Course Reminders

Due Dates:

- A2 due Sunday (11:59 PM)
- A1 grades will be announced on Piazza when posted
- Project proposal feedback should be released monday

EDA Case Study Review

1. Figure out specific question
2. Determine what information you'd want/need
3. Identify datasets
4. Describe them
    a. Size of dataset
    b. missingness
    c. Quantitative & categorical variables
        i. Center + variability
        ii. distribution/shape
5. Explore!
    a. Relationship between variables
    b. Lots of plots

Communication:

- Consider your audience
- Tell a story
    - Define question
    - Explain analysis
    - Answer question
- Spend time on visualizations here
    - EDA can be less-than-ideal visualizations
    - Final communication should be where colors, font size, etc. of visualization are considered

Inferential Analysis

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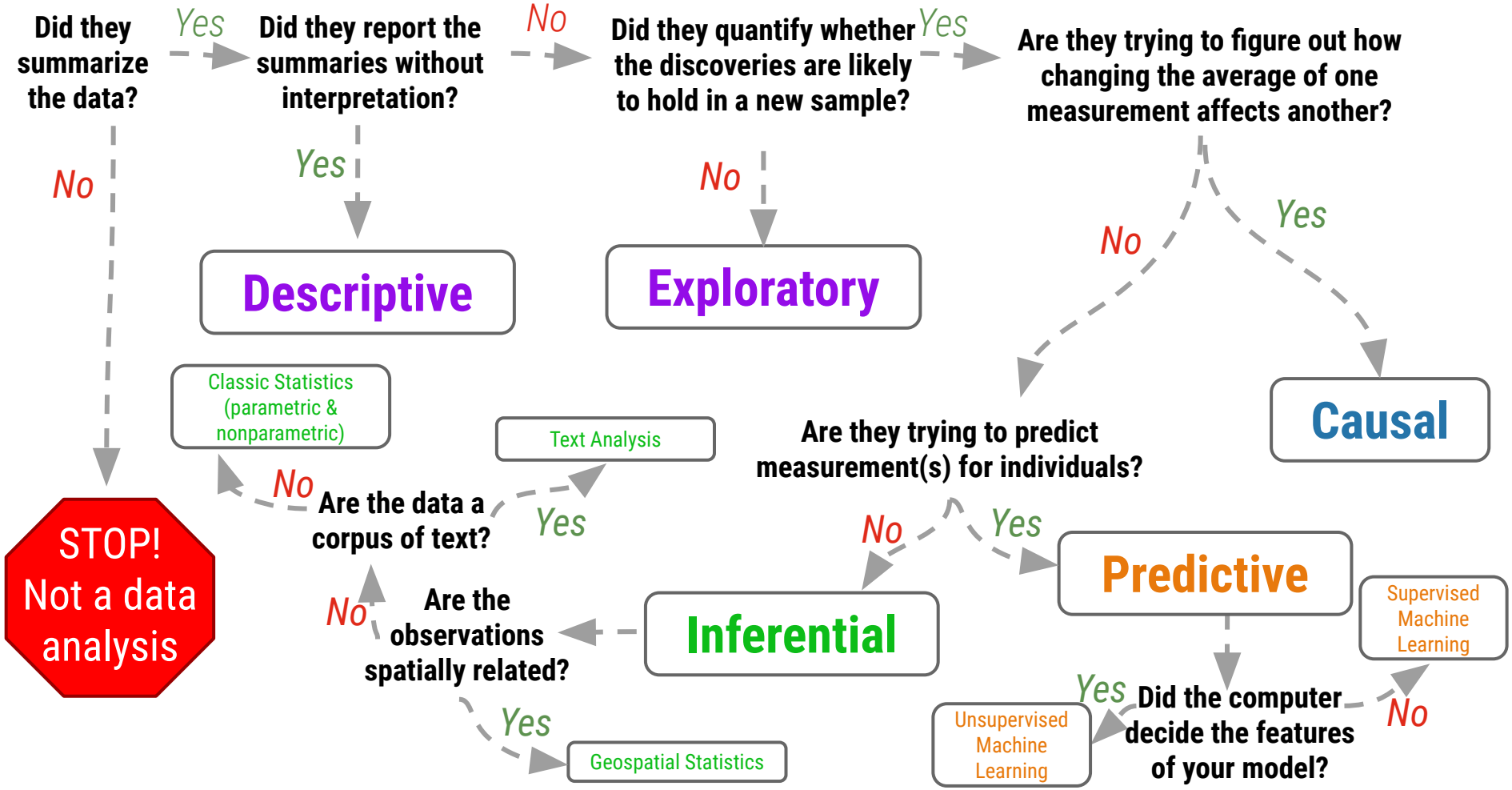
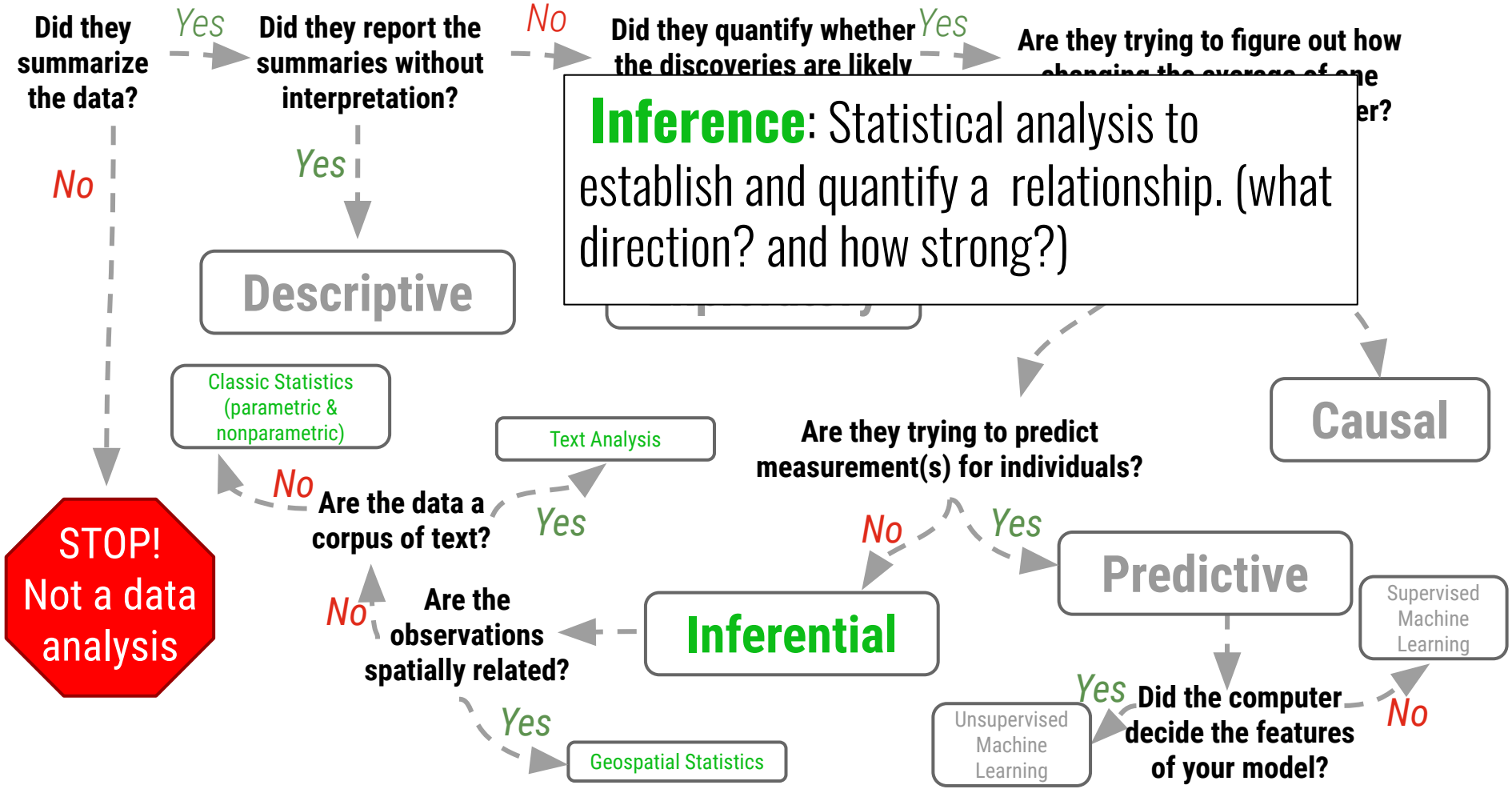

Did they summarize the data?
Yes
Did they report the summaries without interpretation?
No
Did they quantify whether the discoveries are likely to hold in a new sample?
Yes
Are they trying to figure out how changing the average of one measurement affects another?
No
Yes
Causal
No
Descriptive
Yes
No
Exploratory
Yes
STOP! Not a data analysis
No
Classic Statistics (parametric & nonparametric)
Are the data a corpus of text?
Yes
Text Analysis
Are they trying to predict measurement(s) for individuals?
No
Yes
Predictive
Supervised Machine Learning
No
Inferential
Are the observations spatially related?
No
Yes
Geospatial Statistics
Yes
Unsupervised Machine Learning
Did the computer decide the features of your model?
No


Did they summarize the data?
Yes
Did they report the summaries without interpretation?
No
Did they quantify whether the discoveries are likely
Yes
Are they trying to figure out how
No
Yes
Inference: Statistical analysis to establish and quantify a relationship. (what direction? and how strong?)
Descriptive
Classic Statistics (parametric & nonparametric)
Text Analysis
Are they trying to predict measurement(s) for individuals?
Causal
No
Are the data a corpus of text?
Yes
STOP! Not a data analysis
No
Yes
Predictive
No
Are the observations spatially related?
Inferential
Supervised Machine Learning
Yes
Unsupervised Machine Learning
Did the computer decide the features of your model?
No
Yes
Geospatial Statistics

- **Problem:** Does Sesame Street affect kids brain development?
- **Data science question:** What is the relationship between watching Sesame Street and test scores among children?
- **Type of analysis:** Inferential analysis

Sesame Street viewership

??

Test scores

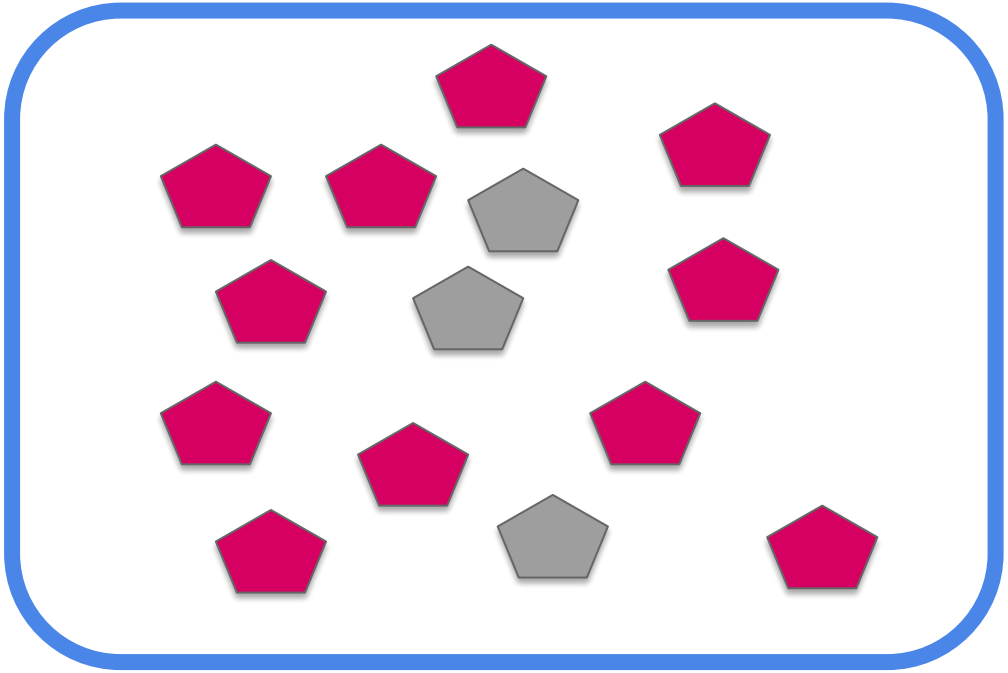
Establishing & Stating Your Null and Alternative Hypotheses Helps Guide Your Analysis

Null Hypothesis:

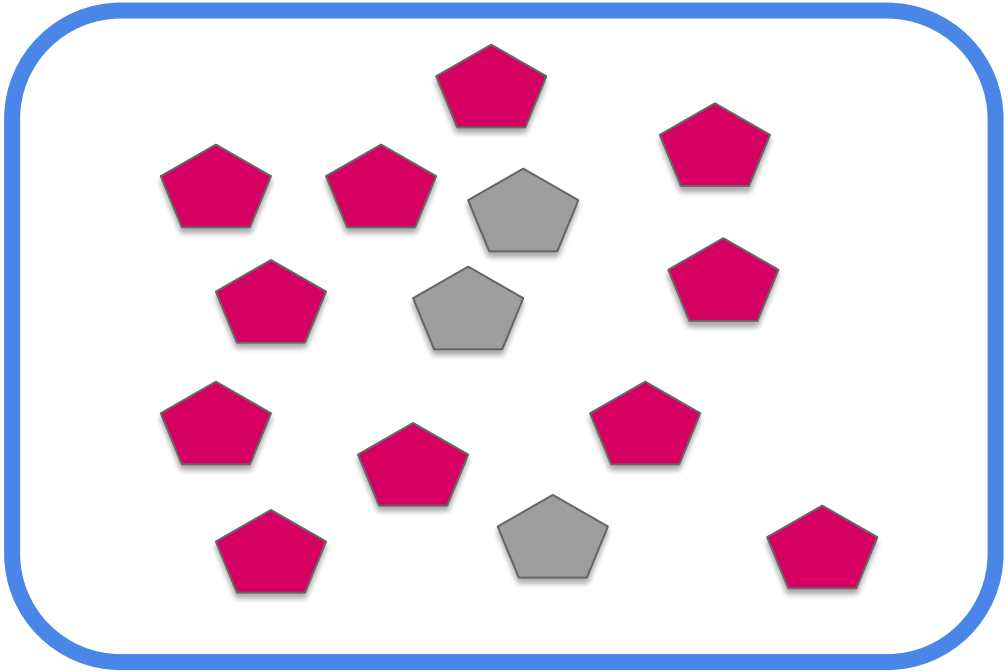
H_0: Sesame Street has *no effect* on kids brain development

Alternative Hypothesis:

H_a: Watching Sesame Street *has an effect* on kids' brain development

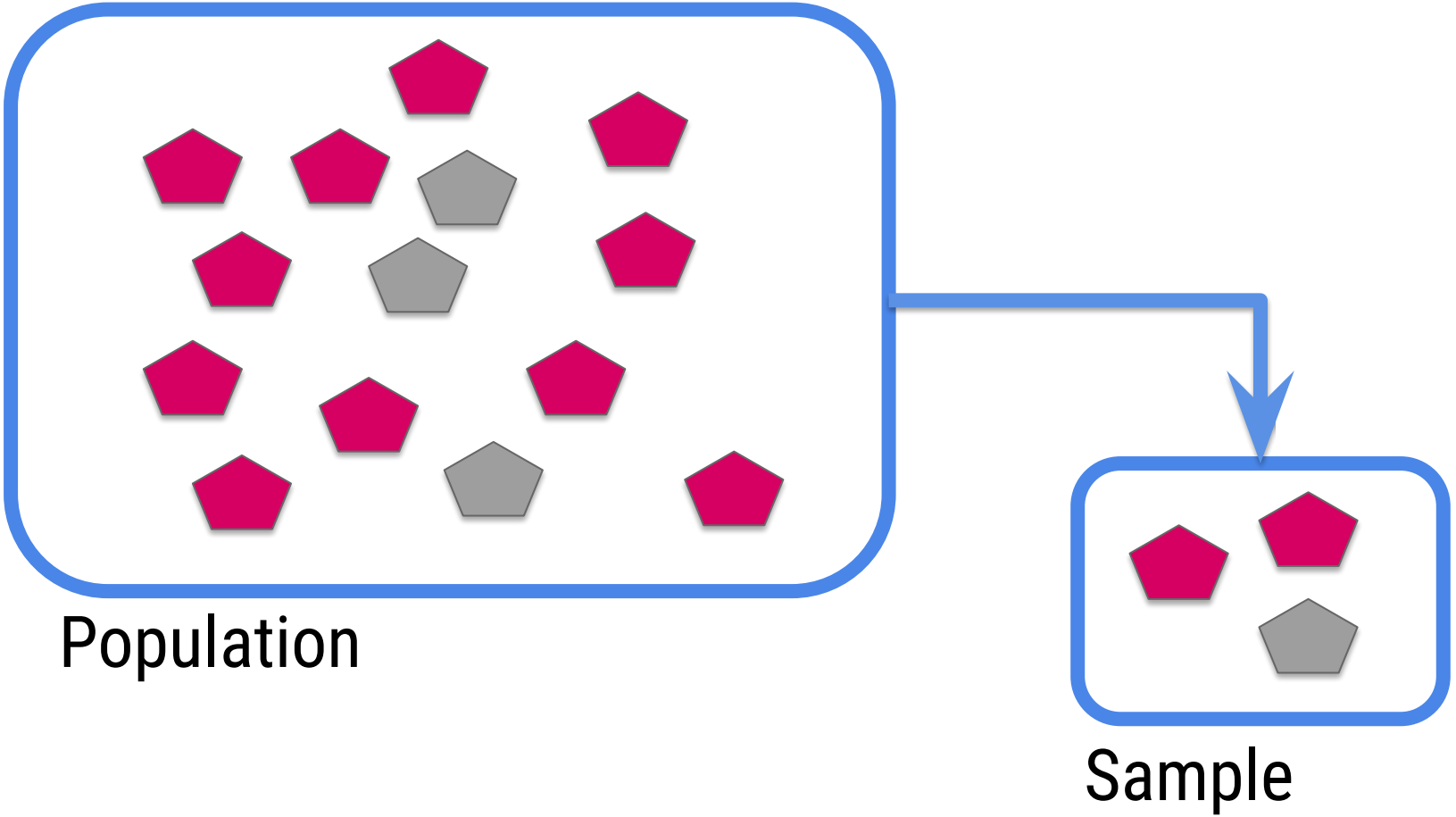


Population



Population

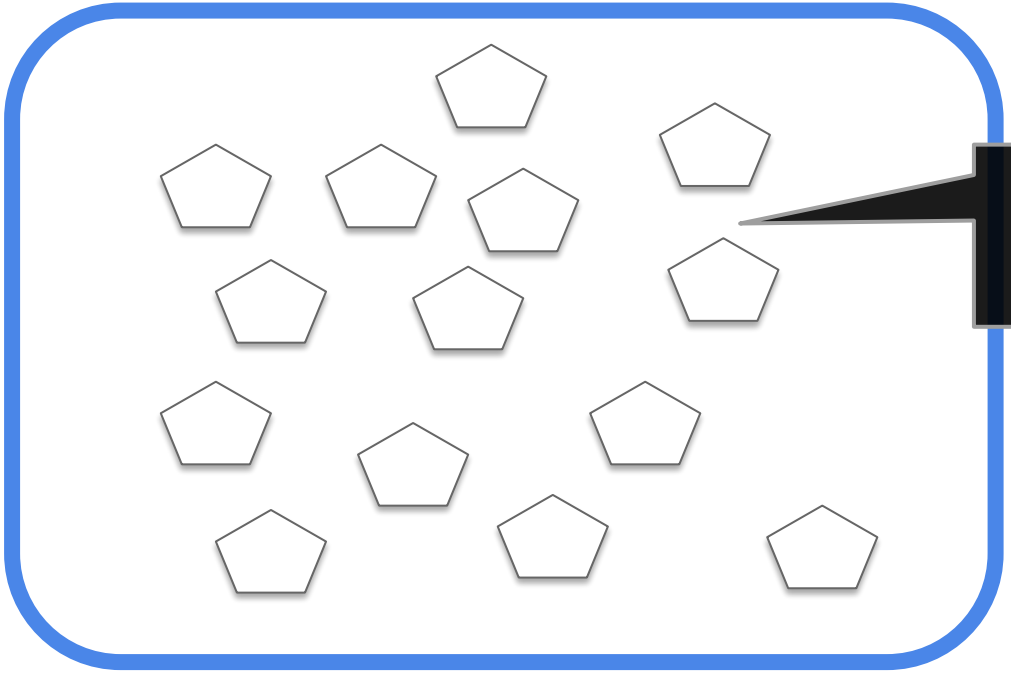
In our Sesame street example, the population would be all children


Population
Sample

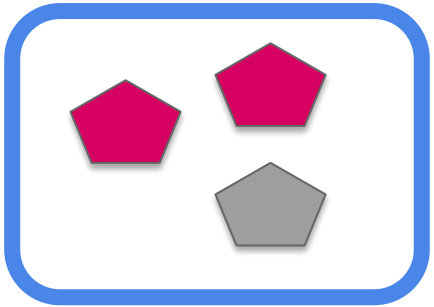
Population

In our Sesame street example, the sample would be the children included in the study

Sample



Population



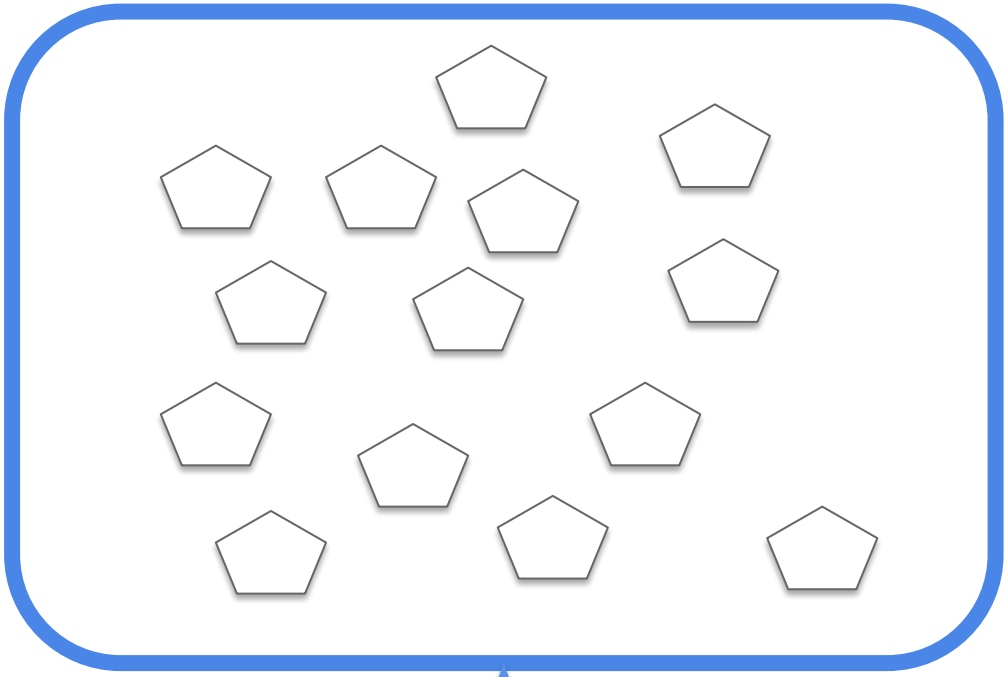
Sample

We don’t know how much Sesame street was watched by or the tests scores of <u>all kids</u>

¯_(ツ)_/¯

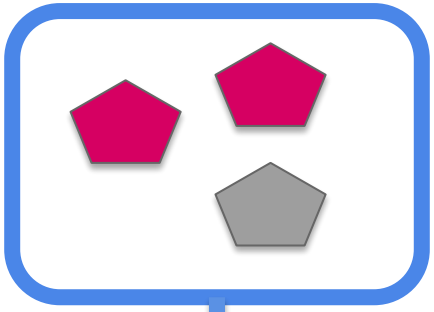
Population

Sample



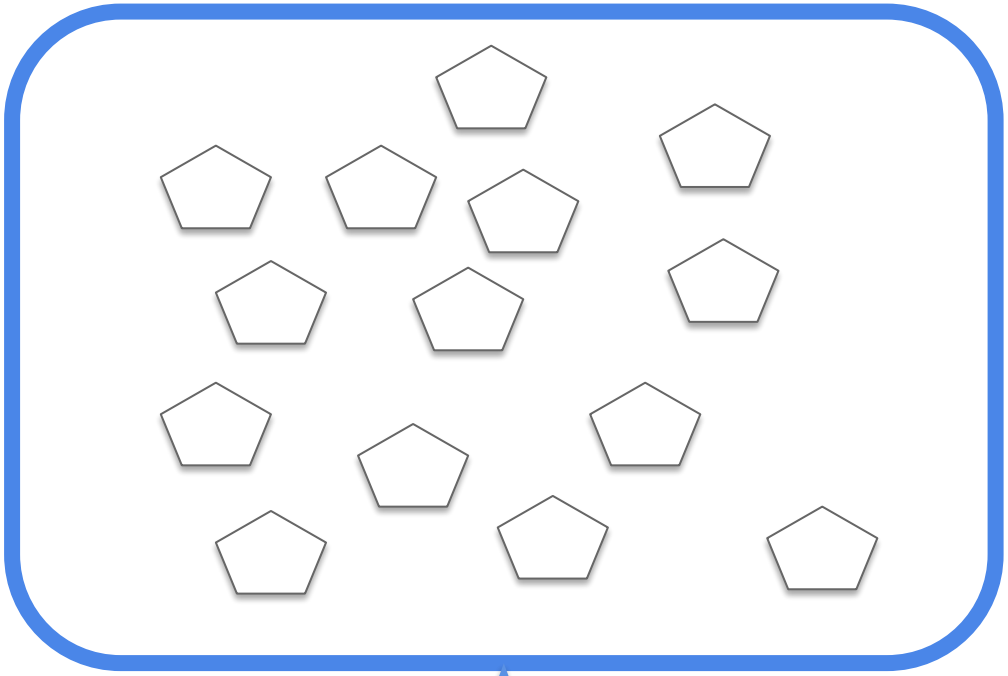
Population

Based on the relationship we see in our sample, we can infer the answer to our question in our population



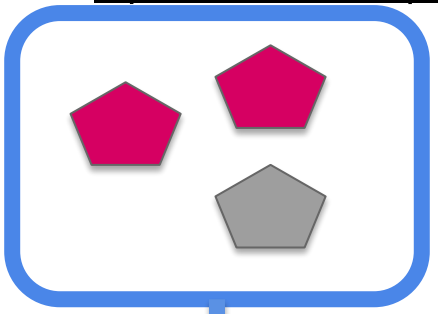
Sample

Inference!



