4.2 Practical: random intercepts regression

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In the previous model, we just fitted mean values to groups and there was still some unexplained variation (σ) . Here, we will add a continuous predictor (covariate).

Specifically, for the same dataset of Species Richness, we add the covariate NAP (height of a sampling station compared to mean tidal level). Richness is assumed to be negatively associated with NAP.

Setup

```
rm(list=ls())
library(rstan)
library(coda)
library(BayesianTools)
library(brms)

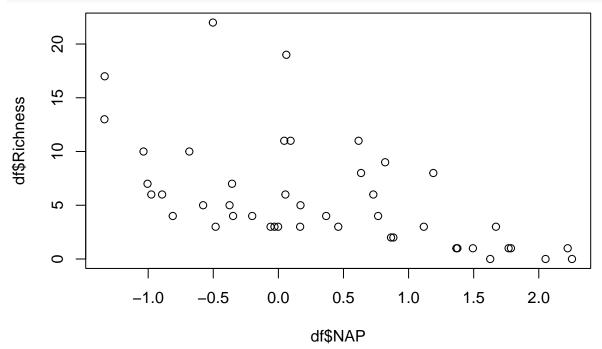
setwd("~/Nextcloud/teaching Bayes 2021")

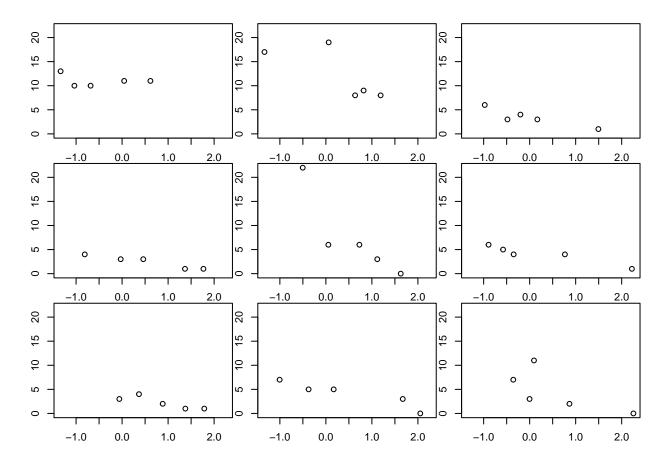
rstan_options(auto_write = TRUE)
options(mc.cores = 4)
```

Read dataset

```
df = read.table("data/RIKZ.txt", header=TRUE)
head(df)
##
    Sample Richness Exposure
                                NAP Beach
## 1
                 11
                          10 0.045
## 2
         2
                 10
                          10 -1.036
## 3
         3
                 13
                          10 -1.336
## 4
         4
                 11
                          10 0.616
                                        1
## 5
         5
                 10
                          10 -0.684
                                        1
                           8 1.190
## 6
                  8
str(df)
## 'data.frame':
                   45 obs. of 5 variables:
   $ Sample : int 1 2 3 4 5 6 7 8 9 10 ...
## $ Richness: int 11 10 13 11 10 8 9 8 19 17 ...
  $ Exposure: int 10 10 10 10 10 8 8 8 8 8 ...
## $ NAP
          : num 0.045 -1.036 -1.336 0.616 -0.684 ...
  $ Beach
            : int 1 1 1 1 1 2 2 2 2 2 2 ...
```

```
par(mfrow=c(1,1))
plot(df$NAP, df$Richness)
```





Random intercepts model

We will fit linear regression lines to each group (Beach) as follows:

$$y_i \sim \text{normal}(a_{group(i)} + b \cdot x_i, \sigma) \quad i = 1, ..., n \quad (n \text{ observations})$$

 $a_j \sim \text{normal}(\mu_a, \sigma_a) \quad j = 1, ..., m \quad (m \text{ groups})$

Here, a_j is a group-level intercept, which are allowed to vary (partial pooling). But we assume identical slope b for all groups (complete pooling). So this is a random intercepts linear regression, lm-formulation would be y ~ (1|group) + x.

The approach is also similar to frequentist ANCOVA.

