

$$F = G \frac{m_1 m_2}{d^2}$$

$$\phi(x) = \frac{1}{\sqrt{2\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

Regression Modelling in R

Sonja N. Tang and Fernando Guntoro

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

$$\frac{df}{dt} = \lim_{h \rightarrow 0} \frac{f(t+h) - f(t)}{h}$$

Introductions

- **Name:** Sonja
- **Origin:** Vienna, Austria
- **Department:** Epidemiology and Biostatistics and MRC Centre for Environment and Health
- **PhD topic:** Causal network analysis for health data
- **Favourite movie:** Everything Everywhere All At Once

- **Name:** Fernando
- **Origin:** Jakarta, Indonesia
- **Department:** Epidemiology and Biostatistics and Infectious Disease Epidemiology
- **PhD topic:** Multi-omics analysis of COVID-19 severity and long COVID
- **Favourite movie:** Hacksaw Ridge

- Name
- Department
- PhD topic
- Favourite movie?



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Learning outcomes

1. **Define and explain** fundamental concepts of regression modelling.
2. **Formulate, apply, and compare** regression models based on a research question.
3. **Estimate** regression coefficients using “R” and **interpret** them in the context of the question.
4. **Interpret** regression model results from scientific papers.

Table of contents

1. Theory (~45 min)

- Background
- Linear regression
- Logistic regression

Break (5 min)

2. R practical in RStudio (part I): Linear Regression (~45 min)

Break (5 min)

3. R practical in RStudio (part II): Logistic Regression (~30 min)

4. Interpreting a Study (~15 min)

Main idea of regression modelling

The problem: We have loads of data and we want to **describe the relationship**.

A solution: We build a **regression model**. There are many regression models. Today we're focussing on:

- A. Linear regression
- B. Logistic regression

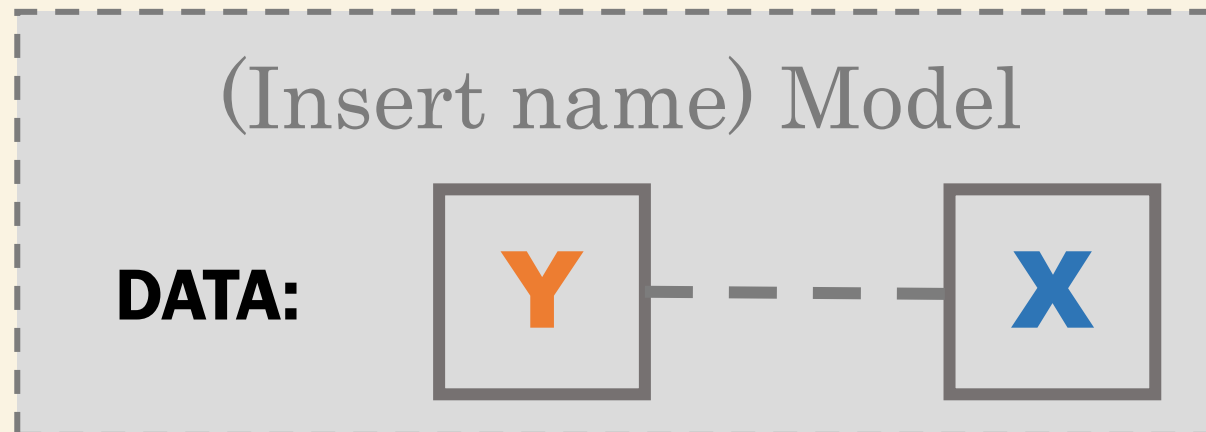
Height	Weight
1.1	0.4
1.9	1.2
1.7	1.9
2.8	2.0
2.3	2.8

What is regression modelling?

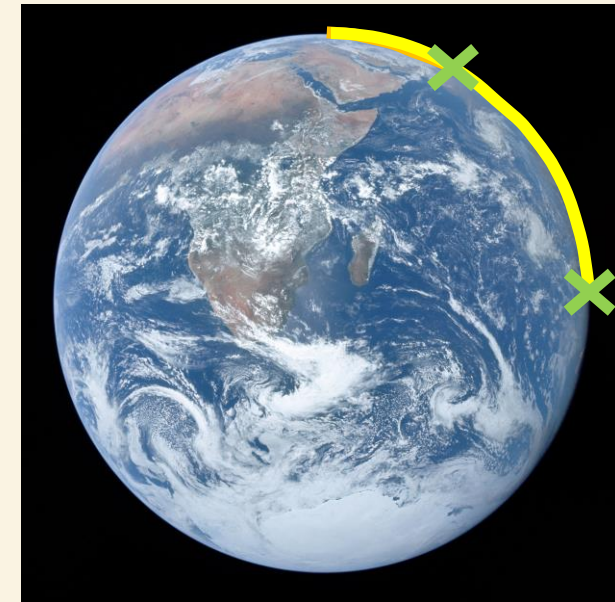
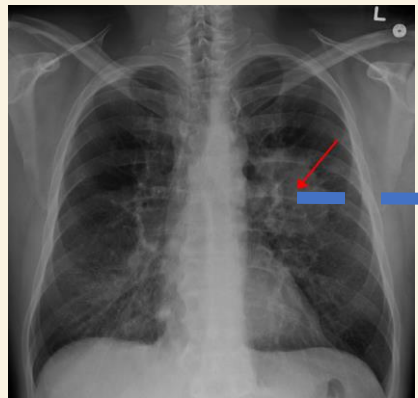
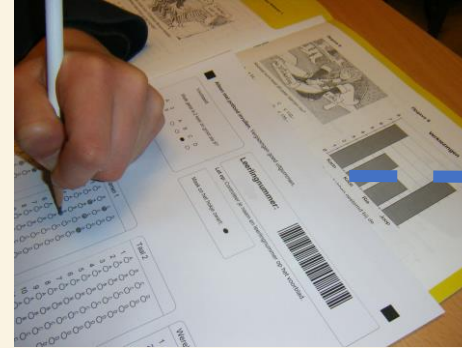
In statistics, regression modelling is a process for
estimating a line or curve that
best represents the general trend between
one **outcome variable (Y)** and one or more **predictor variables (X)**.

dependent variable,
response,
label,
prediction

independent variables,
exposures,
explanatory variables,
features



When do we need regression modelling?



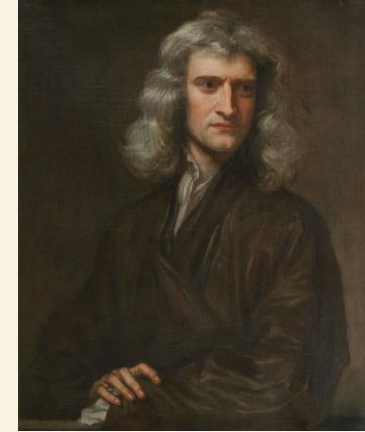
When do we need regression modelling?



