TMA4267 - Linear statistical models

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Contents

Introduction

This is a brief summary of the course TMA4267 about linear statistical models. It includes the main content from the lecture held by ... recorded in, where some examples etc... are excluded.

The purpose of the notes is to give a good overview of the syllabus. I intend to add summaries of the lectures as I review them. I hope to include insights from projects / exercises where it is appropriate.

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Course progress

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Keywords to know

Part 1 -

$\widehat{\boldsymbol{\beta}}$, $\boldsymbol{\beta}$, $\boldsymbol{\sigma}$, $\widehat{\boldsymbol{\sigma}}$, $\boldsymbol{\varepsilon}$, $\widehat{\boldsymbol{\varepsilon}}$

$\widehat{\beta}$, β, σ, $\widehat{\sigma}$, ε, $\widehat{\varepsilon}$

theorem - trace formula

Theorem 1. (Trace formula)

$$\boldsymbol{\varepsilon}(\boldsymbol{Y}^T\boldsymbol{C}\boldsymbol{Y}) = \operatorname{tr}(\boldsymbol{C}\boldsymbol{\Sigma}) + \boldsymbol{\mu}^T\boldsymbol{C}\boldsymbol{\mu}$$

Proof. TODO: □

theorem - ...

Lecture 8

Theorem 2. *$\boldsymbol{Z} \sim N(0, I)$ and $\boldsymbol{R}$ symmetric and idempotent of rank r. Then*

$$\boldsymbol{Z}^T\boldsymbol{R}\boldsymbol{Z} \sim \chi^2_r.$$

Lecture 9

Assumptions

1. $\boldsymbol{X}$ is of cull column rank
2. $E\boldsymbol{\varepsilon} = \boldsymbol{0}$
3. Homostochastic: $\operatorname{Var}(\varepsilon_i) = 0 \quad \forall i$.
4. If $\boldsymbol{X}$ is random, then 2 and 3 are conditioned on $\boldsymbol{X}$.
5. Normality of errors: $\boldsymbol{\varepsilon} \sim N(0, \sigma^2 I_n)$.

... obtain least squares estimators $\widehat{\boldsymbol{\beta}}, \widehat{\boldsymbol{\sigma}}^2$ of $\boldsymbol{\beta}, \boldsymbol{\sigma}^2$

Residuals ...

Parameter estimation

Two approaches: LSE and MLE ...

$$\widehat{\boldsymbol{\beta}} = \underset{\boldsymbol{\beta} \in \mathbb{R}^{k+1}}{\arg\min} \sum_{i=1}^{n} (Y_i - \boldsymbol{x}_i^T\boldsymbol{\beta})^2$$

... deducing that LSE and MLE give the same result ...

...

Hat matrix

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Du fulgte ikke med nei

Lecture 10

Lecture 11

Lecture 12

questions about independence. Detour into sigma algebras etc ...

Theorem 3. *Suppose X, Y are independent random variables and that f, g are two measurable functions. Then $f(X), g(Y)$ are also independent.*

ANOVA - Analysis of variance

Theorem 4. (ANOVA decomposition) *Assuming the necesarry assumptions,*

$$\underbrace{\sum_{i=1}^{n}(Y_i - \bar{Y})}_{\text{SST}} = \underbrace{\sum_{i=1}^{n}(\widehat{Y}_i - \bar{Y})}_{\text{SSR}} + \underbrace{\sum_{i=1}^{n}(Y_i - \widehat{Y}_i)^2}_{\text{SSE}}.$$

Proof. TODO: there aint space in the margin ☐

R2 score . . .

Lecture 13

Fictional model

"Fictional model" using x_{ij} as response for some fixed feature j.

