe and all its various components.*
>
> *This isn't just true in statistics! Maps are a type of model; they are wrong. But good maps are very useful.*

Regression

The simpler linear regression model is

$$Y_i \stackrel{ind}{\sim} N(\beta_0 + \beta_1 X_i, \sigma^2)$$

this can be rewritten as

$$Y_i = \beta_0 + \beta_1 X_i + e_i \qquad e_i \stackrel{ind}{\sim} N(0, \sigma^2)$$

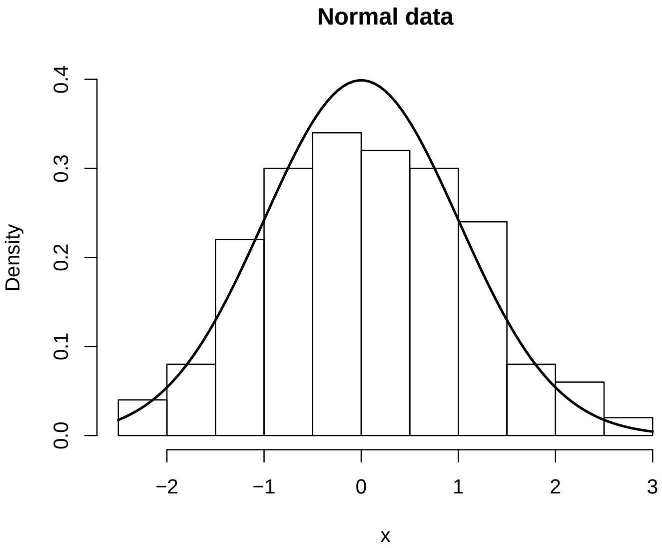
where we estimate the errors via the residuals

$$r_i = \hat{e}_i = Y_i - (\hat{\beta}_0 + \hat{\beta}_1 X_i).$$

Key assumptions are:

- Normality of the errors
- Constant variance of the errors
- Independence between observations
- Linearity between mean response and explanatory variable

Histograms with best fitting bell curves



Normal QQ-plot

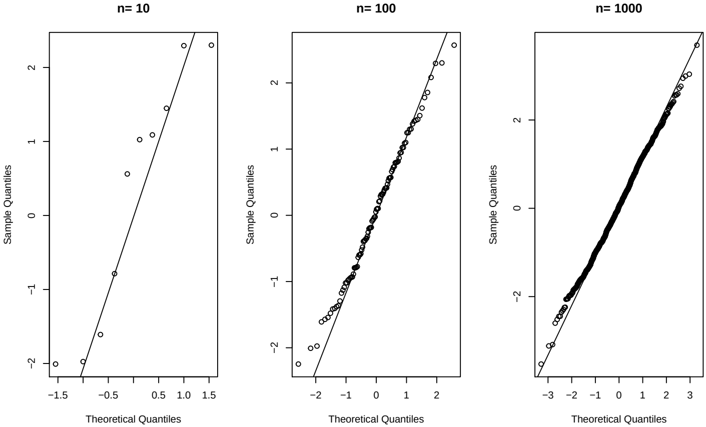
Definition

The quantile-quantile or qq-plot is an exploratory graphical device used to check the validity of a distributional assumption for a data set.

A normal qq-plot graphs the theoretical quantiles from a normal distribution versus the observed quantiles.

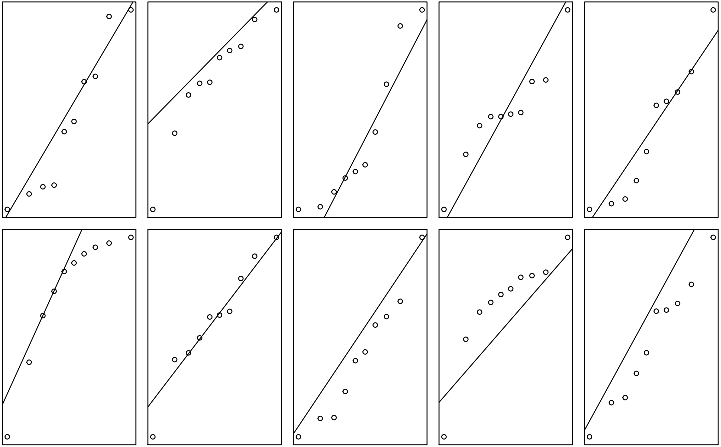
Remark The bottom line is that, if the distribution assumption is satisfied, the points should fall roughly along the y=x line.

