group project 2

Group 05

2022/3/15

Contents

Introduction of dataset	1
question of dataset	1
explain each variables	2
data processing	2
Exploratory data analysis	2
the distribution of rating.large 7 by genre	2
the distribution of rating.large7 by other numerical variables	3
formal analysis	7
change the votes variable to log votes	7
stepwise: choosing which variables need to be removed.	7
compare different link functions	9
odds ratios of model1	12
prediction	13
Model checking and diagnostics	16
ROC and AUC	16
film <- read.csv("dataset5.csv")	

Introduction of dataset

question of dataset

Imagine you have been asked by a film producer to investigate the following question of interest:

• Which properties of films influence whether they are rated by IMDB as greater than 7 or not?

You should conduct an analysis to answer your question using a Generalised Linear Model (GLM). Following your analyses, you should then summarise your results in the form of a presentation.

explain each variables

- film.id The unique identifier for the film
- year Year of release of the film in cinemas
- length Duration (in minutes)
- budget Budget for the films production (in \$1000000s)
- votes Number of positive votes received by viewers
- genre Genre of the film
- rating IMDB rating from 0-10

data processing

create a col seperate the rate: >7(1), <=7(0)

```
film <- film %>%
  mutate(rating.large7 = cut(rating, breaks = c(0,7,Inf), labels=c(0,1))) %>%
  dplyr::select(-film_id, -rating)%>%
  na.omit()
```

Exploratory data analysis

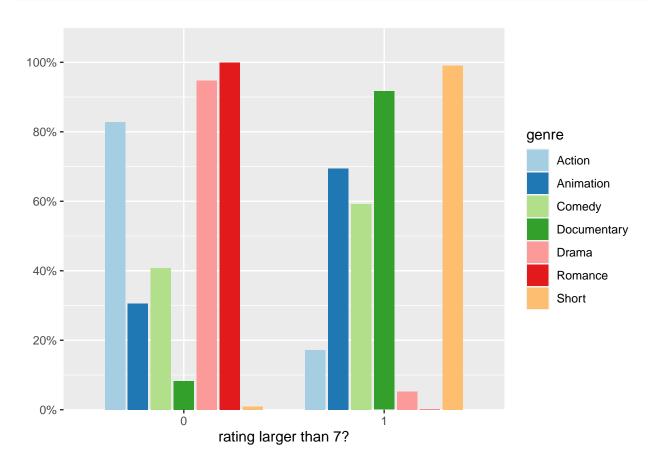
the distribution of rating.large7 by genre

```
film %>%
  group_by(genre, rating.large7)%>%
  summarise(n = n())
```

'summarise()' has grouped output by 'genre'. You can override using the '.groups' argument.

```
## # A tibble: 13 x 3
## # Groups: genre [7]
                 rating.large7
##
     genre
##
      <chr>
                 <fct>
                                <int>
  1 Action
                                  563
## 2 Action
                 1
                                 117
## 3 Animation
                 0
                                  49
## 4 Animation
                 1
                                  111
## 5 Comedy
                 0
                                  224
                                 325
## 6 Comedy
## 7 Documentary 0
                                  11
## 8 Documentary 1
                                  121
## 9 Drama
                                  620
## 10 Drama
                  1
                                   34
## 11 Romance
                 0
                                   15
## 12 Short
                  0
                                   1
## 13 Short
                                  104
                  1
```

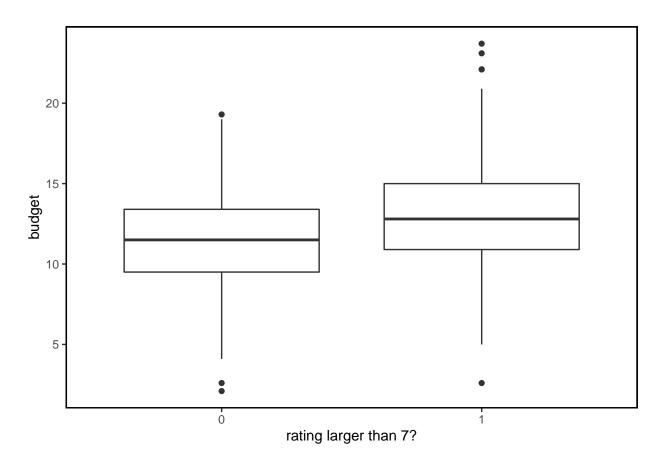
```
plot_xtab(film$rating.large7,film$genre,show.values =FALSE,show.total =FALSE,
axis.labels =c("0","1"),
axis.titles=c("rating larger than 7?"))
```



