- Linear regression models the relationship between a variable *y* and one (or more) explanatory variable *x*
- It is an important tool for scalability studies: what is the performance of a system with increasing input size?
- Examples:
 - Response time of a database with increasing number of queries
 - Response time of a webserver with increasing number of requests
 - CPU-time of an algorithm to solve an optimization problem with increasing instance size

A linear regression model has the following form:

$$y = a + bx$$

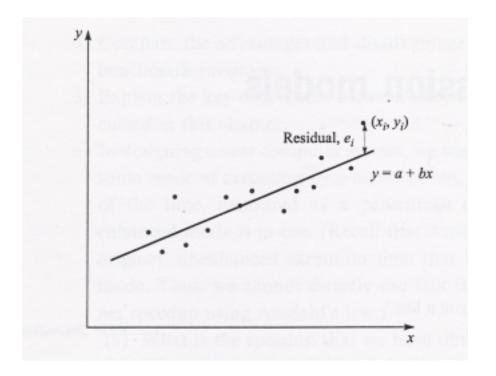
where *x* is the input variable, y is the predicted output response, and *a* and *b* are regression parameters that we wish to estimate from our set of measurements.

In other words: we would like to fit a line to a set of points, where *a* is the *y*-intercept and *b* is the slope.

• If y_i is the value measured when we set the input value to x_i , each pair (x_i, y_i) , the expression can be written as follows:

$$y_i = a + bx_i + e_i$$

where e_i (residual) is the difference between the measured value of y_i and the value that would have been predicted for y_i .



• In order to find the regression parameters a and b, we minimize the sum of squares of the residuals (SSE). That is, we wish to find a and b that minimizes

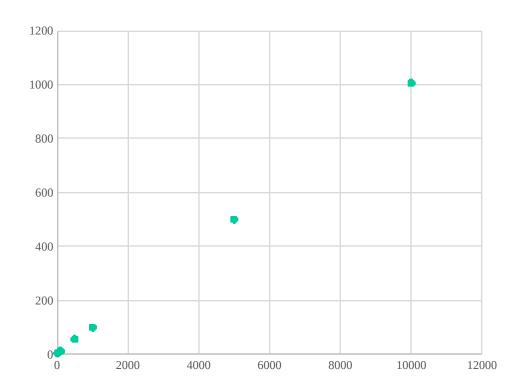
min SSE =
$$\sum_{i=1}^{n} e_i^2 = \sum_{i=1}^{n} (y_i - a - bx_i)^2$$

By calculus, a and b can be estimated as follows:

$$\hat{b} = \frac{\sum_{i=1}^{n} (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^{n} (x_i - \bar{x})^2} = \frac{n \sum_{i=1}^{n} x_i y_i - \sum_{i=1}^{n} x_i \sum_{i=1}^{n} y_i}{n \sum_{i=1}^{n} x_i^2 - (\sum_{i=1}^{n} x_i)^2}$$

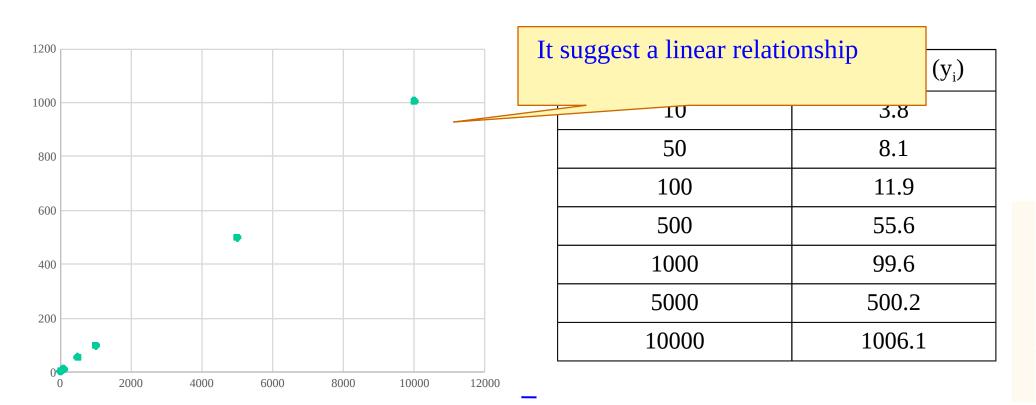
$$\hat{a} = \bar{y} - \hat{b}\bar{x}$$

Develop a regression model to relate the time required to perform a file-read operation to the number of bytes read.



File size in bytes (x_i)	Time in μ s (y_i)
10	3.8
50	8.1
100	11.9
500	55.6
1000	99.6
5000	500.2
10000	1006.1

Develop a regression model to relate the time required to perform a file-read operation to the number of bytes read.