Population

So we look at Sesame street viewing and test scores in a representative sample of kids



Sample

Inference!

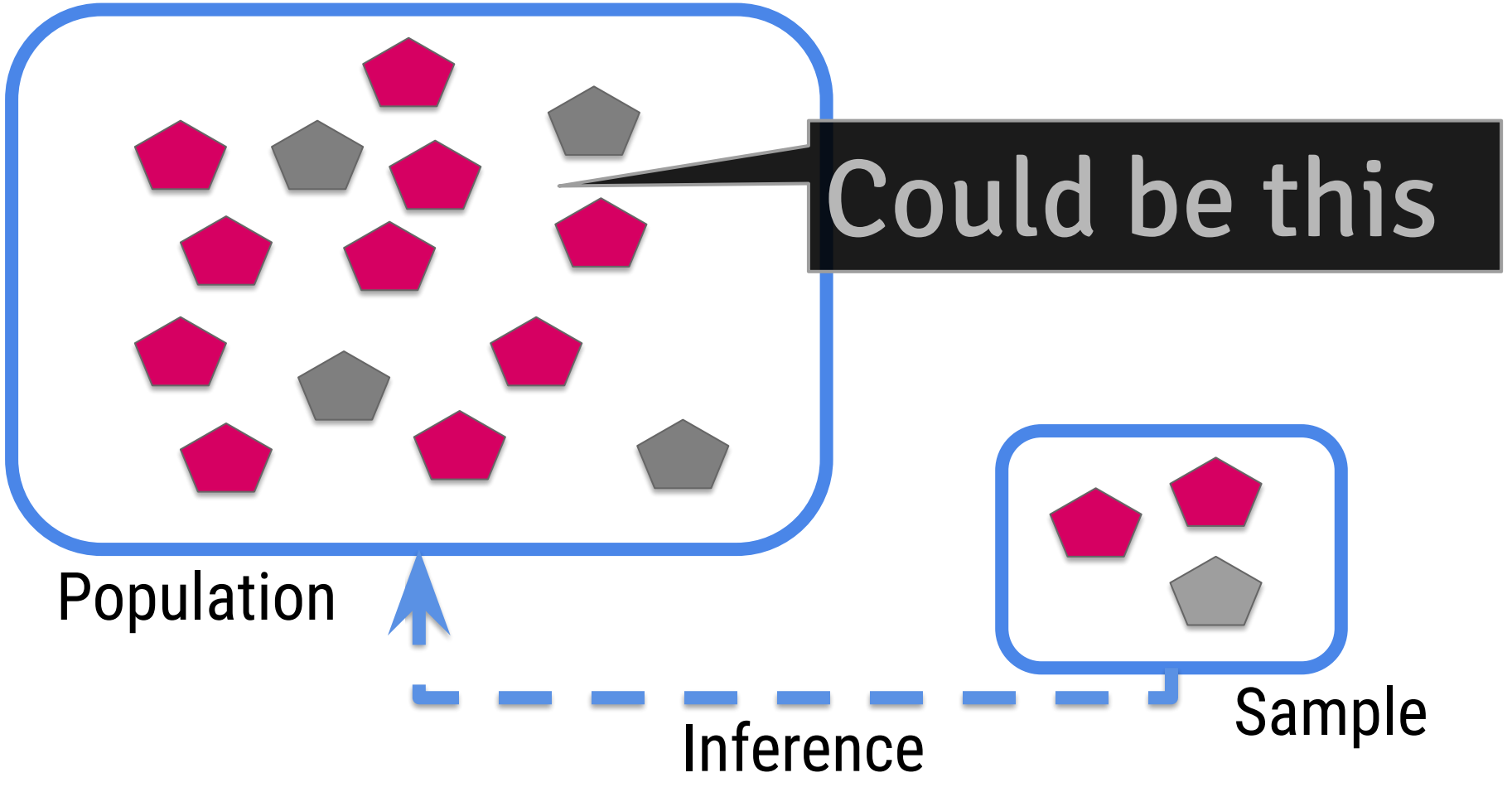
Best guess

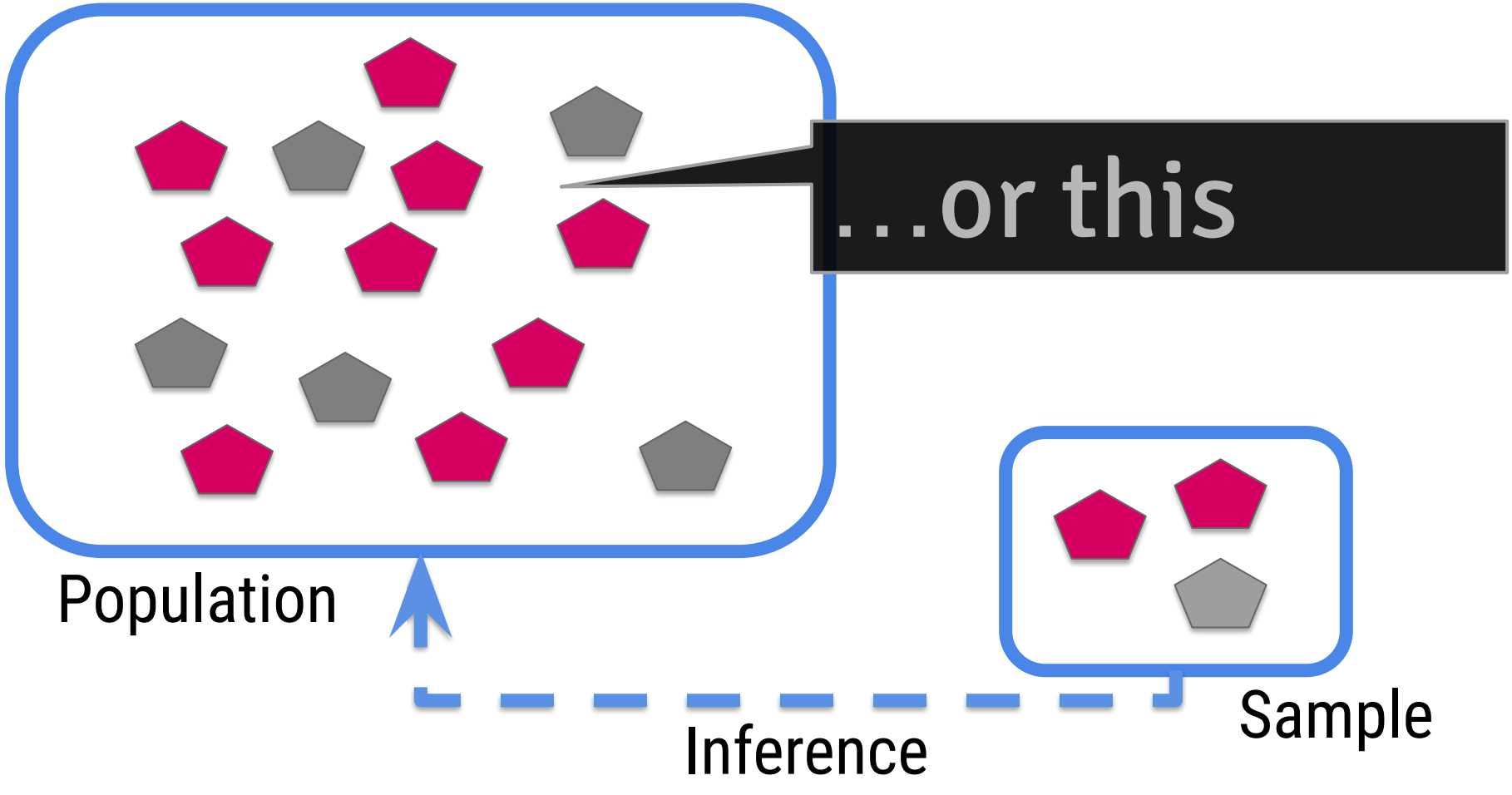
So we look at Sesame street viewing and test scores in a representative sample of kids

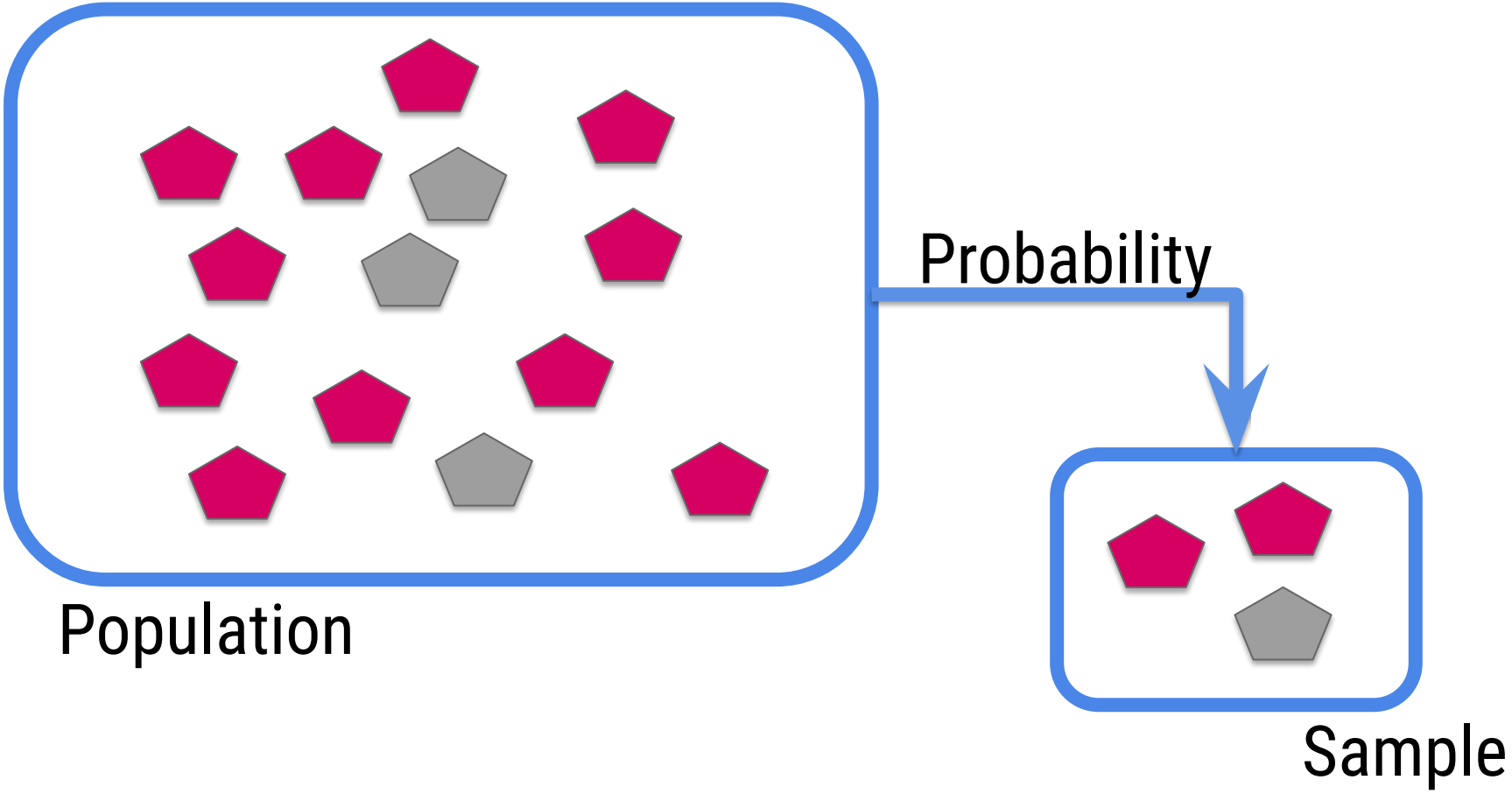
Population

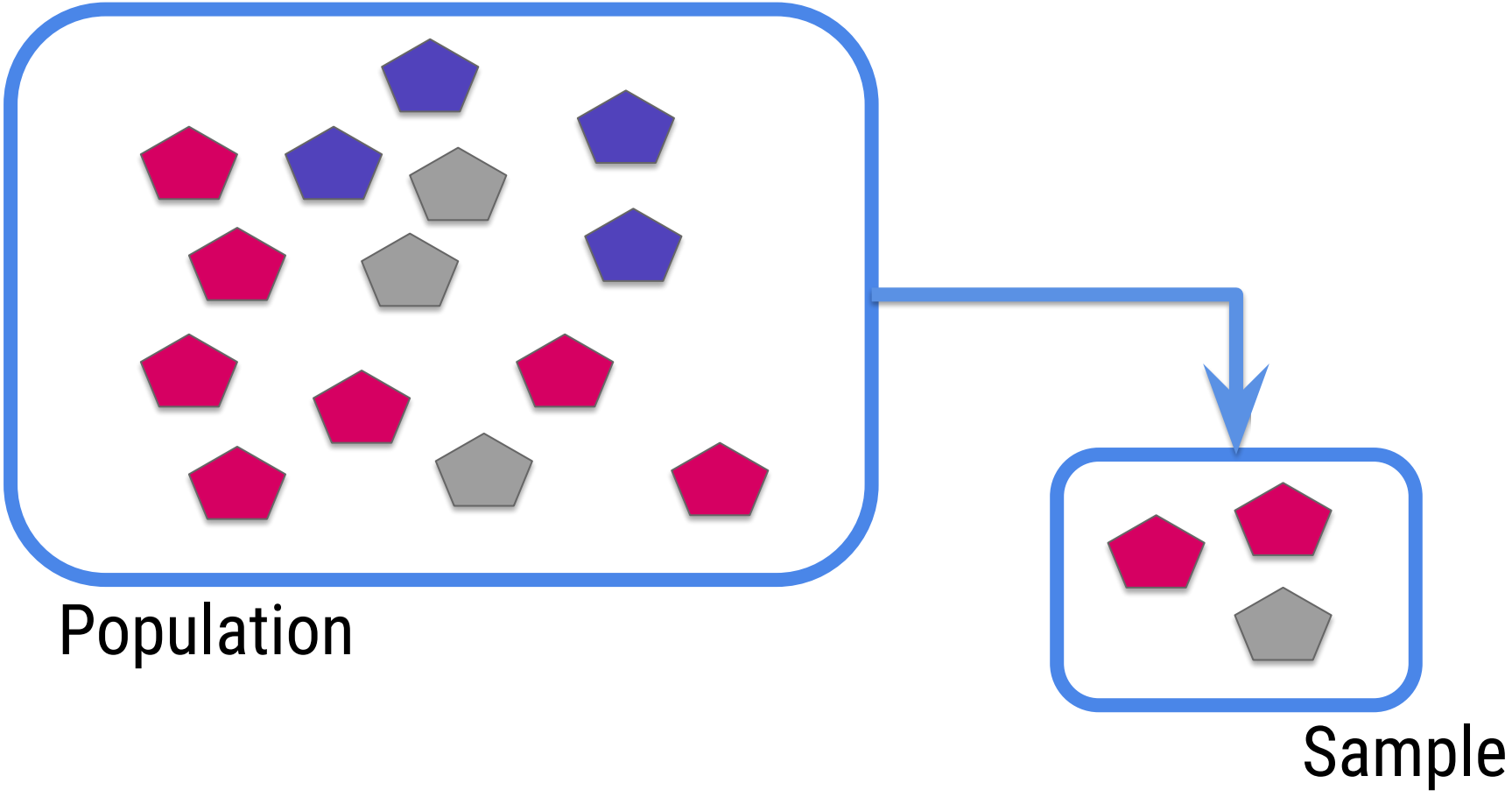
Sample

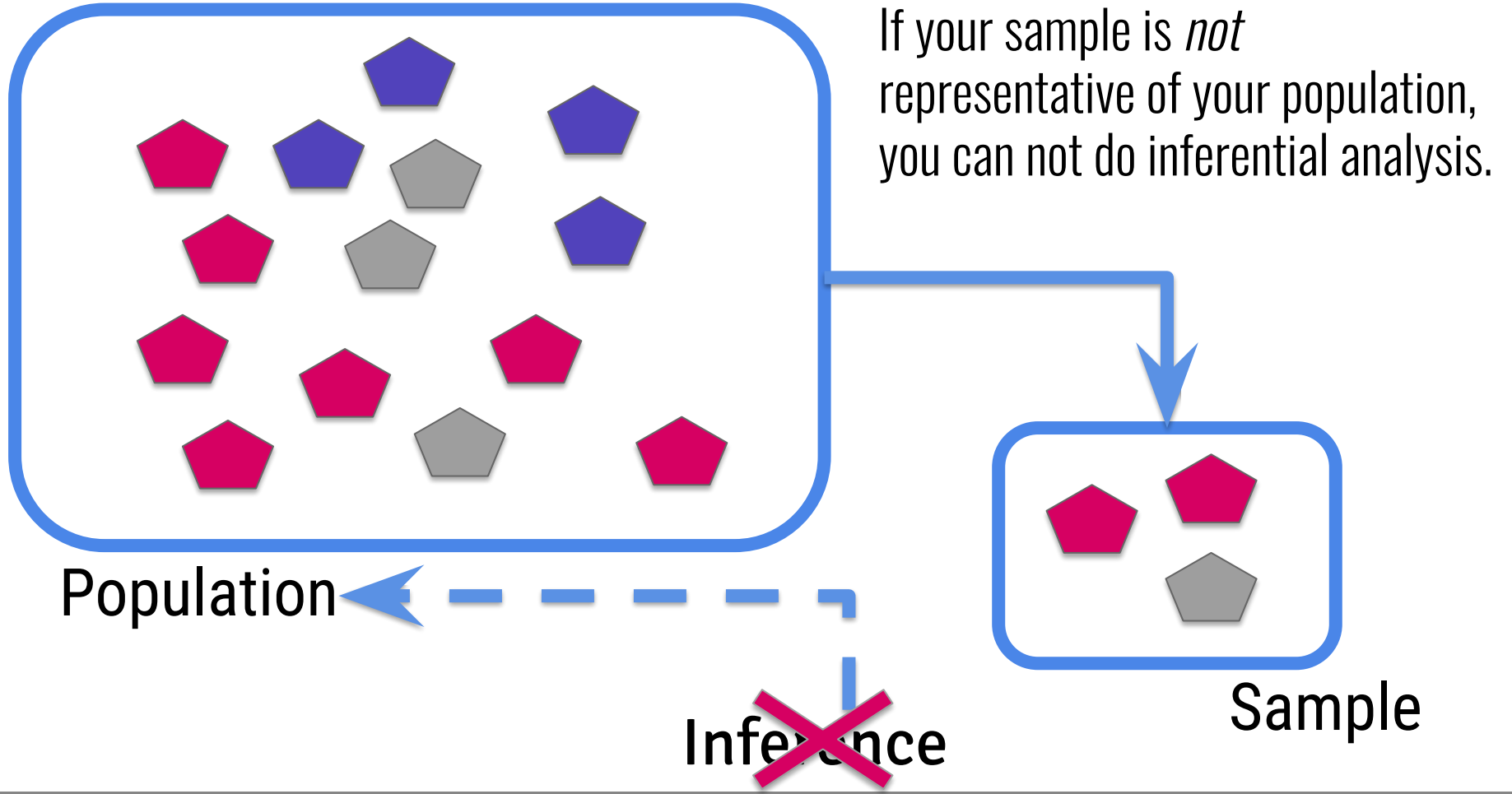
Inference!


Could be this
Population
Inference
Sample


...or this
Population
Sample
Inference


Probability
Population
Sample


Population
Sample


If your sample is *not* representative of your population, you can not do inferential analysis.
Population
Sample
Inference

Approaches to Inference

CORRELATION

ASSOCIATION BETWEEN VARIABLES

i.e. Pearson Correlation, Spearman Correlation, chi-square test

COMPARISON OF MEANS

DIFFERENCE IN MEANS BETWEEN VARIABLES

i.e. t-test, ANOVA

REGRESSION

DOES CHANGE IN ONE VARIABLE MEAN CHANGE IN ANOTHER?