the distribution of rating.large7 by other numerical variables

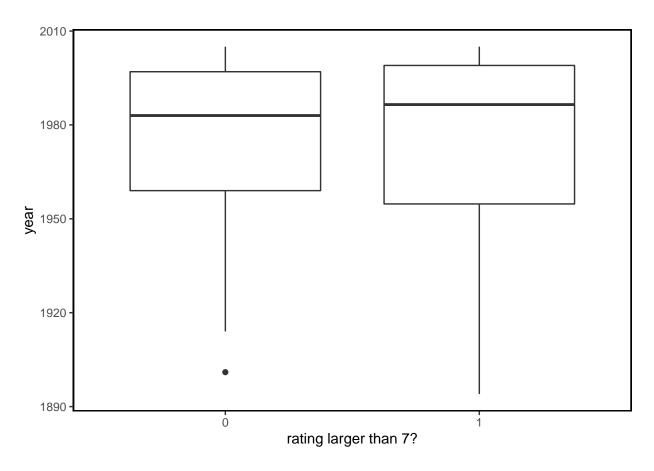
```
## budget
film.plot1<-ggplot(film, aes(y=budget,x=rating.large7))

film.plot1+geom_boxplot()+xlab("rating larger than 7?")+
theme(panel.background =element_rect(fill ="transparent",colour =NA),
plot.background =element_rect(fill ="transparent",colour =NA),
panel.border =element_rect(fill =NA,colour ="black",size =1))</pre>
```



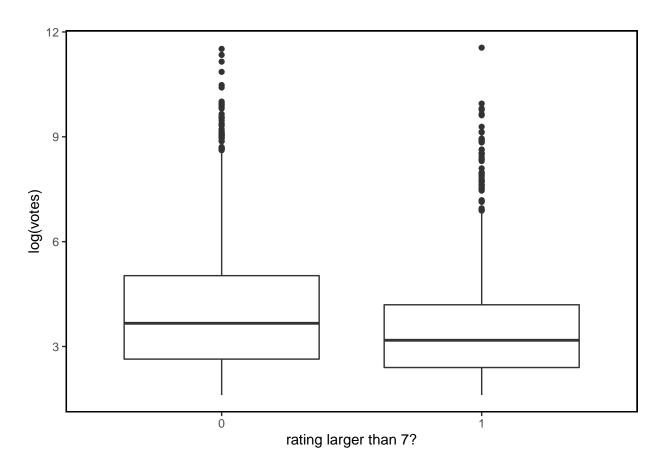
```
## year
film.plot2<-ggplot(film, aes(y=year,x=rating.large7))

film.plot2+geom_boxplot()+xlab("rating larger than 7?")+
theme(panel.background =element_rect(fill ="transparent",colour =NA),
plot.background =element_rect(fill ="transparent",colour =NA),
panel.border =element_rect(fill =NA,colour ="black",size =1))</pre>
```