Develop a regression model to relate the time required to perform a file-read operation to the number of bytes read.

$$b = 0.1002$$

$$a = 2.24$$

$$y = 2.24 + 0.1002 x$$

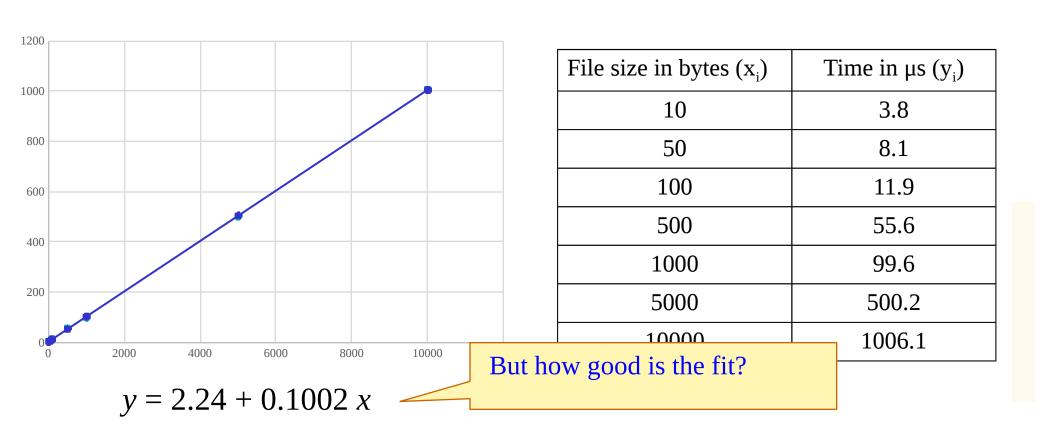
The time required to read a file is appr. 2.24 μs + 0.1002 μs per byte read.

File size in bytes (x _i)	Time in μ s (y_i)
10	3.8
50	8.1
100	11.9
500	55.6
1000	99.6
5000	500.2
10000	1006.1

In R

```
> D = read.table("regr.in", header=TRUE)
> lr.out = lm(D$time~D$size)
> summary(lr.out)
Call:
lm(formula = D\$time \sim D\$size)
Residuals:
0.5584  0.8497 -0.3612  3.2518 -2.8570 -3.1270  1.6854
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.239467 1.163822
                               1.924
                                       0.112
          D$size
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 2.55 on 5 degrees of freedom
Multiple R-squared: 1, Adjusted R-squared:
F-statistic: 1.337e+05 on 1 and 5 DF, p-value: 2.901e-12
```

Develop a regression model to relate the time required to perform a file-read operation to the number of bytes read.



Validation of the model

- We are interested in knowing how good is the model.
- The total variation of in the measured system outputs (SST) is partitioned into two components:
 - 1. SSR: portion of SST that is explained by the regression model
 - 2. SSE: portion of SST that is due to measurement error

$$SSE = \sum_{i=1}^{n} (y_i - \hat{y}_i)^2$$

$$SST = \sum_{i=1}^{n} (y_i - \bar{y})^2$$

$$SSR = SST - SSE$$

where \hat{y}_i is the estimate of y_i according to the model.

Correlation

- We are interested in knowing how good is the model.
- The total variation of in the measured system outputs (SST) is partitioned into two components:
 - 1. SSR: portion of SST that is explained by the regression model
 - 2. SSE: portion of SST that is due to measurement error

The coefficient of determination r^2 gives the fraction of the total variation explained by the regression model

$$r^2 = \frac{SSR}{SST}$$

Correlation

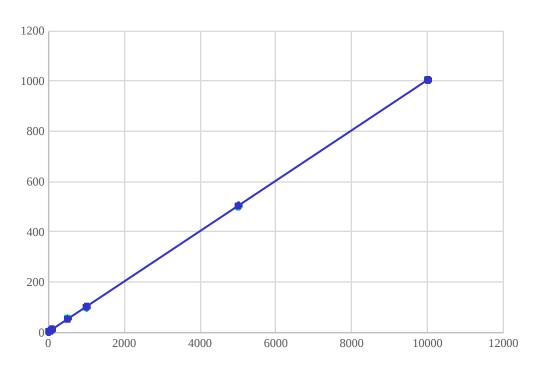
- We are interested in knowing how good is the model.
- The total variation of in the measured partitioned into two components:
 - 1. SSR: portion of SST that is expla model
 - 2. SSE: portion of SST that is due to

Note that $0 \le r^2 \le 1$. If there is a perfect relationship between input and output, then the total variation is explained by the model, implying $r^2=1$.

The coefficient of determination r^2 give an area fraction of the total variation explained by the regression model