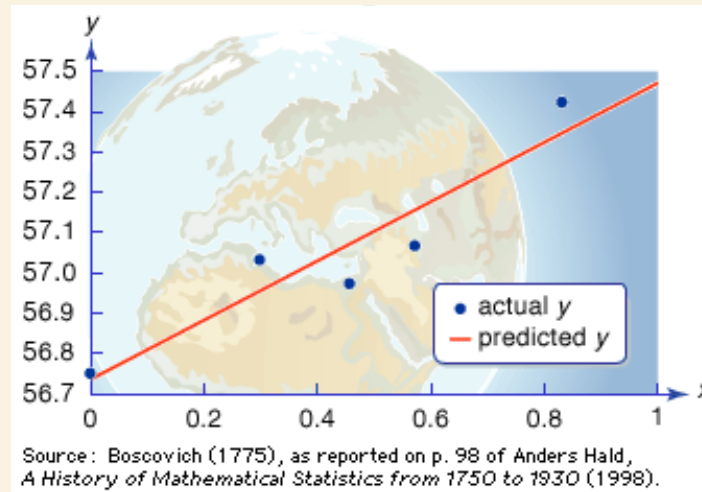
Jacques Cassini
(1677-1756)



Arc length in Paris toise
(roughly 1.9m)



Isaac Newton
(1643-1727)



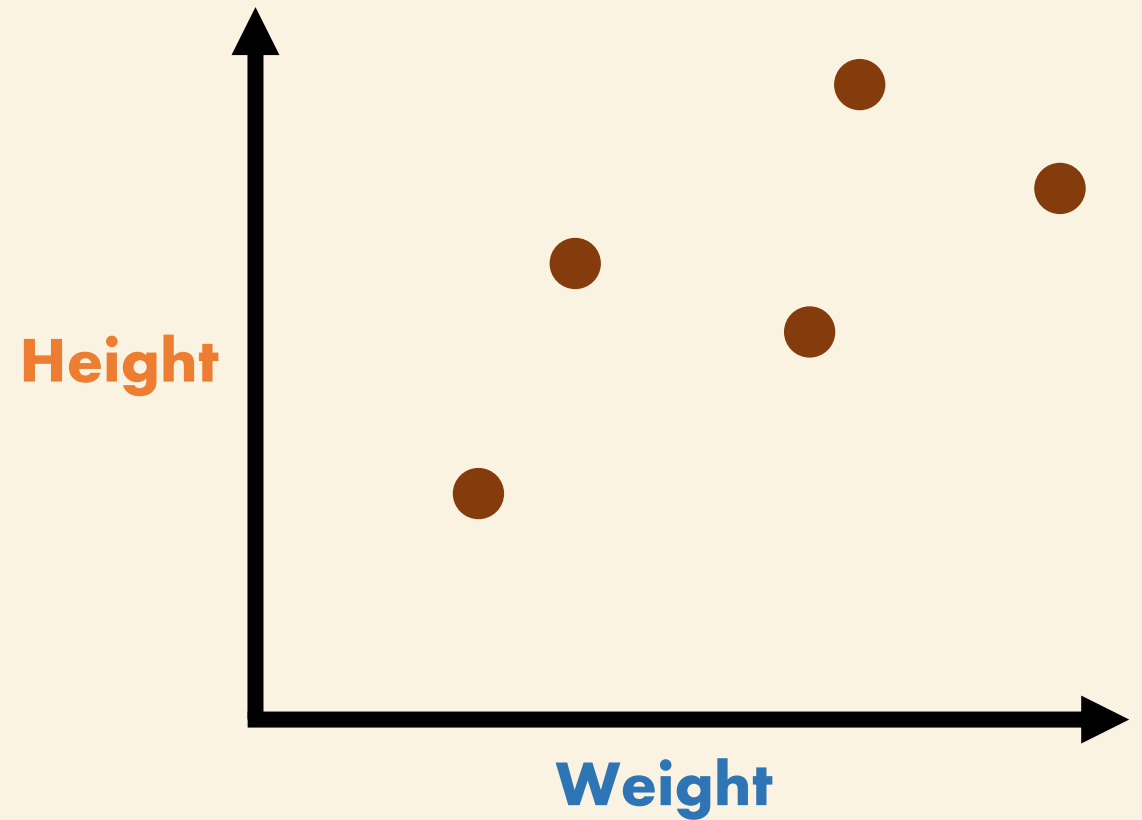
Latitude in degrees



Linear regression using the least squares method

One outcome (Y) and one predictor (X)

Height	Weight
1.1	0.4
1.9	1.2
1.7	1.9
2.8	2.0
2.3	2.8



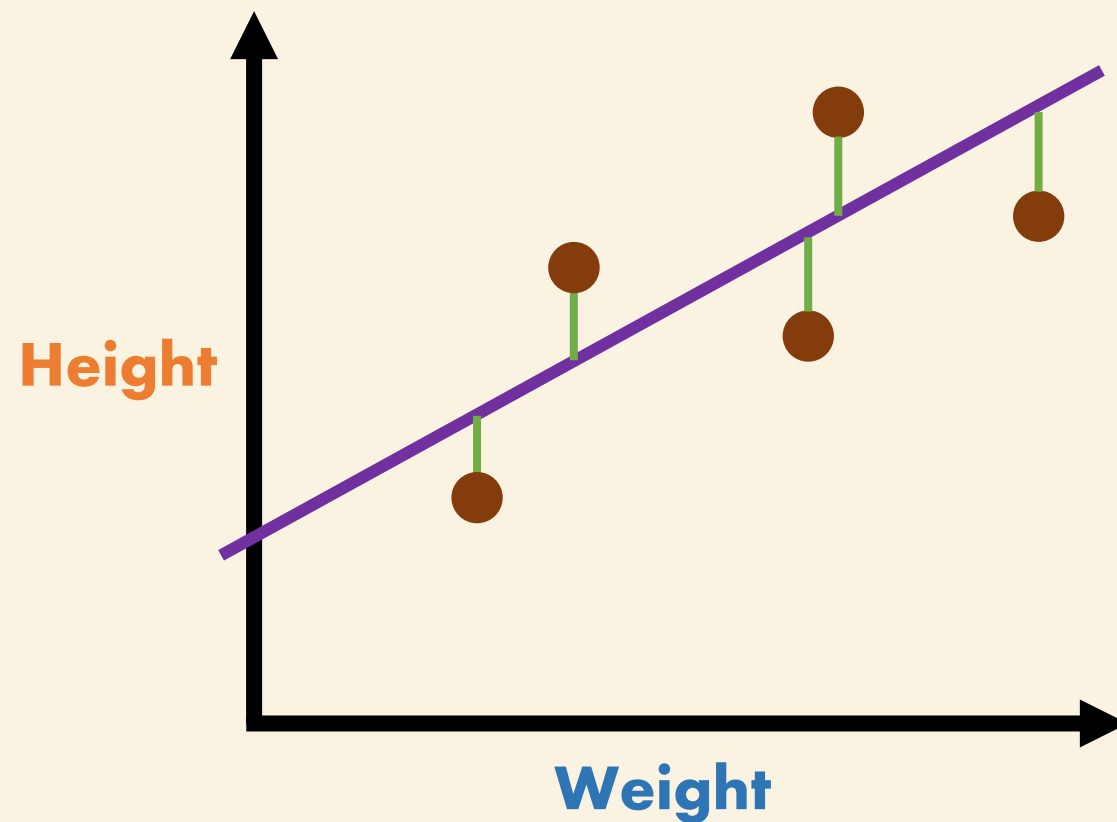
Linear regression

1. Use **least-squares** to fit a line to the data.
2. Calculate the R^2 .
3. Calculate a *p-value* for R^2 .

Least-squares minimises the
Sum of the Squared Residuals (SSR)

