Simulated_data_example_Binomial-MGWR

May 14, 2020

Notebook Outline:

0.0.1 Set up Cells

```
In [1]: import sys
        sys.path.append("C:/Users/msachde1/Downloads/Research/Development/mgwr")
```

```
In [2]: import warnings
        warnings.filterwarnings("ignore")
        import pandas as pd
        import numpy as np

        from mgwr.gwr import GWR
        from spglm.family import Gaussian, Binomial, Poisson
        from mgwr.gwr import MGWR
        from mgwr.sel_bw import Sel_BW
        import multiprocessing as mp
        pool = mp.Pool()
        from scipy import linalg
        import numpy.linalg as la
        from scipy import sparse as sp
        from scipy.sparse import linalg as spla
        from spreg.utils import spdot, spmultiply
        from scipy import special
        import libpysal as ps
```

1

```python
import seaborn as sns
import matplotlib.pyplot as plt
from copy import deepcopy
import copy
from collections import namedtuple
import spglm
```

0.0.2 Global Model Example

```python
In [3]: x = np.linspace(0, 25, 25)
        y = np.linspace(25, 0, 25)
        X, Y = np.meshgrid(x, y)

        lon = X.reshape(-1,1)
        lat = Y.reshape(-1,1)

        coords = np.array(list(zip(lon,lat)))
```

```python
In [4]: x1=np.random.normal(0,1,625)
        x2=np.random.normal(0,1,625)
        error = np.random.normal(0,0.1,625)

        z = 1+2*x1+3*x2+error

        x1=x1.reshape(-1,1)
        x2=x2.reshape(-1,1)

        pr = 1/(1+np.exp(-z))
```

```python
In [5]: y = np.random.binomial(1,pr)
        X = np.hstack([x1,x2])
        y = np.array(y).reshape((-1,1))
```

GWR

```python
In [6]: bw = Sel_BW(coords,y,X,family=Binomial())
        bw=bw.search()
```

```python
In [7]: gwr_mod = GWR(coords, y, X, bw,family=Binomial()).fit()
```

MGWR

```python
In [8]: selector = Sel_BW(coords,y,X,multi=True,family=Binomial())
        selector.search(verbose=True,max_iter_multi=50)
```

```
Current iteration: 1 ,SOC: 0.0450537
Bandwidths: 519.0, 624.0, 183.0
Current iteration: 2 ,SOC: 0.020152
Bandwidths: 519.0, 624.0, 624.0
```

2

```
Current iteration: 3 ,SOC: 0.0032721
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 4 ,SOC: 8.01e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 5 ,SOC: 9.37e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 6 ,SOC: 3.74e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 7 ,SOC: 1.87e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 8 ,SOC: 9e-06
Bandwidths: 519.0, 624.0, 624.0
```

```
Out[8]: array([519., 624., 624.])
```

```
In [9]: mgwr_mod = MGWR(coords, y, X, selector,family=Binomial()).fit()

HBox(children=(IntProgress(value=0, description='Inference', max=1), HTML(value='')))
```

```
In [10]: np.mean(gwr_mod.params,axis=0), np.mean(mgwr_mod.params,axis=0)
```

```
Out[10]: (array([1.16604381, 2.24362744, 3.27846807]),
          array([0.70461953, 1.78115408, 2.84722997]))
```

```
In [11]: gwr_mod.aic, mgwr_mod.aic
```

```
Out[11]: (357.9759977731823, 363.5967703986909)
```

0.0.3 Local Model Example

Create Simulated Dataset

Forming independent variables

```
In [12]: def add(a,b):
             return 1+((1/12)*(a+b))

         def con(u,v):
             return (0*(u)*(v))+1

         def sp(u,v):
             return 1+1/324*(36-(6-u/2)**2)*(36-(6-v/2)**2)

         def med(u,v):
```

3

```python
        B = np.zeros((25,25))
        for i in range(25):
            for j in range(25):

                if u[i][j]<=8:
                    B[i][j]=0.2
                elif u[i][j]>17:
                    B[i][j]=0.7
                else:
                    B[i][j]=0.5
        return B
```

In [13]:
```python
x = np.linspace(0, 25, 25)
y = np.linspace(25, 0, 25)
X, Y = np.meshgrid(x, y)
```

In [14]:
```python
x1=np.random.normal(0,1,625)
x2=np.random.normal(0,1,625)
error = np.random.normal(0,0.1,625)
```