I.e. simple regression, multiple regression

NON-PARAMETRIC TESTS

FOR WHEN ASSUMPTIONS IN THESE OTHER 3 CATEGORIES ARE NOT MET

i.e. Wilcoxon rank-sum test, Wilcoxon sign-rank test, sign test

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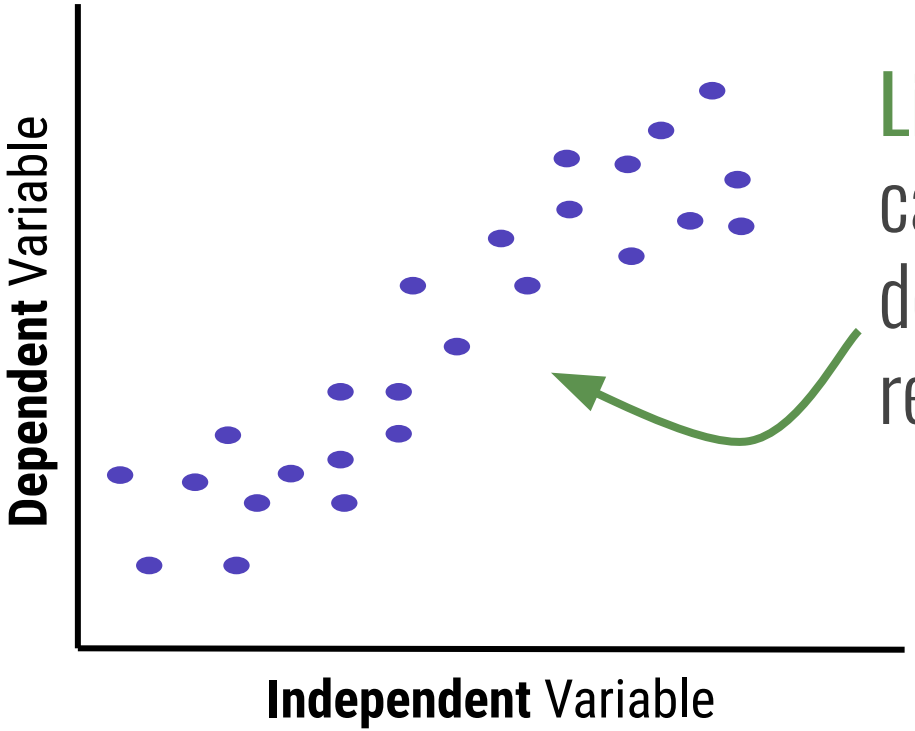
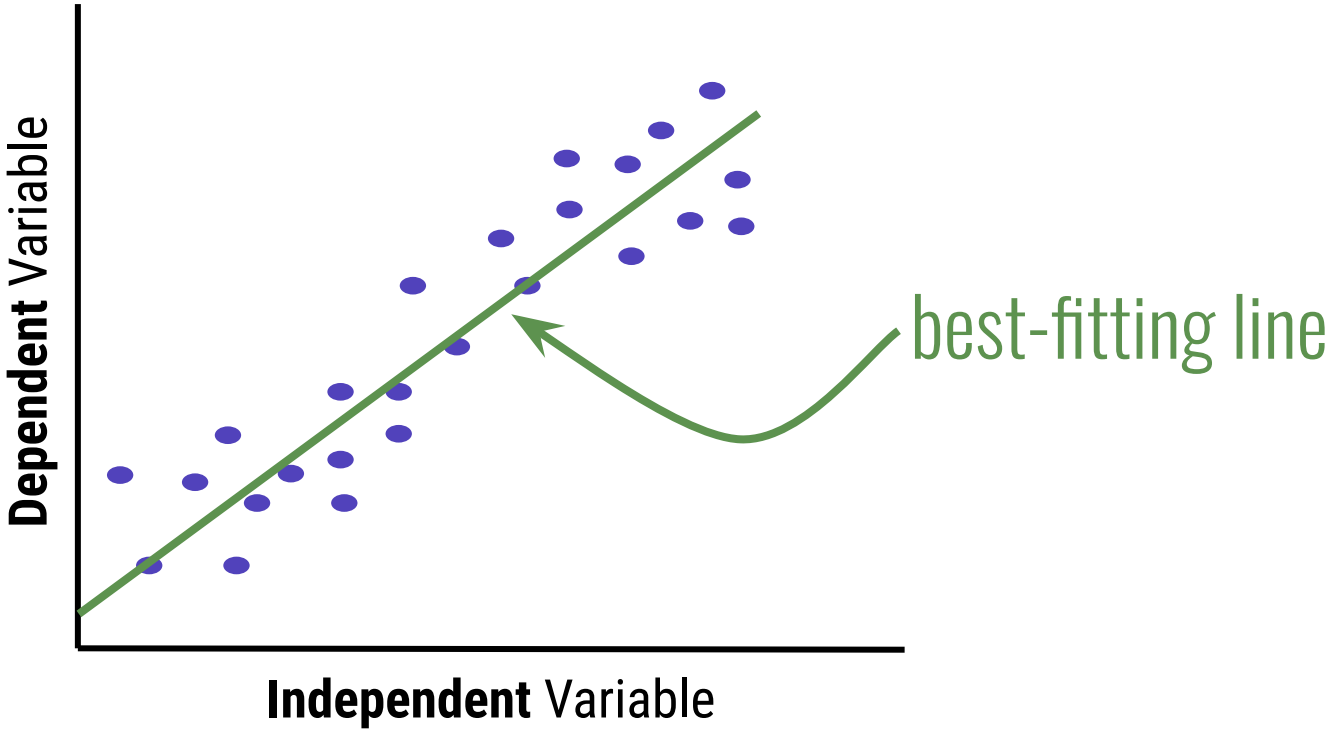
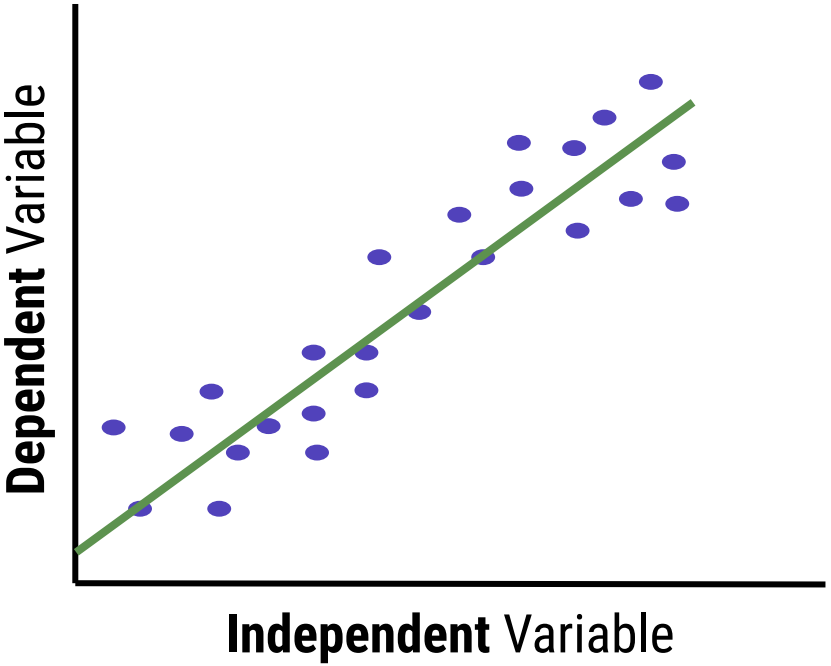


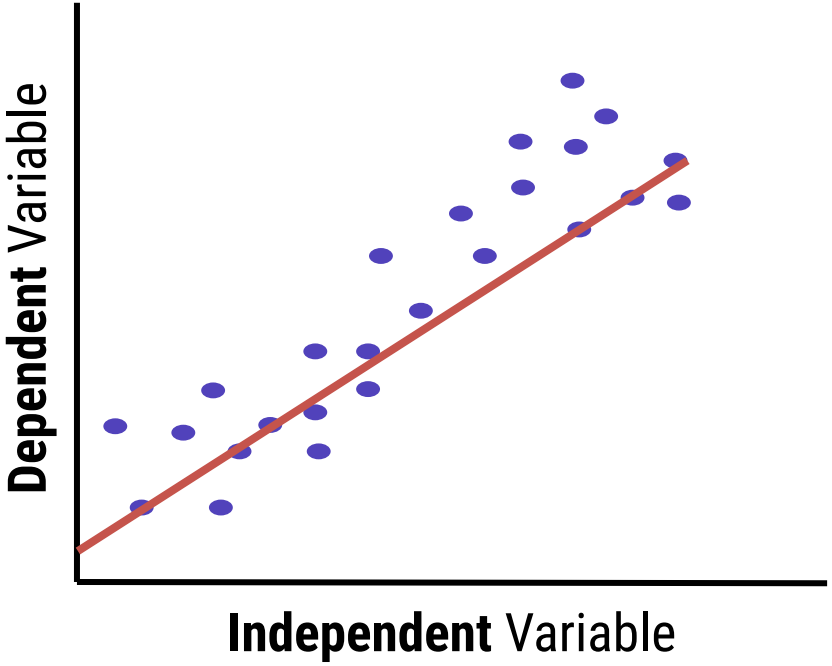
Linear regression can be used to describe this relationship

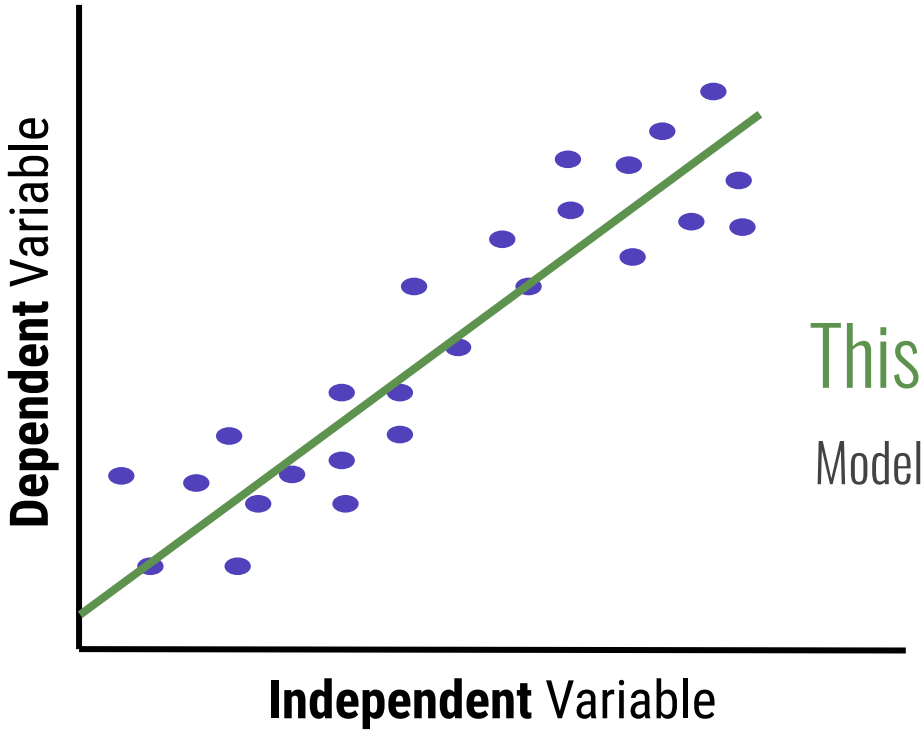

Dependent Variable
Independent Variable
best-fitting line

Best-fitting line



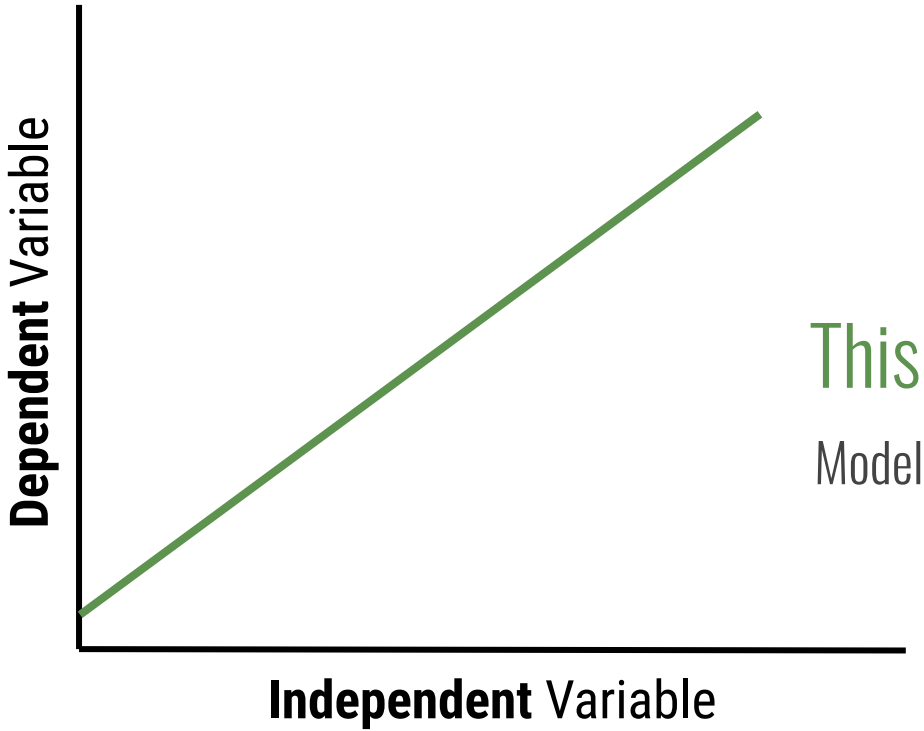
NOT a best-fitting line





This line is a **model** of the data

Models are mathematical equations generated to *represent* the real life situation



This line is a **model** of the data

Models are mathematical equations generated to *represent* the real life situation

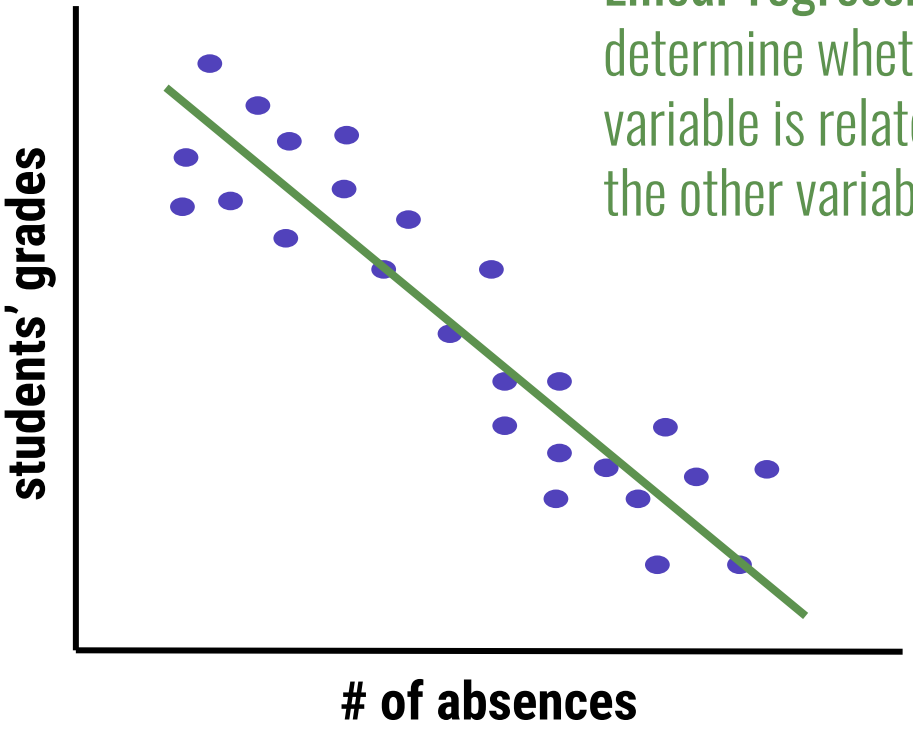
2.3 Parsimony

Since all models are wrong the scientist cannot obtain a "correct" one by excessive elaboration. On the contrary following William of Occam he should seek an economical description of natural phenomena. Just as the ability to devise simple but evocative models is the signature of the great scientist so overelaboration and overparameterization is often the mark of mediocrity.

2.4 Worrying Selectively

Since all models are wrong the scientist must be alert to what is importantly wrong. It is inappropriate to be concerned about mice when there are tigers abroad.

Linear regression can be used to determine whether a change in one variable is related to the change in the other variable



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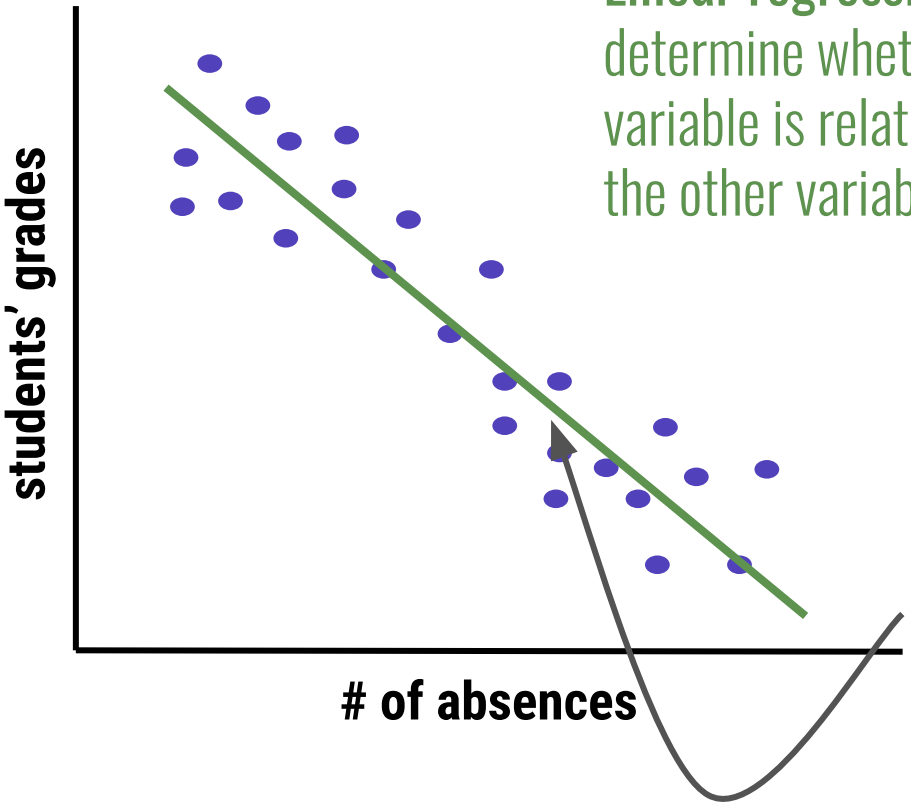
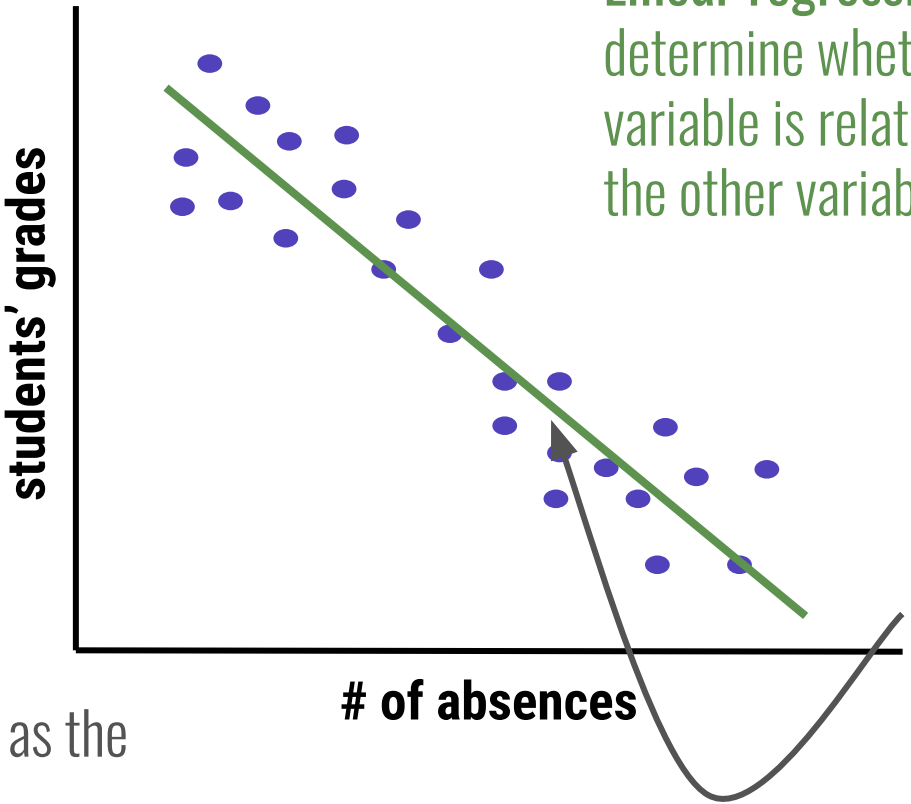


The magnitude of the relationship is measured by the slope of the line

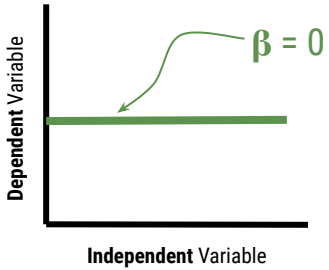
Linear regression can be used to determine whether a change in one variable is related to the change in the other variable



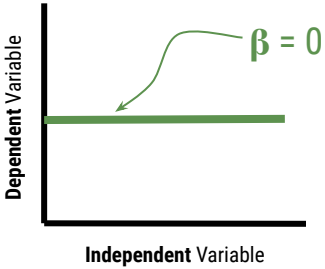
The magnitude of the relationship is measured by the slope of the line

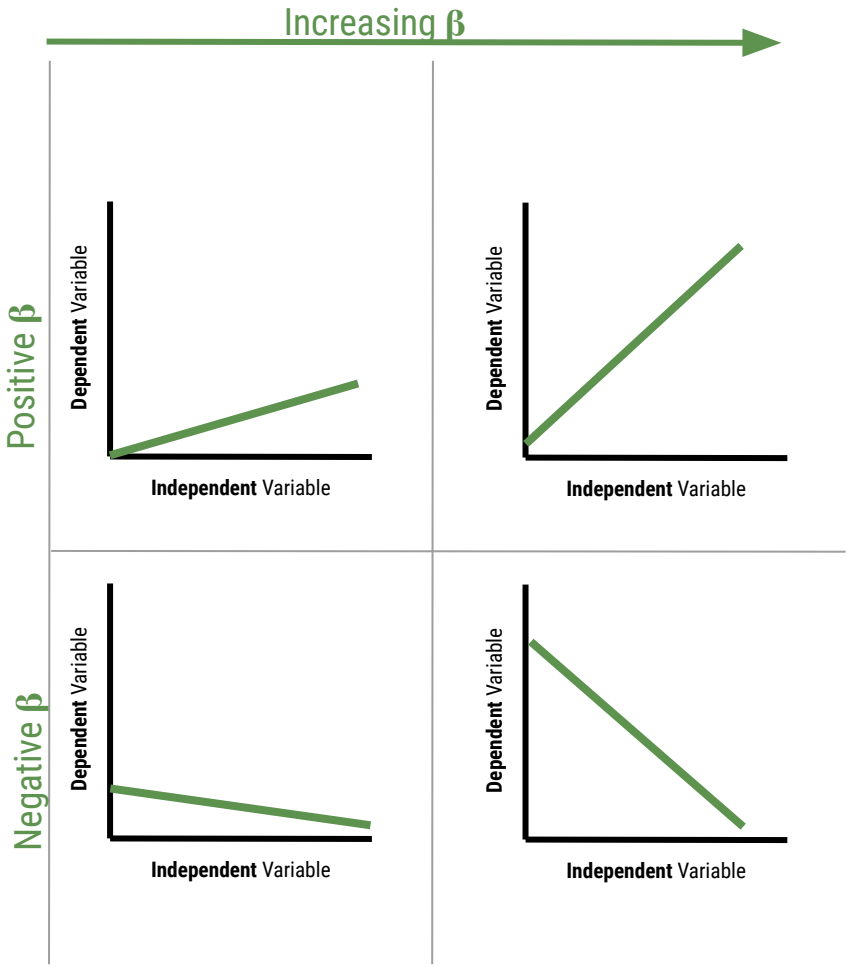
This is also referred to as the model's effect size (β)