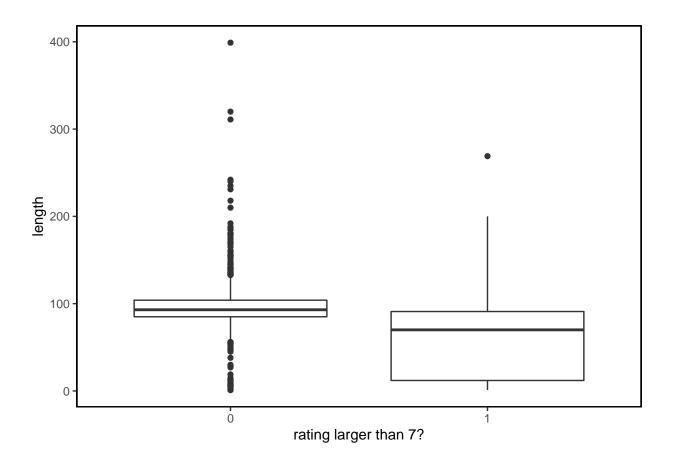
```
## votes
film.plot3<-ggplot(film, aes(y=log(votes),x=rating.large7))

film.plot3+geom_boxplot()+xlab("rating larger than 7?")+
theme(panel.background =element_rect(fill ="transparent",colour =NA),
plot.background =element_rect(fill ="transparent",colour =NA),
panel.border =element_rect(fill =NA,colour ="black",size =1))</pre>
```



```
## length
film.plot4<-ggplot(film, aes(y=length,x=rating.large7))

film.plot4+geom_boxplot()+xlab("rating larger than 7?")+
theme(panel.background =element_rect(fill ="transparent",colour =NA),
plot.background =element_rect(fill ="transparent",colour =NA),
panel.border =element_rect(fill =NA,colour ="black",size =1))</pre>
```



formal analysis

##

- year

change the votes variable to log votes

Df Deviance

1

1283.2 1303.2

```
film <- film %>%
  mutate(log.votes = log(votes))
```

stepwise: choosing which variables need to be removed.

Since Model2(removed year) has lowest AIC=1310.1 and deviance D=1290.1 we will go ahead and compared the three link function in our model

```
model <- glm(rating.large7 ~ year + length + budget + log.votes + genre, family = binomial(link = "log
logit.step <- step(model,direction='both')

## Start: AIC=1304.73
## rating.large7 ~ year + length + budget + log.votes + genre</pre>
```

```
## <none>
                    1282.7 1304.7
                    1293.0 1313.0
## - log.votes 1
## - length
                1
                    1595.2 1615.2
## - budget
                    1658.2 1678.2
                1
## - genre
                6
                    2101.0 2111.0
##
## Step: AIC=1303.21
## rating.large7 ~ length + budget + log.votes + genre
##
##
               Df Deviance
                              AIC
## <none>
                    1283.2 1303.2
                    1282.7 1304.7
## + year
                1
## - log.votes 1
                    1294.3 1312.3
## - length
                1
                    1602.0 1620.0
## - budget
                    1659.2 1677.2
                1
## - genre
                6
                    2118.6 2126.6
```

summary(logit.step)

```
##
## Call:
## glm(formula = rating.large7 ~ length + budget + log.votes + genre,
      family = binomial(link = "logit"), data = film)
##
##
## Deviance Residuals:
      Min
              1Q
                   Median
                                3Q
                                       Max
## -3.7981 -0.3973 -0.1132
                            0.2672
                                    4.3137
##
## Coefficients:
##
                   Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                   -3.902725 0.454750 -8.582 < 2e-16 ***
## length
                   -0.054295
                             0.003818 -14.220 < 2e-16 ***
## budget
                   0.499131
                             0.031641 15.775 < 2e-16 ***
## log.votes
                             0.041932
                                       3.325 0.000884 ***
                   0.139433
## genreAnimation
                  ## genreComedy
                   ## genreDocumentary
                   4.908172
                             0.414732 11.835 < 2e-16 ***
## genreDrama
                              0.259941 -8.008 1.17e-15 ***
                   -2.081558
## genreRomance
                  -14.705910 513.365991 -0.029 0.977147
                              1.051548
                                      3.987 6.70e-05 ***
## genreShort
                   4.192245
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 2982.5 on 2294 degrees of freedom
## Residual deviance: 1283.2 on 2285 degrees of freedom
## AIC: 1303.2
##
## Number of Fisher Scoring iterations: 15
```

compare different link functions

the AIC and BIC in model1 is the smallest, and the Pseudo-R² is the largest. Hence we choose 'logit' link function to fit our model