In [15]:
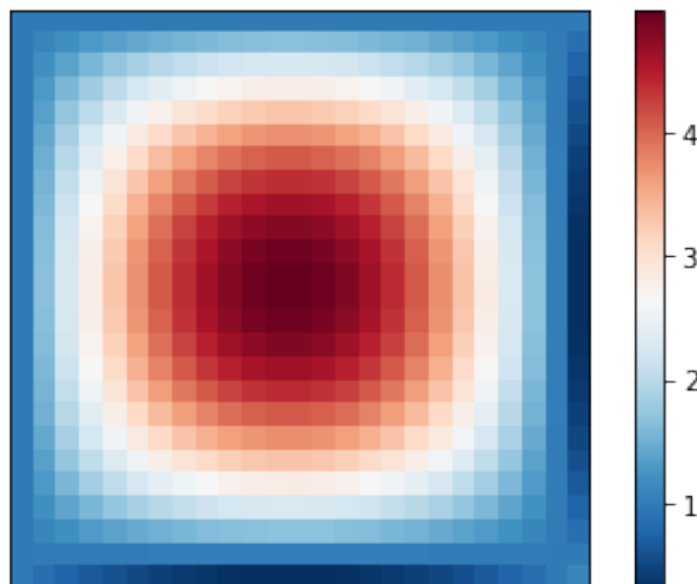```python
B0=con(X,Y)
B1=sp(X,Y)
B2=med(X,Y)
```

In [16]:
```python
plt.imshow(B1, extent=[0,10, 0, 10], origin='lower',cmap='RdBu_r')
plt.colorbar()
plt.axis(aspect='image')
plt.xticks([])
plt.yticks([])
```

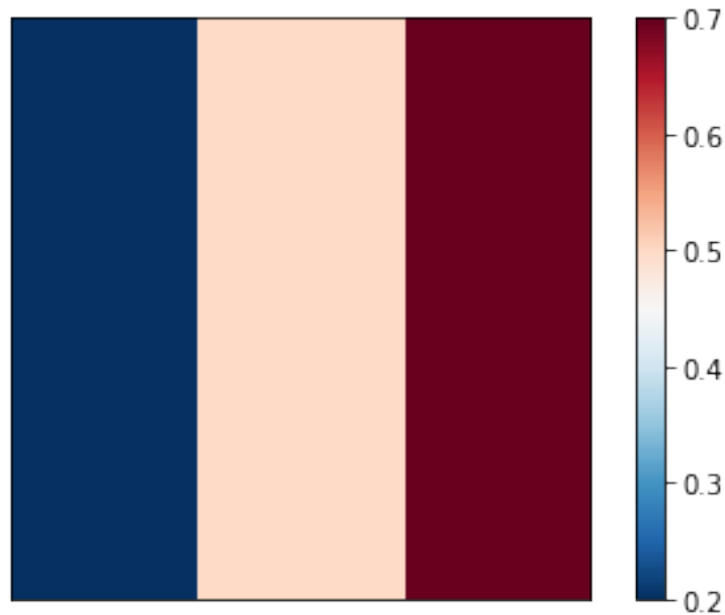Out[16]: ([], <a list of 0 Text yticklabel objects>)

```
In [17]: plt.imshow(B2, extent=[0,25, 0, 25], origin='lower',cmap='RdBu_r')
         plt.colorbar()
         plt.axis(aspect='image')
         plt.xticks([])
         plt.yticks([])
```
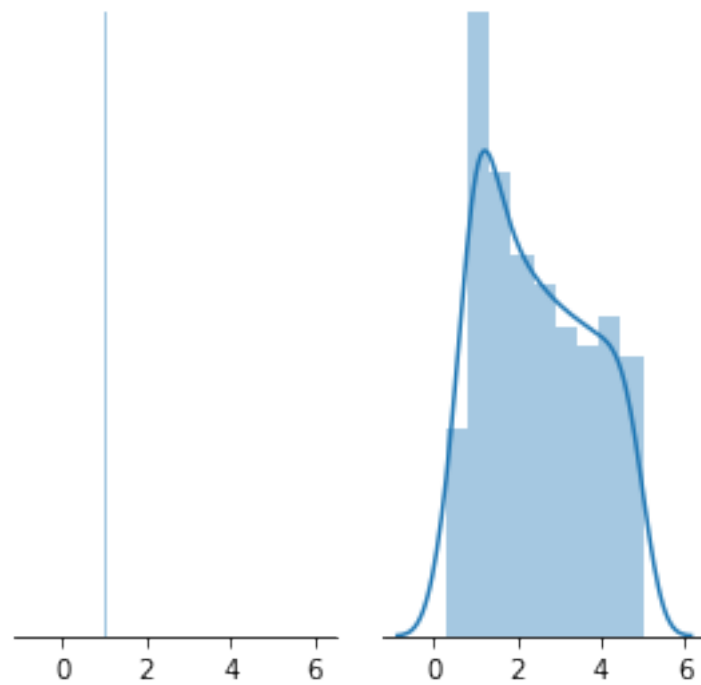
Out[17]: ([], <a list of 0 Text yticklabel objects>)