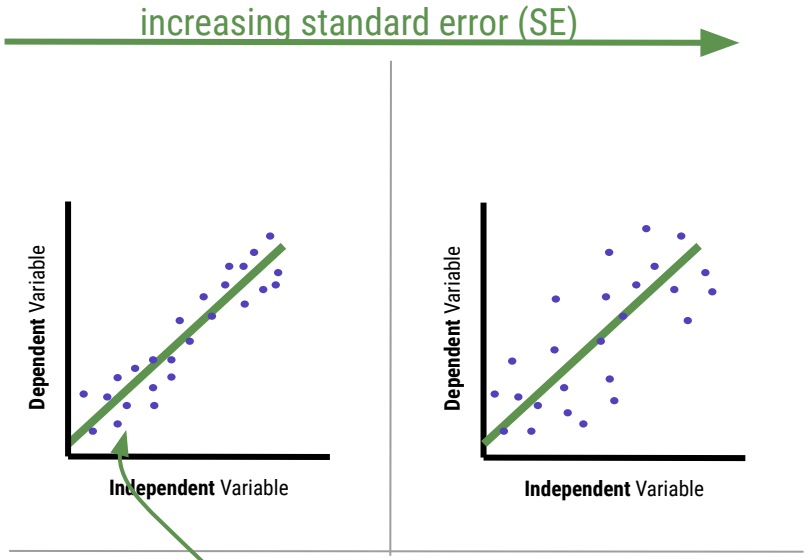
Effect size (β) can be estimated using the slope of the line



Effect size (β) can be estimated using the slope of the line



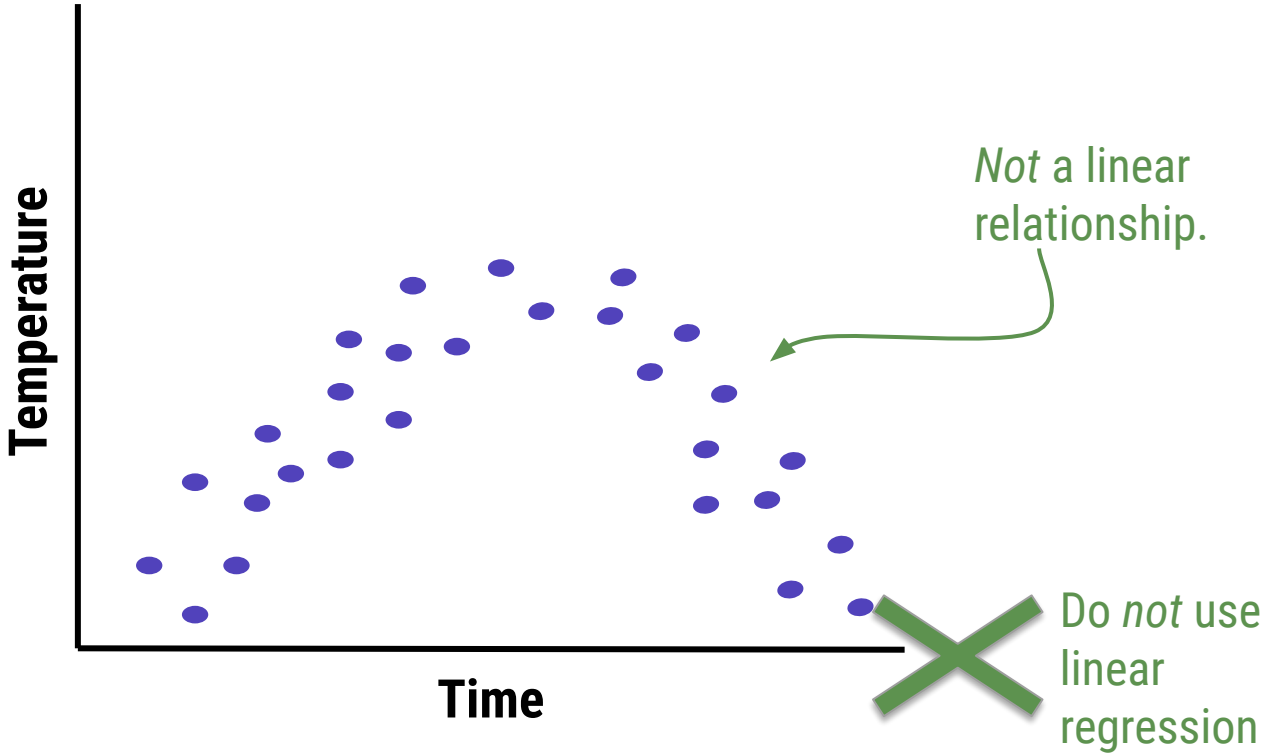




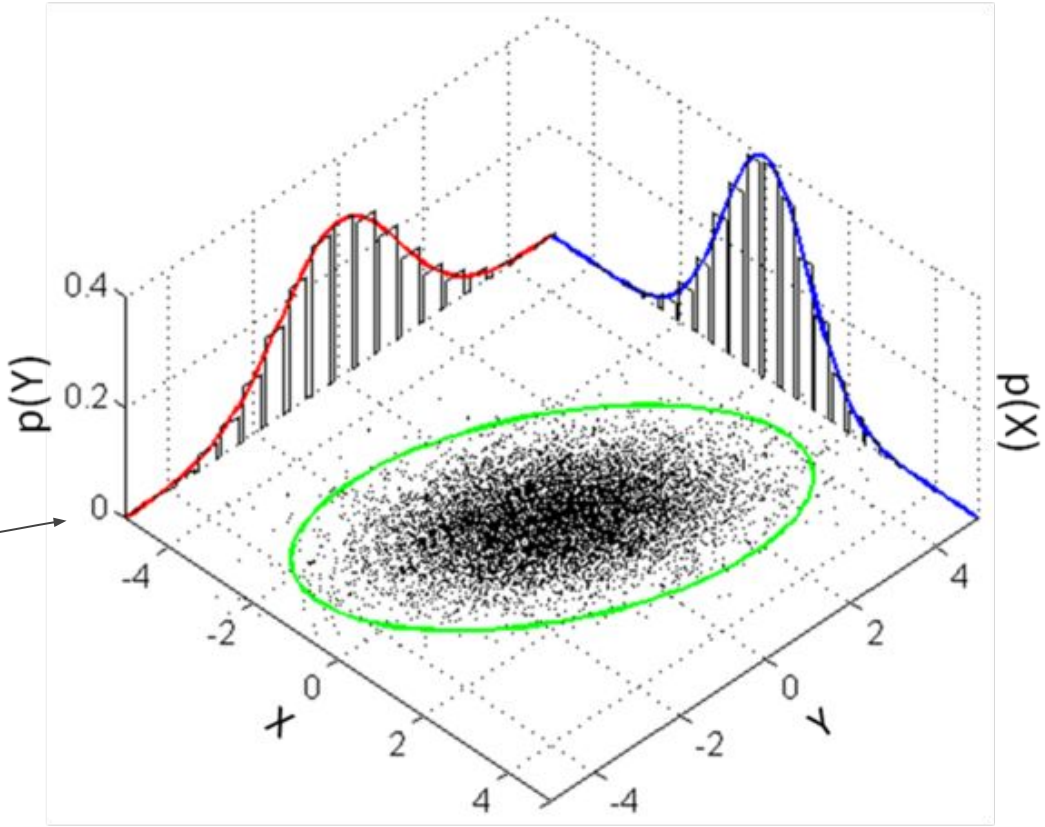
The *closer* the points are to the regression line, the *less uncertain* we are in our estimate

Assumptions of linear regression

1. Linear relationship
2. Multivariate normality
3. No multicollinearity
4. No auto-correlation
5. Homoscedasticity

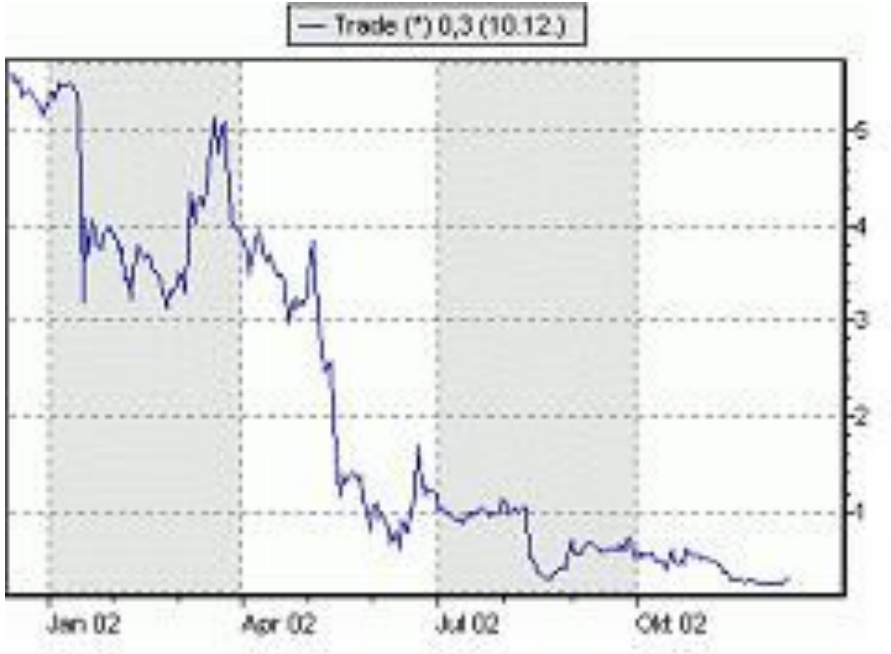

Temperature
Time
Not a linear relationship.
Do *not* use linear regression

A multivariate normal probability distribution (joint normal)

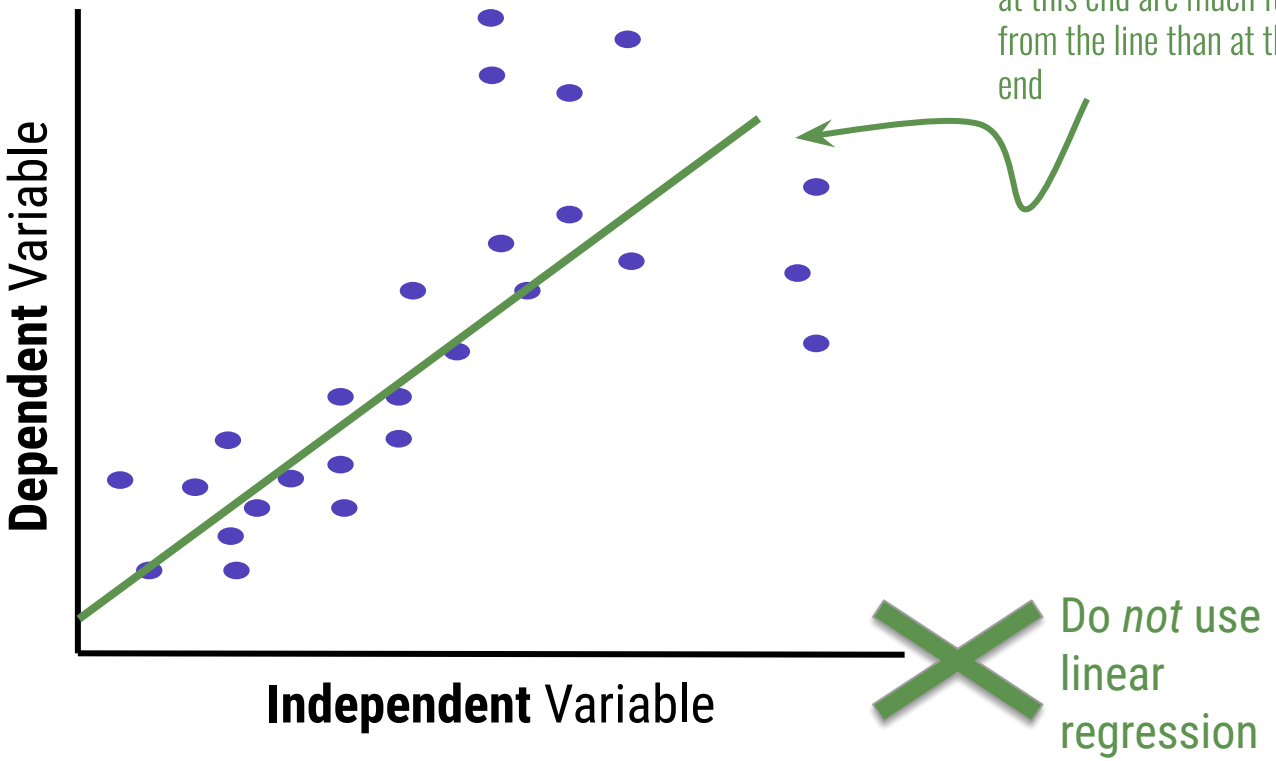


Linear regression assumes no multicollinearity. **Multicollinearity** occurs when the independent variables (in multiple linear regression) are too highly correlated with each other.

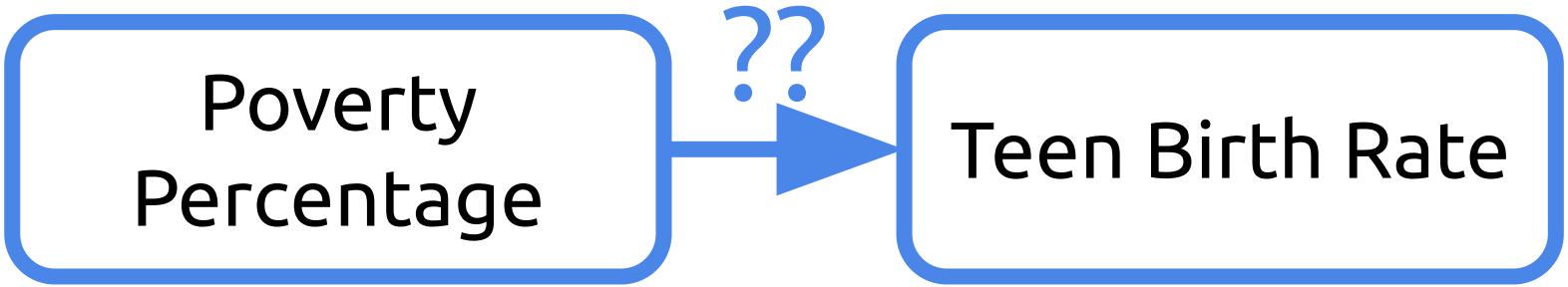
Autocorrelation occurs when the observations are *not* independent of one another (i.e. stock prices)



https://www.statisticssolutions.com/assumptions-of-linear-regression/


Not homoscedastic: points at this end are much further from the line than at the other end
Dependent Variable
Independent Variable
Do *not* use linear regression

Does Poverty Percentage affect Teen Birth Rate?



Null Hypothesis:

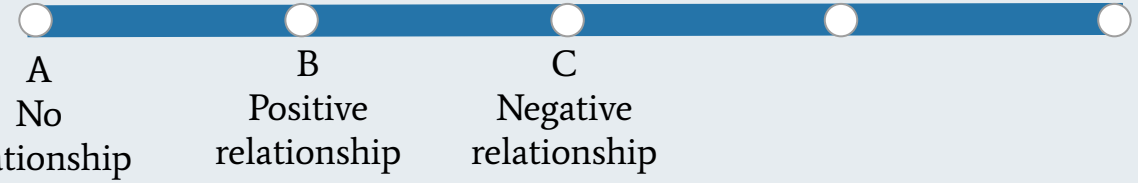
H_0: Poverty Rate does not affect Teen Birth Rate ($\beta=0$)

Alternative Hypothesis:

H_a: Poverty Rate affects Teen Birth Rate ($\beta\neq0$)

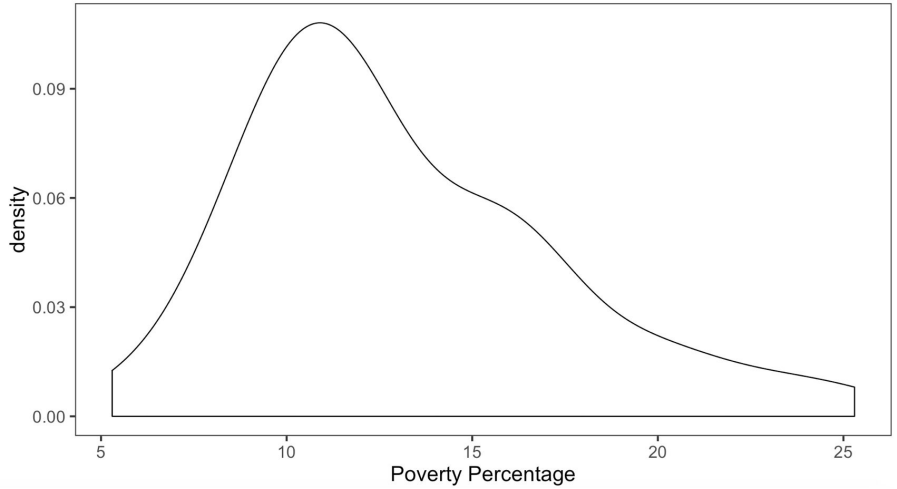
What is the relationship between Poverty Percentage & Teen Birth Rate?

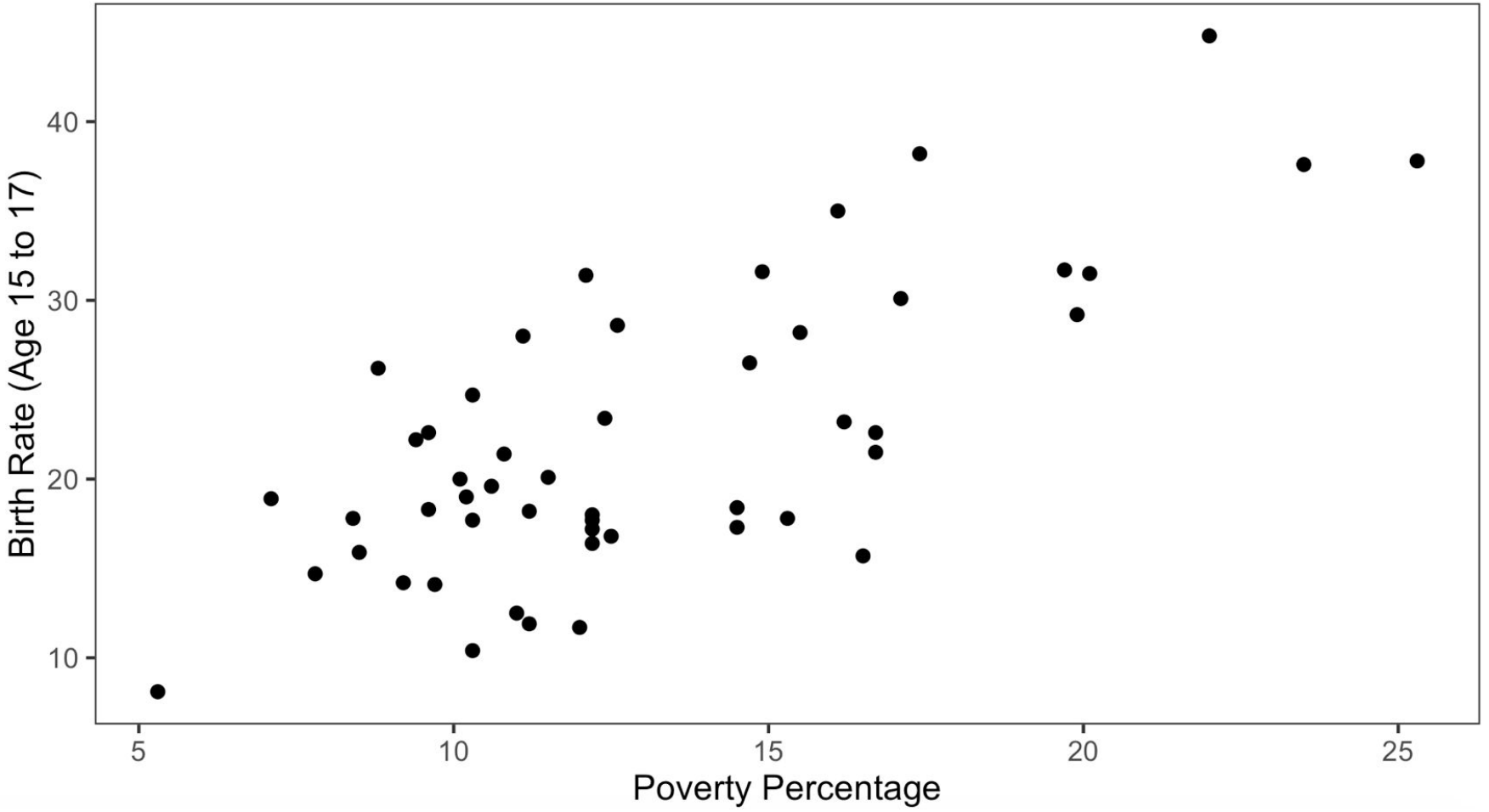
What's your hypothesis?



