Building a Bayesian Burrito:

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Description

San Diego has long been widely celebrated for its prime location, breezy ocean views, and fine dining experiences. One thing that only the locals fully appreciate is how great its Mexican food offerings are—no surprise given that the Mexican border is only 15 miles away.

As a burrito aficionado (I gained a remarkable 15 pounds during my first year in medical school due to a diet of [almost] exclusively Chipotle burritos) and former denizen of San Diego, when I saw that a like-minded searcher from the San Diego area had collected years of data on the subject of local burrito options in San Diego I grew excited— and a little bit hungry...

Data Source

This project uses data from <u>Scott Cole's Github site</u>. A few years ago, Scott and some San Diego friends started rating local burritos on a 10 point scale. In his words:

- 1. "Volume "size matters," "bigger is better," or whatever your favorite innuendo is fits because there's nothing more disconcerting than ordering a burrito and not being full.
- 2. Tortilla quality
- 3. Temperature the Goldilocks zone
- 4. Meat quality
- 5. Non-meat filling quality
- 6. Meat: filling The ratio between meat and non-meat. Perhaps the golden ratio: 1.6180339887...
- 7. Uniformity Bites full of sour cream and cheese with no meat are disappointing.
- 8. Salsa quality and variety!
- 9. Flavor synergy "That magical aspect a great burrito has, making everything come together like it is a gift from the skies" A wise Dutchman
- 10. Wrap integrity you ordered a burrito, not a burrito bowl."

Based on the above 10 point scale, Scott and his burrito-loving friends also rendered a final burrito rating (on a 5 point, noninteger scale).

Study Population

Our study population is the burritos of the greater San Diego area. Mr. Cole and colleagues rated 423 burritos from May 2011 to August 2019. In addition to the 10 point ratings we saw before, he also collected data on burrito ingredients.

Variables

A description of the data and the variables of interest is seen below.

. describe

Contains data from burrito_clean.dta

obs: 423 vars: 60 23 Jul 2020 09:27

	storago	dieplan	772] 110	
variable name	type	display format	label	variable label
burrito	str30	%30s		burrito name
date	str10			date of rating
neighborhood	str18	%18s		neighborhood in San Diego
yelp		%9.0g		yelp rating
google		%9.0g		google rating
cost		%9.0g		cost of burrito (\$)
hunger	float	%9.0g		hunger level of reviewer
massg	int	%8.0g		mass of burrito (g)
densitygml	float	_		density of burrito (g/mL)
length	float	_		length of burrito
circum	float	%9.0g		circumference of burrito
volume	float	%9.0g		volume of burrito
tortilla	float	%9.0g		rating of quality of tortilla
temp	float	%9.0g		rating of temperature of
burrito	61 +	0.0.0		matian of mark in bounds.
meat	float float	%9.0g		rating of meat in burrito
fillings	IIOat	%9.0g		rating of non-meat fillings in
the burrito	£100+	°-0 0~		matic between meat and non meat
meatfilling uniformity	float float	_		ratio between meat and non-meat
salsa	float	_		rating of uniformity of burrito rating of salsa used in burrito
	float	%9.0g %9.0g		rating of the burrito's synergy
synergy wrap	float	%9.0g %9.0g		integrity of burrito's wrap job
overall	float	%9.0g %9.0g		overall rating of the burrito
reviewer	str12	%12s		reviewer name
date num	float	%d		date of rating
l location	str51			restaurant name
chips num	float			indicator for chips
recommend	float			would reviewer recommend
burrito	11040	03.09		
beef ind	float	%9.0g		indicator for beef
pico_ind	float	%9.0g		indicator for pico
guac ind	float	%9.0g		indicator for guac
cheese ind	float	%9.0g		indicator for cheese
fries ind	float	%9.0g		indicator for fries
sourcream ind	float	%9.0g		indicator for sourcream
pork ind	float	%9.0g		indicator for pork
chicken ind	float	%9.0g		indicator for chicken
shrimp ind	float	%9.0g		indicator for shrimp
fish_ind	float	%9.0g		indicator for fish
rice_ind	float	%9.0g		indicator for rice
_				

```
beans_ind float %9.0g
lettuce_ind float %9.0g
tomato_ind float %9.0g
                                                               indicator for beans
                                                               indicator for lettuce
                                                               indicator for tomato
bellpeper ind float %9.0g
                                                               indicator for bellpeper
carrots_ind float %9.0g cabbage_ind float %9.0g sauce_ind float %9.0g cilantro_ind float %9.0g onion_ind float %9.0g taquito_ind float %9.0g
                                                               indicator for carrots
                                                               indicator for cabbage
                                                               indicator for sauce
                                                               indicator for cilantro
                                                               indicator for onion
                                                               indicator for taquito
pineapple ind float %9.0g
                                                               indicator for pineapple
ham ind float %9.0g
                                                               indicator for ham
chilerelleno ~d float %9.0g
                                                               indicator for chilerelleno
chilerelleno_~d float %9.0g
nopales_ind float %9.0g
lobster_ind float %9.0g
egg_ind float %9.0g
mushroom_ind float %9.0g
bacon_ind float %9.0g
sushi_ind float %9.0g
avocado_ind float %9.0g
corn_ind float %9.0g
zucchini_ind float %9.0g
                                                               indicator for nopales
                                                               indicator for lobster
                                                               indicator for egg
                                                               indicator for mushroom
                                                             indicator for bacon
                                                             indicator for sushi
                                                            indicator for avocado
indicator for corn
                                                              indicator for zucchini
______
```

Sorted by:

Note: Dataset has changed since last saved.

I've attached labels to each variable to specify its meaning in a clear way.

We will go into specifics in a minute, but for now let's examine the string/character variables. There are five of them in total: *burrito*, *date*, *neighborhood*, *reviewer*, and *l_location*. These variables are not going to be very useful to us in the regression analysis, but we can get a "flavor" of them (pun most certainly intended) by looking at a small subset.

. list burrito date neighborhood reviewer 1 location in 1/5

-+ 	-	burrito	date	neighbor~d	reviewer	l_location
- 1.	Ī	california	1/18/2016	miramar	Scott	donato's taco shop
2.	I	california	1/24/2016	san marcos	Scott	oscar's mexican food
3.	I	carnitas	1/24/2016		Emily	oscar's mexican food
4.	I	carne asada	1/24/2016		Ricardo	oscar's mexican food
5. 	I	california	1/27/2016	carlsbad	Scott	pollos maria

+-----

-+

For our analysis, we are definitely going to need to look at the continuous variables. Many of these correspond to the reviewers' 1-5 rating scale for individual elements of burrito quality, while others pertain to burrito measurements. As we will see later, there are a lot of missing data with the objective burrito measurements but most of the subjective ratings are complete. Additionally, we see here variables corresponding to the burritos' Yelp and Google reviews; however, many of these are missing.