Model 1: logit link

```
model1 <- glm(rating.large7 ~ length + budget + log.votes + genre, family = binomial(link = "logit"), d</pre>
summary(model1)
##
## Call:
## glm(formula = rating.large7 ~ length + budget + log.votes + genre,
     family = binomial(link = "logit"), data = film)
##
## Deviance Residuals:
          1Q Median
##
     Min
                             ЗQ
                                    Max
## -3.7981 -0.3973 -0.1132 0.2672
                                  4.3137
##
## Coefficients:
##
                 Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                 ## length
                 ## budget
## log.votes 0.139433
                          0.041932
                                    3.325 0.000884 ***
## genreAnimation -0.335711 0.346575 -0.969 0.332719
## genreComedy 2.677837 0.184023 14.552 < 2e-16 ***
## genreDocumentary 4.908172 0.414732 11.835 < 2e-16 ***
## genreDrama
                 -2.081558
                          0.259941 -8.008 1.17e-15 ***
                -14.705910 513.365991 -0.029 0.977147
## genreRomance
## genreShort 4.192245 1.051548 3.987 6.70e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
     Null deviance: 2982.5 on 2294 degrees of freedom
## Residual deviance: 1283.2 on 2285 degrees of freedom
## AIC: 1303.2
##
## Number of Fisher Scoring iterations: 15
summ(model1)
```

Model 2: probit link

```
model2 <- glm(rating.large7 ~ length + budget + log.votes + genre, family = binomial(link = "probit"), (</pre>
```

Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred

```
summary(model2)
##
## Call:
## glm(formula = rating.large7 ~ length + budget + log.votes + genre,
      family = binomial(link = "probit"), data = film)
##
##
## Deviance Residuals:
      Min
              1Q
                  Median
                              3Q
                                     Max
## -4.2418 -0.4281 -0.0836 0.2941
                                   5.1505
##
## Coefficients:
##
                 Estimate Std. Error z value Pr(>|z|)
                 -2.25801 0.24005 -9.407 < 2e-16 ***
## (Intercept)
## length
                 ## budget
                 0.07415 0.02294
                                    3.233 0.00123 **
## log.votes
## genreAnimation 0.01144
                          0.18502 0.062 0.95071
## genreComedy
               1.43664 0.09722 14.776 < 2e-16 ***
## genreDocumentary 2.67883 0.20897 12.819 < 2e-16 ***
               -1.12547 0.13240 -8.501 < 2e-16 ***
## genreDrama
                 -4.79462 76.38417 -0.063 0.94995
## genreRomance
## genreShort
                 2.30958
                          0.44871
                                    5.147 2.64e-07 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 2982.5 on 2294 degrees of freedom
## Residual deviance: 1308.2 on 2285 degrees of freedom
## AIC: 1328.2
## Number of Fisher Scoring iterations: 14
```

Model 3: complementary log-log link

summ(model2)

```
model3 <- glm(rating.large7 ~ length + budget + log.votes + genre, family = binomial(link = "cloglog"),
## Warning: glm.fit: algorithm did not converge
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
summary(model3)
##
## Call:
## glm(formula = rating.large7 ~ length + budget + log.votes + genre,</pre>
```

```
##
       family = binomial(link = "cloglog"), data = film)
##
## Deviance Residuals:
##
      Min
                1Q
                     Median
                                  3Q
                                          Max
##
  -6.7671 -0.4993 -0.2349
                              0.2710
                                       3.1957
##
## Coefficients:
##
                     Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                   -3.060e+00 2.770e-01 -11.048 < 2e-16 ***
## length
                   -2.613e-02 2.018e-03 -12.948 < 2e-16 ***
## budget
                    2.727e-01 1.770e-02
                                         15.407
                                                  < 2e-16 ***
## log.votes
                    6.313e-02 2.702e-02
                                           2.336
                                                   0.0195 *
## genreAnimation
                    2.914e-01 2.000e-01
                                           1.457
                                                   0.1452
## genreComedy
                                          13.702 < 2e-16 ***
                    1.618e+00 1.181e-01
## genreDocumentary 2.821e+00 1.889e-01
                                          14.929 < 2e-16 ***
## genreDrama
                   -1.423e+00 1.921e-01
                                          -7.411 1.25e-13 ***
                                           0.000
## genreRomance
                   -2.446e+01 7.992e+04
                                                   0.9998
## genreShort
                    2.352e+00 3.408e-01
                                           6.902 5.11e-12 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 2982.5 on 2294 degrees of freedom
##
## Residual deviance: 1382.1 on 2285
                                      degrees of freedom
## AIC: 1402.1
##
## Number of Fisher Scoring iterations: 25
```

summ (model3)