Normal



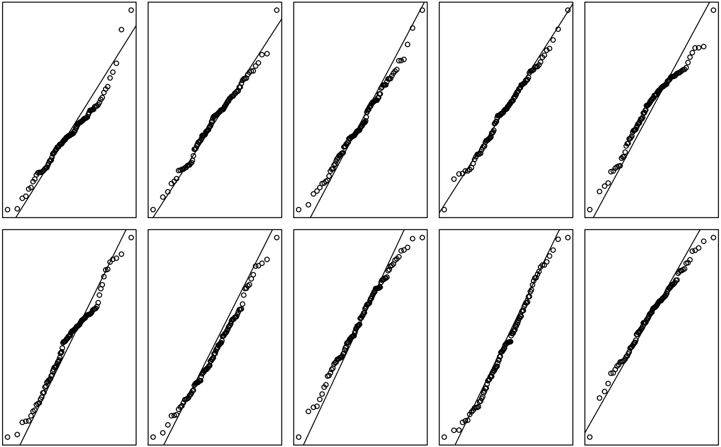
SAS swaps the x and y axes

Normal (n=10)



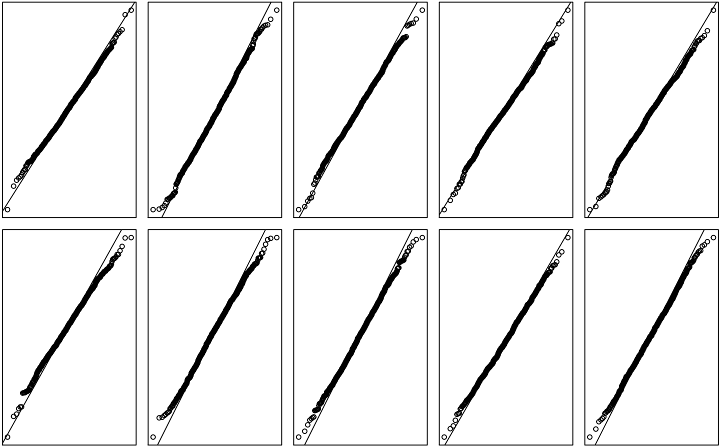
SAS swaps the x and y axes

Normal(n=100)



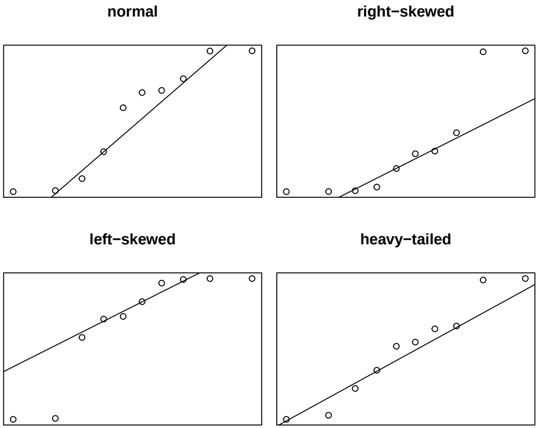
SAS swaps the x and y axes

Normal (n=1000)



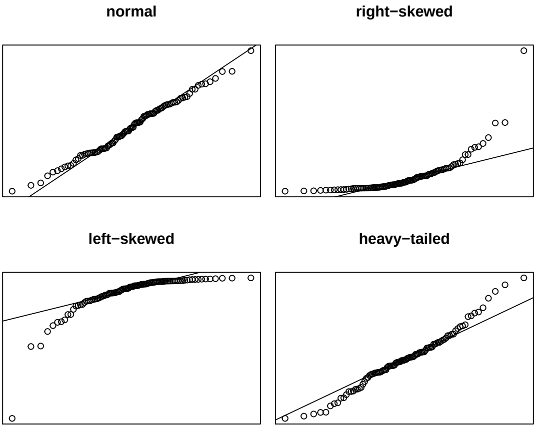
SAS swaps the x and y axes

Not normal (n=10)