$$r^2 = \frac{SSR}{SST}$$

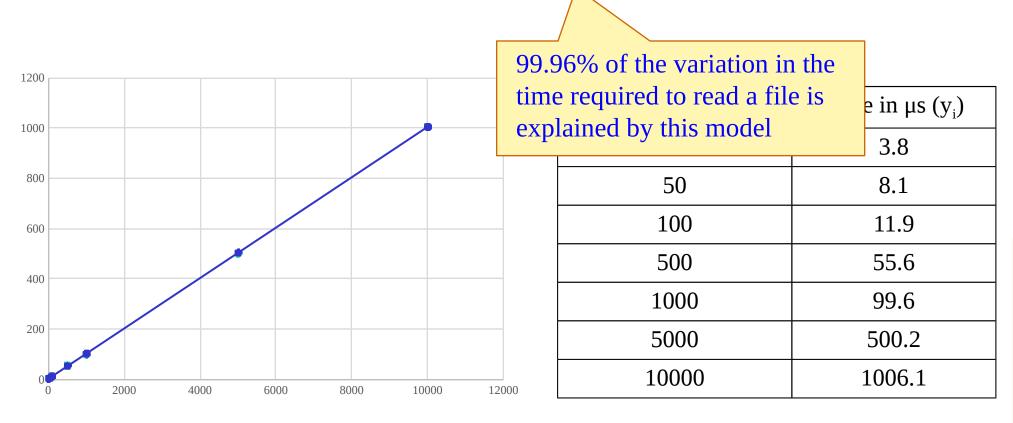
Coefficient of determination: $r^2 = 0.9996$



File size in bytes (x _i)	Time in μs (y _i)
10	3.8
50	8.1
100	11.9
500	55.6
1000	99.6
5000	500.2
10000	1006.1

$$y = 2.24 + 0.1002 x$$

Coefficient of determination: $r^2 = 0.9996$



$$y = 2.24 + 0.1002 x$$

In R

```
> D = read.table("regr.in", header=TRUE)
> lr.out = lm(D$time~D$size)
> summary(lr.out)
Call:
lm(formula = D$time ~ D$size)
Residuals:
0.5584  0.8497 -0.3612  3.2518 -2.8570 -3.1270  1.6854
Coefficients:
          Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.239467 1.163822
                              1.924
                                      0.112
          D$size
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 2.55 on 5 degrees of freedom
Multiple R-squared: 1, Adjusted R-squared:
F-statistic: 1.337e+05 on 1 and 5 DF, p-value: 2.901e-12
```

Transformations

- The relationship you are trying to model may not be linear. Although you could still apply a linear model, it would give wrong predictions.
- In many cases, it is possible to *transform* the nonlinear data into a linear form. For instance, if you expect an exponential behavior of your system:

$$y = ab^x$$

By taking the logarithm of both sides

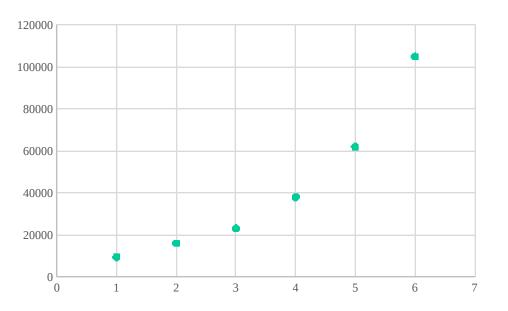
$$\ln y = \ln a + (\ln b) x$$

the expression has a linear form.

$$y' = a' + b'x$$

See Chapter 8 "Transformations" in J. Faraway, *Practical Regression and ANOVA in R*

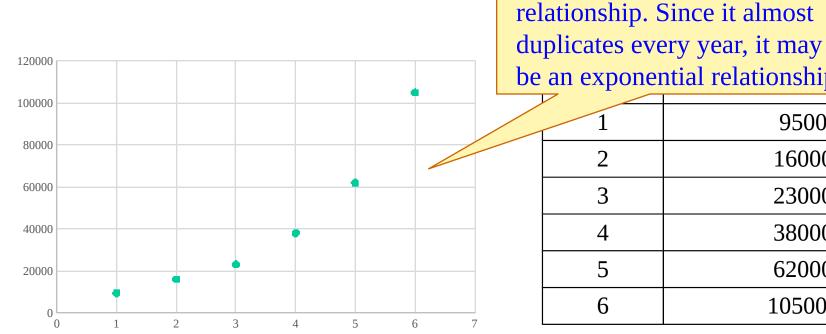
Example 1: Estimated number of transistors in the following 6 years



Year (x _i)	Number of transistors (y _i)
1	9500
2	16000
3	23000
4	38000
5	62000
6	105000

This is not a linear

Example 1: Estimated number of transistors in the following 6 years

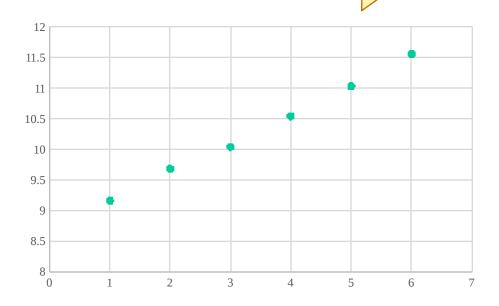


be an exponential relationship prs (y_i) 9500 16000 23000 38000 62000 105000

$$y = ab^x$$

Example 1: Estimated Logarithmic transformation of the response variable

following 6 years



Year (x _i)	Transformed data (y _i '=ln y _i)
1	9.1590
2	9.6803
3	10.0432
4	10.5453
5	11.0349
6	11.5617

