432 Class 15 Slides

github.com/THOMASELOVE/432-2018

2018-03-05

Setup

```
library(skimr); library(MASS)
library(robustbase); library(quantreg)
library(lmtest); library(sandwich)
library(boot); library(broom)
library(rms)
library(tidyverse)

decim <- function(x, k) format(round(x, k), nsmall=k)</pre>
```

Today's Materials

- Comments on Quiz 1
- Robust Linear Regression Methods with Huber weights
- Robust Linear Regression with bisquare weights (biweights)
- Bounded Influence Regression & Least Trimmed Squares
- Penalized Least Squares using ols in the rms package
- Quantile Regression on the Median
 - Looking forward to Thursday

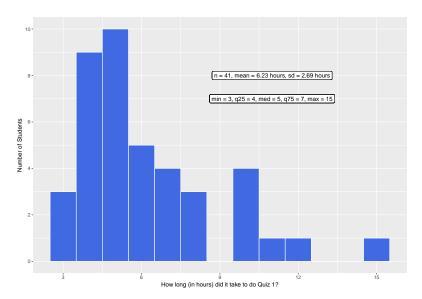
Project 1 Groups

Project 1 Groups for Discussion in Class on Thursday

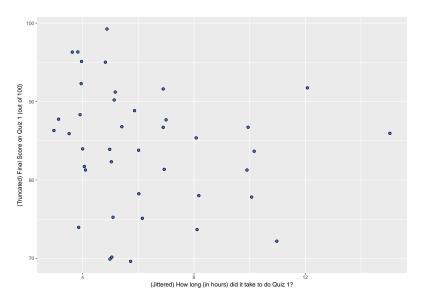
Names Group Laura Baldassari, Jenny Feng, Maher Kazimi, Satyakam Mishra, Vinh Trinh Zainab (Albar) Albar, Dongze (Zaza) He, Nik Krieger, Andrew Shan Andrew Tang, Sneha Vakamudi, Ruipeng Wei, Peter Wilkinson 4 Gwen Donley, Carli Lehr, Connor Swingle, Frances Wang 5 Ryan Honomichl, JJ Huang, Xin Xin Yu, Bilal Zonjy 6 Khaled Alayed, Kedar Mahajan, Preeti Pathak, Sarah Planchon Pope Estee Cramer, Laura Cremer, Hyun Jo Kim, Roberto Martinez 8 Abhishek Deshpande, Jack McDonnell, Grace Park, Gabby Rieth Haimeng Bai, Sophia Cao, Kate Dobbs, Elina Misicka 10 Vaishali (Vee) Deo, Caroline El Sanadi, Kaylee Sarna, Sandra Silva Camargo

Quiz 1

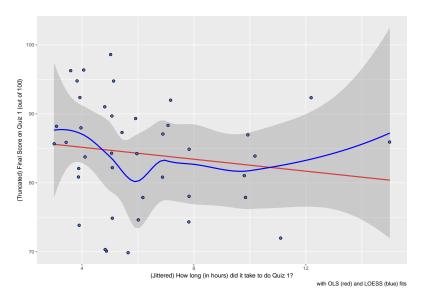
Quiz 1: How Long Did It Take?



Is Time Taken Associated with Score?



Time and Grade? (with OLS and loess fits)



OLS fit

Linear Regression Model

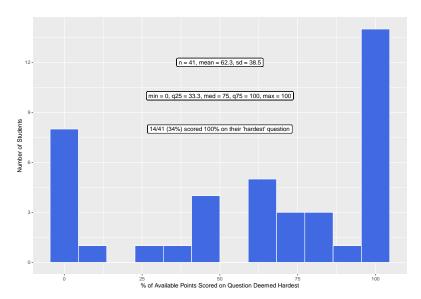
```
ols(formula = grade_on_quiz ~ time_on_quiz, data = q1min)
              Model Likelihood
                                Discrimination
                Ratio Test
                                   Indexes
Obs
        41 LR chi2 0.95
                                R2 0.023
sigma 7.7226 d.f.
                                R2 adj -0.002
d.f.
        39 Pr(> chi2) 0.3296
                                       1.240
                                g
           Coef S.E. t Pr(>|t|)
           86.8956 3.0707 28.30 < 0.0001
Intercept
time_on_quiz -0.4333 0.4532 -0.96 0.3448
```

Quiz 1: What question was hardest?

