Simulated_data_example_Binomial-MGWR

May 19, 2020

Notebook Outline:

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0.0.1 Set up Cells

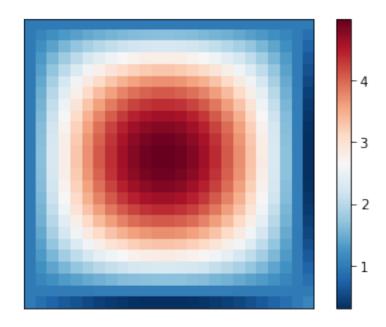
```
In [1]: import sys
        sys.path.append("C:/Users/msachde1/Downloads/Research/Development/mgwr")
In [2]: import warnings
        warnings.filterwarnings("ignore")
        import pandas as pd
        import numpy as np
        from mgwr.gwr import GWR
        from spglm.family import Gaussian, Binomial, Poisson
        from mgwr.gwr import MGWR
        from mgwr.sel_bw import Sel_BW
        import multiprocessing as mp
        pool = mp.Pool()
        from scipy import linalg
        import numpy.linalg as la
        from scipy import sparse as sp
        from scipy.sparse import linalg as spla
        from spreg.utils import spdot, spmultiply
        from scipy import special
        import libpysal as ps
```

```
import seaborn as sns
        import matplotlib.pyplot as plt
        from copy import deepcopy
        import copy
        from collections import namedtuple
        import spglm
0.0.2 Global Model Example
In [3]: x = np.linspace(0, 25, 25)
        y = np.linspace(25, 0, 25)
        X, Y = np.meshgrid(x, y)
        lon = X.reshape(-1,1)
        lat = Y.reshape(-1,1)
        coords = np.array(list(zip(lon,lat)))
In [4]: x1=np.random.normal(0,1,625)
        x2=np.random.normal(0,1,625)
        error = np.random.normal(0,0.1,625)
        z = 1+2*x1+3*x2+error
        x1=x1.reshape(-1,1)
        x2=x2.reshape(-1,1)
       pr = 1/(1+np.exp(-z))
In [5]: y = np.random.binomial(1,pr)
        X = np.hstack([x1,x2])
        y = np.array(y).reshape((-1,1))
GWR
In [6]: bw = Sel_BW(coords,y,X,family=Binomial())
        bw=bw.search()
In [7]: gwr_mod = GWR(coords, y, X, bw,family=Binomial()).fit()
MGWR
In [8]: selector = Sel_BW(coords,y,X,multi=True,family=Binomial())
        selector.search(verbose=True,max_iter_multi=50)
Current iteration: 1 ,SOC: 0.0450537
Bandwidths: 519.0, 624.0, 183.0
Current iteration: 2 ,SOC: 0.020152
Bandwidths: 519.0, 624.0, 624.0
```

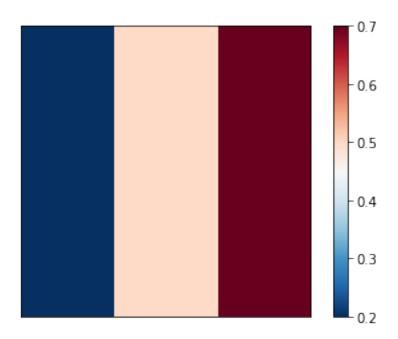
```
Current iteration: 3 ,SOC: 0.0032721
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 4 ,SOC: 8.01e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 5 ,SOC: 9.37e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 6 ,SOC: 3.74e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 7 ,SOC: 1.87e-05
Bandwidths: 519.0, 624.0, 624.0
Current iteration: 8 ,SOC: 9e-06
Bandwidths: 519.0, 624.0, 624.0
Out[8]: array([519., 624., 624.])
In [9]: mgwr_mod = MGWR(coords, y, X, selector,family=Binomial()).fit()
HBox(children=(IntProgress(value=0, description='Inference', max=1), HTML(value='')))
In [10]: np.mean(gwr_mod.params,axis=0), np.mean(mgwr_mod.params,axis=0)
Out[10]: (array([1.16604381, 2.24362744, 3.27846807]),
          array([0.70461953, 1.78115408, 2.84722997]))
In [11]: gwr_mod.aic, mgwr_mod.aic
Out[11]: (357.9759977731823, 363.5967703986909)
0.0.3 Local Model Example
Create Simulated Dataset
Forming independent variables
In [12]: def add(a,b):
             return 1+((1/12)*(a+b))
         def con(u,v):
             return (0*(u)*(v))+1
         def sp(u,v):
             return 1+1/324*(36-(6-u/2)**2)*(36-(6-v/2)**2)
```