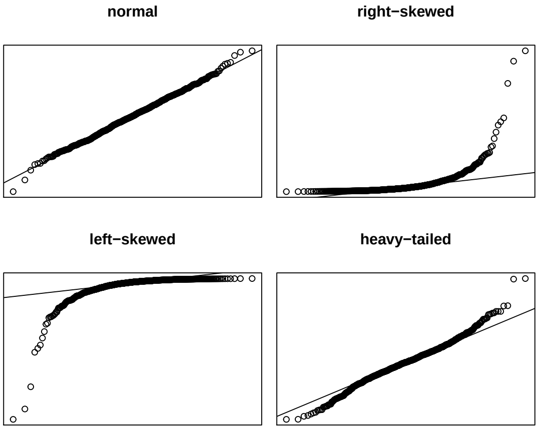
SAS swaps the x and y axes

Not normal (n=100)



SAS swaps the x and y axes

Not normal (n=1000)



SAS swaps the x and y axes

Constant variance

Recall the model

$$Y_i = \beta_0 + \beta_x X_i + e_i \qquad e_i \stackrel{iid}{\sim} N(0, \sigma^2)$$

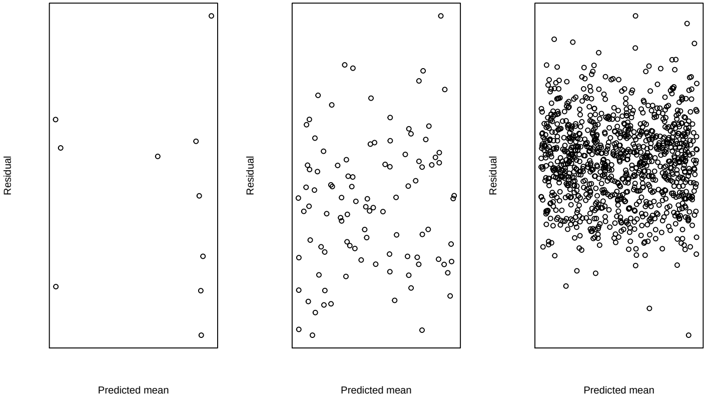
so the variance for the e_i is constant.

To assess this assumption, we look at plots of residuals vs anything and look for patterns that show different "spreads", e.g.

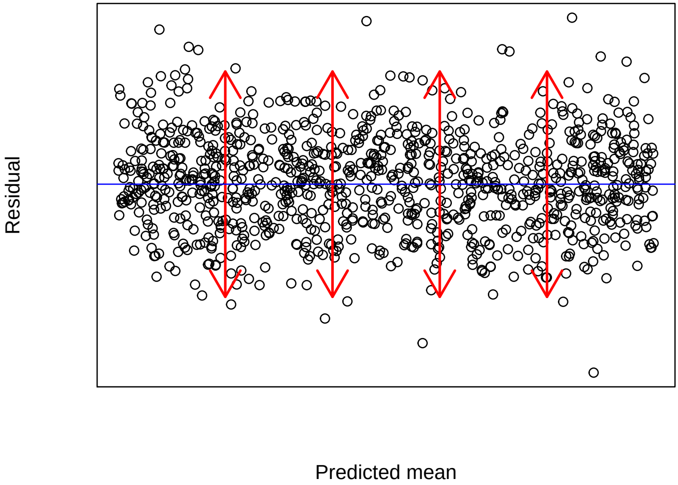
- funnels
- football shapes

The most common way this assumption is violated is by having increasing variance with increasing mean, thus we often look at a residuals vs predicted (fitted) mean plot.