. summarize yelp-overall

Variable	Obs	Mean	Std. Dev.	Min	Max
yelp google cost hunger massg	87 87 416 420 22	3.887356 4.167816 7.065216 3.496095 546.1818	.4753957 .3736975 1.503645 .8114664 144.4456	2.5 2.9 2.99 .5 350	4.5 5 25 5 925
densitygml length circum volume tortilla	22 284 282 282 423	.6752774 20.0469 22.13174 .7864894 3.519385	.0804682 2.084957 1.777526 .1522597 .7933014	.56 15 17 .4	.8656716 26 29 1.54
temp meat fillings meatfilling uniformity	403 409 420 414 421	3.780397 3.622249 3.542024 3.589082 3.434086	.9800436 .8283836 .8012532 .9962922 1.069349	1 1 1 .5	5 5 5 5 5
salsa synergy wrap overall	398 421 420 421	3.372613 3.587767 3.98119 3.620887	.9224345 .886277 1.115803 .755718	0 1 0 1	5 5 5 5

Finally, we also have a number of indicator variables, generally corresponding to whether a given ingredient was included in the burrito. As we might expect, when we look at the summarized proportions (I included them this way to spare the reader a long list of tabulated output), we can see that certain ingredients were common (guacamole, beef) and others were uncommon (lobster).

. codebook chips_num-zucchini_ind, compact

Variable	Obs Un	nique	Mean	Min	Max	Label
chips num	423	2	.0520095	0	1	indicator for chips
recommend	233	2	.6995708	0	1	would reviewer recommend
burrito						

beef_ind	423	2	.4255319	0	1	indicator	for	beef
pico_ind	423		.3758865		1	indicator	for	pico
guac_ind	423		.3664303	0	1	indicator	for	guac
cheese ind	423	2	.3782506	0	1	indicator	for	cheese
fries ind	423	2	.3026005	0	1	indicator	for	fries
sourcream_~d	423	2	.2174941	0	1	indicator	for	sourcream
pork_ind	423	2	.1205674	0	1	indicator	for	pork
chicken_ind	423	2	.0496454	0	1	indicator	for	chicken
shrimp ind	423	2	.0496454	0	1	indicator	for	shrimp
fish ind	423	2	.0141844	0	1	indicator	for	fish
rice ind	423	2	.0851064	0	1	indicator	for	rice
beans ind	423	2	.0827423	0	1	indicator	for	beans
lettuce_ind	423	2	.0260047	0	1	indicator	for	lettuce
tomato_ind	423	2	.0165485	0	1	indicator	for	tomato
bellpeper ~d	423	2	.0165485	0	1	indicator	for	bellpeper
carrots ind	423	2	.0023641	0	1	indicator	for	carrots
cabbage ind	423	2	.0189125	0	1	indicator	for	cabbage
sauce_ind	423	2	.0898345	0	1	indicator	for	sauce
cilantro ind	423	2	.035461	0	1	indicator	for	cilantro
onion_ind	423	2	.0401891	0	1	indicator	for	onion
taquito_ind		2	.0094563	0	1	indicator	for	taquito
pineapple_~d	423		.0165485	0	1	indicator	for	pineapple
	423		.0047281	0	1	indicator	for	ham
chilerelle~d	423	2	.0094563	0	1	indicator	for	chilerelleno
nopales_ind	423	2	.0094563	0	1	indicator	for	nopales
lobster_ind	423	2	.0023641	0	1	indicator	for	lobster
egg_ind	423	2	.0118203	0	1	indicator	for	egg
mushroom_ind	423	2	.0070922	0	1	indicator	for	mushroom
bacon_ind	423	2	.0070922	0	1	indicator	for	bacon
sushi_ind	423	2	.0047281	0	1	indicator	for	sushi
avocado_ind	423	2	.0307329	0	1	indicator	for	avocado
corn_ind	423		.0070922	0	1	indicator	for	corn
zucchini_ind	423	2	.0023641	0	1	indicator	for	zucchini

Response Variable

Our response variable in this analysis is *top_burrito*. This variable is a binary corresponding to 1 if a burrito was ranked in the top 2 categories for overall rating (*overall ord*).

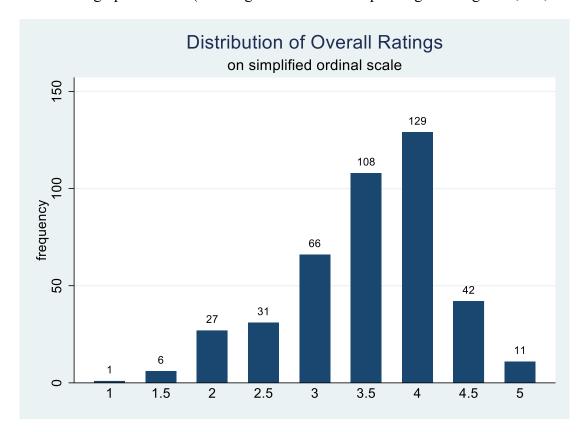
The distribution of the "overall" burrito rating is given below, first in table form (note that "." indicates missing in Stata):

. tab overall_ord, missing

overall_ord	Freq.	Percent	Cum.
1 1.5 2 2.5 3	1 6 27 31 66	0.24 1.42 6.38 7.33 15.60	0.24 1.65 8.04 15.37 30.97

3.5	108	25.53	56.50
4	129	30.50	87.00
4.5	42	9.93	96.93
5	11	2.60	99.53
.	2	0.47	100.00
Total	423	100.00	

and then in graphical form (focusing on the bars corresponding to ratings of 4, 4.5, and 5):



To be honest, I would have vastly preferred to treat overall rating as an ordinal outcome variable, but ran into some catastrophic issues with convergence when I fit the Bayesian ordinal regression model. These problems disappeared when I treated the outcome as a binary and ran Bayesian logistic regression instead (of course, at the expense of some loss of information in the outcome). In any case, our outcome variable, *top_burrito*, will simply be binary for all the variables that were rated as 4 or higher.

```
. gen top_burrito = 0
. replace top_burrito = 1 if overall_ord >=4 & !missing(overall_ord)
(182 real changes made)
.
. tab overall_ord top_burrito
overall_or | top_burrito
```

d	0	1	Total
1	1	0	1
1.5	6 27	0	6 27
2.5	31	0	31
3	66	0	66
3.5	108	0	108
4	1 0	129	129
4.5	1 0	42	42
5	0	11	11
Total	239	182	421

Predictors

While a number of predictor variables will be considered here, we are ultimately going to have to choose just a few of them in the final model. We will spend a lot more time discussing our variable selection process a little bit later, but here is a "sneak peak" of the predictor variables we will end up using.