$$y' = a' + b'x$$

Example 1: Estimated number of transistors in the following 6 years

$$b' = 0.474$$

$$b' = 0.474$$
 $b = e^{b'} = 1.61$

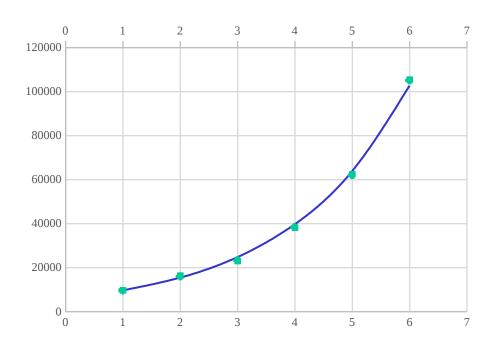
$$a' = 8.68$$

$$a' = 8.68$$
 $a = e^{a'} = 5.881$

$$y = (5.881) \cdot 1.61^{x}$$

Year (x _i)	Number of transistors (y _i)
1	9500
2	16000
3	23000
4	38000
5	62000
6	105000

Example 1: Estimated number of transistors in the following 6 years



Year (x _i)	Number of transistors (y _i)
1	9500
2	16000
3	23000
4	38000
5	62000
6	105000

$$y = (5.881) 1.61^x$$

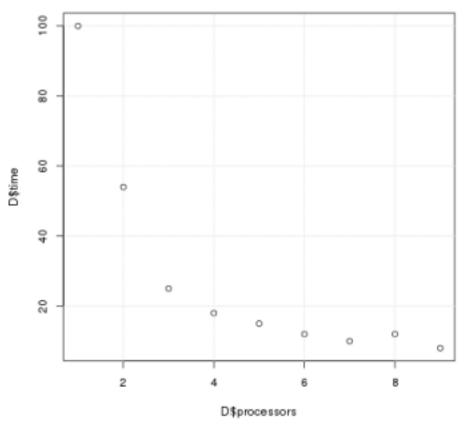
In R (linear regression without transformation)

```
> D = read.table("regr1.in", header=TRUE)
> lr.out = lm(D$number~D$year)
> summary(lr.out)
Call:
lm(formula = D$number ~ D$year)
Residuals:
12285.7 771.4 -10242.9 -13257.1 -7271.4 17714.3
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) -20800 13156 -1.581 0.18904
        18014 3378 5.332 0.00596 **
D$year
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 14130 on 4 degrees of freedom
Multiple R-squared: 0.8767, Adjusted R-squared: 0.8458
F-statistic: 28.44 on 1 and 4 DF, p-value: 0.005955
```

In R (linear regression with log transformation)

```
> D = read.table("regr1.in", header=TRUE)
> lr.out = lm(log(D$number)~D$year)
> summary(lr.out)
Call:
lm(formula = log(D$number) \sim D$year)
Residuals:
0.005835 0.053444 -0.057338 -0.028934 -0.013073 0.040065
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 8.67952 0.04364 198.87 3.84e-09 ***
D$year 0.47369 0.01121 42.27 1.87e-06 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.04688 on 4 degrees of freedom
Multiple R-squared: 0.9978, Adjusted R-squared: 0.9972
F-statistic: 1787 on 1 and 4 DF, p-value: 1.873e-06
```

Example 2: CPU-time dependent of the number of processors

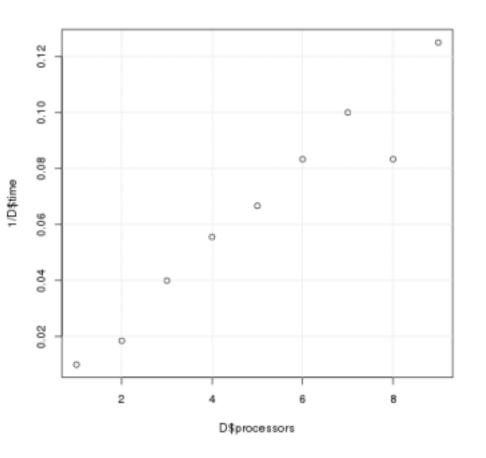


Processors (x _i)	CPU-Time (y _i)
1	100
2	54
3	25
4	18
5	15
6	12
7	10
8	12
9	8

In R (linear regression without transformation)

```
> D = read.table("regr3.in", header=TRUE
> lr.out = lm(D$time~D$processors)
> summary(lr.out)
Call:
lm(formula = D$time ~ D$processors)
Residuals:
            10 Median 30
   Min
                                  Max
-20.889 -13.222 -0.722 10.278 36.444
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 72.389 14.246 5.081 0.00143 **
D$processors -8.833 2.532 -3.489 0.01014 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 19.61 on 7 degrees of freedom
Multiple R-squared: 0.6349, Adjusted R-squared: 0.5828
F-statistic: 12.17 on 1 and 7 DF, p-value: 0.01014
```