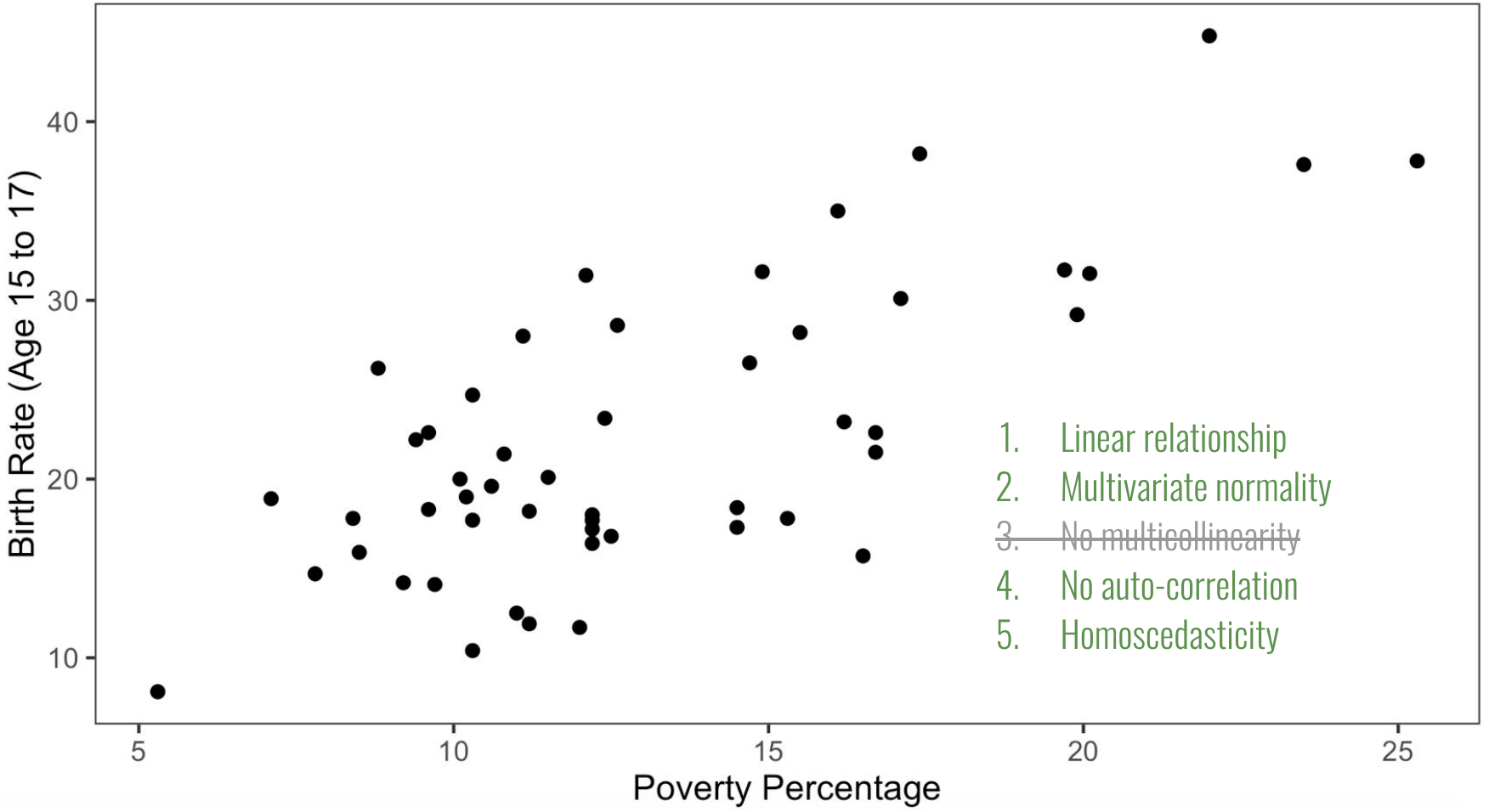
	Location	PovPct	Brth15to17	Brth18to19	ViolCrime	TeenBrth
1	Alabama	20.1	31.5	88.7	11.2	54.5
2	Alaska	7.1	18.9	73.7	9.1	39.5
3	Arizona	16.1	35.0	102.5	10.4	61.2
4	Arkansas	14.9	31.6	101.7	10.4	59.9
5	California	16.7	22.6	69.1	11.2	41.1
6	Colorado	8.8	26.2	79.1	5.8	47.0
7	Connecticut	9.7	14.1	45.1	4.6	25.8
8	Delaware	10.3	24.7	77.8	3.5	46.3
9	District_of_Columbia	22.0	44.8	101.5	65.0	69.1
10	Florida	16.2	23.2	78.4	7.3	44.5
11	Georgia	12.1	31.4	92.8	9.5	55.7
12	Hawaii	10.3	17.7	66.4	4.7	38.2
13	Idaho	14.5	18.4	69.1	4.1	39.1
14	Illinois	12.4	23.4	70.5	10.3	42.2
15	Indiana	9.6	22.6	78.5	8.0	44.6
16	Iowa	12.2	16.4	55.4	1.8	32.5
17	Kansas	10.8	21.4	74.2	6.2	43.0

Normal(ish) distributions

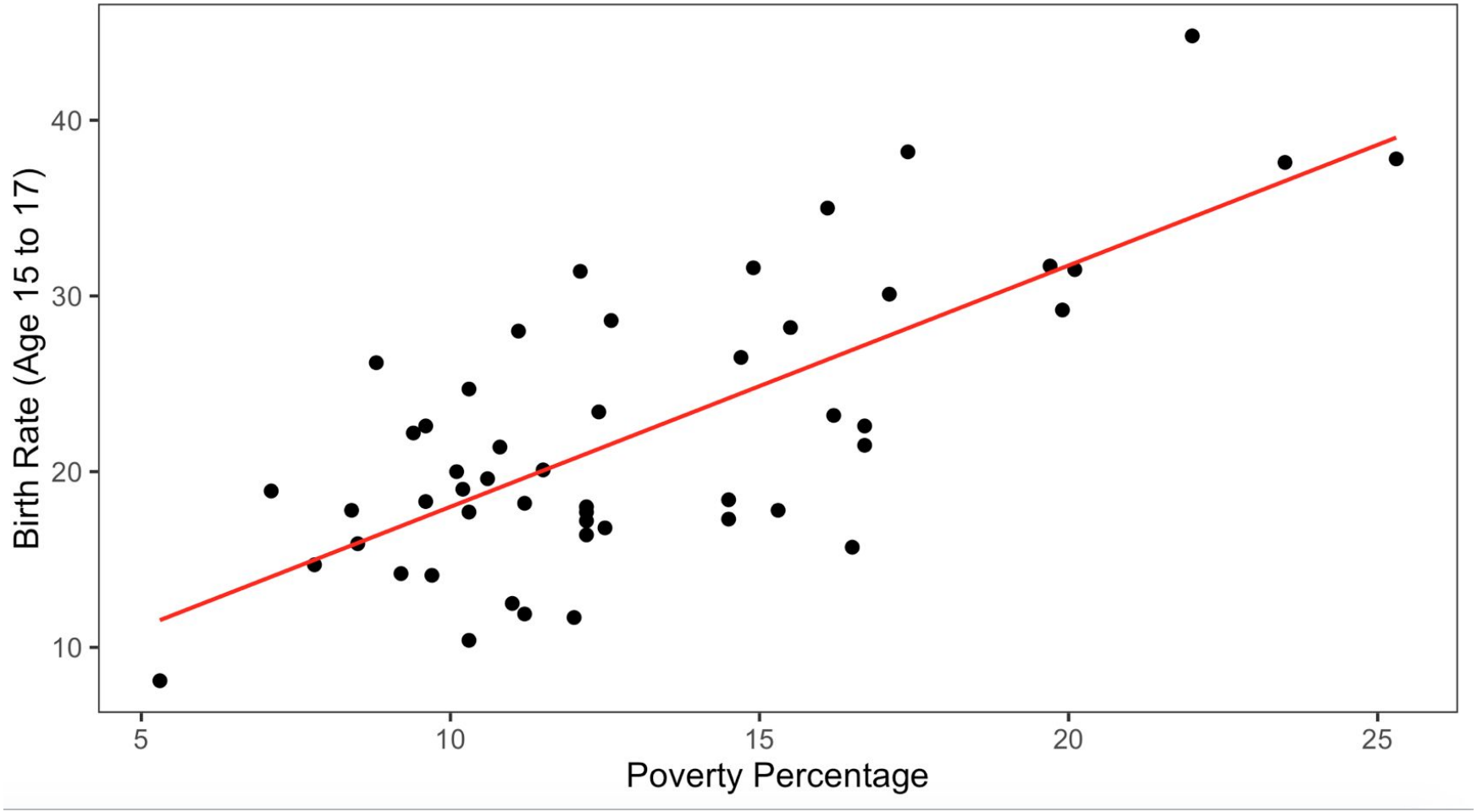


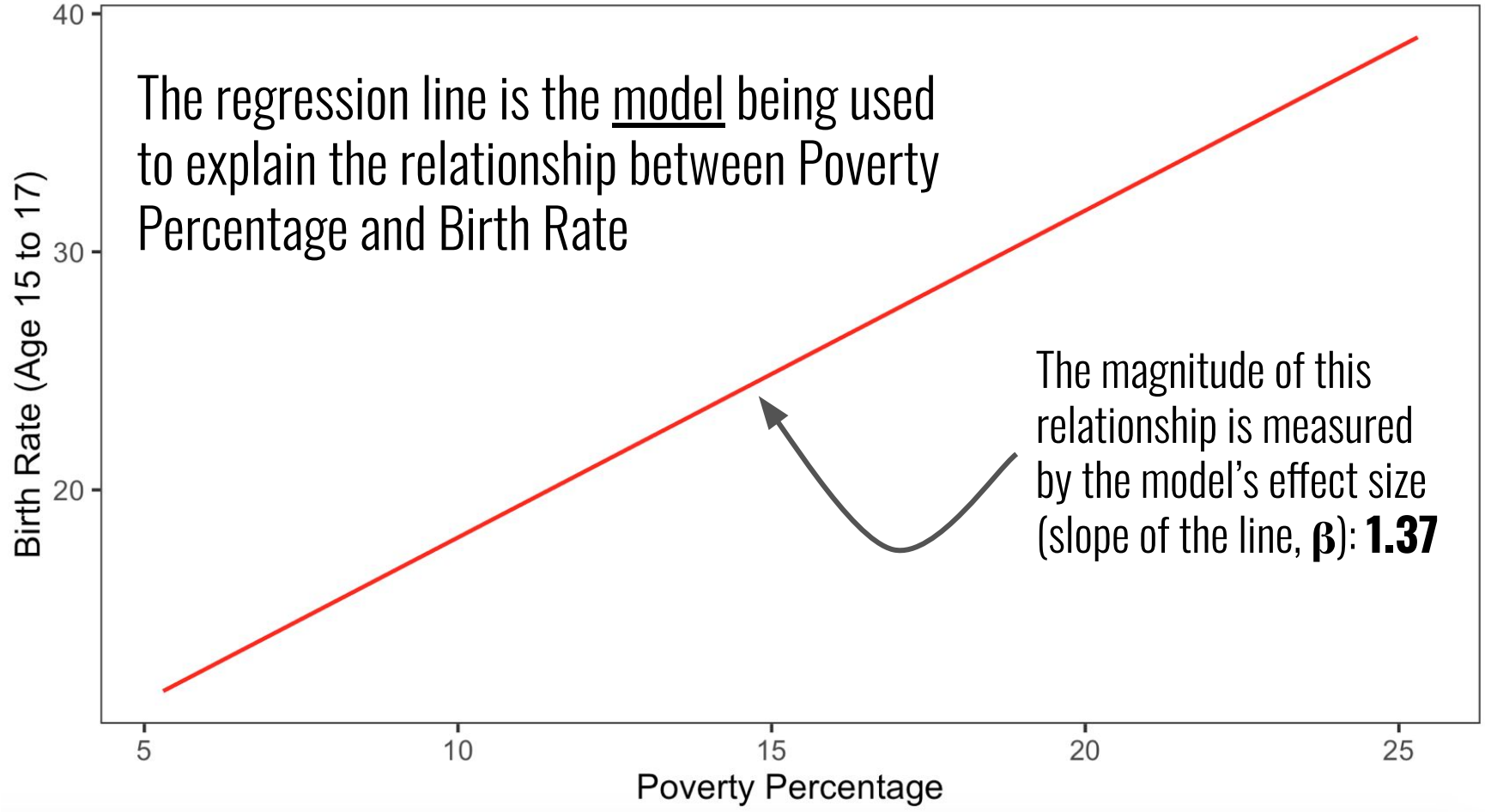


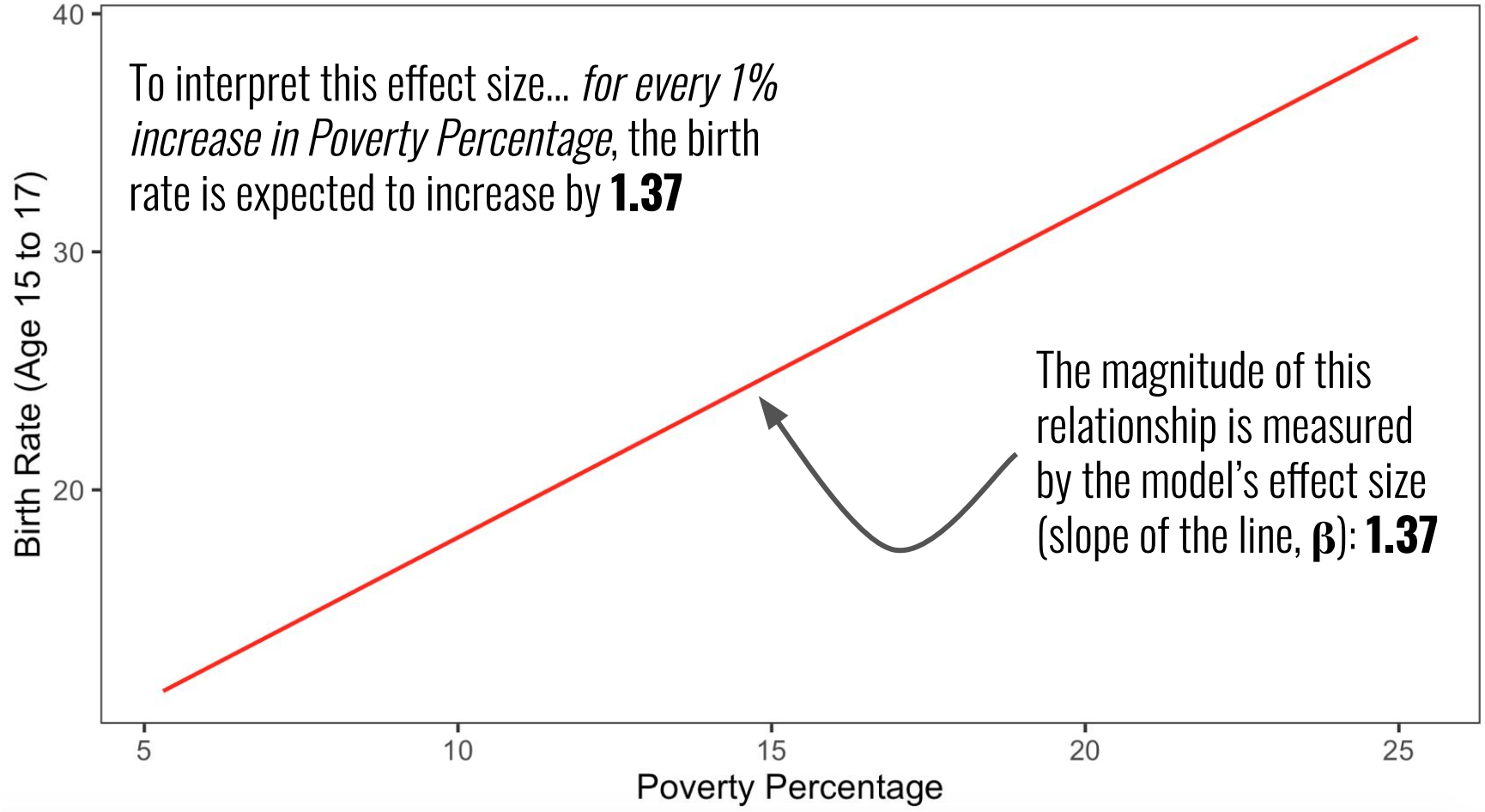
Data source: *Mind On Statistics*, 3rd edition, Utts and Heckard.

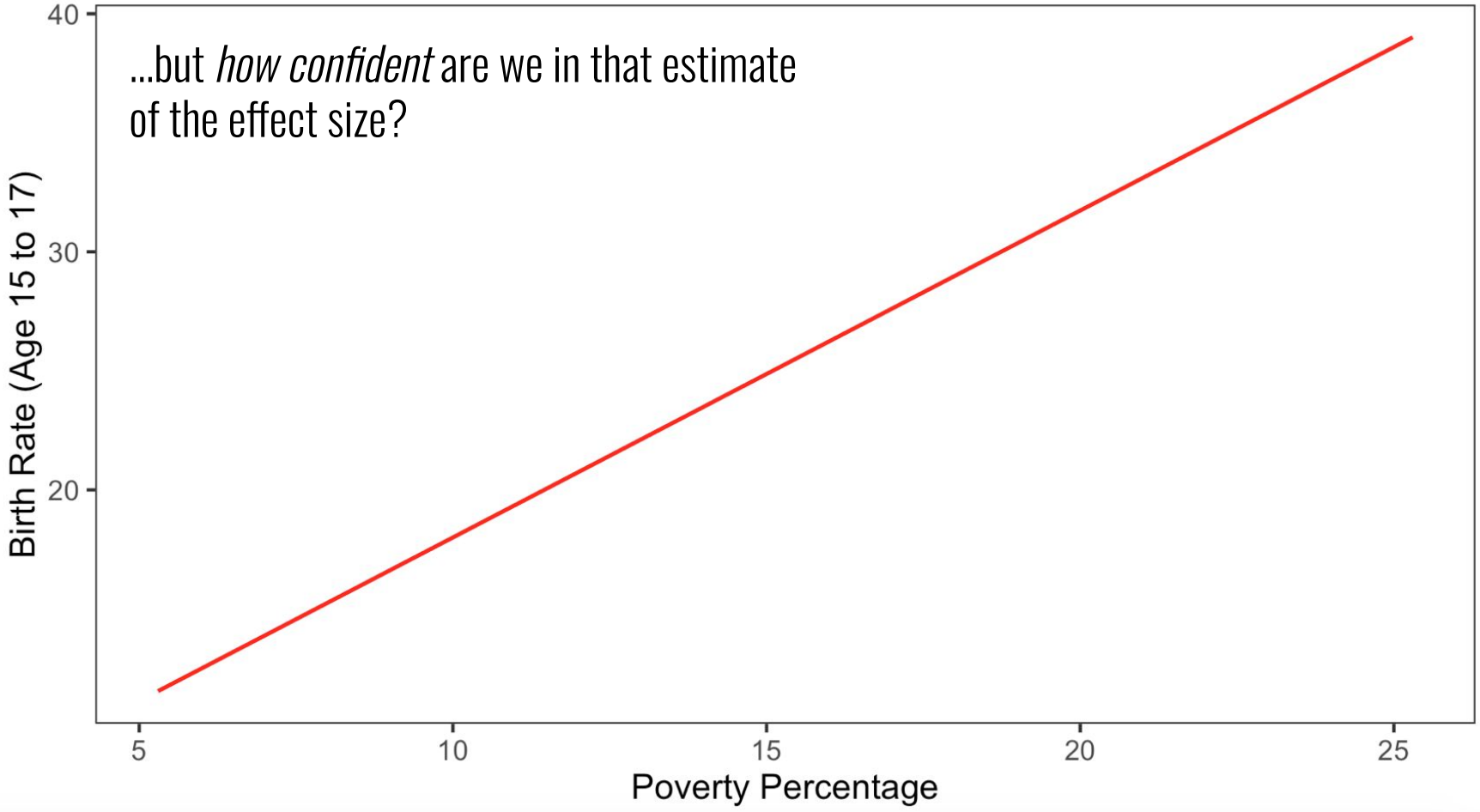


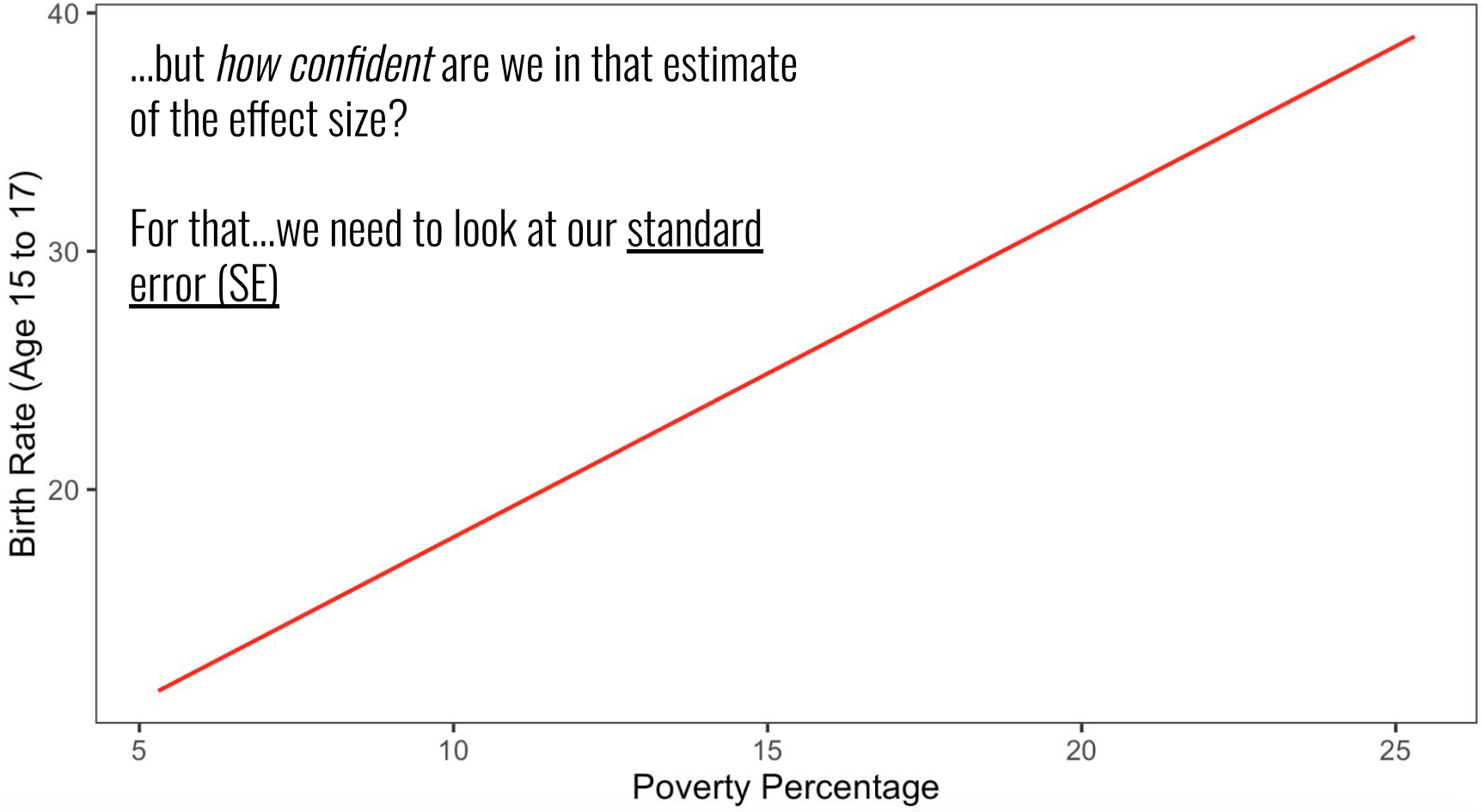
Data source: *Mind On Statistics*, 3rd edition, Utts and Heckard.