First scalar

Lowest exponent

$$y = c_1 p^1 + c_2 p^2 + \ldots + c_n p^n + c_{n+1} x^{n+1}$$

A bunch of different scalars

... TODO:

General F-test

We set up a much more general problem. Let $A \in \mathbb{R}^{r\times p}$, $r < p$, $\operatorname{rank}(A) = r$, $\boldsymbol{d} \in \mathbb{R}^d$. We test the hypothesis:

$$\mathrm{H}_0 : A\boldsymbol{\beta} = \boldsymbol{d}, \qquad \mathrm{H}_1 : A\boldsymbol{\beta} \neq \boldsymbol{d}.$$

Some special cases of this general setup are.

1. $r = 1, d = 0, A = (0, \ldots, 1, \ldots, 0)$ with 1 at index i, gives the test

$$\mathrm{H}_0 : \beta_i = 0, \qquad \mathrm{H}_1 : \beta_i \neq 0.$$

2. $r = 1, d = 0, A = (0, \ldots, 1, \ldots, -1, \ldots, 0)$ with 1 at index i and -1 at index j, gives the test

$$\mathrm{H}_0 : \beta_i = \beta_j, \qquad \mathrm{H}_1 : \beta_i \neq \beta_j.$$

3. $r = k, d = \mathbf{0} \in \mathbb{R}^k, A = (\mathbf{0}, \mathrm{diag}(1)) \in \mathbb{R}^{k \times p}$, gives the test

$$\mathrm{H}_0 : \beta_i = 0 \quad \forall i \in \{1, \ldots, k\}, \qquad \mathrm{H}_1 : \beta_i \neq 0 \text{ for some } i \in \{1, \ldots, k\}.$$

Lecture 14

Let $\mathcal{B}$ be the space of $\boldsymbol{\beta}$ satisfying H_0. The restricted problem is:

$$\widehat{\boldsymbol{\beta}}^R = \arg\min_{\boldsymbol{\beta} \in \mathcal{B}} (\boldsymbol{Y} - \boldsymbol{X}\boldsymbol{\beta})^T (\boldsymbol{Y} - \boldsymbol{X}\boldsymbol{\beta}).$$

Using lagrange multipliers and a bag of tricks, we obtain:

$$\widehat{\boldsymbol{\beta}}^R = \widehat{\boldsymbol{\beta}} - (\boldsymbol{X}^T\boldsymbol{X})^{-1}\boldsymbol{A}^T(\boldsymbol{A}(\boldsymbol{X}^T\boldsymbol{X})^{-1}A^T)^{-1}(\boldsymbol{A}\widehat{\boldsymbol{\beta}} - \boldsymbol{d}).$$

Denoting $\Delta = \widehat{\boldsymbol{\beta}} - \widehat{\boldsymbol{\beta}}^R$, we find:

$$\mathrm{SSE}^R = \mathrm{SSE} + \Delta^T \boldsymbol{X}^T \boldsymbol{X} \Delta$$

... IMPORTANT: the concrete expressions for the F statistic...

We claim that the under H_0, we have

$$F = \frac{\mathrm{SSE}^R - \mathrm{SSE}/r}{\mathrm{SSE}/(n-p)} \sim F_{r,n-p}.$$

Proof. what the

□

Lecture 15

... example ...

Transformations of data

Motivation: ...

box cox transformation

variance stabilising transformation

Suppose $\mu = \boldsymbol{\varepsilon}(Y_i)$ and that $\mathrm{Var}(Y_i)$ depends on μ. ...

Lecture 16

...

Lecture 17

Suppose k covariates. Then 2^k possible models from maximal:

$$Y_i = \beta_0 + \beta_1 x_{i1} + \cdots + \beta_k x_{ik}.$$

to minimal:

$$Y_i = \beta_0.$$

We want to arrive at a compromise between simplisity and goodness of fit.

1. Adjusted coefficient of determination:

$$R^2_{\text{adj}} = 1 - \frac{\text{SSE}/(n-k-1)}{\text{SST}/(n-1)}$$

2.
3.
4.

example...

Multiple hypothesis testing

motivation ...

Lecture 18

. . .

FWER = probability of at least one false positive finding

... two representations

The *Bonferrony method*

The *S̃idak method*

Design of experiment

two level factorial design ...

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