. list synergy meat meatfilling fillings in 1/5

-	+ synergy	meat	meatfi~g	fillings
1. 2. 3. 4. 5.	4 2.5 3 4	3 2.5 2.5 3.5 4	4 2 4.5 4	3.5 2.5 3 3 3.5

Objective of Study

What makes a burrito good? I will use Bayesian logistic regression methods to answer this question. In this dataset, with N = 421 observations and a pool of over 60 candidate predictor variables, I will follow the overall strategy:

- 1. determine reasonable predictor variables using stepwise logistic regression and lasso methods
- 2. fit a Bayesian logistic regression model
- 3. examine fit characteristics of the Bayesian model and diagnose any problems with autocorrelation and convergence
- 4. make some predictions
- 5. compare to a standard/frequentist logistic regression model and summarize results

Background: What is known on this subject?

Perhaps unsurprisingly, there is a dearth of good information on what makes a good burrito. The most interesting previous research on the subject comes from Five Thirty Eight. Nate Silver and his co-investigator Anna Barry-Jester looked for the best burrito in America with their project In Search of America's Best Burrito. Their process involved data mining Yelp to create an overall rating called "Value Over Replacement Burrito." forming a "Burrito Selection Committee" to determine the most promising 64 burrito joints (from 60k+ ratings) in the United States, and then taste-testing each of these. The ultimate winner was La Taqueria's (San Francisco, CA) carnitas burrito whose "bombardment of liquid and flavor ... are enough to stop any woman in her tracks, even one who'd been eating burritos daily for two months straight." Although I suspect I may have an appetite sufficient to replicate this task, I don't think it will fit into my school, work, and home life at this point in time.

In his own analysis of the burrito data, Scott Cole performed a principal components analysis predicting rating as an outcome variable, and found fillings, meat, meat: filling, and uniformity to be the most important predictors. The details of his analysis are summarized here.

Contribution to the literature

To my knowledge, this will be the first study evaluating predictors of burrito quality using Bayesian methods.

Exploratory Analysis

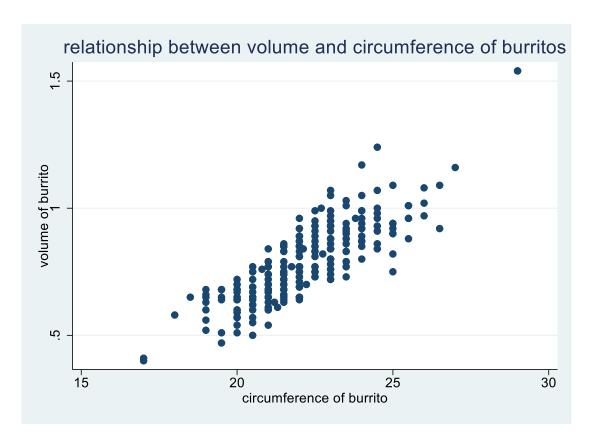
Having spoken a bit about the background and objectives to this analysis, let's look more into the dataset itself, and particularly how our outcome of interest relates to the potential predictor variables.

A first step is to examine some scatterplots of the relationship between continuous variables. This approach can give us an overall sense of the distribution and correlations of our variables, and perhaps clue us into relationships that may be important for our model.

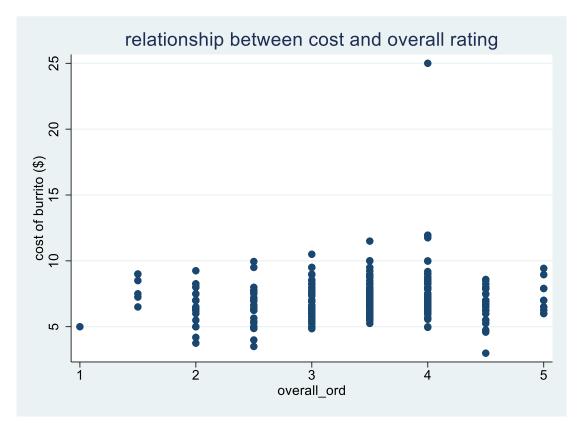
For the purposes of my exploratory data analysis, I ran the following command (output omitted to spare the reader's sanity):

```
graph matrix yelp google cost hunger massg densitygml length circum volume tortilla temp meat fillings meatfilling uniformity salsa synergy wrap overall ord
```

After running this command, the first thing I noted was that the strongest linear relationships in these data were just where I would expect them— in the measures of the physical dimensions of the burritos. For example:

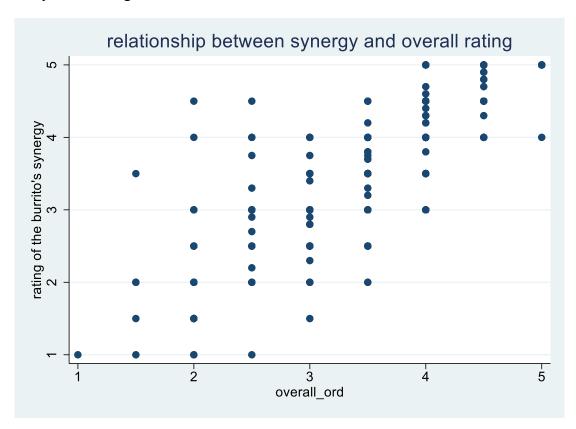


The relationship between the overall rating and the cost seems less strong. See:

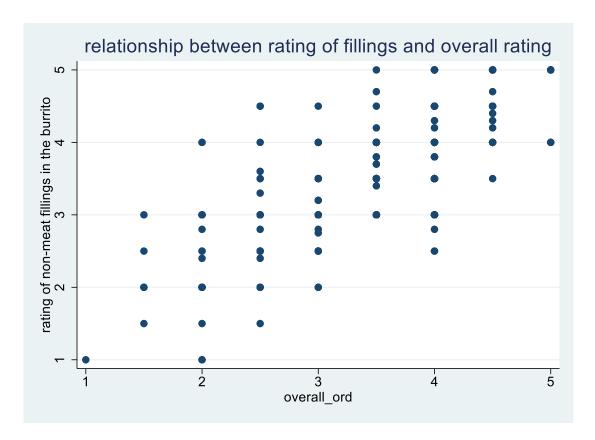


(Incidentally, I tracked down the outlier in this plot. It turns out that this <u>was not a miscode</u> - scroll to the "specials" section for more on this.)