Reciprocal transformation



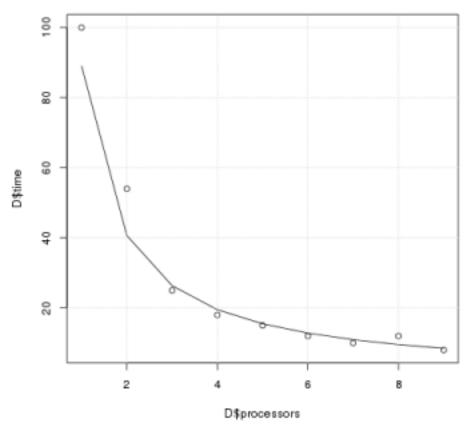
Size (x _i)	CPU-Time (_i)
1	0.01
2	0.02
3	0.04
4	0.06
5	0.07
6	0.08
7	0.10
8	0.08
9	0.13

$$1/y = a + b x$$

In R (linear regression with transformation)

```
> D = read.table("regr3.in", header=TRUE)
> lr.out = lm(1/D$time~D$processors)
> summary(lr.out)
Call:
lm(formula = 1/D$time ~ D$processors)
Residuals:
     Min
                10 Median 30
                                            Max
-0.021490 -0.001231 0.002029 0.005251 0.008547
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) -0.002140 0.007123 -0.30
                                           0.773
D$processors 0.013370 0.001266 10.56 1.49e-05 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.009805 on 7 degrees of freedom
Multiple R-squared: 0.941, Adjusted R-squared: 0.9325
F-statistic: 111.6 on 1 and 7 DF, p-value: 1.49e-05
```

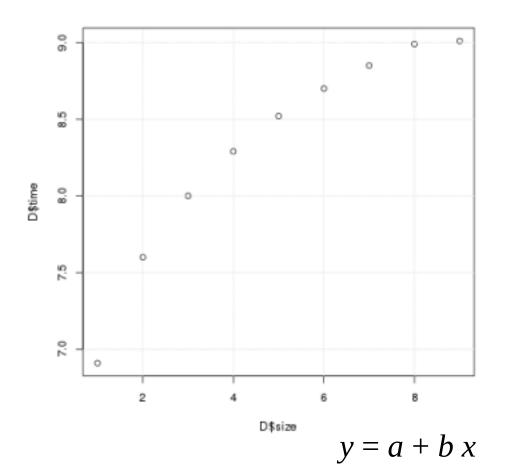
Reciprocal transformation



Processors (x _i)	CPU-Time (y _i)
1	100
2	54
3	25
4	18
5	15
6	12
7	10
8	12
9	8

y = 1 / (-0.002 + 0.013 x)

Example 3: CPU-time of binary search depending of the number of elements.

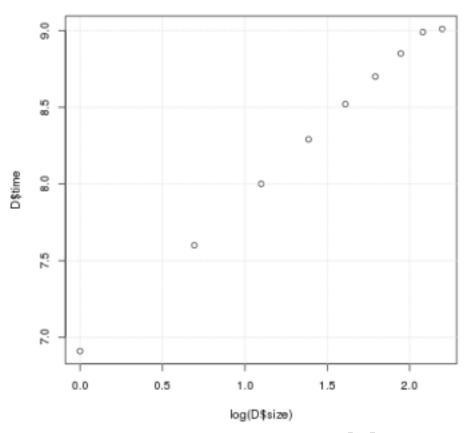


Size (x _i)	CPU-Time (y _i)
1	6.91
2	7.6
3	8.0
4	8.29
5	8.52
6	8.70
7	8.85
8	8.99
9	9.01

In R (linear regression without transformation)

```
> D = read.table("regr4.in", header=TRUE
> lr.out = lm(D$time~D$size)
> summary(lr.out)
Call:
lm(formula = D$time ~ D$size)
Residuals:
    Min
              10 Median 30
                                       Max
-0.43022 -0.06289 0.04178 0.17044 0.21578
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 7.09556 0.17547 40.437 1.47e-09 ***
       0.24467 0.03118 7.846 0.000103 ***
D$size
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.2415 on 7 degrees of freedom
Multiple R-squared: 0.8979, Adjusted R-squared: 0.8833
F-statistic: 61.56 on 1 and 7 DF, p-value: 0.0001031
```

Logarithmic transformation



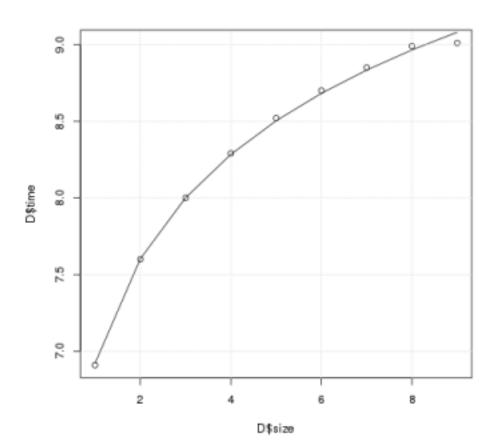
Size (log(x _i))	CPU-Time (y _i)
0	6.91
0.69	7.6
1.10	8.0
1.39	8.29
1.61	8.52
1.79	8.70
1.95	8.85
2.08	8.99
2.20	9.01

$$y = a + b \log(x)$$

In R (linear regression with transformation)

```
> D = read.table("regr4.in", header=TRUE)
> lr.out = lm(D$time~log(D$size))
> summary(lr.out)
Call:
lm(formula = D\$time \sim log(D\$size))
Residuals:
     Min
                10 Median 30
                                            Max
-0.069968 -0.002525 0.006602 0.017410 0.025730
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 6.92165 0.02391 289.53 1.55e-15 ***
log(D$size) 0.98229 0.01517 64.75 5.51e-11 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.03086 on 7 degrees of freedom
Multiple R-squared: 0.9983, Adjusted R-squared: 0.9981
F-statistic: 4192 on 1 and 7 DF, p-value: 5.508e-11
```