Question	Votes	% of Available Points Awarded
Q21	14.33	a 90%, b 88%, c 85%, d 63% , e 66%
Q24	12.33	a 76%, b 68%, c 73%, d 66%
Q19	8.67	39%
Q23	1.17	22%
Q01	1	90%
Q22	1	98%
Q25	1	88%
Q28	1	54%
Q18	0.5	85%
Q15	0	59%
Q29	0	63%

I'll discuss Questions 15, 19, 21, 23, 24, 28 and 29 in class today.

Scoring on the questions you thought were hardest?



For each row, identify the model-fitting approach that most directly leads to the specified summary.

Model-fitting options are: ols, 1rm, glm with binomial, none of these

- a. C statistic
- b. Adjusted R²
- c. odds ratio estimate showing effect of increasing a quantitative predictor by 1 unit, while holding the others constant
- d. odds ratio estimate showing effect of increasing a quantitative predictor from the 25th to the 75th percentile of its distribution, while holding the others constant
- e. estimate of effect on a quantitative outcome associated with changing a binary predictor from 0 to 1
- f. Nagelkerke R-squared

R-square: 0.212, Adjusted R-square: 0.204

```
index.orig training test optimism index.corrected R-square 0.212 0.224 0.199 0.023 0.189
```

Consider the model summaries above. Identify the value in the columns that matches the description for each row.

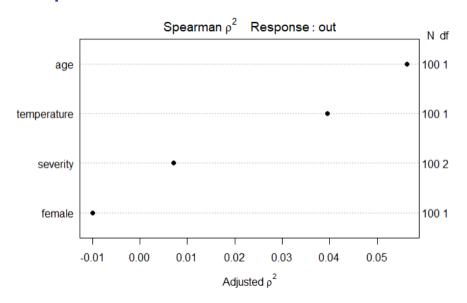
- a. % of variation explained using this model for the data used to fit this model
- b. estimate of % of variation that will be explained by this model in a new data set
- c. value that is plotted in a best subsets analysis
- d. square of correlation between observed and predicted baby weights

Linear Regression: must include four predictors: age (in years), female (1 = female, 0 = male), severity (three categories: High, Medium, Low) and temperature (in degrees Celsius).

Examine the Spearman rho-squared plot shown on the next slide. Suppose you are permitted to spend an additional **three** degrees of freedom. Which model?

- a. ols(outcome ~ rcs(age, 3) + temperature + rcs(severity, 3) + female %ia% age, data = data_19)
- b. ols(outcome ~ rcs(age, 4) + rcs(temperature, 3) + severity + female, data = data_19)
- c. ols(outcome ~ female*age + temperature*severity, data = data_19)
- d. ols(outcome ~ rcs(age, 3) + rcs(temperature, 5) + severity + female, data = data_19)
- e. None of these models are appropriate.

Q19 Spearman Plot



Q23 (beginning)

Variable	gestation	mom.age	mom.ht	mom.wt	dad.age	dad.ht
VIF	1.00	1.63	1.59	1.58	1.64	13.578

A child's birth weight depends on many things, among them the parents' genetic makeup, gestation period, and mother's activities during pregnancy. Suppose we are fitting a model using the data_23 data set (which I have provided to you, so you should take a look at it) to predict a child's weight at birth using seven continuous predictors: gestation period (in days), mother's age (in years), height (in inches) and (pre-pregnancy) weight (in pounds); and father's age, height and weight. We run a full model containing main effects of all predictors, and obtain the variance inflation factors shown above.

Q23 (actual question)

Which of the following statements best describes the most appropriate next step to take in light of this output and your examination of the data_23 data set?

- a. We should calculate and examine the leverage values for our observations.
- b. We should draw pictures, and study the distributions of the predictors in our model.
- c. We should drop the dad.wt variable and fit a new model.
- d. We should drop the dad.ht variable and fit a new model.
- e. We definitely need to drop one of the predictors about the father's size, but we're not sure which one.
- f. We should calculate and examine the Cook's distance for our observations.
- g. There isn't a substantial problem here. We can confidently make predictions using this model.