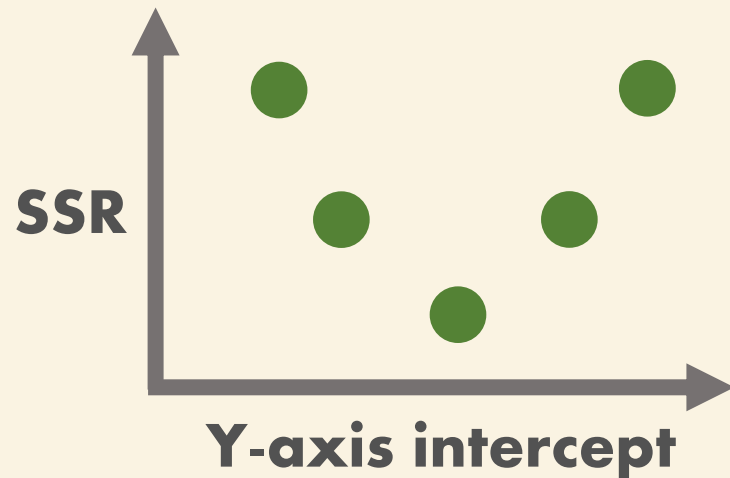
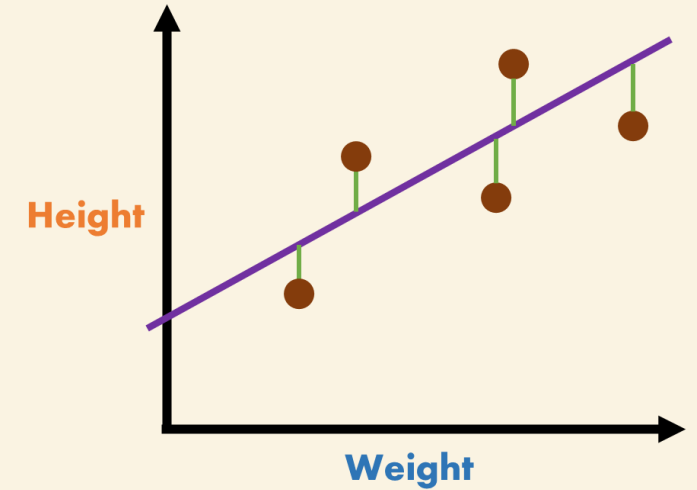
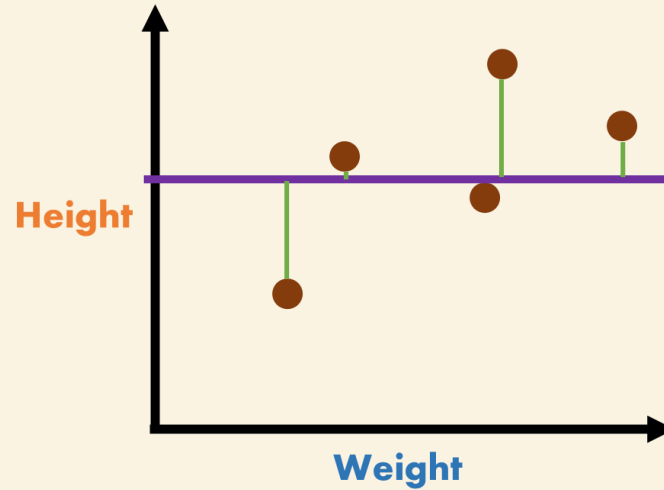
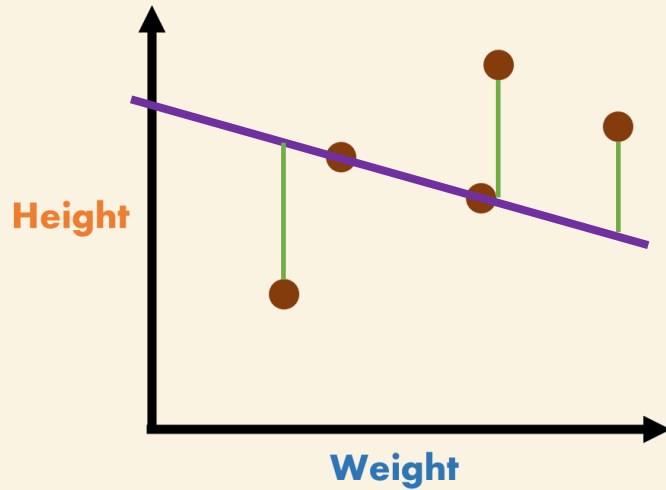
Residual = Observed - Fitted

$$SSR = \sum_{i=1}^n (\text{Observed}_i - \text{Fitted}_i)^2$$



Linear regression

1. Use **least-squares** to fit a line to the data.
2. Calculate R^2 .
3. Calculate a ***p*-value** for R^2 .



$y = mx + b$, where
 y = how far up
 x = how far along
 m = slope
 b = the y-intercept

Height = slope x Weight + intercept
Height = $0.5 \times \text{Weight} + 1.1$

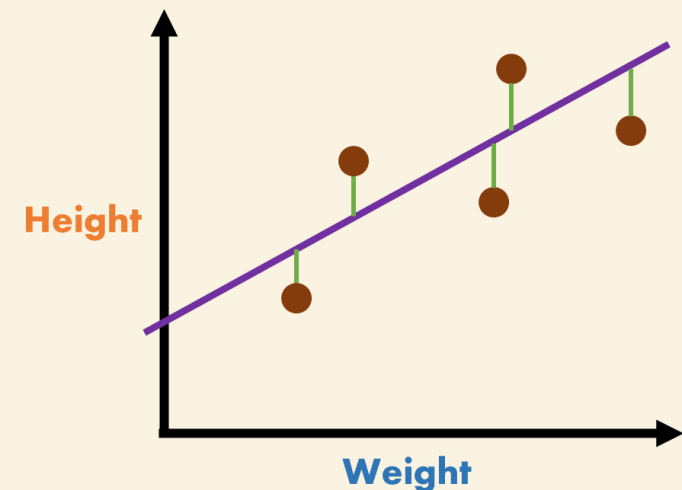
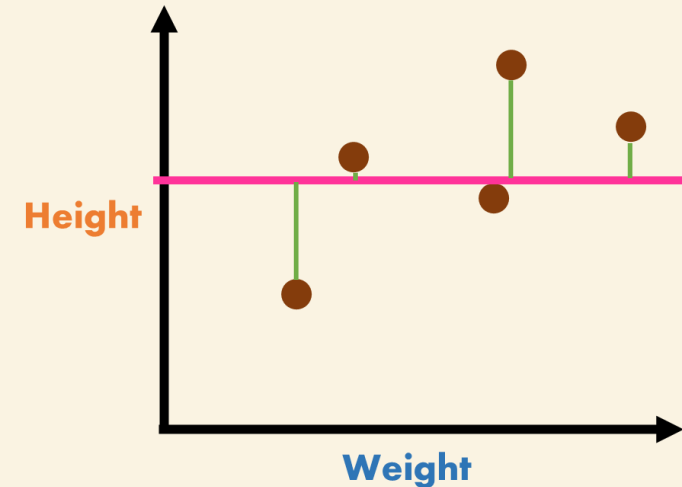
Linear regression

1. Use least-squares to fit a line to the data.
2. Calculate the R^2 .
3. Calculate a p -value for R^2 .

R^2 is the proportion of the variation in the **outcome** that is explained by the **predictor**.