```
In [18]: B0=B0.reshape(-1,1)
         B1=B1.reshape(-1,1)
         B2=B2.reshape(-1,1)
```
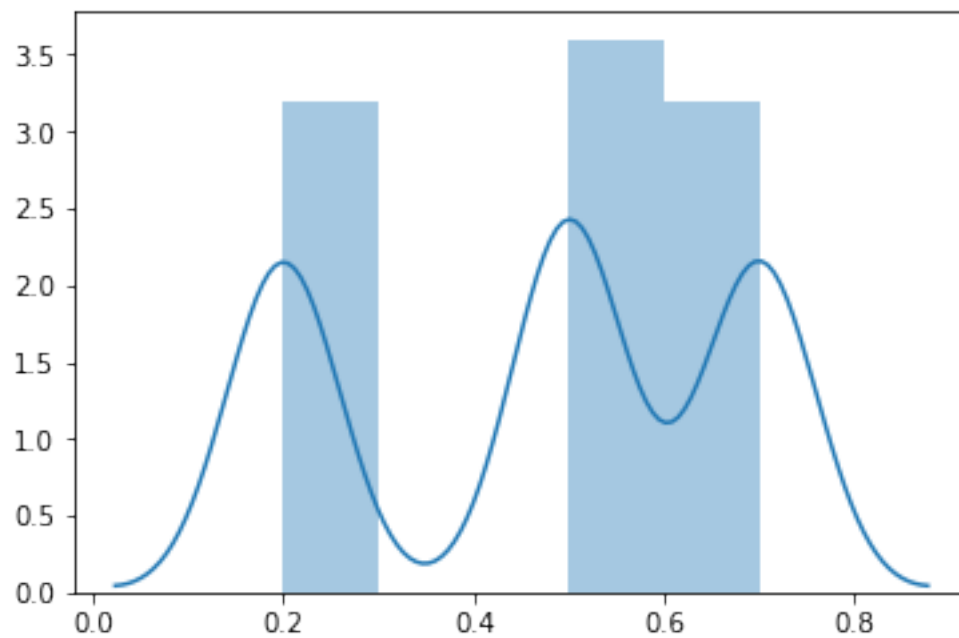
```
In [19]: f, axes = plt.subplots(1, 2, figsize=(4, 4), sharex=True)
         sns.despine(left=True)
         sns.distplot(B0,ax=axes[0])
         sns.distplot(B1,ax=axes[1])

         plt.setp(axes, yticks=[])
         plt.tight_layout()
```

In [20]: sns.distplot(B2)

Out[20]: <matplotlib.axes._subplots.AxesSubplot at 0x1832f25e3c8>

```
In [21]: lat=Y.reshape(-1,1)
         lon=X.reshape(-1,1)

In [22]: x1=x1.reshape(-1,1)
         x2=x2.reshape(-1,1)

In [23]: param = np.hstack([B0,B1,B2])

In [24]: param.shape

Out[24]: (625, 3)

In [25]: cons=np.ones_like(x1)

In [26]: cons=cons.reshape(-1,1)

In [27]: X=np.hstack([cons,x1,x2])

In [28]: X.shape

Out[28]: (625, 3)
```

Creating y variable with Binomial distribution   Incorporating step from - Chapter 6. Simulating
Generalized Linear Models, p. 156

```
In [29]: #binomial y
         y_exp=((np.exp(np.sum(X * param, axis=1)+error)/(1+(np.exp(np.sum(X * param, axis=1)+e

In [30]: np.mean(y_exp)

Out[30]: 0.6510162481437103

In [31]: y_exp.shape

Out[31]: (625, 1)