Q23 (skim)

```
Skim summary statistics
 n obs: 1236
 n variables: 8
Variable type: numeric
  variable missing complete
                                                         p25 median p75 p100
                                               sd
                                                   0g
                                                                                   hist
                                 n
                                     mean
   baby.wt
                        1236 1236 119.58
                                           18.24
                                                   55 108.75
                                                                 120 131
                                                                           176
                  0
   dad.age
                  0
                        1236 1236
                                    30.74
                                            8.52
                                                   18
                                                       25
                                                                  29
                                                                      35
                                                                           99
    dad.ht
                  0
                        1236 1236
                                    81.67
                                           14.28
                                                   60
                                                       70
                                                                  73
                                                                      99
                                                                           99
    dad.wt
                  0
                        1236 1236 505.4
                                          406.69
                                                 110 165
                                                                 190 999
                                                                          999
 gestation
                  0
                        1236 1236 286.91
                                           75.16
                                                  148 272
                                                                 280 288
                                                                          999
                        1236 1236
                                    27.37
                                            6.46
                                                       23
                                                                  26
                                                                            99
   mom.age
                  0
    mom.ht
                  0
                        1236 1236
                                    64.67
                                            5.26
                                                   53
                                                       62
                                                                  64
                                                                      66
                                                                           99
                  0
                        1236 1236 153.98 147.87
                                                   87 115
                                                                 126 140
                                                                          999
    mom.wt
```

Q28 and **Q29**

were the "best subsets" questions.

It seems that most people who got them wrong miscounted. When the plot says "# of predictors, including the intercept" then a model with x=4 is model containing four predictors, including the intercept, or a model with intercept PLUS THREE actually interesting predictors.

Suppose you are reviewing an academic paper and you have the four options listed below. In "How to be a Modern Scientist", Jeff Leek suggests that there is a #1 way to be a jerk reviewer. Which of the following recommendation decisions could be made by someone who was actively TRYING TO BE a jerk reviewer? (Select any that apply.)

- Reject
- Major revisions
- Minor revisions
- 4 Accept

Leek: "The #1 way to be a jerk reviewer is ... [to ask for either major or minor revisions] ... even if you think the paper is uninteresting and you wouldn't accept it even if they did everything you said."

General Comments on Quiz 1

I've probably said most of what should be said. 8-10 people scored within each of the following ranges:

- 90-99 (A: congratulations!)
- 87-89 (A-/B+, no problems)
- 84-86 (B+/B, near the median, no problems)
- 78-83 (a reasonable B grade, room to improve)
- below 78 (needs to improve)

If you have a complaint or question about grading on Quiz 1 after looking over the answer sketch, including the Results section, the most useful thing to do is **email it to me, or to 431-help**.

The crimestat data and an OLS fit

The crimestat data set

For each of 51 states (including the District of Columbia), we have the state's ID number, postal abbreviation and full name, as well as:

- crime the violent crime rate per 100,000 people
- poverty the official poverty rate (% of people living in poverty in the state/district) in 2014
- single the percentage of households in the state/district led by a female householder with no spouse present and with her own children under 18 years living in the household in 2016
- trump whether Donald Trump won the popular vote in the 2016 presidential election in that state/district (which we'll ignore for today)

The crimestat data set

crimestat <- read.csv("crimestat.csv") %>% tbl_df
crimestat

```
A tibble: 51 \times 7
    sid state crime poverty single trump state.full
  <int> <fct> <dbl> <dbl> <int> <fct>
      1 AL
               427
                     19.2
                            9.02
                                    1 Alabama
      2. AK
               636
                     11.4 7.63
                                    1 Alaska
      3 A7.
               400
                     18.2 8.31
                                    1 Arizona
      4 AR.
               480
                     18.7 9.41
                                    1 Arkansas
5
               396
                     16.4 7.25
      5 CA
                                    O California
6
               309
                            6.75
      6 CO
                     12.1
                                    O Colorado
7
      7 CT
               237
                     10.8
                            8.04
                                    O Connecticut
8
      8 DE
               489
                     13.0 6.52
                                    0 Delaware
      9 DC
              1244
                     18.4 8.41
                                    O District of Colu~
10
     10 FL
               540
                     16.6
                            8.29
                                    1 Florida
 ... with 41 more rows
```

Modeling crime with poverty and single

Our main goal will be to build a linear regression model to predict **crime** using centered versions of both **poverty** and **single**.

Our original (OLS) model

Significance of our coefficients?

tidy(mod1)

```
term estimate std.error statistic p.value
1 (Intercept) 364.40588 22.932525 15.890351 9.475916e-21
2 pov_c 16.11462 9.615642 1.675876 1.002655e-01
3 single c 23.84281 18.384226 1.296917 2.008596e-01
```



Robust Linear Regression with Huber weights

There are several ways to do robust linear regression using M-estimation, including weighting using Huber and bisquare strategies.