$$R^2 = \frac{SSR(\text{mean}) - SSR(\text{fitted line})}{SSR(\text{mean})}$$

$$R^2 = \frac{1.6 - 0.5}{1.6} = 0.7$$



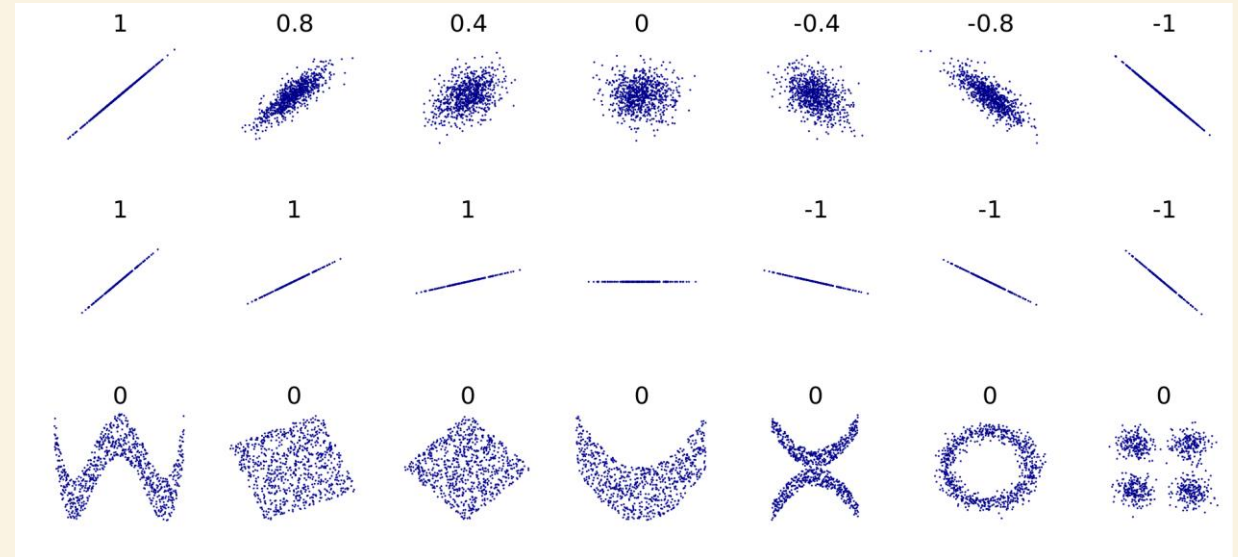
Pearson correlation coefficient (ρ)

The Pearson correlation coefficient (ρ , or rho) is the measure of **linear correlation** between two variables.

The word Correlation is made of **Co-** (meaning "together"), and **Relation**.

$$\rho = r$$

$$\rho^2 = r^2 = R^2$$



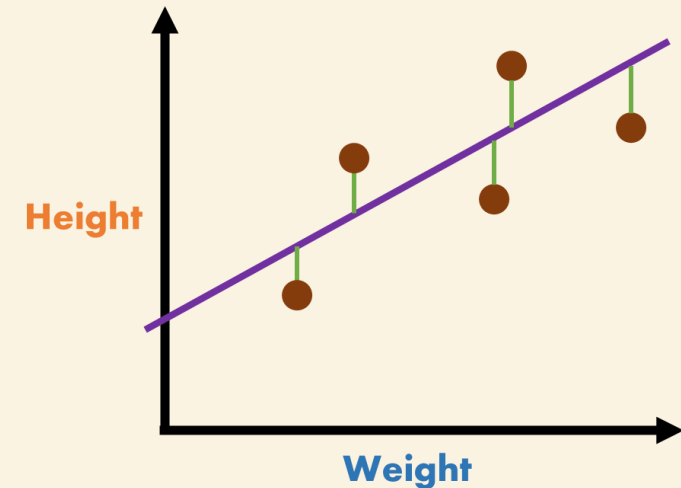
- Correlation is **Positive** when the values **increase** together, and
- Correlation is **Negative** when one value **decreases** as the other increases
- The value shows how good the correlation is (not how steep the line is), and if it is positive or negative.

Linear regression

1. Use least-squares to fit a line to the data.
2. Calculate the R^2 .
3. Calculate a ***p*-value** for R^2 .

The *p*-value for our R^2 tells us the probability that random data could result in a similar or better R^2 .

In general, *p*-values below 0.05 give us a large confidence in the results of our analysis.