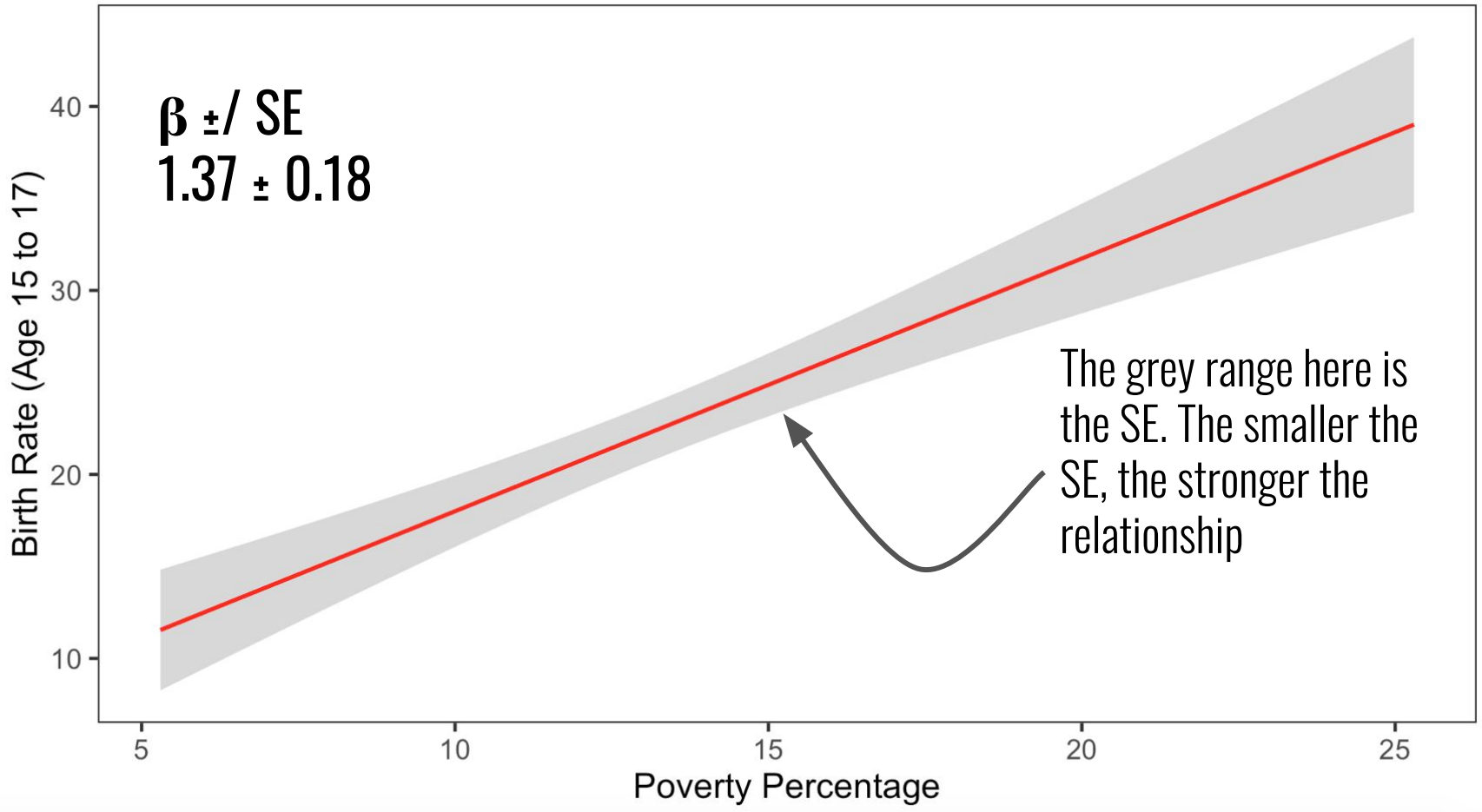

Birth Rate (Age 15 to 17)
40
30
20
10
5
10
15
20
25
Poverty Percentage

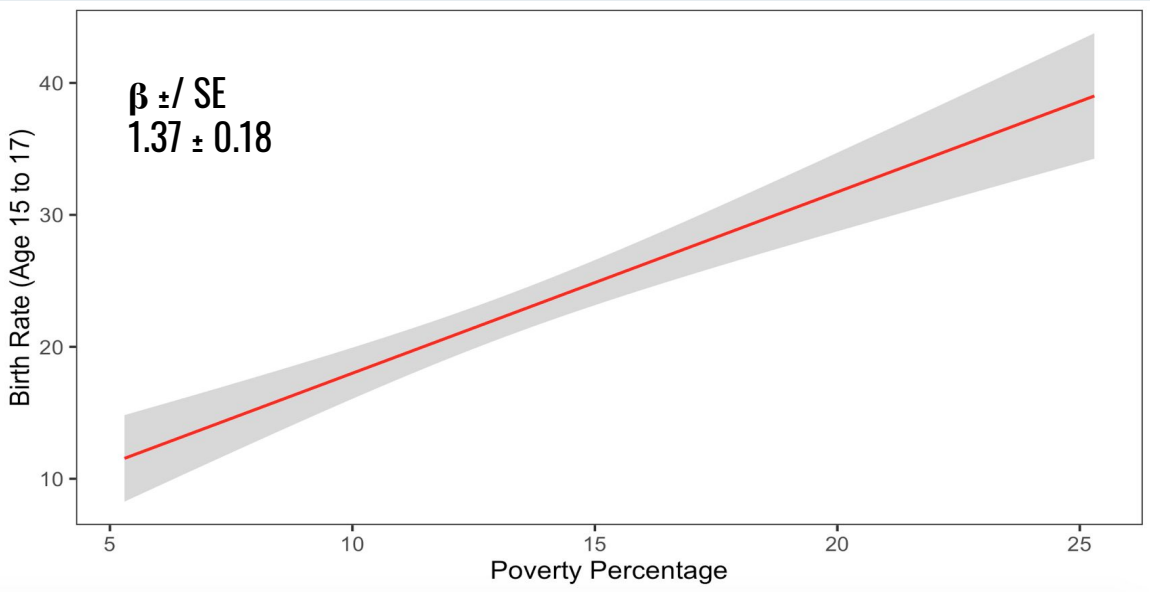

The regression line is the model being used to explain the relationship between Poverty Percentage and Birth Rate
The magnitude of this relationship is measured by the model's effect size (slope of the line, β): 1.37
Birth Rate (Age 15 to 17)
40
30
20
5
10
15
20
25
Poverty Percentage


To interpret this effect size... *for every 1% increase in Poverty Percentage*, the birth rate is expected to increase by **1.37**
The magnitude of this relationship is measured by the model's effect size (slope of the line, β): **1.37**
Birth Rate (Age 15 to 17)
40
30
20
5
10
15
20
25
Poverty Percentage


...but *how confident* are we in that estimate of the effect size?
Birth Rate (Age 15 to 17)
40
30
20
5
10
15
20
25
Poverty Percentage


...but *how confident* are we in that estimate of the effect size?
For that...we need to look at our standard error (SE)
Birth Rate (Age 15 to 17)
40
30
20
5
10
15
20
25
Poverty Percentage

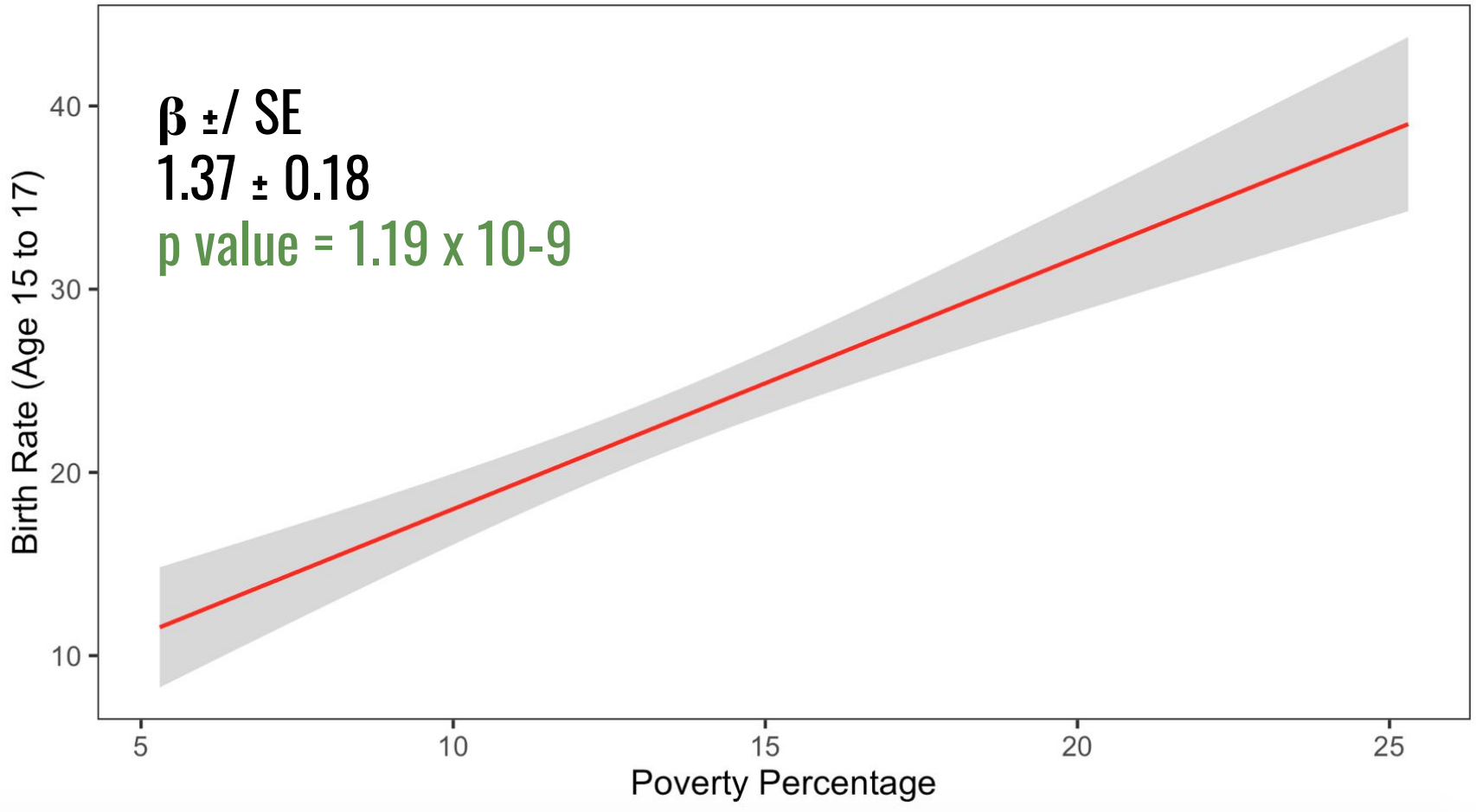

β ±/ SE
1.37 ± 0.18
Birth Rate (Age 15 to 17)
40
30
20
10
5
10
15
20
25
Poverty Percentage
The grey range here is the SE. The smaller the SE, the stronger the relationship



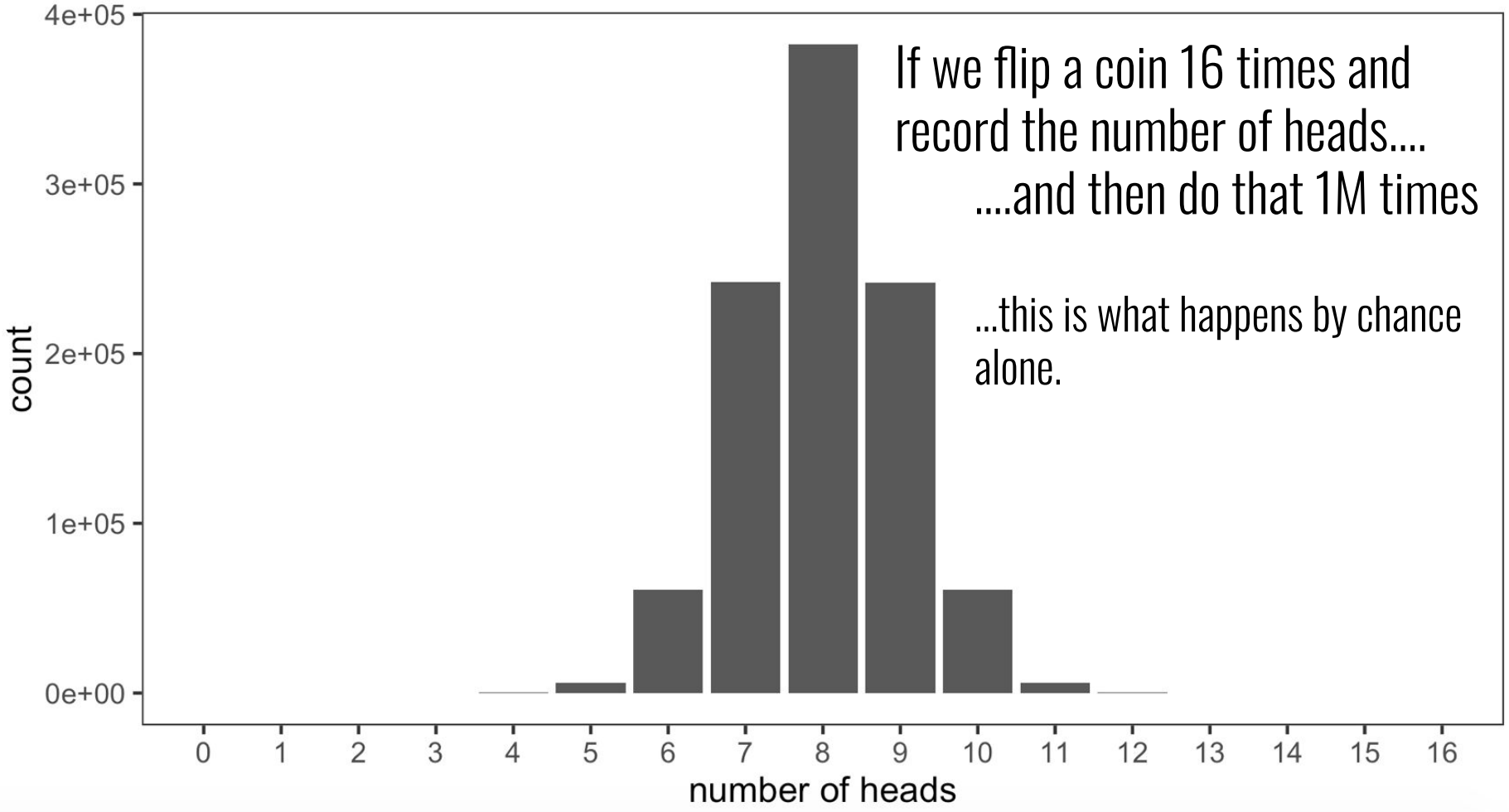
If there were a stronger effect of Poverty on Birth rate, what would β be?

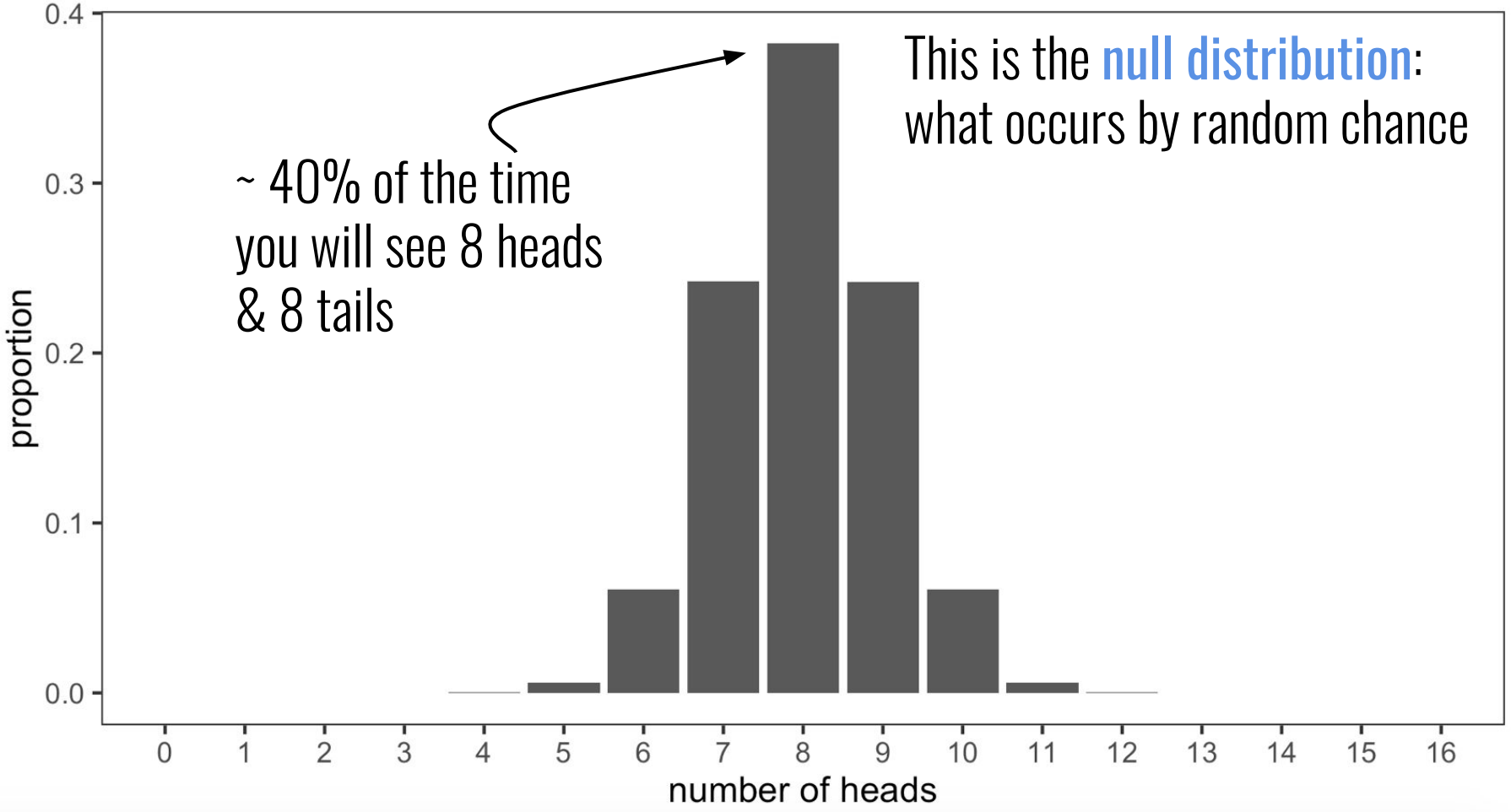
A
< 1.37

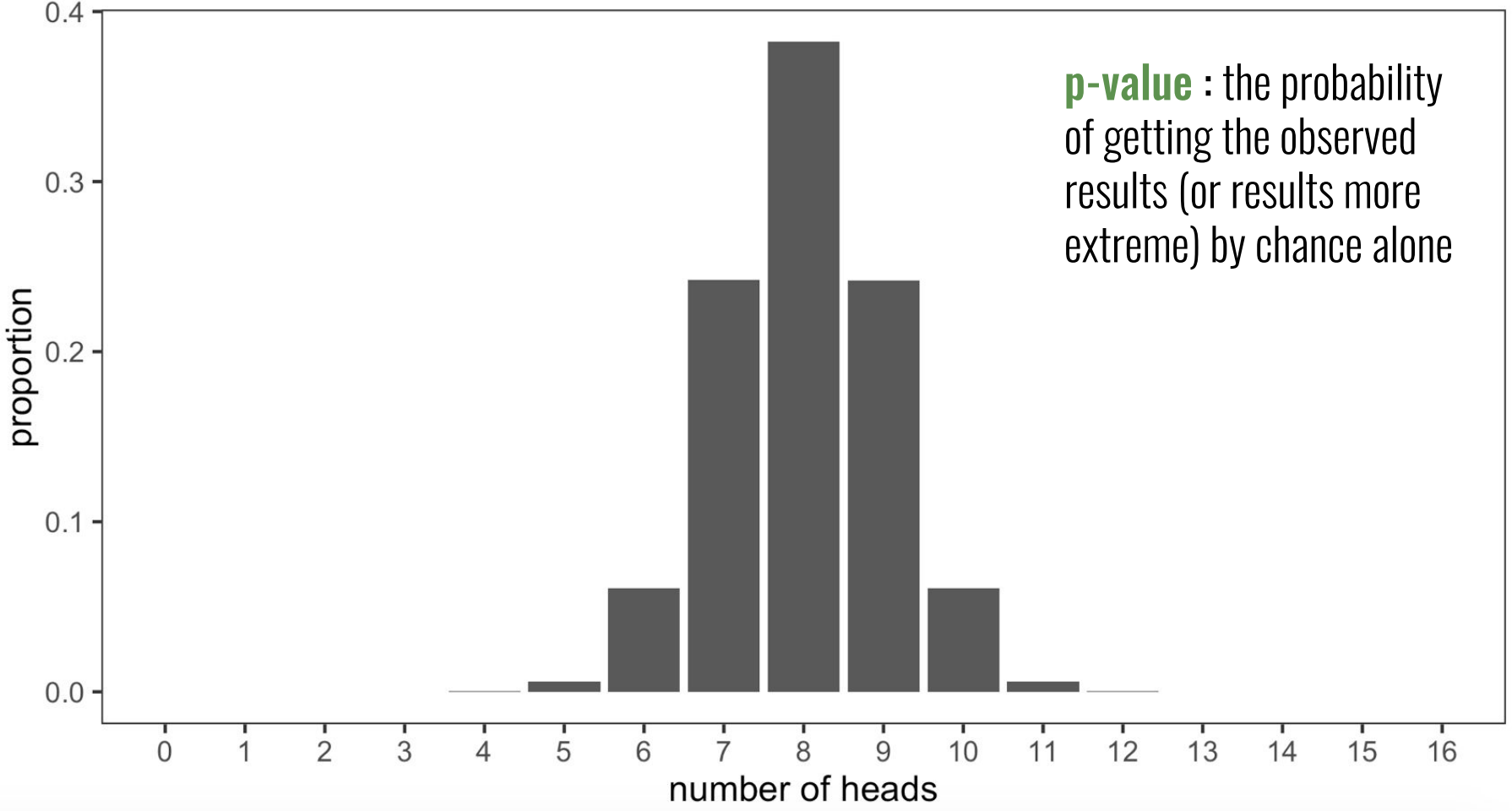
B
> 1.37


β ±/ SE
1.37 ± 0.18
p value = 1.19 x 10-9
Birth Rate (Age 15 to 17)
40
30
20
10
5
10
15
20
25
Poverty Percentage

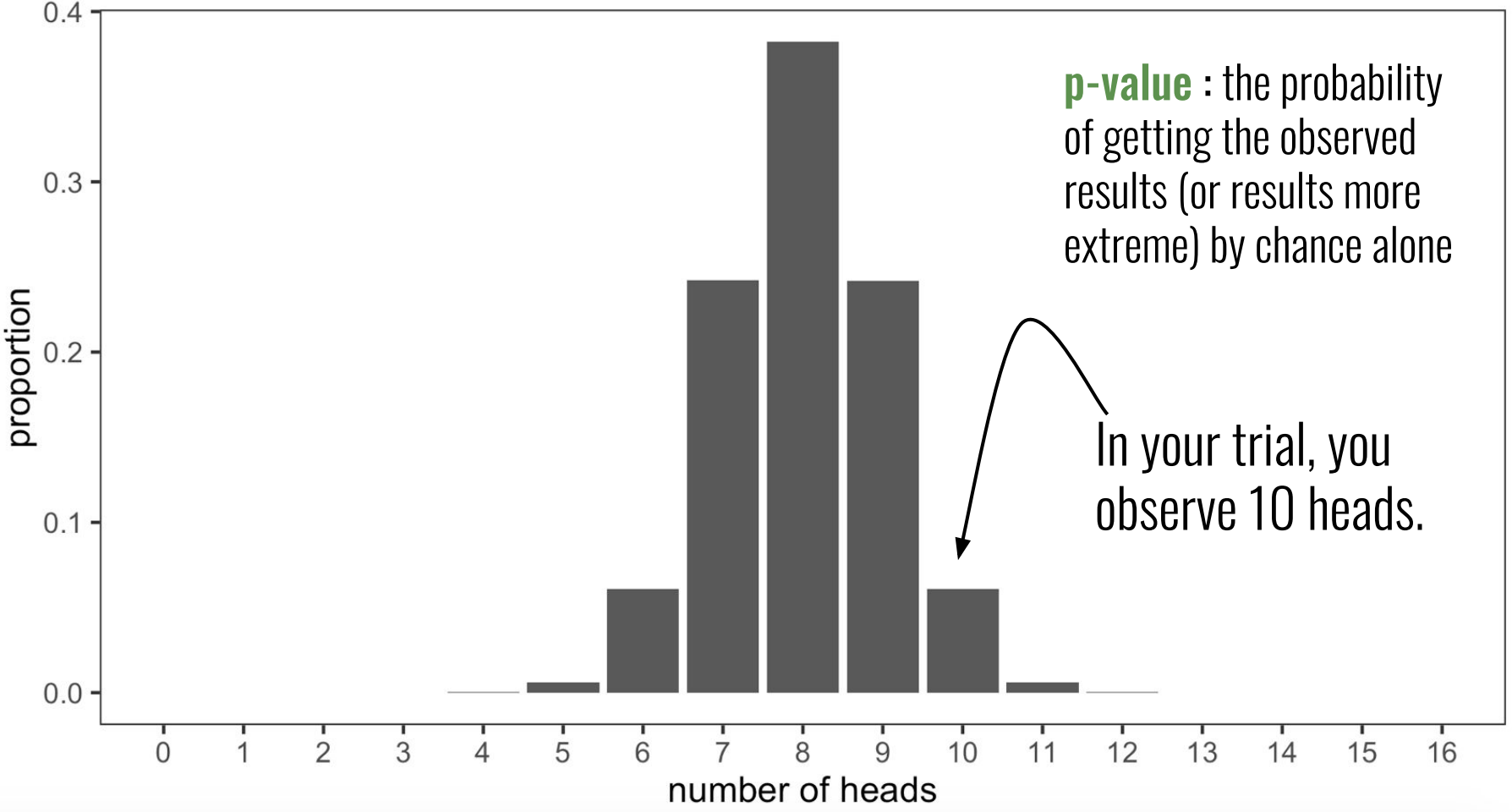
p-value : the probability of getting the observed results (or results more extreme) by chance alone