There turned out to be a monotonic relationship between the burrito's synergy and its overall rating. This makes intuitive sense - a reviewer who thought a burrito had great synergy would be likely to rate it higher.



Another noteworthy relationship is seen here, this time between the fillings and the overall rating of the burrito.



Unfortunately, we have a problem that I alluded to before—namely, many of the continuous variables we might be interested in have a lot of missing data. One reasonable strategy would be to impute, but for the purposes of focusing on the main goals of this project, I will just leave these variables out instead.

	inspect	massq-volume
•		

densitygml: density of burrito (g/mL)

massg: mass of burrito (g)								Numbe	er of Observations	
_								Total	Integers	
No -	nint #	tege:	rs				Negative	-	-	
	#	#					Zero	-	-	
Ī	#	#					Positive	22	22	
-	#	#	#					 		
1	#	#	#				Total	22	22	
-	#	#	#		#		Missing	401		
35		uni	que	valu	925 es)			423		

Number of Observations

_						Total	Integers	
Nonint #	tegei	rs #			Negative	_	-	
- #	#	#			Zero	_	_	
_ #	#	#	#		Positive	22	-	
22 #	#	#	#					
- #	#	#	#		Total	22	_	
22 #	#	#	#	#	Missing	401		
+				 656716	2	423		
(21								
Length	n:]	leng	th of	f burrito		Num	nber of Observa	tions
-						Total	Integers	
Nonint 	tegei	rs #			Negative	-	-	
-		#			Zero	-	-	
- 	#	#			Positive	284	162	
122 	#	#	#					
	#	#	#		Total	284	162	
.22 #	#	#	#	•	Missing	139		
.5						423		
(29								
circum	n: c	circ	umfei	cence of I	burrito 	Num	ber of Observa	tions
-						Total	Integers	
Jonint	tegei	rs #			Negative	_	_	
- 	#	#			Zero	-	-	
-	#	#			Positive	282	162	
L20	#	#						
	#	#			Total	282	162	
20	#	#	#		Missing	141	_ 	
: :7		"	"	 29				
17				29		423		

100		7 \
(3()	iin i aiie	values)

volume: volume of burrito Number of Observations				
_				
			Total	Integers
Noninteger	rs			
#		Negative	_	-
_				
#		Zero	_	-
_				
#		Positive	282	2
280				
#				
_				
#	#	Total	282	2
280				
# #	#	Missing	141	
+				
. 4	1.54		423	
(64 unio	que values)			

. drop massg-volume

. inspect yelp-google

Nonintegers

The variables corresponding to Yelp and Google reviews also have a lot of missing values. Additionally, these might not be good predictors for another reason—they would be expected to be highly correlated with the outcome rating. Therefore, we will leave them out.

yelp: yelp rating Number of Observations Total Integers Nonintegers Negative Zero Positive 87 48 39 -----Total 87 48 39 Missing 336 4.5 423 (6 unique values) google: google rating Number of Observations

Total Integers

		#			Negative	-	-	-
Ī	#	#			Zero	-	-	-
- 77	#	#			Positive	87	10)
	#	#						
- 77	#	#			Total	87	10)
77	#	#	#		Missing	336		
2.9 (18 uni	 que v	value	es)	5		423		

. drop yelp-google

Let's explore the categorical variables now. Perhaps the best way to get a sense of the relationships at play here is by using tables. For example, we can see that many of the "top burritos" contained beef, but not the majority.

. tab top burrito beef, row

+-			-+
	Key		
-			-
	fı	requency	
	row	percentage	
+-			-+

top_burrit	indicator f	for beef	Total
o	0	1	
0	128	113	241
	53.11	46.89	100.00
1	115	67	182
	63.19	36.81	100.00
Total	243	180	423
	57.45	42.55	100.00

In fact, a large number of these fillings were rare, with counts <= 5. For this reason, we won't seriously consider them as predictors. I'll also drop any indicator variables where the "d" cell (in standard epidemiological format, corresponding in this case to counts where top_burrito == 1 and topping == 1) is <=5. The other indicators, however, are fair game for possible inclusion.

[.] drop zucchini corn sushi bacon mushroom egg lobster nopales chile ham taquito carrot /* low counts overall */

[.] drop avocado pineapple onion cilantro cabbage bellpeper tomato lettuce beans fish shrimp chicken $/\ast$ low counts in "d" $^\ast/$

```
. foreach v of varlist beef-sauce{
 2. tab top burrito `v', row
 3. }
+----+
| Key |
|----|
| frequency |
| row percentage |
+----+
top_burrit | indicator for beef
o | 0 1 | Total
     0 | 128 113 | 241
| 53.11 46.89 | 100.00
     1 | 115 67 | 182
| 63.19 36.81 | 100.00
-----
   Total | 243 180 | 423 | 57.45 42.55 | 100.00
+----+
| frequency |
| row percentage |
top burrit | indicator for pico
o | 0 1 | Total
     0 | 137 104 | 241
| 56.85 43.15 | 100.00
-----
1 | 127 55 | 182
| 69.78 30.22 | 100.00
   Total | 264 159 | 423 | 62.41 37.59 | 100.00
| frequency |
| row percentage |
+----+
top burrit | indicator for guac
  o | 0 1 | Total
      0 | 149 92 | 241
| 61.83 38.17 | 100.00
```

1	119 65.38	63 34.62	182 100.00
Total	268 63.36	155 36.64	423 100.00
+	+		
frequence	ntage		
top_burrit o	indicator fo 0	r cheese 1	Total
0	145	96 39.83	241 100.00
1	118 64.84	64 35.16	182 100.00
Total	263 62.17	160 37.83	423 100.00
Key frequenc			
row percer	ntage +		
top_burrit	+	or fries	Total
top_burrit	+ indicator f		Total 241 100.00
top_burrit	+ indicator f 0 +	1 + 75	241
top_burrit o 0 1 Total	indicator f 0 + 166 68.88 +	1 + 75 31.12 +	241 100.00
top_burrit o 0 1 Total	indicator f 0 	1 + 75 31.12 + 53 29.12 +	241 100.00 182 100.00
top_burrit	indicator f 0 	1	241 100.00 182 100.00

+		+-	
1	143 78.57	39 21.43	182 100.00
Total	331 78.25	92 21.75	423 100.00
+	tage		
top_burrit o	indicator fo	or pork	Total
0	208 86.31	33 13.69	241 100.00
1	164 90.11	18 9.89	182 100.00
+ Total 	372 87.94	51 12.06	423 100.00
+ Key 	 		
Key frequenc row percen + top_burrit	 y tage + indicator fo		Total
Key frequenc row percen	 y tage	or rice 1 + 28 11.62	Total 241 100.00
Key frequenc row percen + top_burrit 0	 y	1 28	241
Key frequenc row percen + top_burrit 0 0	 y	1 +- 28 11.62 +- 8	241 100.00
Key frequenc row percen top_burrit	 y	1 +- 28 11.62 +- 8 4.40 +- 36 8.51	241 100.00 182 100.00

	+		+
1	169 92.86	13 7.14	182 100.00
Total	385 91.02	38 8.98	423

For our remaining indicator variables, there are none with an obviously strong relationship to the outcome.