$$\text{Height} = 0.5 \times \text{Weight} + 1.1$$
$$R^2 = 0.7$$

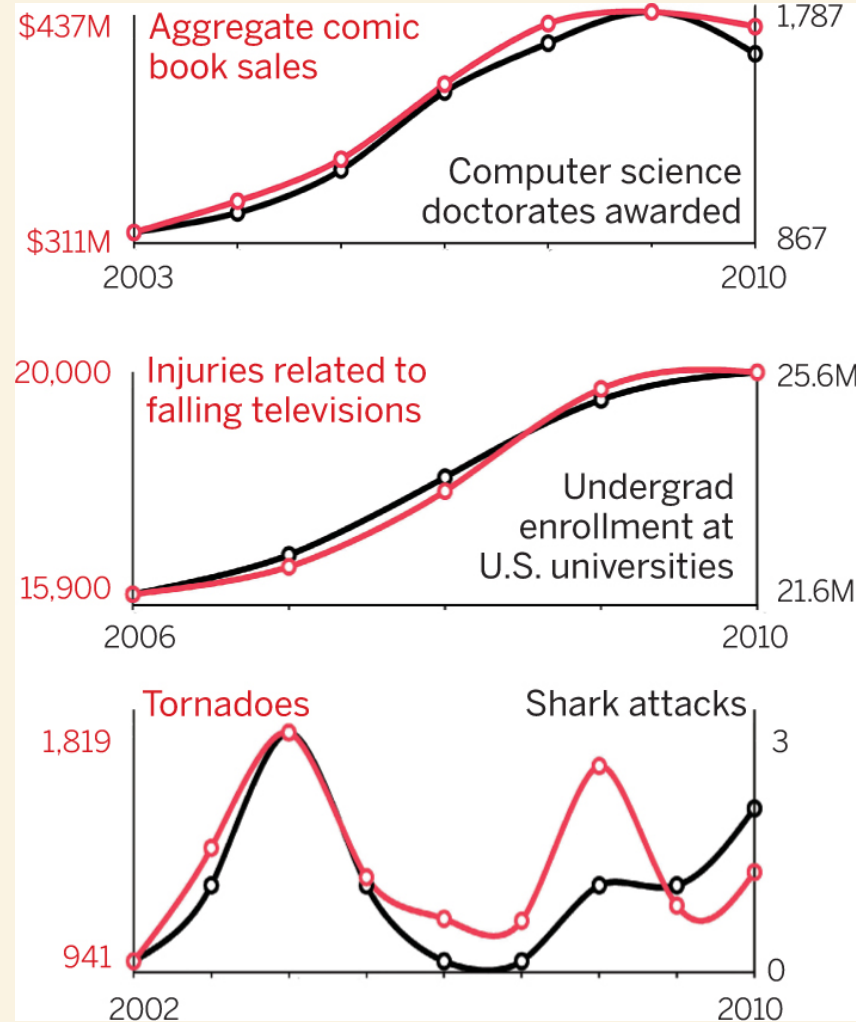
$$p\text{-value} = 0.1$$

Correlation is not always causation

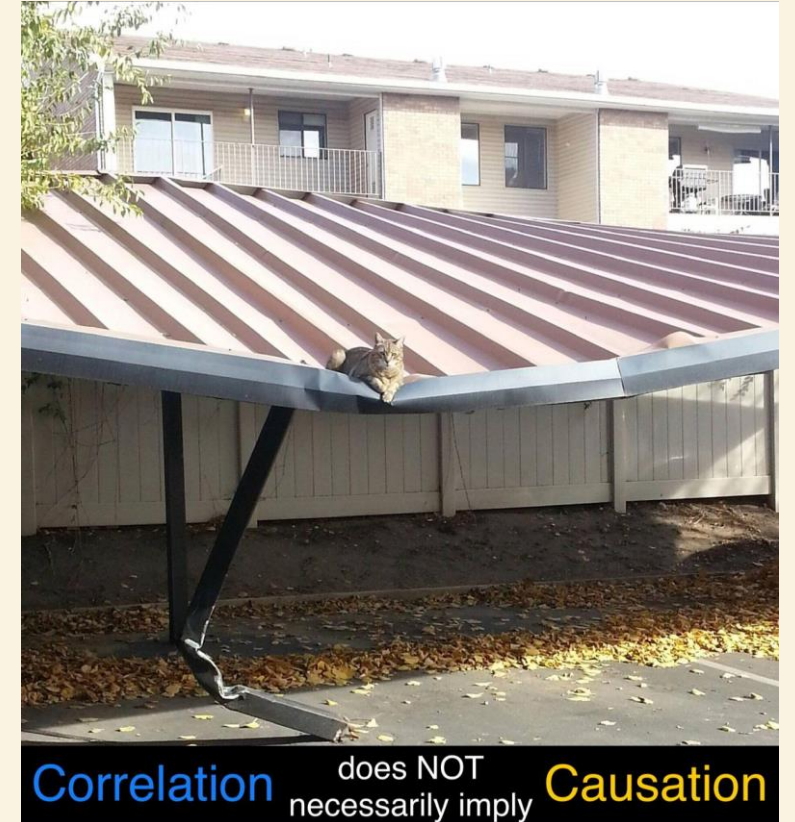
Height \sim Weight

Height \leftarrow Weight

Height \rightarrow Weight



Source: Tyler Vigen for Science Magazine



One outcome and multiple predictors

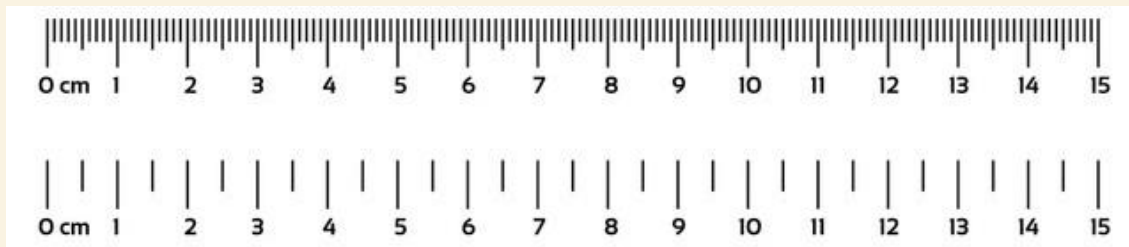
Height	Weight	Shoe size	Favourite colour
1.1	0.4	36	Green
1.9	1.2	41	Blue
1.7	1.9	39	Blue
2.8	2.0	43	Orange
2.3	2.8	44	Yellow

Continuous and discrete data

Height	Weight	Shoe size	Favourite colour
1.1	0.4	36	Green
1.9	1.2	41	Green
1.7	1.9	39	Blue
2.8	2.0	43	Blue
2.3	2.8	44	Yellow

Continuous data is measurable and can take any numeric value within a range.

The precision of the measurements is only limited by the tools we use, e.g. height in cm or mm:



Discrete data is countable and only takes specific values. We count the number of people who sit in the categories.



Two people love the colour green, two blue, and one yellow.

Linear regression with discrete measurements

- Old linear regression: **Height** = 0.5 x **Weight** + 1.1
- New linear regression: **Height** = 0.1 x **Favourite colour** + 1.1

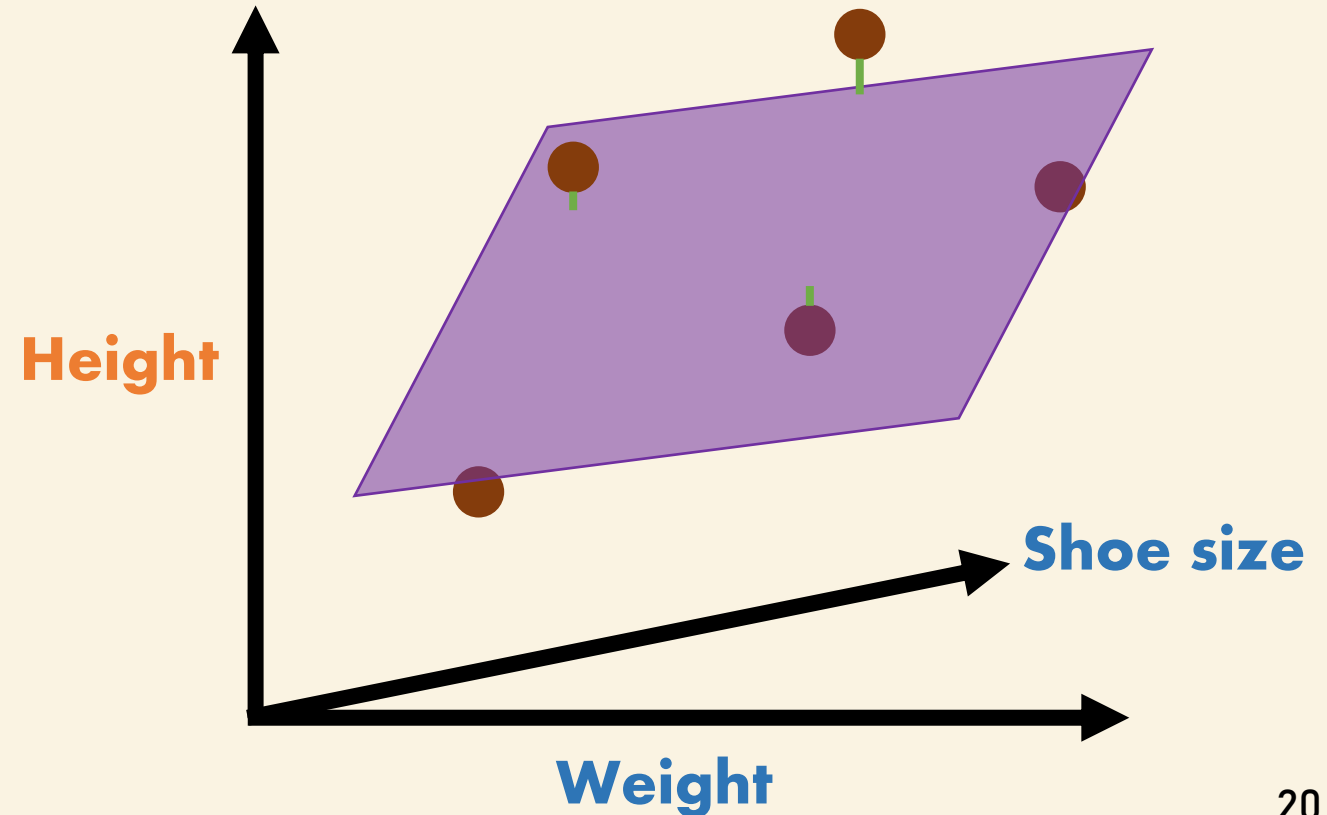
Height	Fav. colour
1.1	Green
1.9	Blue
1.7	Blue
2.8	Green
2.3	Yellow