Model	link function	AIC	BIC
model1	$g(p_i) =$	1303.21	1360.60
model2	$log(\frac{p_i}{1-p_i})$ $g(p_i) =$ $\phi^{-1}(pi), p_i =$	1328.18	1385.57
model3	$\phi(\frac{x_i - \mu}{\sigma})$ $g(p_i) =$ $log[-log(1 - p_i)]$	1402.13	1459.51

D0-D1 = $2982.5-2357.5 = 1692.401 > x^2(0.95, 9) = 16.91898$, so we reject H0, we can say that the model1 fits the data better than saturated model.

$$D_0 - D_1 = 2982.5 - 2357.5 = 1692.401 > \chi^2(0.95, 9) = 16.91898$$

So we reject H0, and we can say that the model1 fits the data better than saturated model.

model1\$null.deviance - model1\$deviance

[1] 1699.256

```
df = model1$df.null - model1$df.residual
qchisq(p=0.95, df = df)
```

[1] 16.91898

odds ratios of model1

```
plot_model(model1,show.values=TRUE)+
    scale_y_log10(limits = c(0.001, 1000))

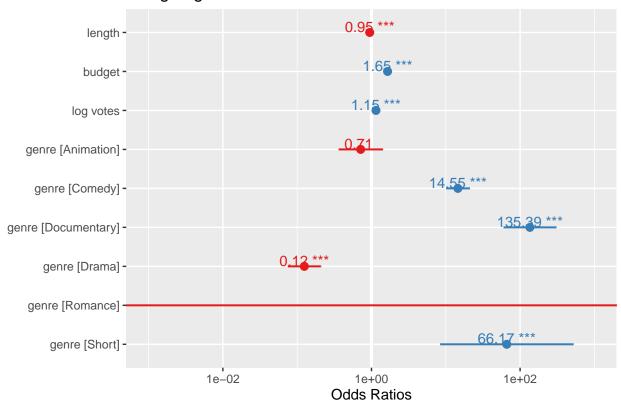
## Scale for 'y' is already present. Adding another scale for 'y', which will
## replace the existing scale.

## Warning: Transformation introduced infinite values in continuous y-axis

## Warning: Removed 1 rows containing missing values (geom_point).
```

rating large 7

Warning: Removed 1 rows containing missing values (geom_text).

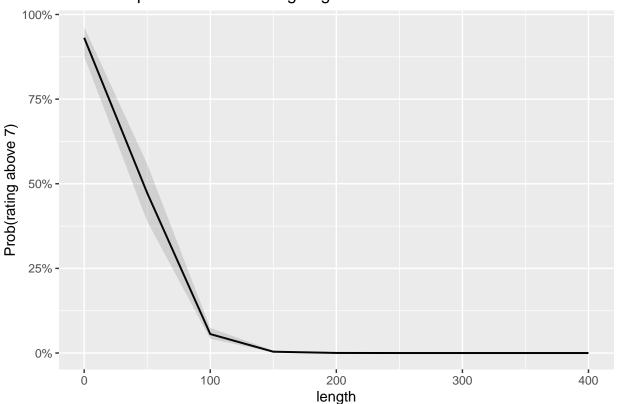


prediction

```
plot_model(model1,type="pred",terms=c("length"),axis.title=c("length","Prob(rating above 7)"))
```

Data were 'prettified'. Consider using 'terms="length [all]"' to get smooth plots.