- Robust linear regression here will make use of a method called iteratively re-weighted least squares (IRLS) to estimate models.
- M-estimation defines a weight function which is applied during estimation.
- The weights depend on the residuals and the residuals depend on the weights, so an iterative process is required.

We'll fit the model, using the default weighting choice: what are called Huber weights, where observations with small residuals get a weight of 1, and the larger the residual, the smaller the weight.

```
Our robust model (using MASS::rlm)
```

```
rob.huber <- rlm(crime ~ pov_c + single_c, data = crimestat)</pre>
```

Summary of the robust (Huber weights) model

```
tidy(rob.huber)
```

```
term estimate std.error statistic
1 (Intercept) 343.79816 13.130938 26.182300
2 pov_c 11.90977 5.505822 2.163123
3 single_c 30.98679 10.526627 2.943658
```

Now, *both* predictors appear to have estimates that exceed twice their standard error. So this is a very different result than ordinary least squares gave us.

Glance at the robust model (vs. OLS)

glance(mod1)

```
r.squared adj.r.squared sigma statistic p.value df
1 0.196879     0.1634156 163.771    5.883417 0.005184941    3
     logLik     AIC     BIC deviance df.residual
1 -330.8419 669.6837 677.411 1287405     48
```

```
glance(rob.huber)
```

```
sigma converged logLik AIC BIC deviance
1 59.14497 TRUE -331.3785 670.7569 678.4842 1314784
```

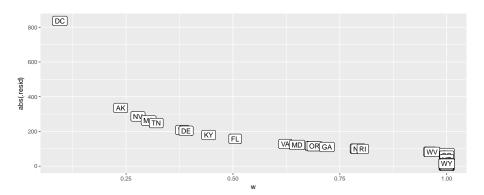
Understanding the Huber weights a bit

Let's augment the data with results from this model, including the weights used.

```
crime_with_huber <- augment(rob.huber, crimestat) %>%
   mutate(w = rob.huber$w) %>% arrange(w) %>% tbl df
head(crime with huber, 3)
# A tibble: 3 \times 15
   sid state crime poverty single trump state.full
                                               pov c
 <int> <fct> <dbl> <dbl> <int> <fct> <dbl>
    9 DC 1244 18.4 8.41 0 District o~ 3.53
1
2 2 AK 636 11.4 7.63 1 Alaska -3.47
3
  29 NV 636 15.4 7.66 0 Nevada 0.527
# ... with 7 more variables: single_c <dbl>, .fitted <dbl>,
#
   .se.fit <dbl>, .resid <dbl>, .hat <dbl>, .sigma <dbl>,
#
   w <dbl>
```

Are cases with large residuals down-weighted?

```
ggplot(crime_with_huber, aes(x = w, y = abs(.resid))) +
    geom_label(aes(label = state))
```



Conclusions from the Plot of Weights

- The district of Columbia will be down-weighted the most, followed by Alaska and then Nevada and Mississppi.
- But many of the observations will have a weight of 1.
- In ordinary least squares, all observations would have weight 1.
- So the more cases in the robust regression that have a weight close to one, the closer the results of the OLS and robust procedures will be.

summary(rob.huber)

```
Call: rlm(formula = crime ~ pov_c + single_c, data = crimestate
Residuals:
```

Coefficients:

```
Value Std. Error t value
(Intercept) 343.7982 13.1309 26.1823
pov_c 11.9098 5.5058 2.1631
single_c 30.9868 10.5266 2.9437
```

Residual standard error: 59.14 on 48 degrees of freedom

Robust Linear Regression with the bisquare weighting function

Robust Linear Regression with the biweight

As mentioned there are several possible weighting functions - we'll next try the biweight, also called the bisquare or Tukey's bisquare, in which all cases with a non-zero residual get down-weighted at least a little. Here is the resulting fit. . .

```
Call:
```

```
rlm(formula = crime ~ pov_c + single_c, data = crimestat, psi
Converged in 13 iterations
```

Coefficients:

```
(Intercept) pov_c single_c
336.17015 10.31578 34.70765
```

Degrees of freedom: 51 total; 48 residual

Coefficients and Standard Errors

```
tidy(rob.biweight)
```

```
term estimate std.error statistic
1 (Intercept) 336.17015 12.673297 26.525864
2 pov_c 10.31578 5.313932 1.941271
3 single_c 34.70765 10.159752 3.416191
```