Multiple linear regression

- Simple linear regression: $\text{Height} = 0.5 \times \text{Weight} + 1.1$
- Multiple linear regression: $\text{Height} = 0.5 \times \text{Weight} + 0.3 \times \text{Shoe size} + 1.1$

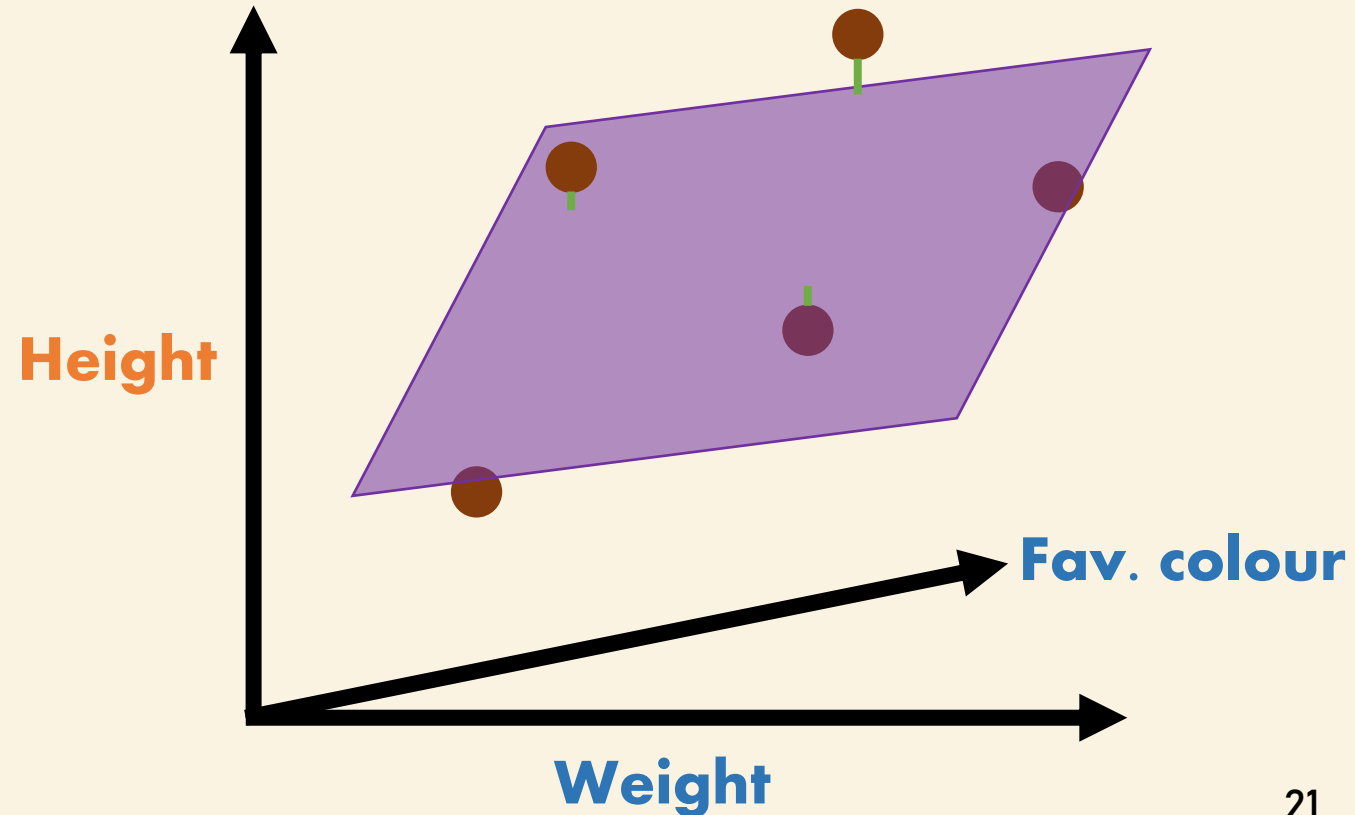
Height	Weight	Shoe size
1.1	0.4	36
1.9	1.2	41
1.7	1.9	39
2.8	2.0	43
2.3	2.8	44



Multiple linear regression

- Simple linear regression: $\text{Height} = 0.5 \times \text{Weight} + 1.1$
- Multiple linear regression: $\text{Height} = 0.5 \times \text{Weight} + 0.3 \times \text{Fav. colour} + 1.1$

Height	Weight	Fav. colour
1.1	0.4	Green
1.9	1.2	Blue
1.7	1.9	Blue
2.8	2.0	Green
2.3	2.8	Yellow