def med(u,v):

```
B = np.zeros((25,25))
             for i in range(25):
                 for j in range(25):
                     if u[i][j]<=8:</pre>
                         B[i][j]=0.2
                     elif u[i][j]>17:
                         B[i][j]=0.7
                     else:
                         B[i][j]=0.5
             return B
In [13]: x = np.linspace(0, 25, 25)
         y = np.linspace(25, 0, 25)
         X, Y = np.meshgrid(x, y)
In [14]: x1=np.random.normal(0,1,625)
         x2=np.random.normal(0,1,625)
         error = np.random.normal(0,0.1,625)
In [15]: B0=con(X,Y)
         B1=sp(X,Y)
         B2=med(X,Y)
In [16]: plt.imshow(B1, extent=[0,10, 0, 10], origin='lower',cmap='RdBu_r')
         plt.colorbar()
         plt.axis(aspect='image')
         plt.xticks([])
         plt.yticks([])
Out[16]: ([], <a list of 0 Text yticklabel objects>)
```



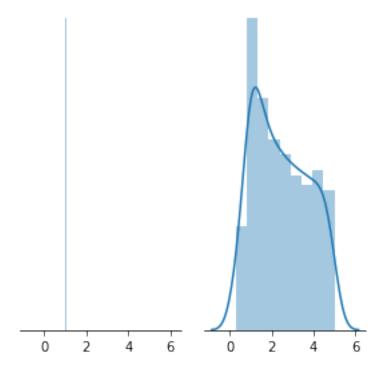
Out[17]: ([], <a list of 0 Text yticklabel objects>)



```
In [18]: B0=B0.reshape(-1,1)
        B1=B1.reshape(-1,1)
        B2=B2.reshape(-1,1)

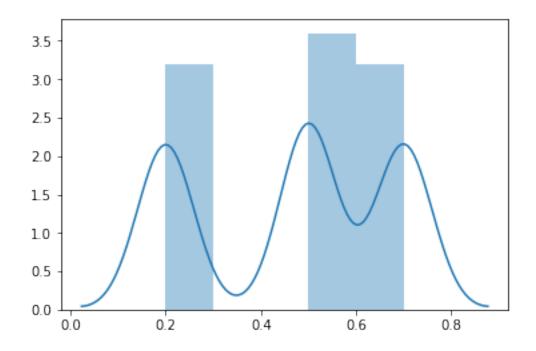
In [19]: f, axes = plt.subplots(1, 2, figsize=(4, 4), sharex=True)
        sns.despine(left=True)
        sns.distplot(B0,ax=axes[0])
        sns.distplot(B1,ax=axes[1])

        plt.setp(axes, yticks=[])
        plt.tight_layout()
```



In [20]: sns.distplot(B2)

Out[20]: <matplotlib.axes._subplots.AxesSubplot at 0x1832f25e3c8>



```
x2=x2.reshape(-1,1)
In [23]: param = np.hstack([B0,B1,B2])
In [24]: param.shape
Out[24]: (625, 3)
In [25]: cons=np.ones_like(x1)
In [26]: cons=cons.reshape(-1,1)
In [27]: X=np.hstack([cons,x1,x2])
In [28]: X.shape
Out[28]: (625, 3)
Creating y variable with Binomial distribution Incorporating step from - Chapter 6. Simulating
Generalized Linear Models, p. 156
In [29]: #binomial y
                                          y_{exp}=((np.exp(np.sum(X * param, axis=1)+error)/(1+(np.exp(np.sum(X * param, axis=1)+error)/(1+(np.exp(np.
In [30]: np.mean(y_exp)
Out[30]: 0.6510162481437103
In [31]: y_exp.shape
Out[31]: (625, 1)
```