Model Selection

After excluding the variables mentioned above, we are left with the following:

. describe burrito-sauce

variable name	type		label	variable label
burrito	str30	%30s		burrito name
	str10			date of rating
neighborhood				neighborhood in San Diego
	float			cost of burrito (\$)
hunger				hunger level of reviewer
tortilla				rating of quality of tortilla
temp	float	%9.0g		rating of temperature of
burrito				
meat	float	_		rating of meat in burrito
fillings	float	%9.0g		rating of non-meat fillings in
the burrito				
meatfilling		-		ratio between meat and non-meat
uniformity				rating of uniformity of burrito
salsa	float			rating of salsa used in burrito
synergy				rating of the burrito's synergy
wrap	float			integrity of burrito's wrap job
overall		_		overall rating of the burrito
reviewer				reviewer name
date_num				date of rating
l_location				restaurant name
chips_num				indicator for chips
recommend	float	%9.0g		would reviewer recommend
burrito				
beef_ind		_		indicator for beef
pico_ind		_		indicator for pico
guac_ind		_		indicator for guac
cheese_ind		_		indicator for cheese
fries_ind . ,				indicator for fries
sourcream_ind		_		indicator for sourcream
pork_ind		_		indicator for pork
rice_ind		_		indicator for rice
sauce_ind	float	%9.0g		indicator for sauce

I will employ two strategies for model selection. The first is stepwise forward regression. Note that Stata accomplishes this using changes in p values, not an information criterion like AIC or BIC.

```
. set seed 453
. stepwise, pe(.2): logit top burrito c.cost c.hunger c.(tortilla-wrap)
i.(chips beef-sauce)
note: Ob.chips num dropped because of estimability
note: Ob.beef ind dropped because of estimability
note: Ob.pico ind dropped because of estimability
note: Ob.guac ind dropped because of estimability
note: Ob.cheese ind dropped because of estimability
note: Ob.fries ind dropped because of estimability
note: Ob.sourcream ind dropped because of estimability
note: Ob.pork ind dropped because of estimability
note: Ob.rice ind dropped because of estimability
note: Ob.sauce ind dropped because of estimability
                  begin with empty model
p = 0.0000 < 0.2000 adding synergy
p = 0.0000 < 0.2000 adding meat
p = 0.0000 < 0.2000 adding meatfilling
p = 0.0002 < 0.2000 adding temp
p = 0.0007 < 0.2000 adding fillings
p = 0.0035 < 0.2000 adding tortilla
p = 0.0532 < 0.2000 adding salsa
p = 0.1975 < 0.2000 adding 1.rice_ind
p = 0.1991 < 0.2000 adding cost
Logistic regression
                                        Number of obs
358
                                        LR chi2(9)
278.23
                                        Prob > chi2
0.0000
Log likelihood = -103.6348
                                        Pseudo R2
0.5731
______
top burrito | Coef. Std. Err. z P>|z| [95% Conf.
Interval]
______
    synergy | 1.716266 .4052795 4.23 0.000 .9219331
2.5106
     meat | 1.699645 .3629123 4.68 0.000 .9883498
2.41094
meatfilling | 1.069974 .2472165 4.33 0.000 .5854387
1.55451
      temp | .7140077 .1992907
                                 3.58 0.000
                                                 .3234051
1.10461
  fillings | 1.039525 .3543918 2.93 0.003 .3449296
1.73412
```

_

.

Our stepwise selection technique suggests we include *synergy*, *meat*, *meatfilling*, *temp*, *fillings*, *tortilla*, *salsa*, *cost* and *rice ind* in the model.

The other strategy for variable selection I want to try is Lasso penalized regression.

```
. set seed 453
```