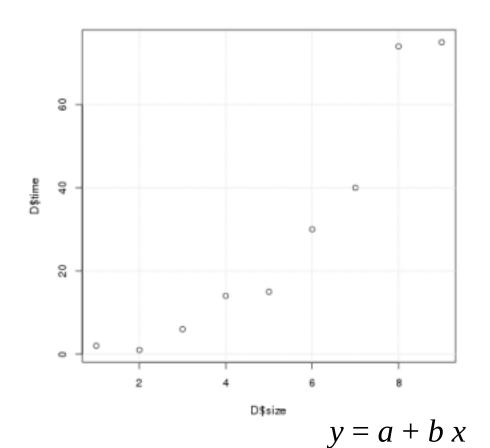
Logarithm transformation



Size (x _i)	CPU-Time (y _i)
1	6.91
2	7.6
3	8.0
4	8.29
5	8.52
6	8.70
7	8.85
8	8.99
9	9.01

$$y = 6.92 + 0.98 \log(x)$$

Example 4: CPU-time dependent of instance size



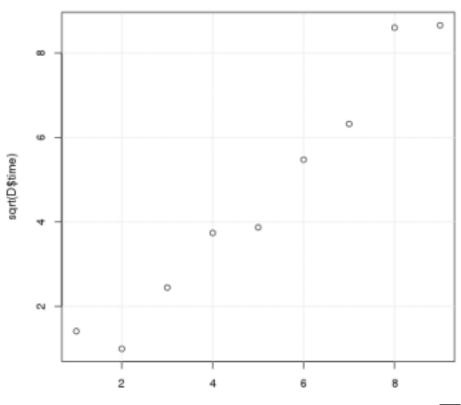
Size (x _i)	CPU-Time (y _i)
1	2
2	1
3	6
4	14
5	15
6	30
7	40
8	74
9	75

In R (linear regression without transformation)

```
> D = read.table("regr2.in", header=TRUE)
> lr.out = lm(D$time~D$size)
> summary(lr.out)
Call:
lm(formula = D\$time \sim D\$size)
Residuals:
   Min 1Q Median 3Q
                                  Max
-13.556 -8.389 -2.722 6.778 15.694
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) -21.028 7.881 -2.668 0.032087 *
        9.917 1.401 7.081 0.000197 ***
D$size
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 10.85 on 7 degrees of freedom
Multiple R-squared: 0.8775, Adjusted R-squared: 0.86
F-statistic: 50.14 on 1 and 7 DF, p-value: 0.000197
```

Example of a nonlinear model

Square root transformation of the dependent variable



D\$size

Size (x _i)	CPU-Time (¡)	
1	1.41	
2	1	
3	2.45	
4	3.74	
5	3.87	
6	5.48	
7	6.32	
8	8.60	
9	8.66	

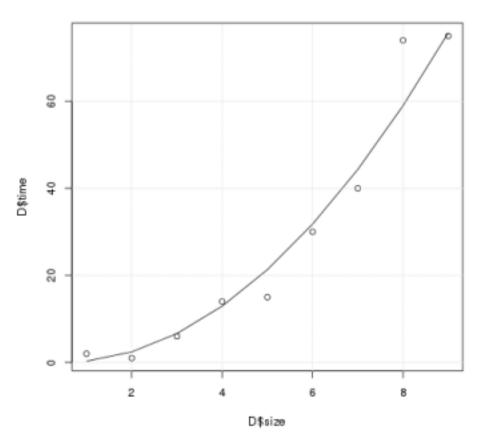
$$\sqrt{y} = a + b x$$

Example of linear regression

In R (linear regression with transformation)

```
> D = read.table("regr2.in", header=TRUE)
> lr.out = lm(sqrt(D$time)~D$size)
> summary(lr.out)
Call:
lm(formula = sqrt(D$time) ~ D$size)
Residuals:
            10 Median 30
   Min
                                  Max
-0.7429 -0.3339 -0.1238 0.1471 0.9226
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) -0.49055 0.44817 -1.095
                                          0.31
       1.02128 0.07964 12.823 4.07e-06 ***
D$size
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.6169 on 7 degrees of freedom
Multiple R-squared: 0.9592, Adjusted R-squared: 0.9533
F-statistic: 164.4 on 1 and 7 DF, p-value: 4.068e-06
```