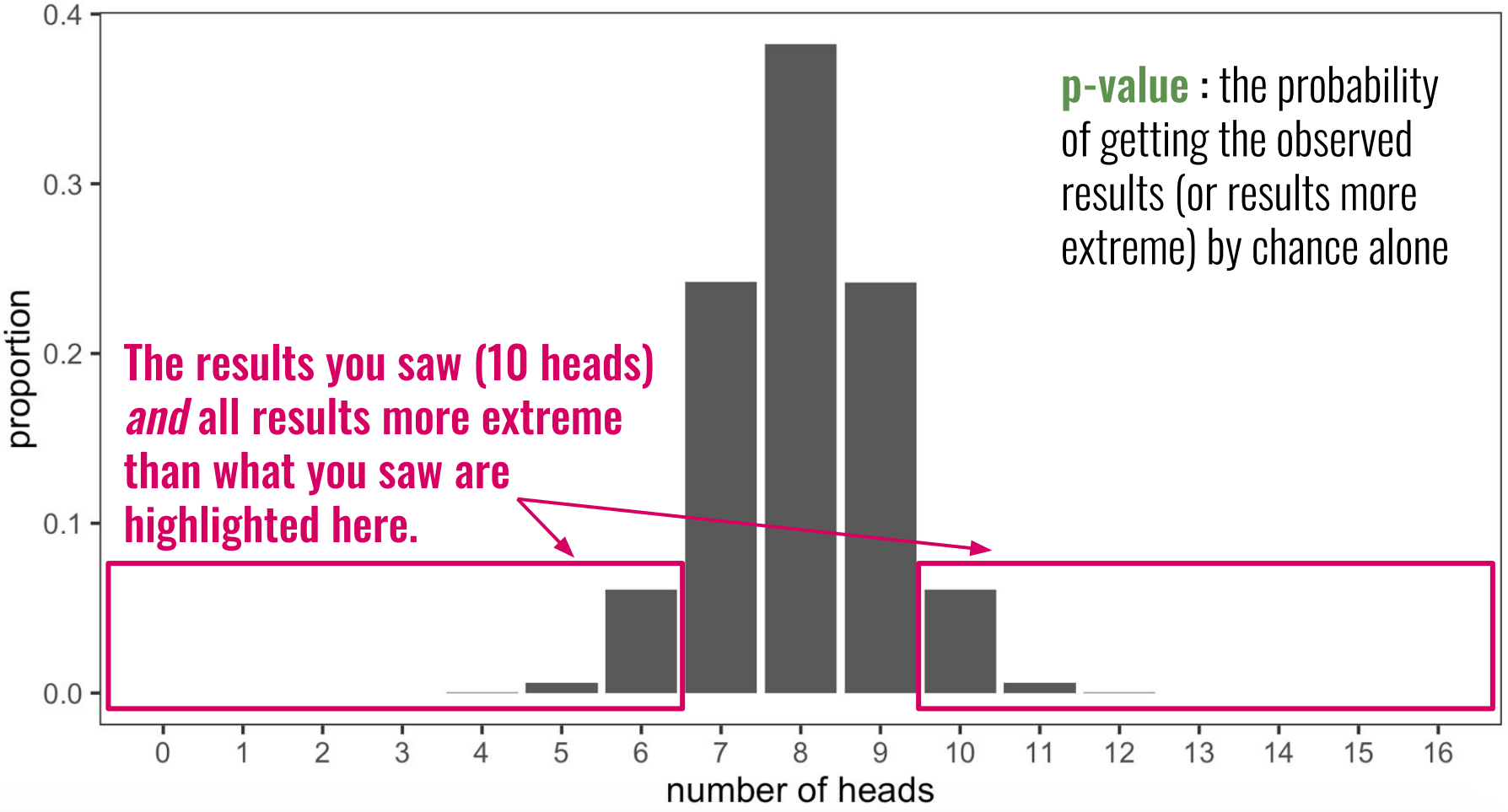

4e+05
3e+05
2e+05
1e+05
0e+00
count
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
number of heads
If we flip a coin 16 times and record the number of heads....
....and then do that 1M times
...this is what happens by chance alone.

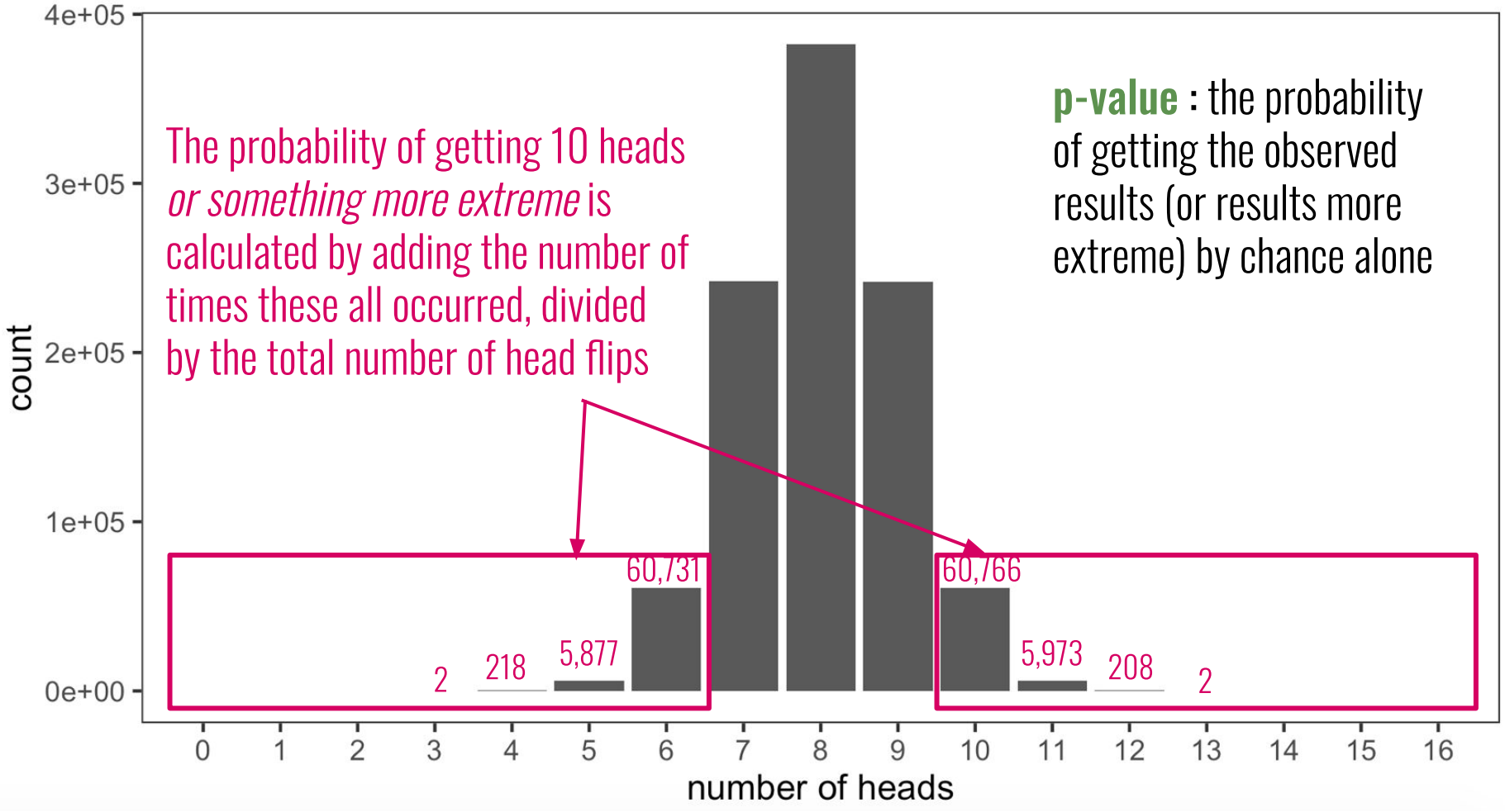

This is the null distribution:
what occurs by random chance
~ 40% of the time
you will see 8 heads
& 8 tails
proportion
0.4
0.3
0.2
0.1
0.0
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
number of heads

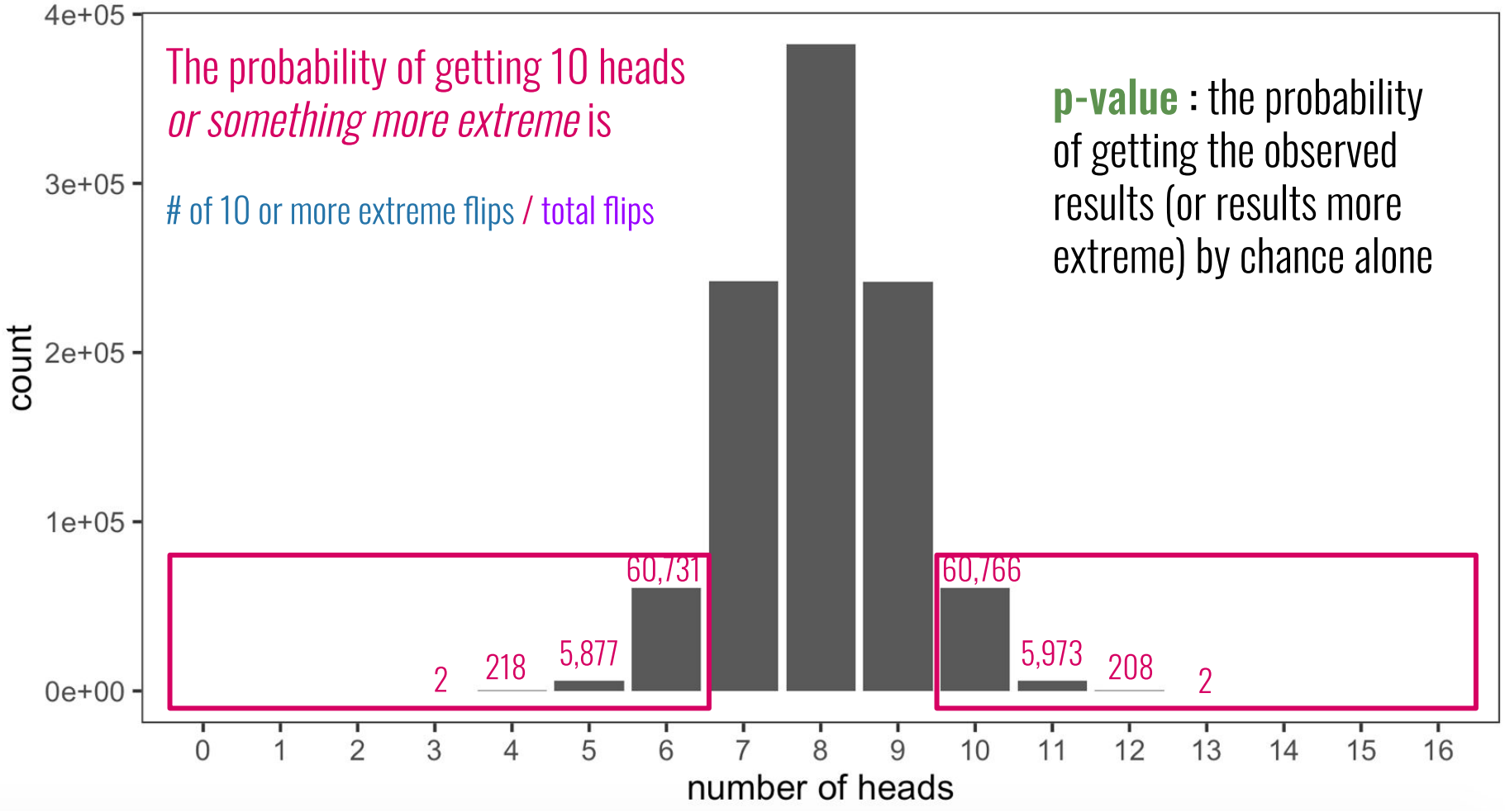


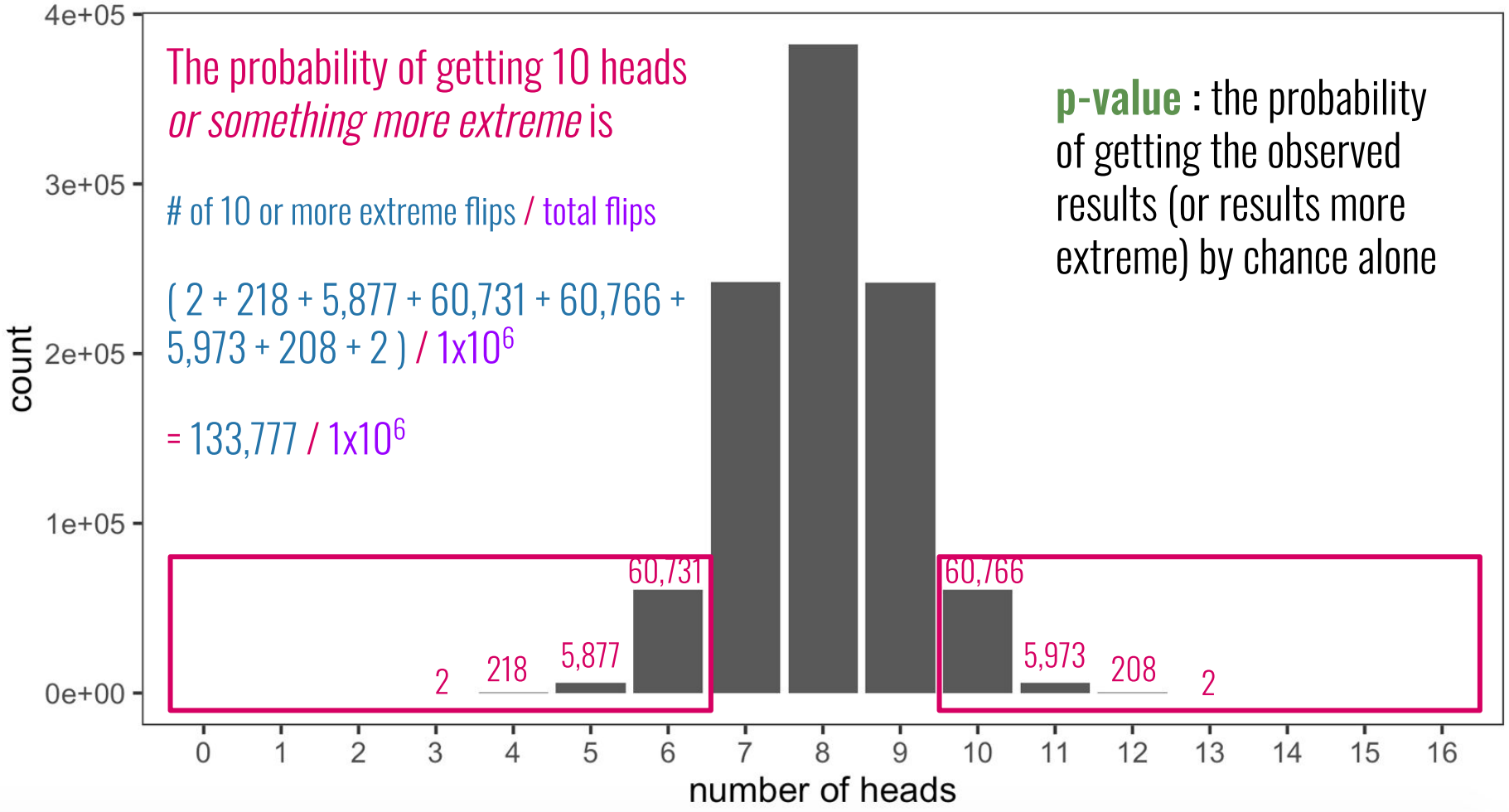
p-value : the probability of getting the observed results (or results more extreme) by chance alone

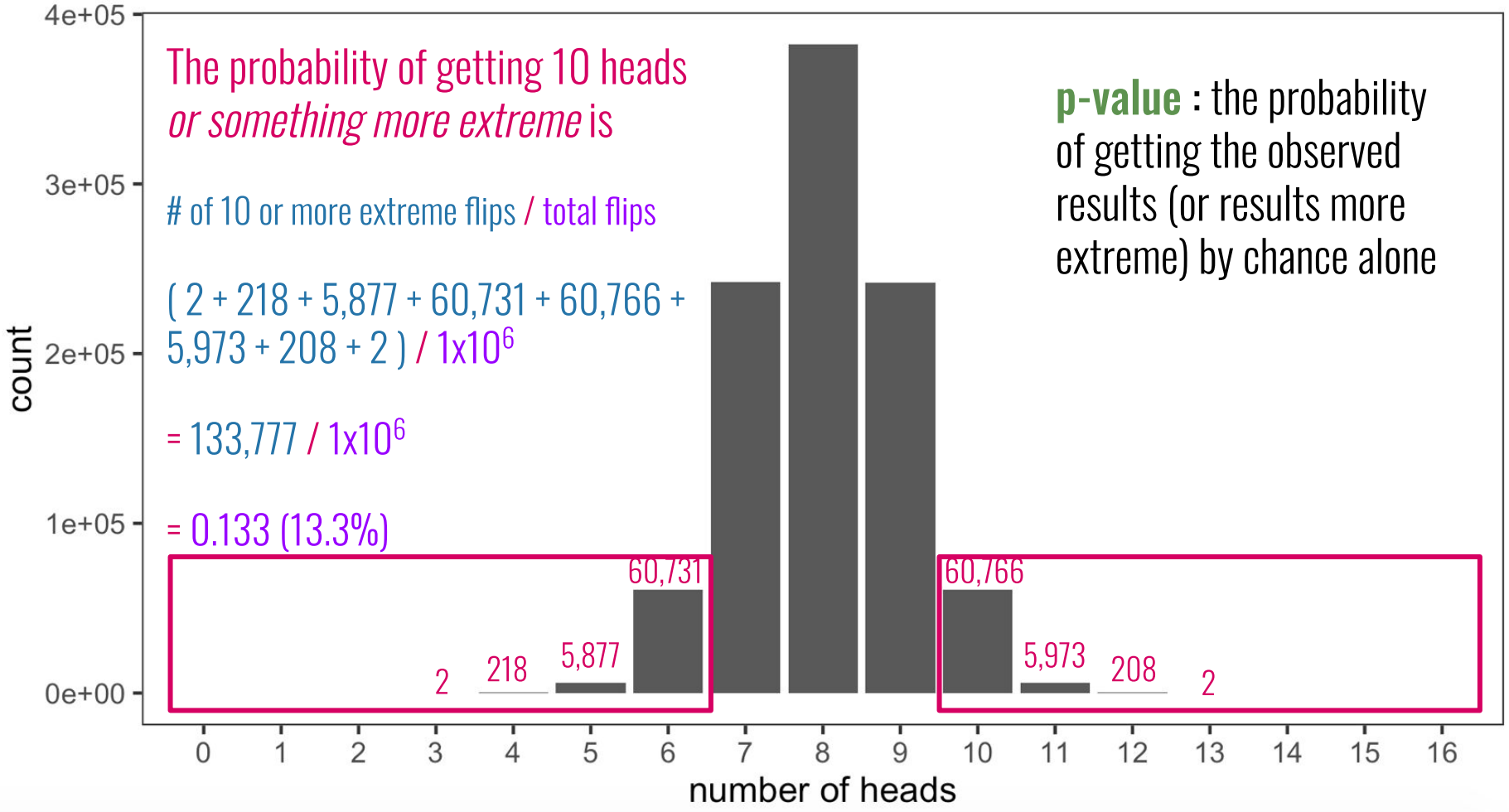

0.4
0.3
0.2
0.1
0.0
proportion
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
number of heads
p-value : the probability of getting the observed results (or results more extreme) by chance alone
In your trial, you observe 10 heads.

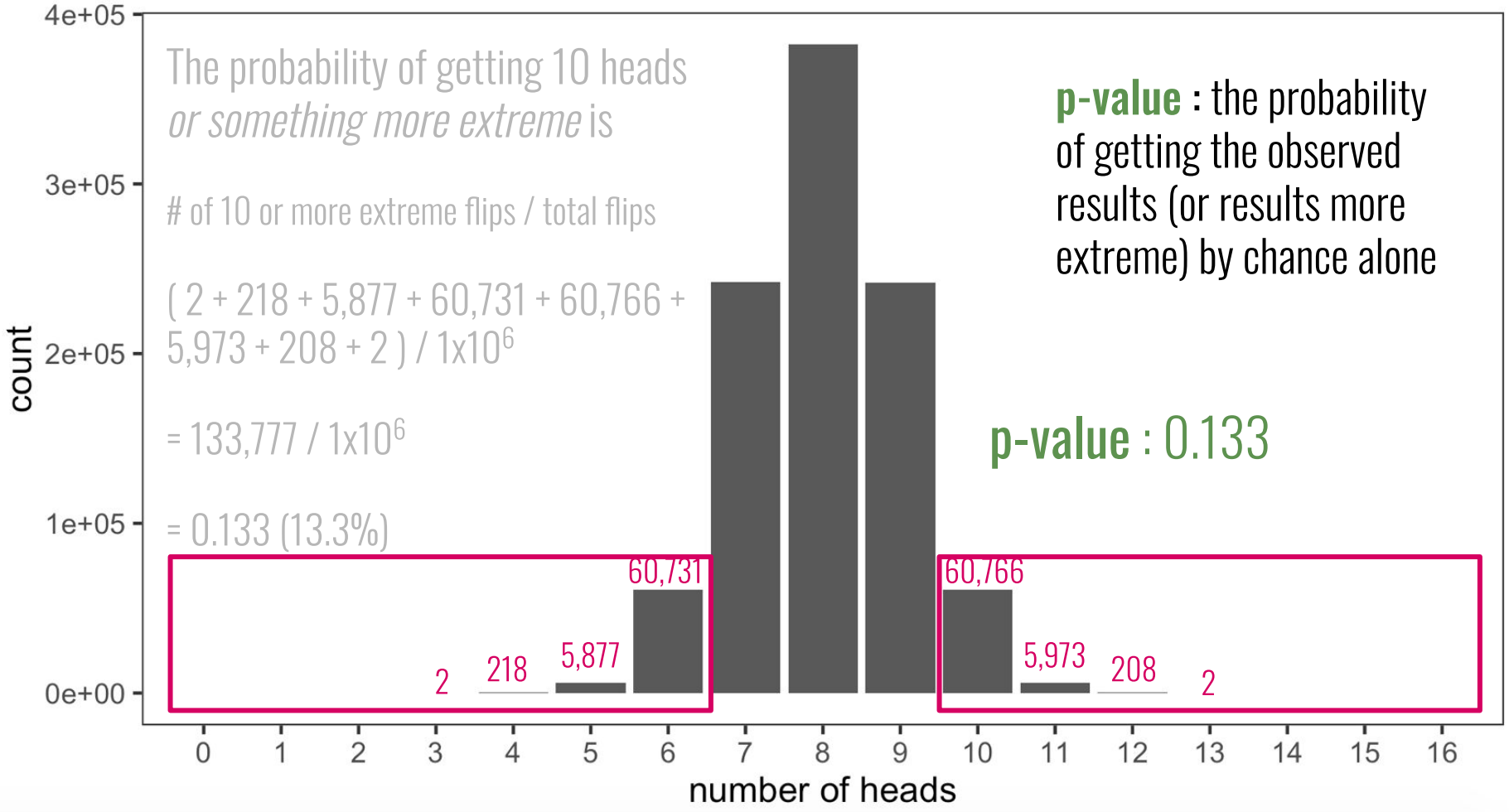

0.4
0.3
0.2
0.1
0.0
proportion
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
number of heads
p-value : the probability of getting the observed results (or results more extreme) by chance alone
The results you saw (10 heads) *and* all results more extreme than what you saw are highlighted here.