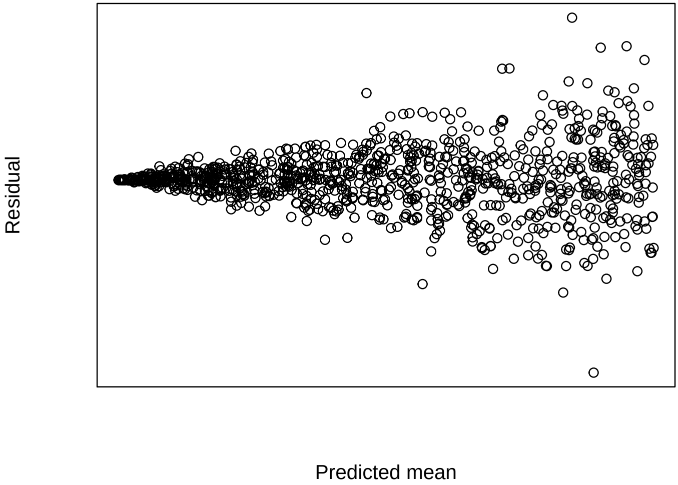
Constant variance



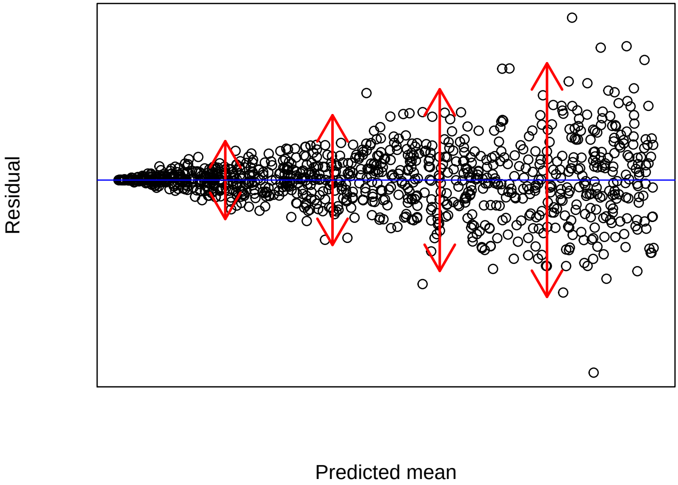
Constant variance



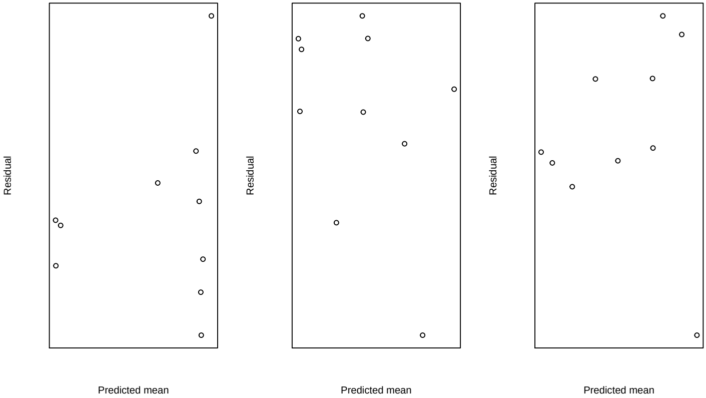
Extreme Non-Constant variance (funnel)



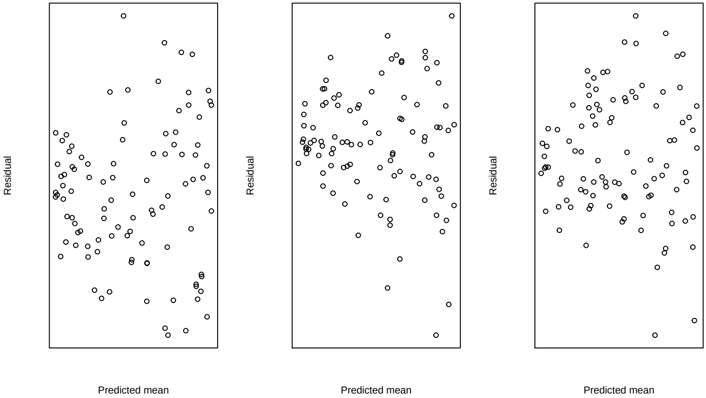
Extreme non-Constant variance (funnel)