Example of a nonlinear model



Size (x _i)	CPU-Time (y _i)
1	2
2	1
3	6
4	14
5	15
6	30
7	40
8	74
9	75

 $y = (-0.49 + 1.02 x)^2$

Summary of transformations

- Standard linear regression:
- y = a + bx

 $\hat{y} = a + bx$

• Exponential model :

ln(y) = a + bx

 $\hat{y} = e^{a + bx}$

• Quadratic model:

 $\sqrt{y} = a + bx$

 $\hat{y} = (a + bx)^2$

Reciprocal model

1/y = a + bx

 $\hat{y} = 1 / (a + bx)$

• Logarithmic model :

 $y=a+b \ln(x)$

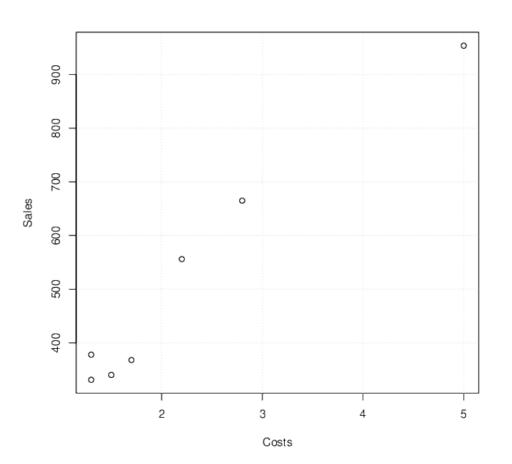
 $\hat{y} = a + b \ln(x)$

• Power model :

- ln(y) = ln(a) + b ln(x)
- $\hat{y} = ax^b$

- Linear relation between the independent and the dependent variable
- Independence of residuals
- Normal distribution of residuals
- Equal variance of residuals

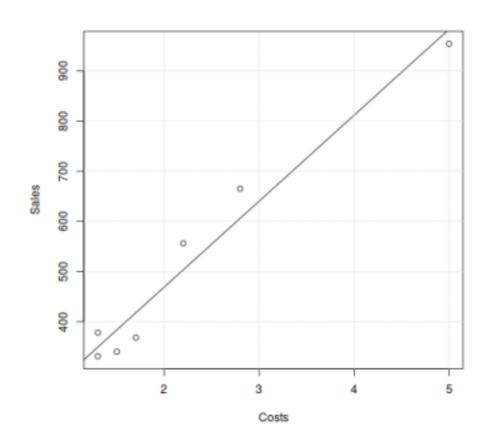
Example: Monthly E-Commerce Sales and On-line advertising costs



Costs	Sales
1.7	368
1.5	340
2.8	665
5.0	954
1.3	331
2.2	556
1.3	376

In R (linear regression)

Example: Monthly E-Commerce Sales and On-line advertising costs



Costs	Sales
1.7	368
1.5	340
2.8	665
5.0	954
1.3	331
2.2	556
1.3	376

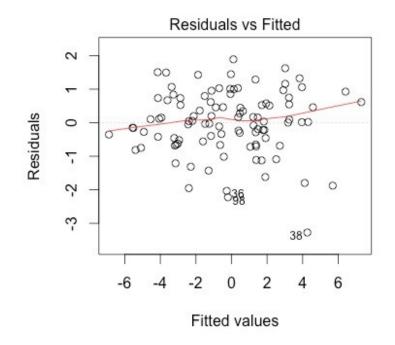
Linear relation between the independent and the dependent variable

> plot(lm(R\$Sales~R\$Cost))

Residuals vs Fitted 9 06 6 20 Residuals 8 500 700 900 600 800 1000 Fitted values Im(R\$Sales ~ R\$Cost)

Plot of residuals versus fitted values

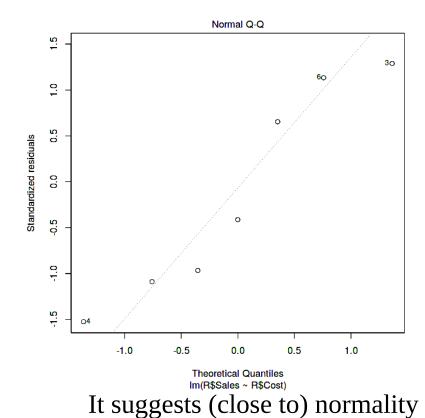
- The red line should be almost flat



It suggests non-linearity

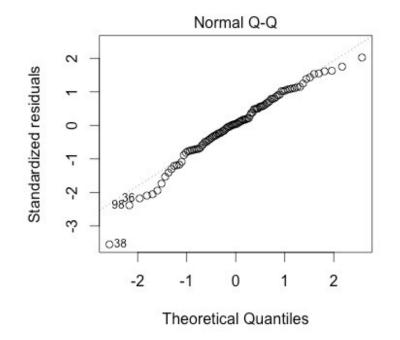
Normal distribution of residuals

> plot(lm(R\$Sales~R\$Cost))