. lasso logit top_burrito c.cost c.hunger c.(tortilla-wrap) i.(chips beefsauce)

```
10-fold cross-validation with 100 lambdas ...
Grid value 1: lambda = .2968057 no. of nonzero coef. =
                                                                0
Folds: 1...5....10 CVF = 1.362455
Grid value 2: lambda = .2704383 no. of nonzero coef. = Folds: 1...5....10 CVF = 1.306353
Grid value 3: lambda = .2464133 no. of nonzero coef. = Folds: 1...5....10 CVF = 1.252595
                                                                  1
Grid value 4: lambda = .2245226 no. of nonzero coef. =
                                                                  2
Folds: 1...5....10 CVF = 1.202766
Grid value 5: lambda = .2045767 no. of nonzero coef. =
                                                                  2
Folds: 1...5....10 CVF = 1.155658
Grid value 6: lambda = .1864026
                                    no. of nonzero coef. =
                                                                  2
Folds: 1...5....10 CVF = 1.113017
Grid value 7: lambda = .1698431
                                   no. of nonzero coef. =
                                                                  3
Folds: 1...5....10 CVF = 1.07567
Grid value 8: lambda = .1547548
                                    no. of nonzero coef. =
                                                                  3
Folds: 1...5....10 CVF = 1.042219
Grid value 9: lambda = .1410068 no. of nonzero coef. =
                                                                  3
Folds: 1...5....10 CVF = 1.011164
Grid value 10: lambda = .1284801
Folds: 1...5....10 CVF = .9836577
                                     no. of nonzero coef. =
Grid value 11: lambda = .1170663
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .9579422
Grid value 12: lambda = .1066664
                                     no. of nonzero coef. =
Folds: 1...5....10 CVF = .9330114
Grid value 13: lambda = .0971905
Folds: 1...5....10 CVF = .9072486
                                                                  5
                                     no. of nonzero coef. =
Grid value 14: lambda = .0885564
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .8825074
Grid value 15: lambda = .0806893 no. of nonzero coef. =
Folds: 1...5....10 CVF = .8591103
```

```
Grid value 16: lambda = .073521
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .8381328
Grid value 17: lambda = .0669896
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .8178472
Grid value 18: lambda = .0610385
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .7995145
Grid value 19: lambda = .055616
                                    no. of nonzero coef. =
                                                                7
Folds: 1...5....10 CVF = .7829686
Grid value 20: lambda = .0506752
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .7679245
Grid value 21: lambda = .0461734
                                    no. of nonzero coef. =
                                                                7
Folds: 1...5....10 CVF = .7541
Grid value 22: lambda = .0420714
                                    no. of nonzero coef. =
                                                                7
Folds: 1...5....10 CVF = .7414924
Grid value 23: lambda = .0383339
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .7301799
Grid value 24: lambda = .0349285
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .720204
Grid value 25: lambda = .0318255
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .7115774
Grid value 26: lambda = .0289982
                                    no. of nonzero coef. =
                                                                8
Folds: 1...5....10 CVF = .7040825
Grid value 27: lambda = .0264221
                                    no. of nonzero coef. =
                                                                8
Folds: 1...5....10 CVF = .697619
Grid value 28: lambda = .0240748
                                                                9
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .6920241
Grid value 29: lambda = .0219361
                                    no. of nonzero coef. =
                                                                9
Folds: 1...5....10 CVF = .6874287
Grid value 30: lambda = .0199873
                                    no. of nonzero coef. =
                                                               10
Folds: 1...5....10 CVF = .6844194
Grid value 31: lambda = .0182117
                                    no. of nonzero coef. =
                                                               12
Folds: 1...5....10 CVF = .6818702
Grid value 32: lambda = .0165938
                                    no. of nonzero coef. =
                                                               12
Folds: 1...5....10 CVF = .6799953
Grid value 33: lambda = .0151197
                                    no. of nonzero coef. =
                                                               12
Folds: 1...5....10 CVF = .6787508
Grid value 34: lambda = .0137765
                                    no. of nonzero coef. =
                                                               13
Folds: 1...5....10 CVF = .6781779
Grid value 35: lambda = .0125526
                                    no. of nonzero coef. =
                                                               13
Folds: 1...5....10 CVF = .6776702
Grid value 36: lambda = .0114375
                                    no. of nonzero coef. =
                                                               13
Folds: 1...5....10 CVF = .6772458
Grid value 37: lambda = .0104214
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .6771735
Grid value 38: lambda = .0094956
                                    no. of nonzero coef. =
                                                               14
Folds: 1...5....10 CVF = .6774453
Grid value 39: lambda = .008652
                                    no. of nonzero coef. =
Folds: 1...5....10 CVF = .6779057
Grid value 40: lambda = .0078834
                                    no. of nonzero coef. =
                                                               14
Folds: 1...5....10 CVF = .6787364
Grid value 41: lambda = .0071831
                                    no. of nonzero coef. =
                                                               15
Folds: 1...5....10 CVF = .6801017
... cross-validation complete ... minimum found
                                          No. of obs
                                                                    358
Lasso logit model
                                          No. of covariates =
Selection: Cross-validation
                                         No. of CV folds =
```

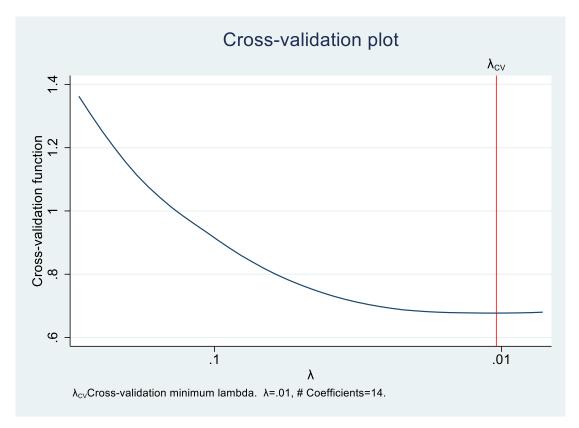
31

10

ID	 Description	lambda	No. of nonzero coef.	Out-of- sample dev. ratio	CV mean deviance
1 36 * 37 38 41	first lambda lambda before selected lambda lambda after last lambda	.2968057 .0114375 .0104214 .0094956 .0071831	0 13 14 14	0.0046 0.5006 0.5007 0.5005 0.4985	1.362455 .6772458 .6771735 .6774453 .6801017

^{*} lambda selected by cross-validation.

Our selected lambda is indicated by an asterisk, and can be seen visually in the cross-validation plot. Here, the Lasso has selected a lambda with 14 coefficients, some of which we are going to want to prune down.



. lassocoef, display(coef, standardized)

		active
	+-	
cost		.1421825
tortilla		.43437
temp		.4847077
meat		1.072969

Focusing on the Lasso standardized coefficients that are >=0.5 in absolute value (an admittedly arbitrary decision, but I want to focus on the more important variables), we would include *meat*, *fillings*, *meatfillings*, and *synergy*. The Lasso gives us several of the same variables suggested by forward suggestion, but (using our >=0.5 cutoff) is overall more parsimonious. For this reason, we'll stick with the Lasso.

Statistical Methods

Based on the above, our planned Bayesian logistic model will be as follows:

top burrito ~ synergy + meat + meatfillings + fillings

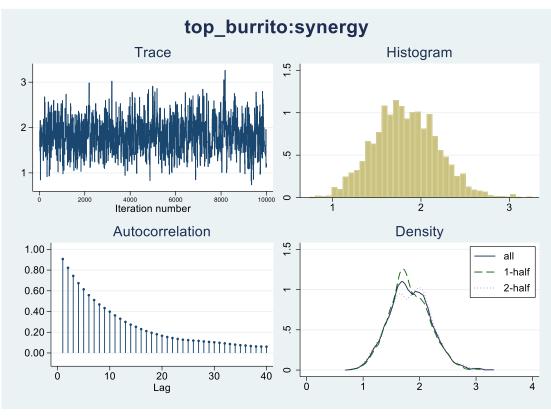
We fit the model below and obtain the following output:

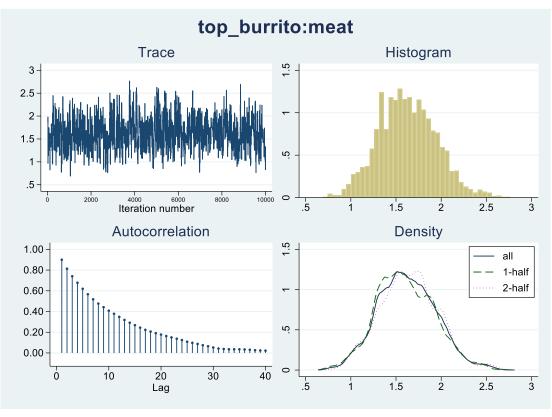
Random-walk Met 5,000	ropolis-Has	ing	Burn-in =			
10,000		MCMC sample size =				
404				Number o	f obs =	
.256				Acceptano	ce rate =	
.03947				Efficiend	cy: min =	
					avg =	
.04696 Log marginal-li .05357	kelihood =	-160.34572			max =	
top_burrito Interval]	Mean				[95% Cred.	-tailed
-						
synergy 2.556837	1.826937	.3628998				
meat 2.276121	1.624753	.3205945	.014894	1.612789	1.019055	
meatfilling 1.497281	1.051048	.2255301	.009766	1.053912	.5946789	
	1.203905	.3318068	.016702	1.198985	.5724701	
	-21.52936	2.332865	.100791	-21.5	-26.42333	-
-						