In [32]: sns.distplot(y_exp)

Out[32]: <matplotlib.axes._subplots.AxesSubplot at 0x1832f17af98>
```
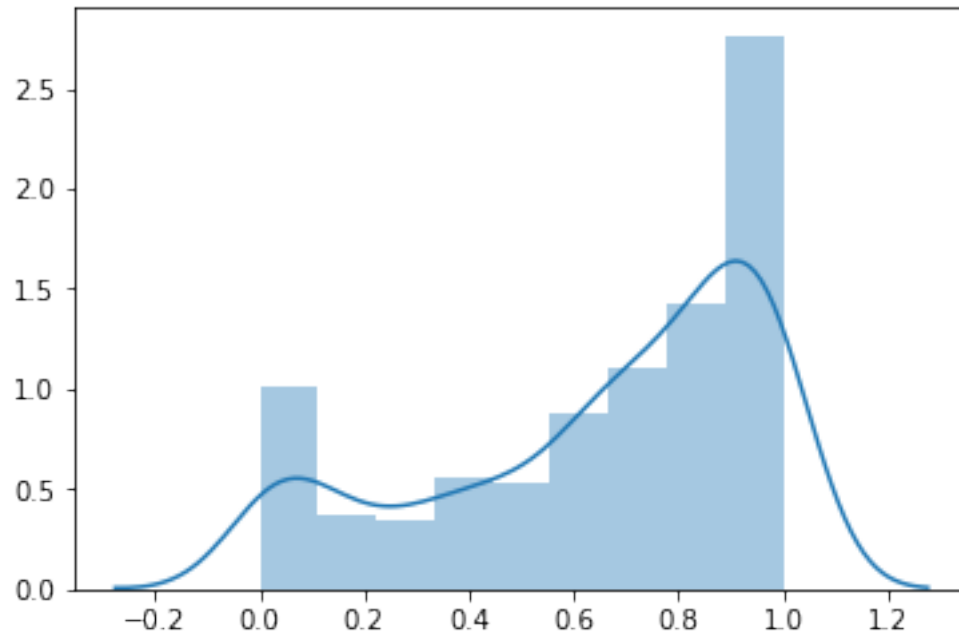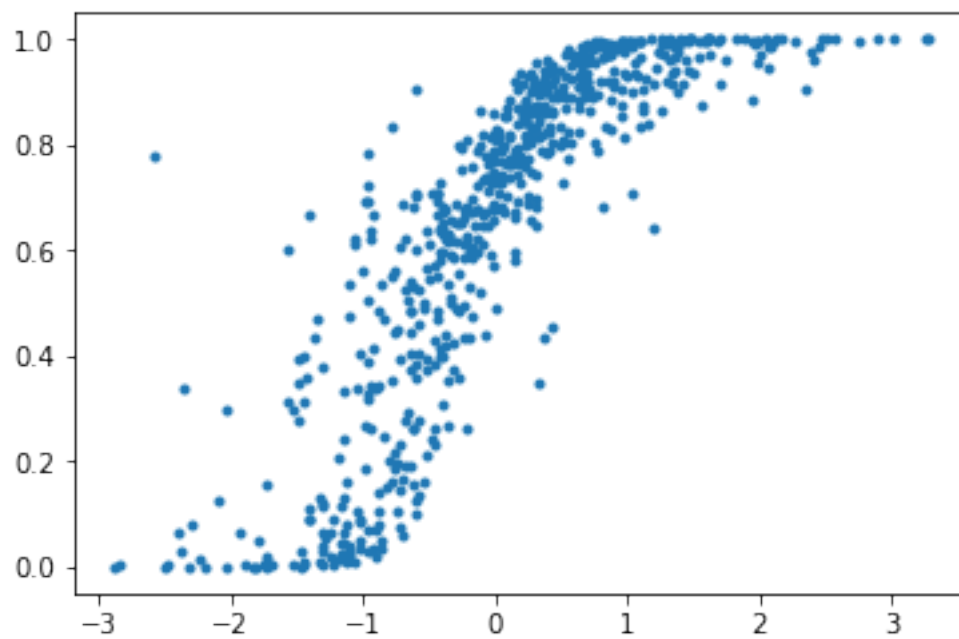
In [33]: y = np.random.binomial(1,y_exp)
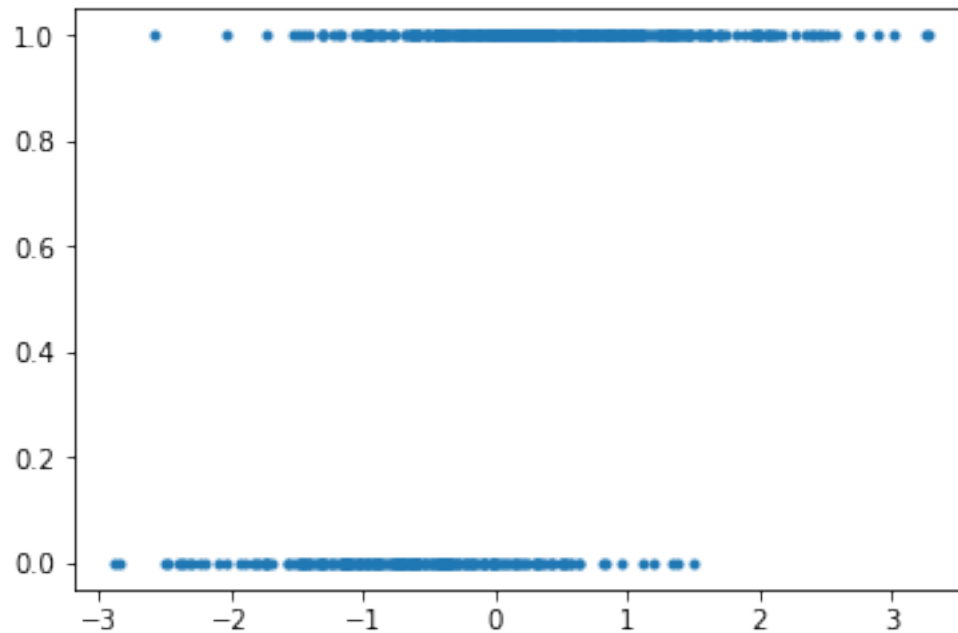
In [34]: pd.Series(y_exp.reshape(-1), index=x1).plot(style='.')

Out[34]: <matplotlib.axes._subplots.AxesSubplot at 0x1832ef7fe48>