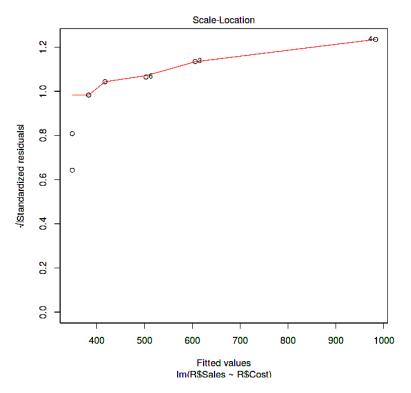
Normal Q-Q plot

- The points should follow the line



Equal variance of residuals

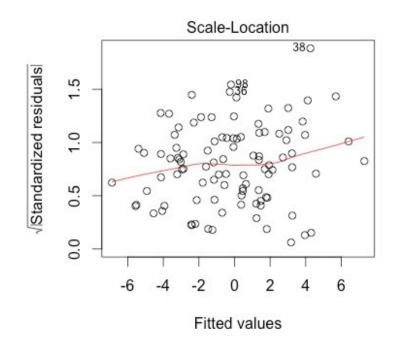
> plot(lm(R\$Sales~R\$Cost))



It suggests unequal variance of residuals

Scale-location plot

- Horizontal line with equally spread points



- Contingency tables show frequencies produced by crossclassifying observations
- Example, aspects of career development and group age— is career development related to group age?

	Learning new skills	Pay increases	Career path	Total
18-39	7	20	16	43
40-60	18	22	8	48
Total	25	42	24	91

- Baseline comparison: counts that would occur by random chance if the variables are independent
- Each cell $E_{ij} = (i-th col total * j-th row total)/table total$

	Learning new skills	Pay increases	Career path	Total
18-39	11.8	19.8	11.3	43
40-60	13.2	22.2	12.7	48
Total	25	42	24	91

- Significance is the probability of obtaining, by chance, a table as or more deviant than the observed table, if the variables are independent
- Note: no causality is necessarily implied by the outcome

	Learning new skills	Pay increases	Career path	Total
18-39	(7) 11.8	(20) 19.8	(16) 11.3	43
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 Chi-square is a test statistic that aggregates the information in table – the greater the deviation from expected values, the larger is the statistic

$$\chi^2 = \sum_{i=1}^r \sum_{j=1}^c \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$$

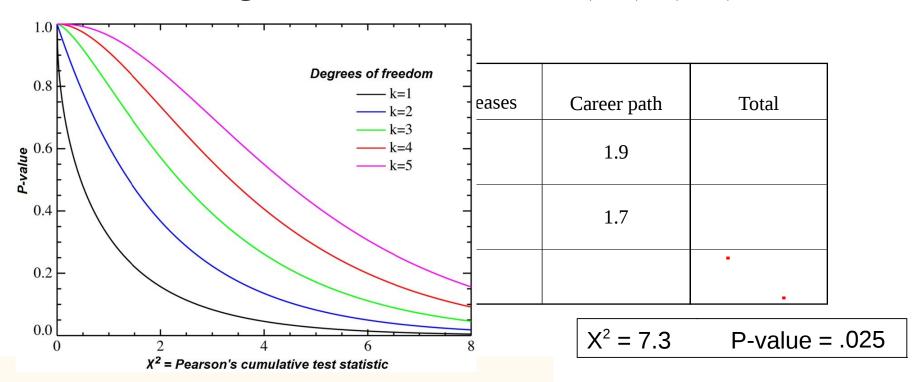
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 Chi-square is a test statistic that aggregates the information in table – the greater the deviation from expected values, the larger is the statistic

$$\chi^{2} = \sum_{i=1}^{r} \sum_{j=1}^{c} \frac{\left(O_{ij} - E_{ij}\right)^{2}}{E_{ij}} = 7.3$$

	Learning new skills	Pay increases	Career path	Total
18-39	2.00	0.0	1.9	
40-60	1.8	0.0	1.7	
Total				

- Chi-square is distributed *approximately* according to the Chi-square probability distribution
- Chi-square probabilities are found in tables. Needs to know the degrees of freedom: df = (r-1)*(c-1)



• Chi-squared test in R

- Chi-square must be based only on counts and each subject must contribute only to a single cell
- Rules of thumb: No expected counts less than 5
- Can combine columns/rows to increase expected counts that are too low – but it may reduce interpretability
- It says nothing about which parts of the table are responsible for a of association
- It a measure of *significance* but it is not a good measure of *strength* large chi-square statistic

Evaluation of a new user interface

	Male	Female
Like	165	300
Don't like	176	81

H₀: The opinion with respect to the new interface is not related to gender

H₁: The opinion with respect to the new interface is related to gender

Evaluation of a new user interface

	Male	Female	Total
Like	165 (219.6)	300 (245.4)	465
Don't like	176 (121.4)	81 (135.6)	257
Total	341	381	722

Chi-square value: 72.3

Critical value in the Chi-square distribution for 5% significance level and df=1: 3.84

 H_0 is rejected in R: qchisq(.95,df=1)

In the case of 2x2, Fisher test gives an exact value

	Male	Female
Like	165	300
Don't like	176	81

```
> f <- matrix(c(165,300,176,81),nr=2,byrow=T)
> fisher.test(f)
    Fisher's Exact Test for Count Data
data: f
p-value < 2.2e-16</pre>
```