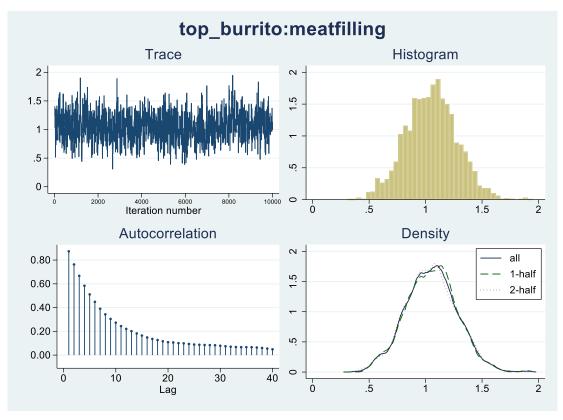
Note: Default priors are used for model parameters.

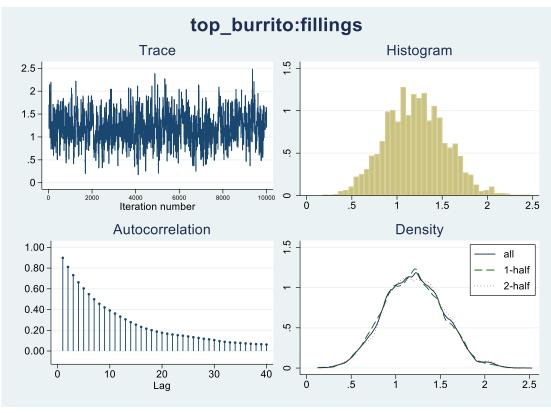
Note that we used independent normal priors in the formulation of this model— these are weakly informative at best. Additionally, I requested a longer burn-in period in the call than Stata's default in order to give the model a longer adaptation period.

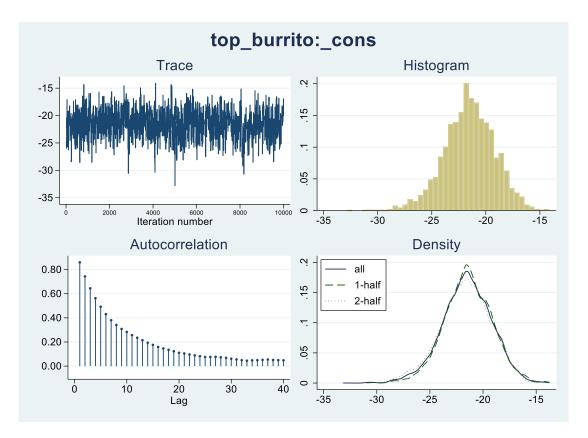
Before we get into the interpretation of the model, we should perform convergence diagnostics.











Overall, these convergence plots look fine. The trace is constant for each and it looks like the algorithm mixed through the posterior distribution adequately. Our autocorrelations become negligible over time, another thing we expect to see in a converged model. Additionally, the histograms are in good agreement with the normal distribution.

Referencing the model output, our acceptance rate of 0.256 is in the desired range.

Our effective samples sizes for each covariate are given below.

. bayesstats ess

Efficiency	summaries	MCMC	sample	size	=	10,000
		Effic	ciency:	min	=	.03947
				avg	=	.04696
				max	=	.05357

top_burrito	ES	SS Corr. time	Efficiency
synergy meat meatfilling fillings _cons	421.0 463.3 533.2 394.6	32 21.58 27 18.75 58 25.34	0.0421 0.0463 0.0533 0.0395 0.0536

We would ideally like to see ESS measures closer to the MCMC size, and efficiencies closer to 10%. One solution to this problem would be to run the model with higher sample sizes, or increase the number of chains.

Note: I took this step (rerunning with 2 chains and MCMC size of 30,0000) but still had issues with efficiency. I'm not including these results here for ease of exposition.

Results

Having examined the convergence diagnostics for our model, we turn to interpretation. I'll run our model again, but request odds ratios in the command.

```
. bayes, or
Model summary
______
Likelihood:
 top burrito ~ logit(xb top burrito)
 {top burrito:synergy meat meatfilling fillings _cons} ~ normal(0,10000)
______
(1) Parameters are elements of the linear form xb top burrito.
Bayesian logistic regression
                                MCMC iterations =
15,000
Random-walk Metropolis-Hastings sampling Burn-in
5,000
                                 MCMC sample size =
10,000
                                 Number of obs =
404
                                 Acceptance rate =
.256
                                 Efficiency: min =
.03997
                                         avg =
.06036
Log marginal-likelihood = -160.34572
                                         max =
______
                                         Equal-tailed
top_burrito |Odds Ratio Std. Dev. MCSE Median [95% Cred.
Intervall
------
   synergy | 6.649253 2.604627 .130276 6.115314 3.17247
12.89497
```

```
meat | 5.350071 1.808814 .083706 5.016781 2.770574
9.738832
meatfilling | 2.934869 .678627 .029336 2.868853 1.812449
4.46952
fillings | 3.523644 1.217598 .060496 3.31675 1.77264
6.347822
_____cons | 5.05e-09 2.81e-08 8.1e-10 4.60e-10 3.35e-12 3.43e-08
```

Note: cons estimates baseline odds.

Note: Default priors are used for model parameters.

The baseline odds are given by the constant, which is close to zero. For an example of interpretation, the estimated odds of a "top burrito rating" (>= 4) are 6.6 times as large for an increase in synergy rating of one point, where the other covariates are held constant. The 95% credible associated with this odds ratio is (3.17, 12.89).