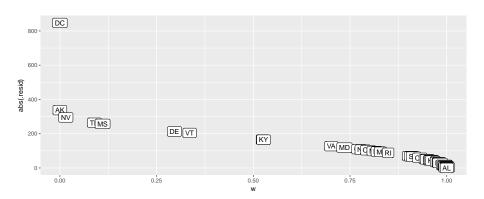
Understanding the biweights weights a bit

Let's augment the data, as above

```
crime_with_biweights <- augment(rob.biweight, crimestat) %>%
    mutate(w = rob.biweight$w) %>% arrange(w) %>% tbl_df
head(crime_with_biweights, 3)
```

Relationship of Weights and Residuals

```
ggplot(crime_with_biweights, aes(x = w, y = abs(.resid))) +
    geom_label(aes(label = state))
```



Conclusions from the biweights plot

Again, cases with large residuals (in absolute value) are down-weighted generally, but here, Alaska and Washington DC receive no weight at all in fitting the final model.

- We can see that the weight given to DC and Alaska is dramatically lower (in fact it is zero) using the bisquare weighting function than the Huber weighting function and the parameter estimates from these two different weighting methods differ.
- The maximum weight (here, for Alabama) for any state using the biweight is still slightly smaller than 1.

summary(rob.biweight)

Call: rlm(formula = crime ~ pov_c + single_c, data = crimestate
Residuals:

Coefficients:

Value Std. Error t value (Intercept) 336.1702 12.6733 26.5259 pov_c 10.3158 5.3139 1.9413 single_c 34.7077 10.1598 3.4162

Residual standard error: 67.27 on 48 degrees of freedom

Comparing OLS and the two weighting schemes

```
glance(mod1) # OLS
```

```
r.squared adj.r.squared sigma statistic p.value df
1 0.196879 0.1634156 163.771 5.883417 0.005184941 3
logLik AIC BIC deviance df.residual
1 -330.8419 669.6837 677.411 1287405 48
```

```
glance(rob.biweight) # biweights
```

```
sigma converged logLik AIC BIC deviance
1 67.2749 TRUE -331.8601 671.7201 679.4474 1339850
```

```
glance(rob.huber) # Huber weights
```

sigma converged logLik AIC BIC deviance 1 59.14497 TRUE -331.3785 670.7569 678.4842 1314784 **Bounded-Influence Regression**

Bounded-Influence Regression and Least-Trimmed Squares

Under certain circumstances, M-estimators can be vulnerable to high-leverage observations, and so, bounded-influence estimators, like least-trimmed squares (LTS) regression have been proposed. The biweight that we have discussed is often fitted as part of what is called an MM-estimation procedure, by using an LTS estimate as a starting point.

The ltsReg function, which is part of the robustbase package (Note: **not** the ltsreg function from MASS) is what I use below to fit a least-trimmed squares model. The LTS approach minimizes the sum of the h smallest squared residuals, where h is greater than n/2, and by default is taken to be (n + p + 1)/2.

Least Trimmed Squares Model

lts1 <- ltsReg(crime ~ pov_c + single_c, data = crimestat)</pre>

Summarizing the LTS model

summary(lts1)\$coeff

```
Estimate Std. Error t value Pr(>|t|)
Intercept 339.14817 11.616766 29.194715 1.601245e-29
pov_c 16.99322 4.973459 3.416781 1.418337e-03
single_c 24.99819 9.136683 2.736024 9.073473e-03
```

MM estimation

Specifying the argument method="MM" to rlm requests bisquare estimates with start values determined by a preliminary bounded-influence regression, as follows...

```
sigma converged logLik AIC BIC deviance
1 75.79447 TRUE -331.8072 671.6144 679.3418 1337077
```

summary(rob.MM)

```
Call: rlm(formula = crime ~ pov_c + single_c, data = crimestate Residuals:
```

Coefficients:

```
Value Std. Error t value (Intercept) 336.3928 13.1930 25.4979 pov_c 10.5579 5.5318 1.9086 single_c 32.7754 10.5763 3.0989
```

Residual standard error: 75.79 on 48 degrees of freedom

Penalized Least Squares

Penalized Least Squares with rms

We can apply a penalty to least squares directly through the ols function in the rms package.

The pls fit

Linear Regression Model

```
ols(formula = crime ~ pov_c + single_c, data = crimestat, x =
    y = T, penalty = 1)
```

		Model Likelihood		Discrimination	
		Ratio Test		Indexes	
0bs	51	LR chi2	11.18	R2	0.197
sigma	159.1209	d.f.	1.946198	R2 adj	0.164
d.f.	48.0538	Pr(> chi2)	0.0035	g	89.298

Residuals

```
Min 1Q Median 3Q Max -284.24 -65.93 -16.68 15.66 807.01
```

How to Choose the Penalty in Penalized Least Squares?