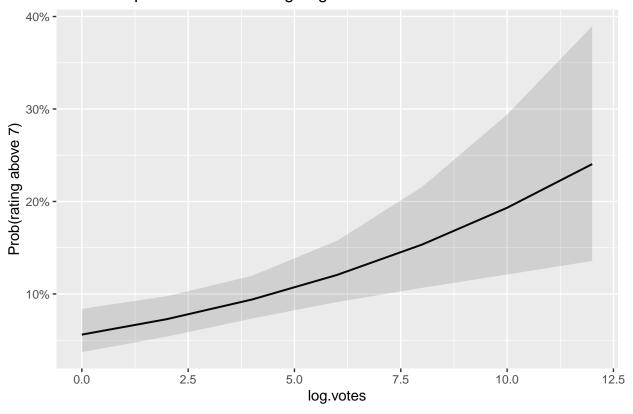
Predicted probabilities of rating large 7



plot_model(model1,type="pred",terms=c("log.votes"),axis.title=c("log.votes","Prob(rating above 7)"))

Data were 'prettified'. Consider using 'terms="log.votes [all]"' to get smooth plots.

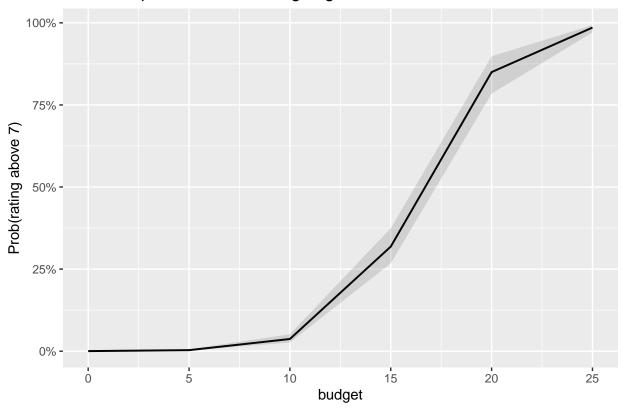
Predicted probabilities of rating large 7



plot_model(model1,type="pred",terms=c("budget"),axis.title=c("budget","Prob(rating above 7)"))

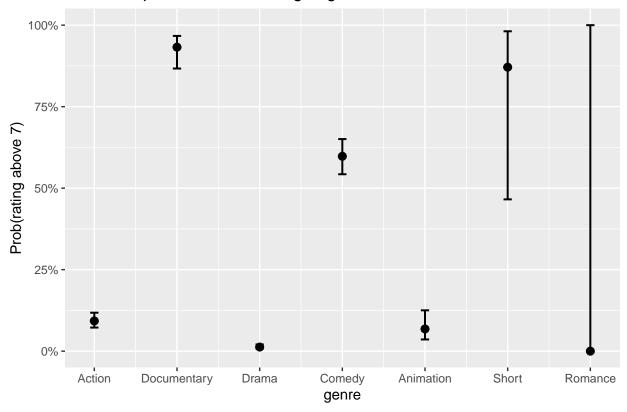
Data were 'prettified'. Consider using 'terms="budget [all]"' to get smooth plots.

Predicted probabilities of rating large 7



plot_model(model1,type="pred",terms=c("genre"),axis.title=c("genre","Prob(rating above 7)"))

Predicted probabilities of rating large 7



Model checking and diagnostics

ROC and AUC

```
film$Prid <- predict(model1, film, type="response")
score <- prediction(film$Prid,film$rating.large7)
perf <- performance(score,"tpr","fpr")
auc <- performance(score,"auc")
perfd <- data.frame(x= perf@x.values[1][[1]], y=perf@y.values[1][[1]])
p4<- ggplot(perfd, aes(x= x, y=y)) + geom_line() +
xlab("False positive rate") + ylab("True positive rate") +
ggtitle(paste("Area under the curve:", round(auc@y.values[[1]], 3)))
p4</pre>
```

Area under the curve: 0.948 1.00 0.75 0.00 0.00 0.00 0.05 0.00 0.05 0.075 1.00 False positive rate

 $\mathrm{AUC} = 0.948$ indicated that model 1 is very good at predicting the films rating greater than 7 given all predictor variables.