How do we obtain predictions for our model? Because of some peculiarities of Stata, the easiest way to do so is to code the model in a slightly different (but fairly equivalent) form using a different command which requests the Random-walk Metropolis-Hastings method specifically.

```
. set seed 453
. bayesmh top burrito c. (synergy meat meatfilling fillings),
likelihood(logit) prior({synergy} {meat} {meatfilling} {fillings} { cons},
normal(0,10000)) burnin(5000
> ) saving(bayes, replace)
Burn-in ...
Simulation ...
Model summary
______
Likelihood:
 top burrito ~ logit(xb top burrito)
 {top burrito:synergy meat meatfilling fillings cons} ~ normal(0,10000)
______
(1) Parameters are elements of the linear form xb top burrito.
Bayesian logistic regression
                                      MCMC iterations =
Random-walk Metropolis-Hastings sampling
                                      Burn-in
5,000
                                       MCMC sample size =
10,000
                                       Number of obs =
404
```

```
Acceptance rate =
.256
                                  Efficiency: min =
.03947
                                           avg =
.04696
Log marginal-likelihood = -160.34572
                                           max =
.05357
                                           Equal-tailed
top burrito |
           Mean Std. Dev. MCSE Median [95% Cred.
Interval]
_____
   synergy | 1.826937 .3628998 .017686 1.810796 1.15451
2.556837
    meat | 1.624753 .3205945 .014894 1.612789 1.019055
2.276121
meatfilling | 1.051048 .2255301 .009766 1.053912 .5946789
1.497281
  fillings | 1.203905 .3318068 .016702 1.198985 .5724701
     cons | -21.52936 2.332865 .100791 -21.5 -26.42333 -
17.18702
______
```

file bayes.dta saved

Doing so, we can take advantage of Stata's suite of **bayesspredict** commands.

. bayespredict { ysim1}, saving(predfile, replace)

Computing predictions ...

file predfile.dta saved
file predfile.ster saved

- . use predfile.dta, clear
- . list chain index ysim1 1 mu1 1 frequency in 1/10

	+-					+
		_chain	_index	_ysim1_1	_mu1_1	_frequ~y
1.		1	1	0	.22726647 .22726647	1 1
3.		1	3	0	.22726647	1
4. 5.		1 1	4 5	0	.22726647 .22726647	1 1
6.	-	1	 6	 1	.22726647	 1

7.		1	7	0	.22726647	1
8.		1	8	0	.22726647	1
9.		1	9	0	.22726647	1
10.		1	10	1	.22726647	1
	+-					+

Focusing only on the first burrito, we see a list of the first 10 simulated predictions. This dataset of predictions is actually quite large; there are a total of 10,000 similar predicted values for each of the 423 burritos in the original data set. Essentially, the **bayesspredict** command uses samples the posterior predictive distribution for our outcome of *top burrito* 10,000 times for each burrito.

Note that we can apply Stata's normal commands to this simulated data set. For example, let's summarize all 10,000 results for the first two burritos.

There is much more that Stata can do for postestimation after Bayesian analysis. For example, we could perform out of sample predictions. However, in the interest of time I'll leave this here.

Comparison to Previous Analyses

Our main point of comparison is Scott Cole's principal components analysis, referenced previously in the "Background" section. This analysis found that the ratings for fillings, meat, meat/filling ratio, and uniformity were the most important (note: he excluded synergy rating as a predictor due to potential difficulty disentangling it from the outcome).

Our Bayesian model is largely in agreement with this analysis, with pertinent differences being our inclusion of synergy and lack of inclusion of uniformity, as it did not seem to be important in our variable selection process.

Limitations/Statistical Issues

The main limitation of this analysis is use of noninformative prior probabilities. Bayesian models using noninformative priors like ours may be less subjective, but this comes at the price of loss of customizability and practical application of probability knowledge. Arguably, we lose the chief advantages of the Bayesian approach in the first place.

```
. set seed 453
. bayes, burnin(5000): logit top burrito c.(synergy meat meatfilling
fillings)
Burn-in ...
Simulation ...
Model summary
______
Likelihood:
 top burrito ~ logit(xb top burrito)
 {top burrito:synergy meat meatfilling fillings cons} ~ normal(0,10000)
______
(1) Parameters are elements of the linear form xb top burrito.
Bayesian logistic regression
                                    MCMC iterations =
15,000
Random-walk Metropolis-Hastings sampling Burn-in
5,000
                                    MCMC sample size =
10,000
                                    Number of obs =
404
                                    Acceptance rate =
.256
                                    Efficiency: min =
.03947
                                              avg =
.04696
Log marginal-likelihood = -160.34572
                                              max =
.05357
                                              Equal-tailed
top burrito | Mean Std. Dev. MCSE Median [95% Cred.
Interval]
_____
   synergy | 1.826937 .3628998 .017686 1.810796 1.15451
2.556837
```

```
meat | 1.624753 .3205945 .014894 1.612789 1.019055
2.276121
meatfilling | 1.051048 .2255301 .009766 1.053912 .5946789
1.497281
  fillings | 1.203905 .3318068 .016702 1.198985 .5724701
     17.18702
______
Note: Default priors are used for model parameters.
. logit top burrito c.(synergy meat meatfilling fillings)
Iteration 0: \log likelihood = -275.85367
Iteration 1: log likelihood = -141.97749
Iteration 2: log likelihood = -130.84006
Iteration 3: \log likelihood = -130.56487
Iteration 4: \log \text{ likelihood} = -130.56421
Iteration 5: \log \text{ likelihood} = -130.56421
                                  Number of obs
Logistic regression
404
                                  LR chi2(4)
290.58
                                  Prob > chi2
0.0000
Log likelihood = -130.56421
                                  Pseudo R2
0.5267
top burrito | Coef. Std. Err. z P>|z| [95% Conf.
Interval]
_____
   synergy | 1.765252 .356725 4.95 0.000 1.066084
2.46442
                            5.09 0.000 .9636007
    meat | 1.566101 .3074037
2.168601
meatfilling | 1.024583 .2191053 4.68 0.000 .5951446
1.454022
  fillings | 1.168341 .3259696 3.58 0.000 .5294522
1.80723
     16.46629
______
```

Looking at our output, now back on the log odds scale, we note that our estimated coefficients and confidence/credible intervals are quite similar between the two approaches. This would not be the case if we had different priors, perhaps from a pilot study or subject matter expertise. This would have likely helped us with the efficiency problems as well.

Another limitation is the logistic design of the outcome variable. It would have been better to keep the outcome as a multilevel, ordinal rating (I had convergence problems when I tried this). An additional limitation, in my opinion, is the lack of inclusion of any indicator variables corresponding to ingredients. It would have been nice to discover, for example, that the presence of guacamole or bacon or something else helped elevate a burrito's rating independent of other factors.

Future Directions

Research, as properly conceived, is dynamic—it is not a static event and cannot be contained in a single study or analysis. Having seen some of the things that factor into a quality burrito, and in the process learning a whole lot about Bayesian methods, I am not content to stop here. I suspect that it will take years of further study and the ingestion of hundreds of burritos for me to really get to the state of zen-like knowledge and culinary satisfaction I am hoping to achieve. However, I'm a scientist, and I'm willing to take the time, and the pounds, to see this labor of burrito love to completion.