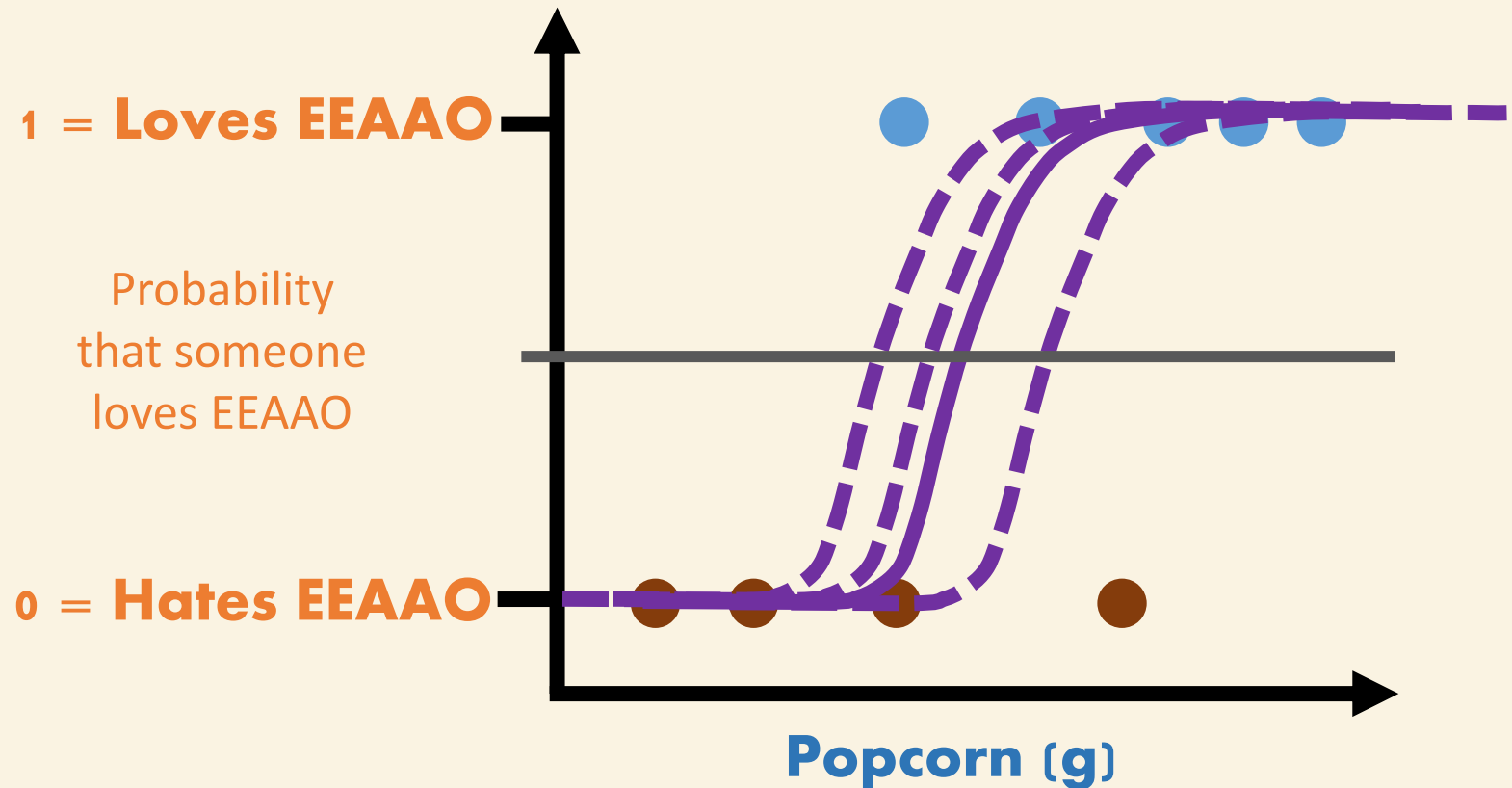
Logistic regression

1. Use **maximum likelihood** to fit an S-shaped logistic function to the data.
2. Calculate the R^2 .
3. Calculate the p-value.

Logistic regression

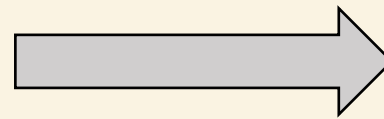
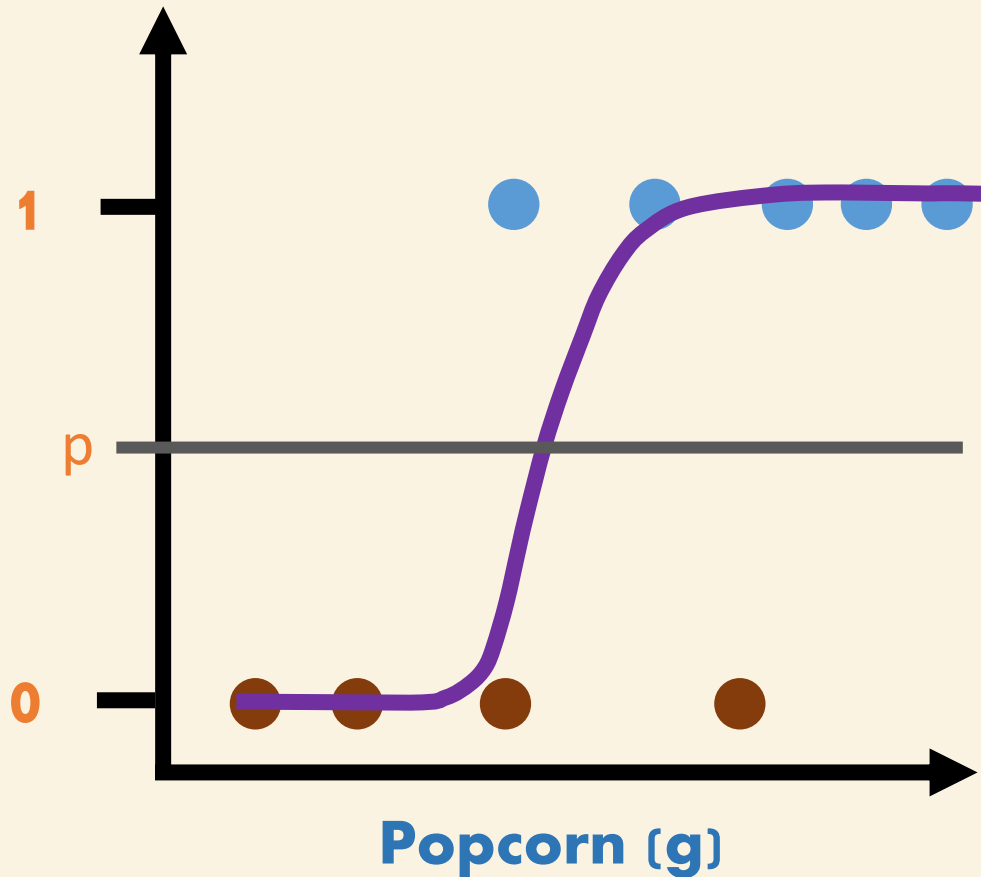
1. Use **maximum likelihood** to fit an S-shaped logistic function to the data.
2. Calculate the R^2 .
3. Calculate the p-value.

Loves EEAAO	Popcorn (g)
1	95
0	50
1	100
1	85
0	60

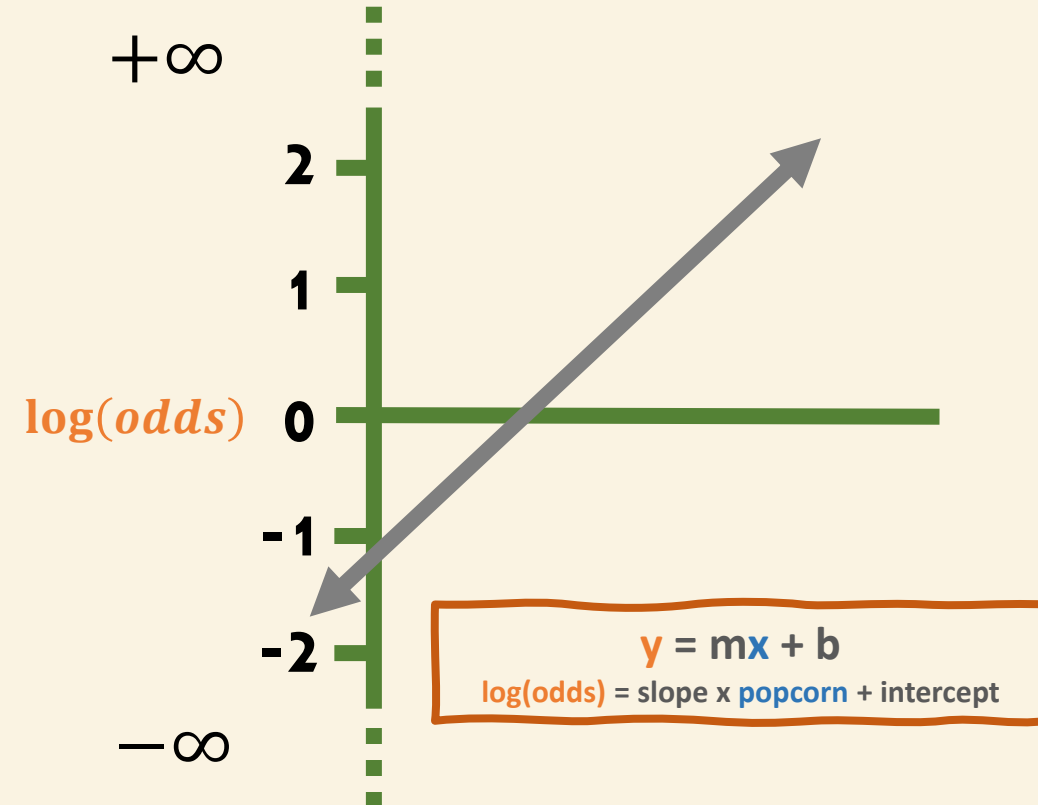


Logistic regression

1. Use maximum likelihood to fit an S-shaped logistic function to the data.
2. Calculate the R^2 .
3. Calculate the p-value.