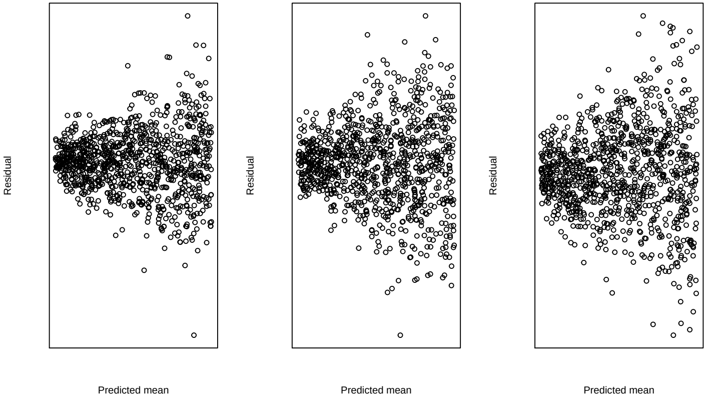
Non-constant variance (n=10, $\sigma_2/\sigma_1 = 4$)



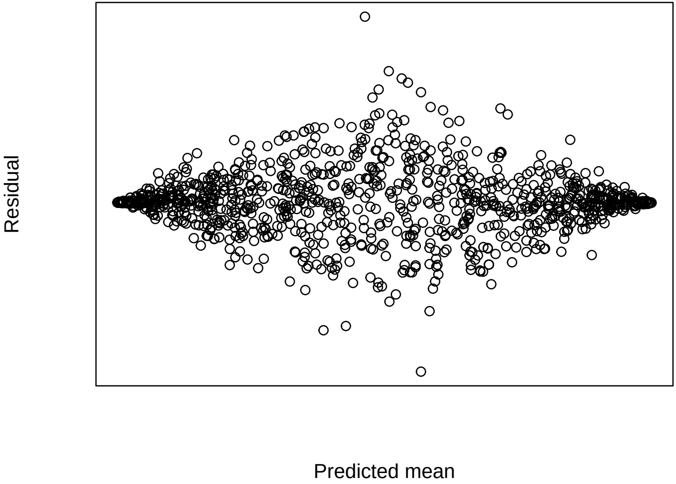
Non-constant variance (n=100, $\sigma_2/\sigma_1 = 4$)



Non-constant variance (n=1000, $\sigma_2/\sigma_1 = 4$)



Extreme non-Constant variance (football)



Independence

Lack of independence includes

- Cluster effect
- Serial correlation
- Spatial association

Make plots of residuals vs relevant explanatory variables and look for patterns, e.g.

- Residuals vs groups (prefer blocking)
- Residuals vs time (or observation number)
- Residuals vs spatial variable

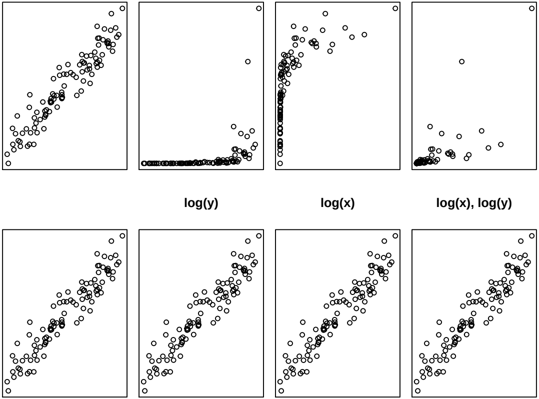
Summary

Often the best strategy is graphical exploration of the data, here are some relevant graphs:

- transformed response vs transformed explanatory
- transformed response vs transformed explanatory
- qqplot of residuals
- residual vs fitted value
- residual vs explanatory
- residual vs observation number
- residual vs any other variable

Linearity

Assess using scatterplots of (transformed) response vs (transformed) explanatory variable:



Testing Composite hypotheses

Comparing two models

- H_0 : (reduced)
- H_1 : (full)

Do the following

1. Calculate extra sum of squares.
2. Calculate extra degrees of freedom
3. Calculate

$$\text{F-statistic} = \frac{\text{Extra sum of squares / Extra degrees of freedom}}{\hat{\sigma}^2_{full}}$$

4. Compare this to an F-distribution with
   - numerator degrees of freedom = extra degrees of freedom
   - denominator degrees of freedom = degrees of freedom in estimating $\hat{\sigma}^2_{full}$