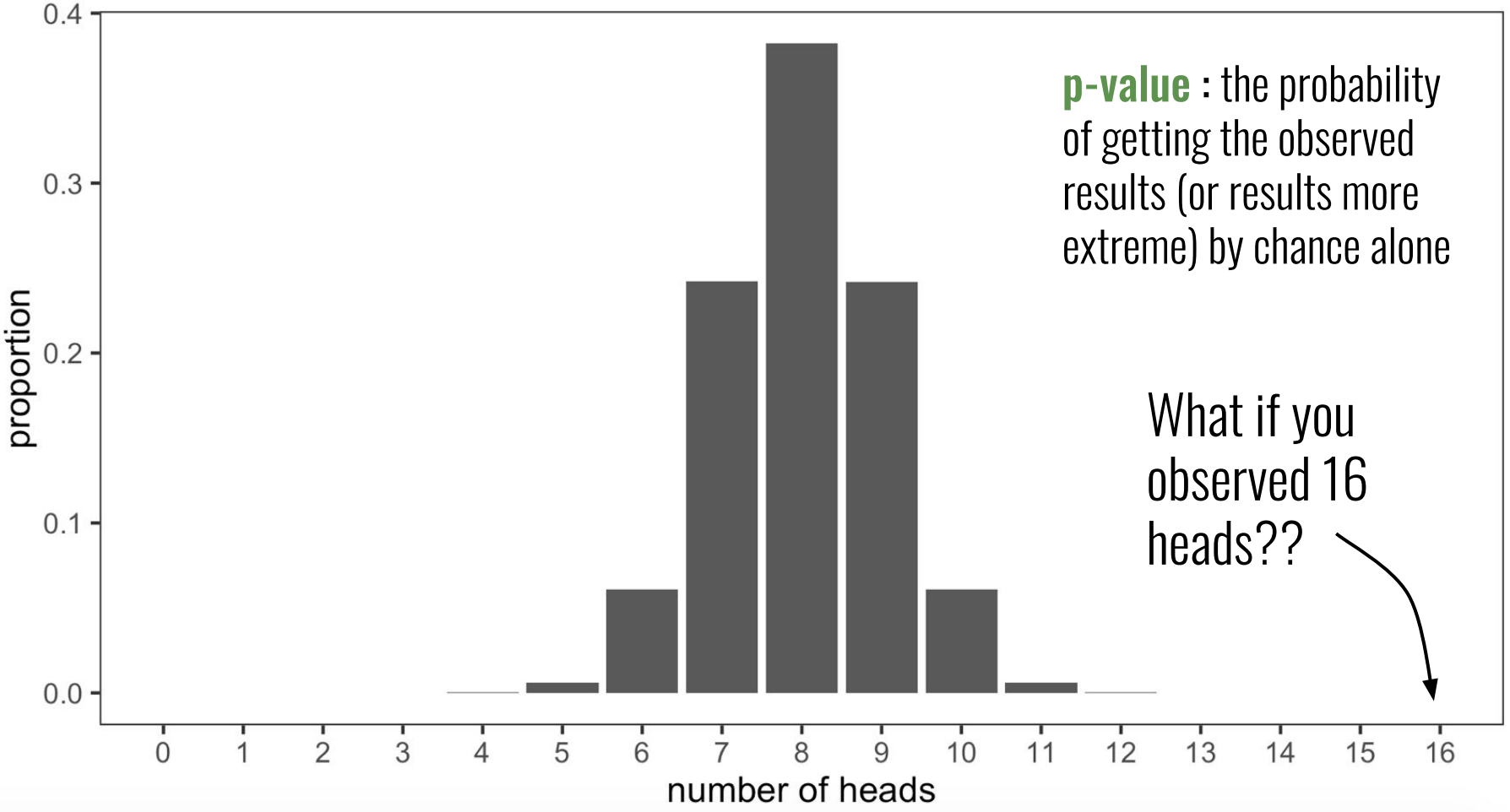

4e+05
3e+05
2e+05
1e+05
0e+00
count
The probability of getting 10 heads *or something more extreme* is calculated by adding the number of times these all occurred, divided by the total number of head flips
p-value : the probability of getting the observed results (or results more extreme) by chance alone
2
218
5,877
60,731
60,766
5,973
208
2
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
number of heads


The probability of getting 10 heads
or something more extreme is
# of 10 or more extreme flips / total flips
p-value : the probability of getting the observed results (or results more extreme) by chance alone
count
4e+05
3e+05
2e+05
1e+05
0e+00
2
218
5,877
60,731
60,766
5,973
208
2
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
number of heads


The probability of getting 10 heads
or something more extreme is
# of 10 or more extreme flips / total flips
(2 + 218 + 5,877 + 60,731 + 60,766 + 5,973 + 208 + 2) / 1x10^6
= 133,777 / 1x10^6
p-value : the probability of getting the observed results (or results more extreme) by chance alone
count
4e+05
3e+05
2e+05
1e+05
0e+00
2
218
5,877
60,731
60,766
5,973
208
2
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
number of heads

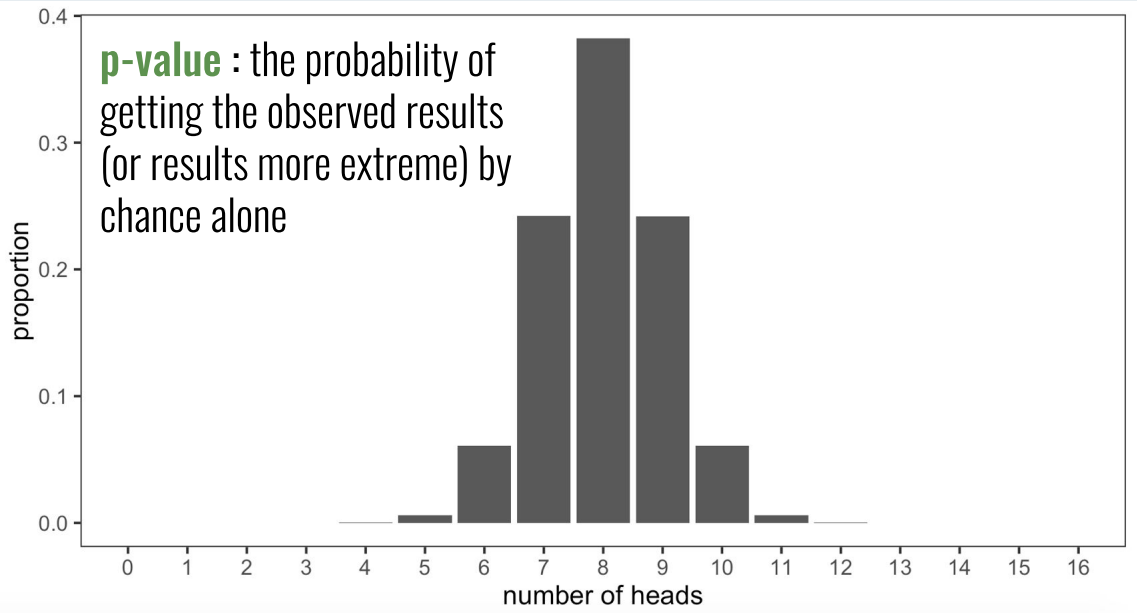

The probability of getting 10 heads
or something more extreme is
# of 10 or more extreme flips / total flips
(2 + 218 + 5,877 + 60,731 + 60,766 +
5,973 + 208 + 2) / 1x10^6
= 133,777 / 1x10^6
= 0.133 (13.3%)
p-value : the probability of getting the observed results (or results more extreme) by chance alone
count
4e+05
3e+05
2e+05
1e+05
0e+00
2
218
5,877
60,731
60,766
5,973
208
2
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
number of heads


The probability of getting 10 heads
or something more extreme is
# of 10 or more extreme flips / total flips
(2 + 218 + 5,877 + 60,731 + 60,766 + 5,973 + 208 + 2) / 1x10^6
= 133,777 / 1x10^6
= 0.133 (13.3%)
p-value : the probability of getting the observed results (or results more extreme) by chance alone
p-value : 0.133
count
4e+05
3e+05
2e+05
1e+05
0e+00
2
218
5,877
60,731
60,766
5,973
208
2
0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
number of heads



p-value : the probability of getting the observed results (or results more extreme) by chance alone

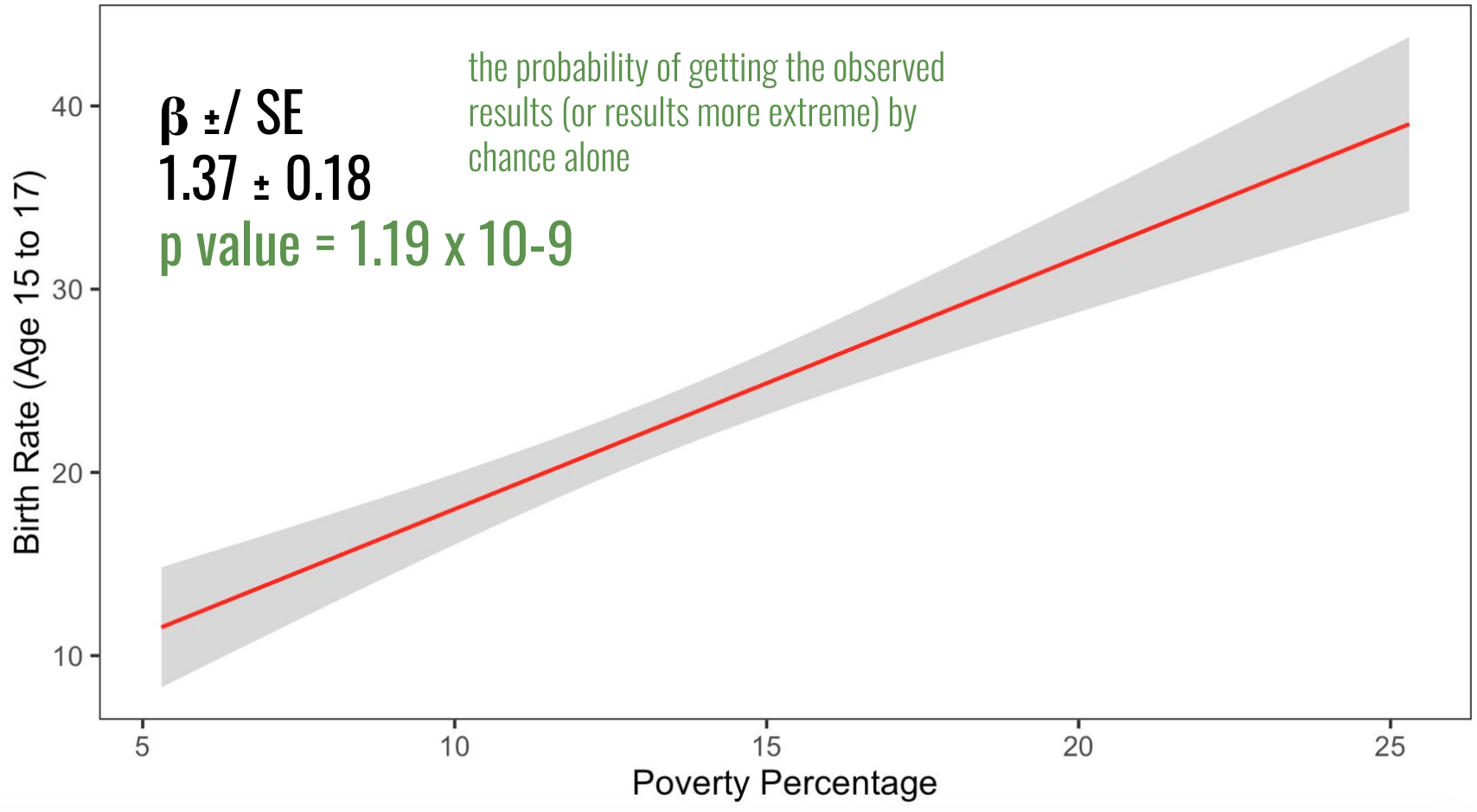
What if you observed 16 heads??



What would be the p-value of you flipping 16 heads?

A
< 0.13

B
> 0.13

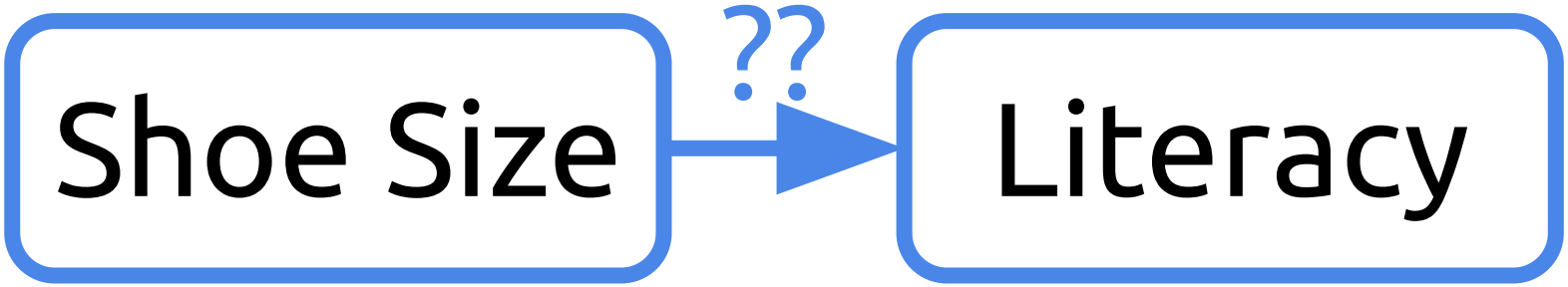

β ±/ SE
1.37 ± 0.18
p value = 1.19 x 10-9
the probability of getting the observed results (or results more extreme) by chance alone
Birth Rate (Age 15 to 17)
40
30
20
10
5
10
15
20
25
Poverty Percentage

Takes into account the effect size (β) and the SE

p-value : the probability of getting the observed results (or results more extreme) by chance alone

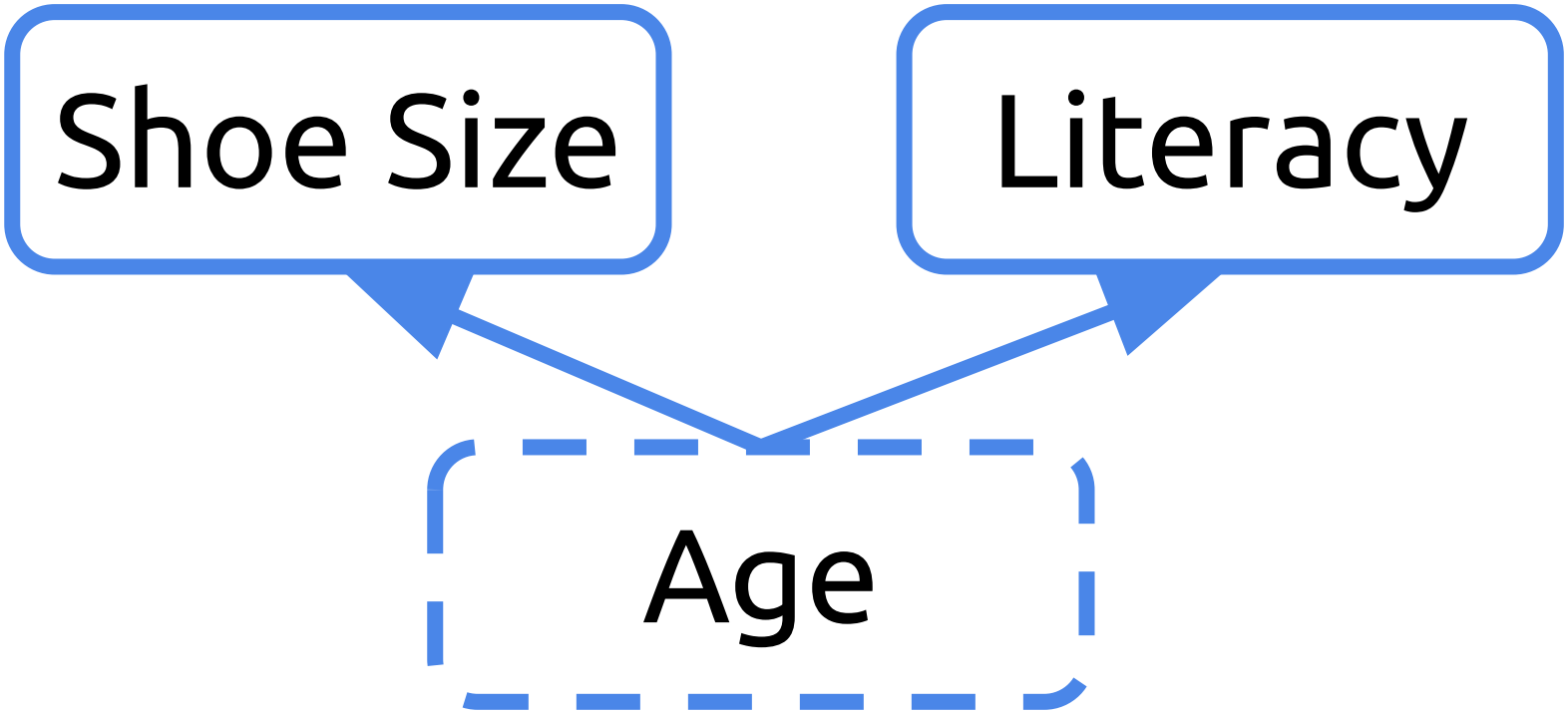
Confounding

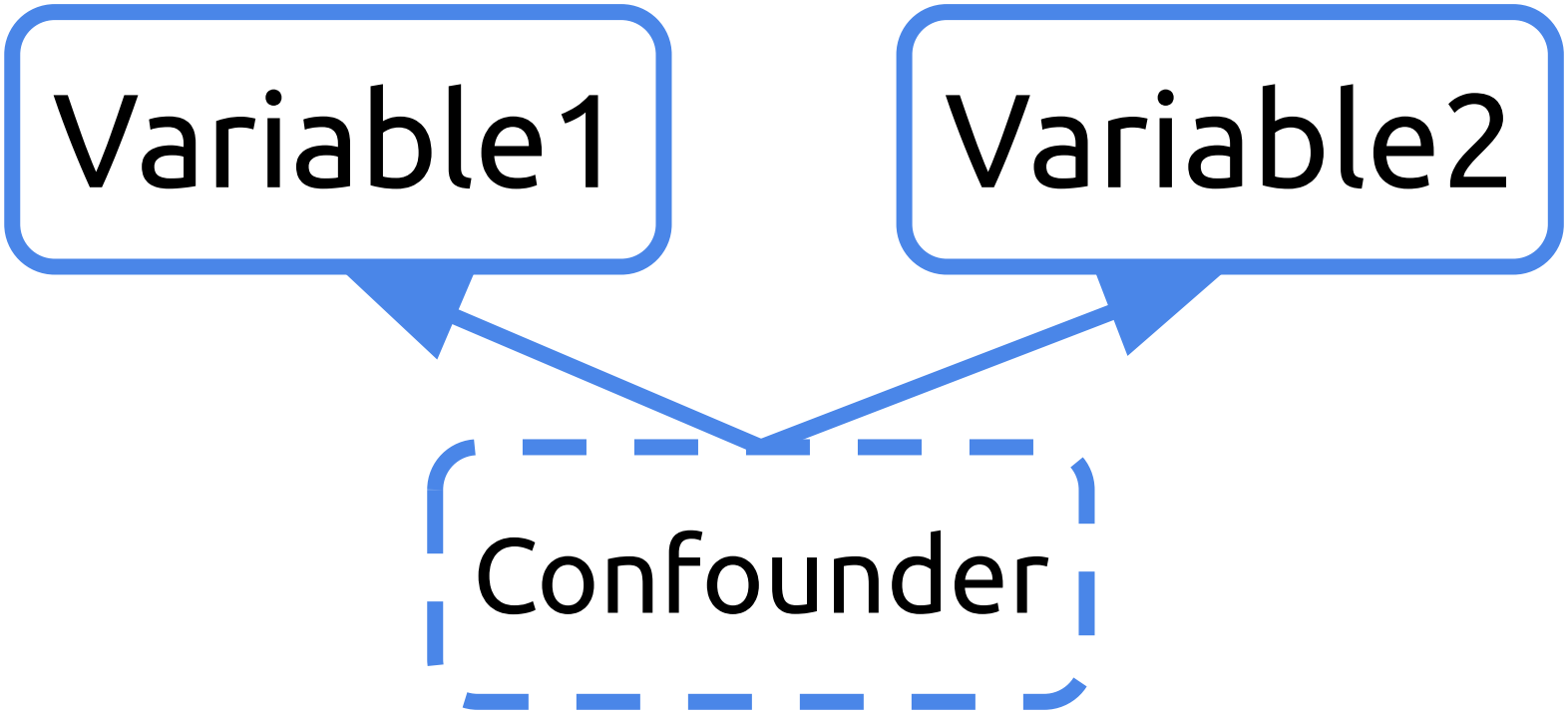

Small shoes
Not literate
Big shoes
Literate


Shoe Size
??
Literacy

Small shoes
Not literate
Child

Big shoes
Literate
Adult


Shoe Size
Literacy
Age


Variable1
Variable2
Confounder

Confounding

popsicles → crime rate

Your analysis sees an increase in crime rate whenever popsicle sales increase. What could confound this analysis?

A
popsicle preference

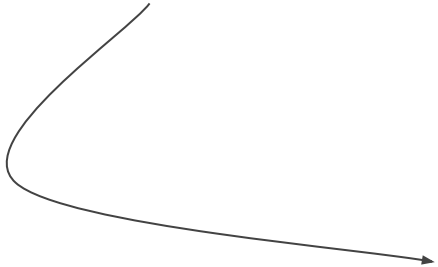
B
new gun laws

C
temperature

D
changes in popsicle prices

E
new law enforcement officers

We'll discuss additional approaches of how to account for confounding in your analysis in the next lecture.



Ignoring confounders will lead you to draw incorrect conclusions from your analyses

Spine Surgery Results

Sample: 400 patients with index vertebral fractures

Vertebroplasty	Conservative care	Relative risk (95% confidence interval)
30/200 (15%)	15/200 (7.5%)	2.0 (1.1–3.6)

subsequent fractures

Eek....looks like vertebroplasty was *way* worse for patients!

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC3503514/

But wait...at time of initial fracture...

	Vertebroplasty N = 200	Conservative care N = 200
Age, y, mean ± SD	78.2 ± 4.1	79.0 ± 5.2
Weight, kg, mean ± SD	54.4 ± 2.3	53.9 ± 2.1
Smoking status, No. (%)	110 (55)	16 (8)

Age and weight are similar between groups. **Smoking Status** differs vastly.

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC3503514/

So...let's stratify those results real quick

Smoke			**No smoke**		
Vertebroplasty	Conservative	RR (95% confidence interval)	Vertebroplasty	Conservative	RR (95% confidence interval)
23/110 (21%)	3/16 (19%)	1.1 (0.4, 3.3)	7/90 (8%)	12/184(7%)	1.2 (0.5, 2.9)

Risk of re-fracture is now similar within group

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC3503514/