Use logit function:
 $\log\left(\frac{p}{1-p}\right)$



Multiple logistic regression

- As with linear regression, we can use multiple discrete and continuous **predictors**.

Loves EEAAO	Popcorn (g)	Loves Hacksaw Ridge	Astrological sign
1	95	0	Aquarius
0	50	1	Virgo
1	100	0	Taurus
1	85	1	Gemini
0	60	1	Leo

Practical session – but why use R?



Practical session – but why use R?



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Literature workshop

Mental health and caregiving experiences of family carers supporting people with psychosis (Sin *et al*, 2021)

tinyurl.com/2as79xtv

Workshop questions

Spend 10 minutes to skim through the Abstract and Table 1-3.

- 1. What was the aim of the study?**
- 2. What were the dependent and independent variables?**
- 3. Interpret the regression coefficients in Table 3.**

Workshop answers

1. What was the aim of the study?

To explore the associations between demographic, carer characteristics, and mental health outcomes of family carers supporting an individual with psychosis.

Workshop answers

2. What were the dependent and independent variables?

Dependent variable: Warwick-Edinburgh Mental Wellbeing Scale (WEMWBS); range 14-70, higher score better wellbeing

Independent variable: (9) age, gender, ethnicity, employment status, highest education level achieved, marital status, relationship with CfP, living arrangement, duration of care.

Workshop answers

3. Interpret the regression coefficients in Table 3.

e.g. *Age of CfP*

For every unit increase in age of CfP (1 year):

- **(Coefficient + CI)** WEMWBS on average slightly increases by 0.29 with a 95% CI 0.1 to 0.5, after adjusting for other variables in the model
- **(p-value)** there is a strong evidence ($p < 0.01$) that this association is not caused by random chance

Next steps

- **Resources:**

- YouTube:** StatQuest

- Book:** R for Data Science (2nd Edition)

- Courses:** Imperial Graduate School, Coursera, DataCamp

- **Statistics fundamentals:** histograms, probability distributions, hypothesis testing
- **Machine learning:** regression, classification, clustering, dimensionality reduction

Learning outcomes

1. Define and explain fundamental concepts of regression modelling.

- Regression models contain one outcome and one or multiple predictors.
- Regression modelling consists of fitting a line or curve to the data and calculating the R^2 and p-value.

2. Formulate, apply, and compare regression models based on a research question.

- Formulate and apply bespoke $\text{lm}(y \sim x)$ and $\text{glm}(y \sim x, \text{family} = \text{binomial})$ models.
- Identify potential covariates or confounding variables that should be considered in a regression model.

3. Estimate regression coefficients using R and interpret them in the context of the question.

- Assess the fit of a regression model using measures such as R-squared and adjusted R-squared.

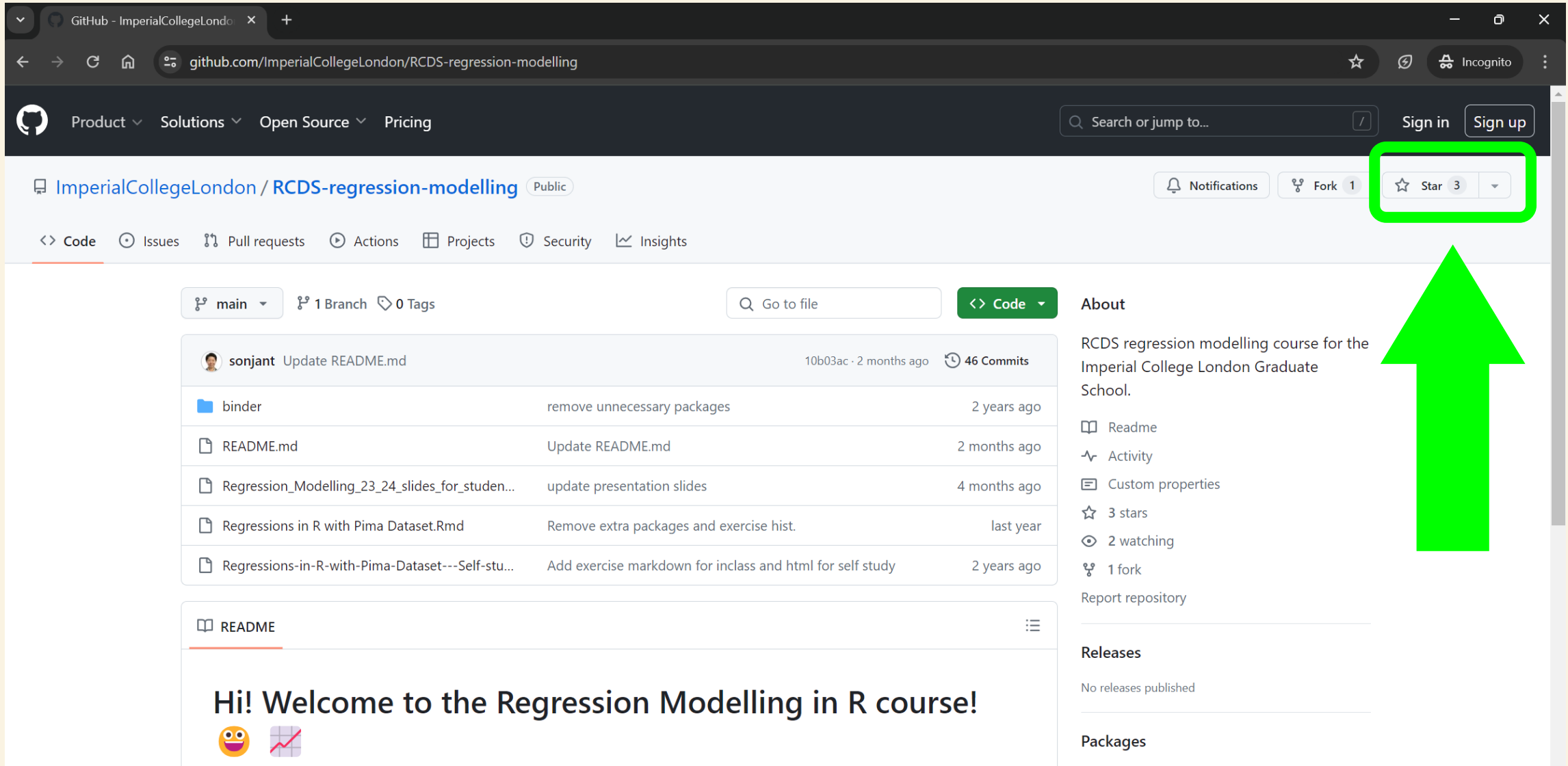
4. Interpret regression model results from scientific papers.

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binder	remove unnecessary packages	2 years ago
README.md	Update README.md	2 months ago
Regression_Modelling_23_24_slides_for_studen...	update presentation slides	4 months ago
Regressions in R with Pima Dataset.Rmd	Remove extra packages and exercise hist.	last year
Regressions-in-R-with-Pima-Dataset---Self-stu...	Add exercise markdown for inclass and html for self study	2 years ago

README

Hi! Welcome to the Regression Modelling in R course!

😊 📈

About

RCDS regression modelling course for the Imperial College London Graduate School.

- Readme
- Activity
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- 3 stars
- 2 watching
- 1 fork

Report repository

Releases

No releases published

Packages

Graduate School feedback form

Attendance link