The problem here is how to choose the penalty - and that's a subject I'll essentially skip today. The most common approach (that we've seen with the lasso) is cross-validation.

Meanwhile, what do we conclude about the fit here from AIC and BIC?

```
AIC(pls); BIC(pls)
```

d.f.

669.5781

d.f.

677,2014

Quantile Regression (on the Median)

Quantile Regression on the Median

We can use the rq function in the quantreg package to model the **median** of our outcome (violent crime rate) on the basis of our predictors, rather than the mean, as is the case in ordinary least squares.

```
rob.quan <- rq(crime ~ pov_c + single_c, data = crimestat)
glance(rob.quan)</pre>
```

```
tau logLik AIC BIC df.residual 1 0.5 -315.7569 637.5138 643.3093 48
```

summary(rob.quan)

```
Call: rq(formula = crime ~ pov_c + single_c, data = crimestat)
tau: [1] 0.5
```

Coefficients:

```
coefficients lower bd upper bd (Intercept) 344.75658 336.94534 366.23603 pov_c 10.54757 3.06714 28.95962 single_c 32.27249 4.45889 48.18925
```

Estimating a different quantile (tau = 0.70)

In fact, if we like, we can estimate any quantile by specifying the tau parameter (here tau = 0.5, by default, so we estimate the median.)

```
Call:
```

```
rq(formula = crime ~ pov_c + single_c, tau = 0.7, data = crime
```

Coefficients:

```
(Intercept) pov_c single_c
379.72818 19.30376 32.15827
```

Degrees of freedom: 51 total; 48 residual

Conclusions

Comparing Five of the Models

Estimating the Mean

Fit	Intercept CI	pov_c CI	single_c Cl
OLS	(318.6, 410.2)	(-3.13, 35.35)	(-12.92, 60.60)
Robust (Huber)	(320.0, 367.6)	(0.89, 22.93)	(9.93, 52.05)
Robust (biweight)	(310.7, 361.5)	(-0.30, 20.94)	(14.39, 55.03)
Robust (MM)	(310.0, 362.8)	(-0.50, 21.62)	(11.62, 53.94)

 $\textbf{Note} : \mbox{Cls}$ estimated for OLS and Robust methods as point estimate $\pm \ 2$ standard errors

Estimating the Median

Fit	Intercept CI	pov_c CI	single_c Cl
Quantile (Median) Reg	(336.9, 366.2)	(3.07, 28.96)	(4.46, 48,19)

Comparing AIC and BIC

Fit	AIC	BIC
OLS	669.7	677.4
Robust (Huber)	670.8	678.5
Robust (biweight)	671.7	679.4
Robust (MM)	671.6	679.3
Quantile (median)	637.5	643.3

Some General Thoughts

- When comparing the results of a regular OLS regression and a robust regression for a data set which displays outliers, if the results are very different, you will most likely want to use the results from the robust regression.
 - Large differences suggest that the model parameters are being highly influenced by outliers.
- ② Different weighting functions have advantages and drawbacks.
 - Huber weights can have difficulties with really severe outliers.
 - Bisquare weights can have difficulties converging or may yield multiple solutions.
 - Quantile regression approaches have some nice properties, but describe medians (or other quantiles) rather than means.

Project 1 Groups for Discussion in Class on Thursday

Names Group Laura Baldassari, Jenny Feng, Maher Kazimi, Satyakam Mishra, Vinh Trinh Zainab (Albar) Albar, Dongze (Zaza) He, Nik Krieger, Andrew Shan Andrew Tang, Sneha Vakamudi, Ruipeng Wei, Peter Wilkinson 4 Gwen Donley, Carli Lehr, Connor Swingle, Frances Wang 5 Ryan Honomichl, JJ Huang, Xin Xin Yu, Bilal Zonjy 6 Khaled Alayed, Kedar Mahajan, Preeti Pathak, Sarah Planchon Pope Estee Cramer, Laura Cremer, Hyun Jo Kim, Roberto Martinez 8 Abhishek Deshpande, Jack McDonnell, Grace Park, Gabby Rieth Haimeng Bai, Sophia Cao, Kate Dobbs, Elina Misicka 10 Vaishali (Vee) Deo, Caroline El Sanadi, Kaylee Sarna, Sandra Silva Camargo