Lack-of-fit F-test

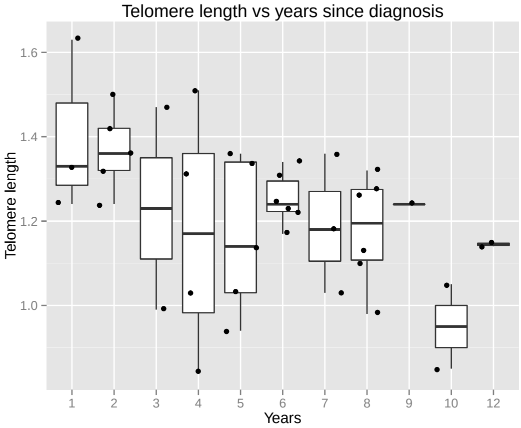
Let Y_{ij} be the i^{th} observation from the j^{th} group where the group is defined by those observations having the same explanatory variable value (X_j).

Two models:

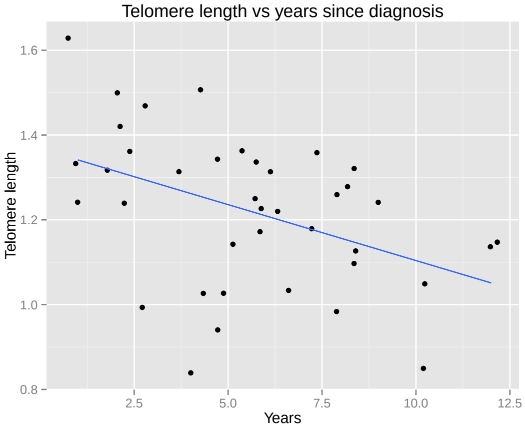
ANOVA:	$Y_{ij} \stackrel{ind}{\sim} N(\mu_j, \sigma^2)$	(full)
Regression:	$Y_{ij} \stackrel{ind}{\sim} N(\beta_0 + \beta_1 X_j, \sigma^2)$	(reduced)

- Regression model is reduced:
  - ANOVA has J parameters for the mean
  - Regression has 2 parameters for the mean
  - Set $\mu_j = \beta_0 + \beta_1 X_j$.
- Small pvalues indicate a lack-of-fit, i.e. the reduced model is not adequate.
- Lack-of-fit F-test requires multiple observations at a few X_j values!

Telomere length



Telomere length



SAS code

```
DATA t;
  INFILE 'telomeres.csv' DSD FIRSTOBS=2;
  INPUT years length;

PROC REG DATA=t;
  MODEL length = years / CLB LACKFIT;
  RUN;
```

```
                         The REG Procedure
                           Model: MODEL1
                    Dependent Variable: length

            Number of Observations Read          39
            Number of Observations Used          39


                        Analysis of Variance

                                 Sum of           Mean
Source                   DF     Squares         Square    F Value    Pr > F

Model                     1     0.22777        0.22777       8.42    0.0062
Error                    37     1.00033        0.02704
  Lack of Fit             9     0.18223        0.02025       0.69    0.7093
  Pure Error             28     0.81810        0.02922
Corrected Total          38     1.22810
```

Indicates no evidence for a lack of fit, i.e. regression seems adequate.

```
# Use as.factor to turn a continuous variable into a categorical variable
m_anova = lm(telomere.length ~ as.factor(years), Telomeres)
m_reg   = lm(telomere.length ~           years , Telomeres)
anova(m_reg, m_anova)


Analysis of Variance Table

Model 1: telomere.length ~ years
Model 2: telomere.length ~ as.factor(years)
  Res.Df   RSS Df Sum of Sq    F Pr(>F)
1     37 1.000
2     28 0.818  9     0.182 0.69   0.71
```

No evidence of a lack of fit.

Lack-of-fit F-test summary

- Lack-of-fit F-test tests the assumption of linearity
- Needs multiple observations at various explanatory variable values
- Small pvalue indicates a lack-of-fit, i.e. means are not linear
    - Transform response, e.g. log
    - Transform explanatory variable
    - Add other explanatory variables