Residual Plots: The Good, the Bad and the Ugly 12.05.2017

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I have a model. I like my model. What do you want from me?

• The results of any model are only okay to present if certain assumptions are met. Your results are wrong/useless if these assumptions are not met.

What are these assumptions?

There are two for ANOVA and one more for regressions:

ANOVA	Regression
Variance Homogeneity	
Normally distributed	
	Linearity



How do I make sure the assumptions are met?

For example by looking at residual-plots

What is a residual?

 When you run any model, it tells you for each of your observations (=data points) what it expects/predicts for this specific observation. No model is perfect and therefore the predictions are never exactly the value you actually found in your experiment.

Tell me about it - Weather forecasts are always wrong!

• Yeah... So a residual is the difference between what you measured and what the model predicted: *Residual = Observed – Predicted*



So if a prediction is perfect, the residual is 0?

Yes!

How many residuals are there?

Well there is one for every observation in your dataset.

Ok, so let's say I have all the residuals from my model. What now?

- You plot them* and look at them. There are multiple ways to plot them. Here are two:
 - QQ-Plot
 - Res-Pred-Plot

^{*}Strictly speaking, you actually don't plot the raw residuals, but a "studentized" or "pearson" version of them. Basically people thought of smart ways to standardize the residuals and then everything is better. R and other software will give you those without any problem, so don't worry about how to do that. Look it up if you're interested.

The Res-Pred-Plot



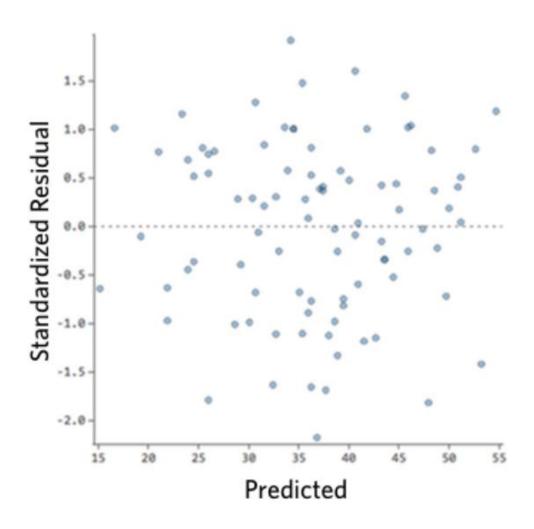
Res-Pred-Plot:

y-axis: Residuals

x-axis: Predictions

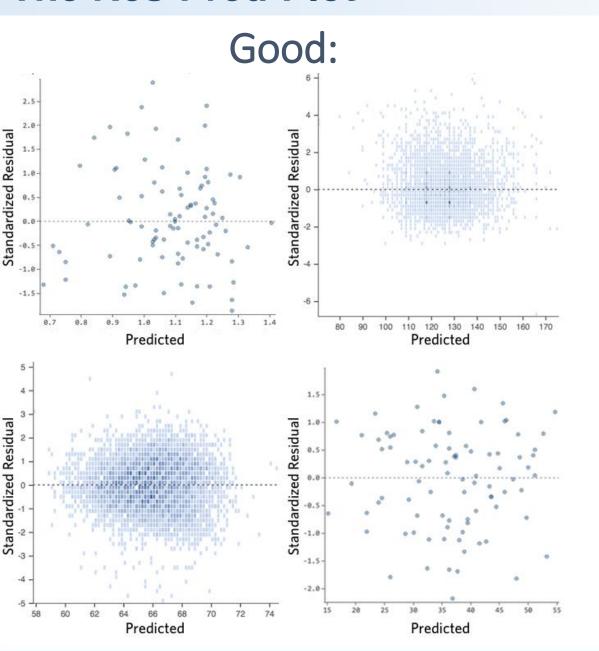
Used to evaluate:

- Variance Homogeneity
- Linearity

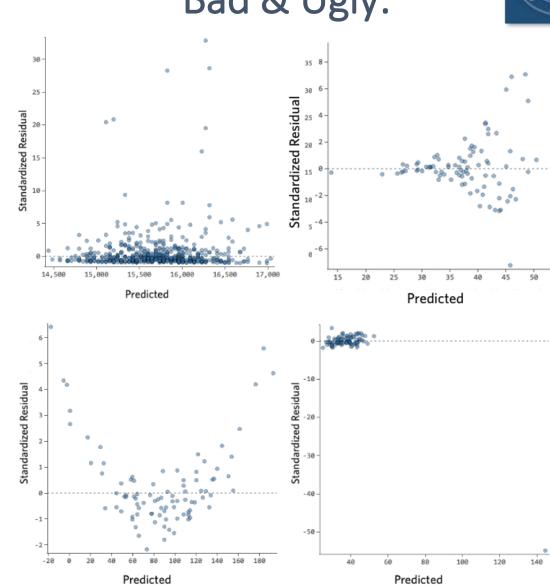


The Res-Pred-Plot





Bad & Ugly:



The QQ-Plot

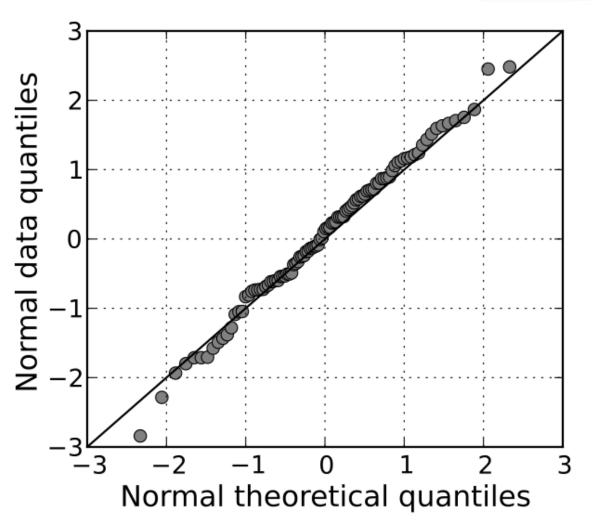


QQ-Plot:

one axis: Sample Quantile* other axis: Theoretical Quantile*

Used to evaluate:

(Normal) Distribution

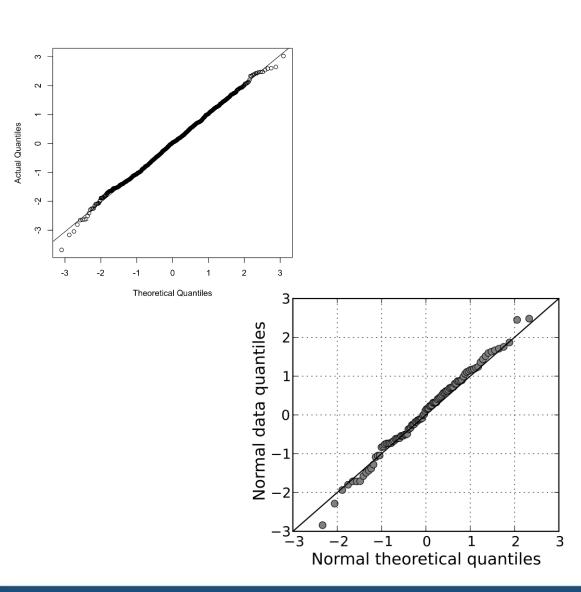


^{*}You don't know what this means? That's okay, you can google it. I just wrote this here so you know how to label your axes.

The QQ-Plot

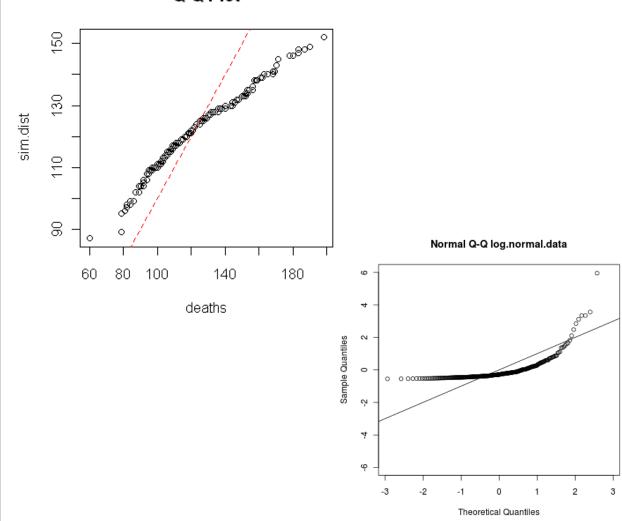
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Good:



Bad & Ugly:

Q-Q Plot





Got it! So what if my plot does not look good?

You try transforming your data and look at the new residuals.

And if that does not help?

You consult a statistician and hope for the best.

Paul Schmidt Schmidt