```
In [35]: pd.Series(y.reshape(-1), index=x1).plot(style='.')
```

```
Out[35]: <matplotlib.axes._subplots.AxesSubplot at 0x1832ee70cc0>
```



```
In [36]: coords = np.array(list(zip(lon,lat)))
         y = np.array(y).reshape((-1,1))
```

0.0.4 Multivariate example

```
In [37]: X=np.hstack([x1,x2])
```

```
In [39]: bw=Sel_BW(coords,y,X,family=Binomial())
         bw=bw.search()
         gwr_model=GWR(coords,y,X,bw,family=Binomial()).fit()
         bw
```

```
Out[39]: 172.0
```

```
In [40]: gwr_model.aic
```

```
Out[40]: 564.9462195662602
```

Bandwidths check

```
In [42]: selector=Sel_BW(coords,y,X,multi=True,family=Binomial())
         selector.search(verbose=True)

Current iteration: 1 ,SOC: 0.0161926
Bandwidths: 622.0, 73.0, 170.0
Current iteration: 2 ,SOC: 0.0316518
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 3 ,SOC: 0.0039268
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 4 ,SOC: 0.0001849
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 5 ,SOC: 0.0001914
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 6 ,SOC: 8.61e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 7 ,SOC: 4.99e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 8 ,SOC: 2.72e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 9 ,SOC: 1.62e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 10 ,SOC: 9.5e-06
Bandwidths: 622.0, 181.0, 188.0
```

```
Out[42]: array([622., 181., 188.])
```

```
In [43]: mgwr_model=MGWR(coords,y,X,selector,family=Binomial()).fit()

HBox(children=(IntProgress(value=0, description='Inference', max=1), HTML(value='')))
```

Parameters check

```
In [44]: np.mean(mgwr_model.params,axis=0),np.mean(gwr_model.params,axis=0)
```

```
Out[44]: (array([1.10211344, 2.53539688, 0.28485419]),
          array([0.90342461, 2.26934826, 0.25936595]))
```

```
In [45]: np.mean(B0),np.mean(B1),np.mean(B2)
```

```
Out[45]: (1.0, 2.471045176769571, 0.468)
```

AICc check

```
In [46]: mgwr_model.aicc,gwr_model.aicc
```

```
Out[46]: (558.2437551708874, 567.8076915280018)
```