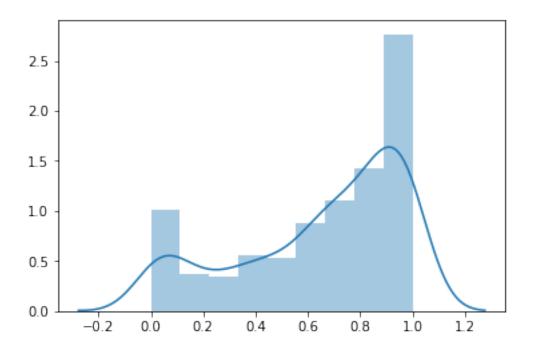
In [21]: lat=Y.reshape(-1,1)

In [22]: x1=x1.reshape(-1,1)

In [32]: sns.distplot(y_exp)

lon=X.reshape(-1,1)

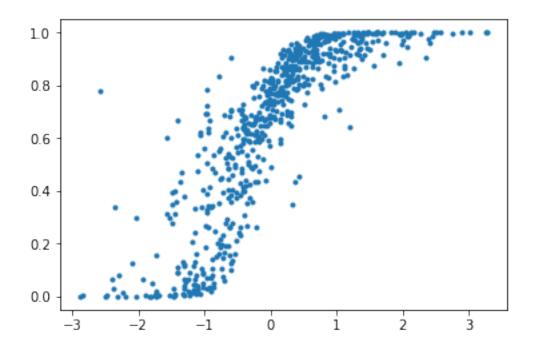
Out[32]: <matplotlib.axes._subplots.AxesSubplot at 0x1832f17af98>



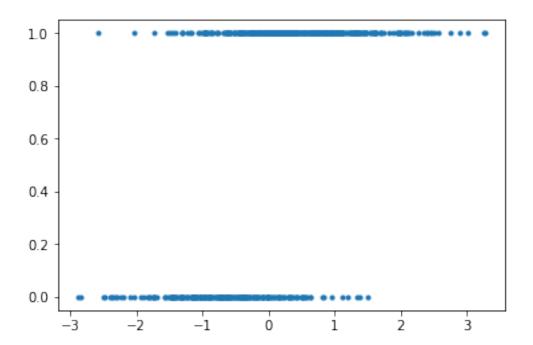
In [33]: y = np.random.binomial(1,y_exp)

In [34]: pd.Series(y_exp.reshape(-1), index=x1).plot(style='.')

Out[34]: <matplotlib.axes._subplots.AxesSubplot at 0x1832ef7fe48>



```
In [35]: pd.Series(y.reshape(-1), index=x1).plot(style='.')
Out[35]: <matplotlib.axes._subplots.AxesSubplot at 0x1832ee70cc0>
```



0.0.4 Multivariate example

Bandwidths check

```
In [42]: selector=Sel_BW(coords,y,X,multi=True,family=Binomial())
         selector.search(verbose=True)
Current iteration: 1 ,SOC: 0.0161926
Bandwidths: 622.0, 73.0, 170.0
Current iteration: 2 ,SOC: 0.0316518
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 3 ,SOC: 0.0039268
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 4 ,SOC: 0.0001849
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 5 ,SOC: 0.0001914
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 6 ,SOC: 8.61e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 7 ,SOC: 4.99e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 8 ,SOC: 2.72e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 9 ,SOC: 1.62e-05
Bandwidths: 622.0, 181.0, 188.0
Current iteration: 10 ,SOC: 9.5e-06
Bandwidths: 622.0, 181.0, 188.0
Out [42]: array([622., 181., 188.])
In [43]: mgwr_model=MGWR(coords,y,X,selector,family=Binomial()).fit()
HBox(children=(IntProgress(value=0, description='Inference', max=1), HTML(value='')))
Parameters check
In [44]: np.mean(mgwr_model.params,axis=0),np.mean(gwr_model.params,axis=0)
Out [44]: (array([1.10211344, 2.53539688, 0.28485419]),
          array([0.90342461, 2.26934826, 0.25936595]))
In [45]: np.mean(B0),np.mean(B1),np.mean(B2)
Out [45]: (1.0, 2.471045176769571, 0.468)
AICc check
In [46]: mgwr_model.aicc,gwr_model.aicc
```

Out [46]: (558.2437551708874, 567.8076915280018)