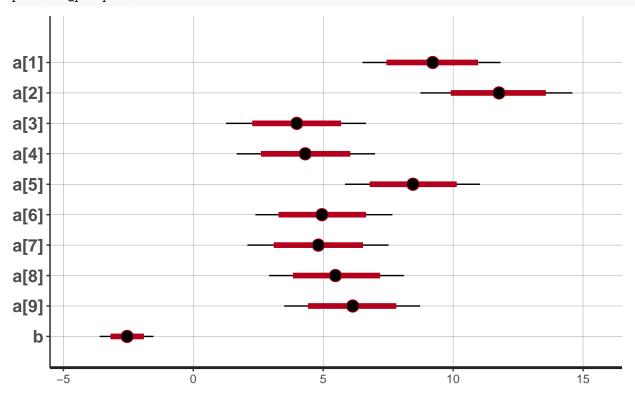
The Stan code differs from the previous model by adding the covariate x and parameter b (slope), that's it!

```
## $y
                                                                              3 22
                                                                                     6
                                                                                        0
    [1] 11 10 13 11 10
                           8
                                  8
                                    19
                                            6
                                                                    3
                                            3
                                               5
                                                      5
##
                           2
                                     3
                                        4
##
```

```
## $x
## [1] 0.045 -1.036 -1.336 0.616 -0.684 1.190 0.820 0.635 0.061 -1.334
## [21] 1.117 -0.503 0.729 1.627 0.054 -0.578 -0.348 2.222 -0.893 0.766
## [31] 0.883 1.786 1.375 -0.060 0.367 1.671 -0.375 -1.005 0.170 2.052
## [41] -0.356  0.094 -0.002  2.255  0.865
## $group
## [1] 1 1 1 1 1 2 2 2 2 2 3 3 3 3 3 4 4 4 4 4 5 5 5 5 5 6 6 6 6 6 7 7 7 7 7 8 8 8
## [39] 8 8 9 9 9 9 9
##
## $n
## [1] 45
##
## $n_group
## [1] 9
stan_code_partpool =
data {
 int n;
 int n_group;
 real y[n];
 real x[n];
 int group[n];
parameters {
 real a[n_group];
 real b;
 real<lower=0> sigma;
 real mu a;
 real<lower=0> sigma_a;
model {
 // priors
 mu_a ~ normal(5,5);
 sigma_a ~ cauchy(0,10);
 for (j in 1:n_group){
  a[j] ~ normal(mu_a,sigma_a);
 b ~ normal(0,10);
 sigma ~ normal(0,10);
 // likelihood
 for(i in 1:n){
   y[i] ~ normal(a[ group[i] ]+b*x[i], sigma);
}
stan_model_partpool = stan_model(model_code=stan_code_partpool)
fit_partpool = sampling(stan_model_partpool, data=data)
print(fit_partpool, digits=3, probs=c(0.025, 0.975))
## Inference for Stan model: 22022d02afacd5e109664cf4b0256974.
## 4 chains, each with iter=2000; warmup=1000; thin=1;
```

```
## post-warmup draws per chain=1000, total post-warmup draws=4000.
##
              mean se mean
##
                               sd
                                     2.5%
                                             97.5% n eff Rhat
             9.206
                                    6.514
                                            11.823
                                                    3927 1.000
## a[1]
                      0.022 1.369
## a[2]
            11.747
                      0.025 1.459
                                    8.740
                                            14.589
                                                    3507 1.000
             3.982
                      0.022 1.352
                                    1.262
                                             6.644
                                                    3880 1.000
## a[3]
## a[4]
             4.308
                      0.025 1.356
                                    1.673
                                             6.993
                                                    3043 1.000
             8.463
                      0.020 1.319
                                    5.838
                                            11.030
                                                    4175 1.000
## a[5]
## a[6]
             4.954
                      0.021 1.334
                                    2.392
                                             7.663
                                                    4178 0.999
             4.792
                      0.023 1.367
                                    2.082
                                             7.517
## a[7]
                                                    3478 1.001
## a[8]
             5.481
                      0.021 1.331
                                    2.901
                                             8.104
                                                    3868 1.000
                                    3.499
                                             8.728
## a[9]
             6.124
                      0.019 1.327
                                                    4636 1.000
            -2.555
                                   -3.603
## b
                      0.009 0.514
                                            -1.532
                                                    3248 1.000
                                             4.071
             3.177
                      0.008 0.403
                                    2.514
                                                    2640 1.002
## sigma
             6.481
                      0.022 1.243
                                    3.901
                                             8.908
                                                    3254 1.000
## mu_a
## sigma_a
             3.390
                      0.023 1.152
                                    1.686
                                             6.264
                                                    2515 1.000
## lp__
           -86.309
                      0.079 2.929 -92.987 -81.691
                                                    1390 1.002
##
## Samples were drawn using NUTS(diag_e) at Tue Oct 12 11:23:00 2021.
## For each parameter, n eff is a crude measure of effective sample size,
## and Rhat is the potential scale reduction factor on split chains (at
## convergence, Rhat=1).
```

plot(fit_partpool)



Predictions / credible intervals

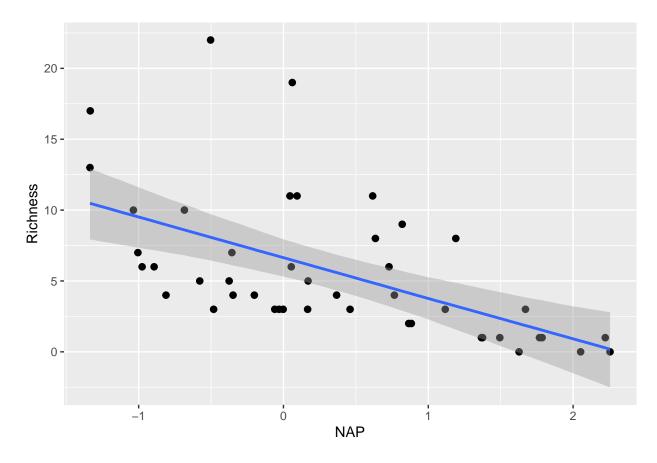
Again, we can generate predictions and compute credible intervals (for the deterministic part of the model). Here: 90% credible intervals.

```
posterior=as.matrix(fit_partpool)
par(mfrow=c(3,3), mar=c(1,1,1,1), oma=c(1,1,0,0))
for (i in 1:9){
  df.sub=subset(df, df$Beach==i)
  x.pred = seq(from=min(df.sub$NAP), to=max(df.sub$NAP), by=0.01)
  plot(df.sub$NAP, df.sub$Richness,
       xlim=range(df$NAP),
       ylim=range(df$Richness) )
  y.cred = matrix(0, nrow=nrow(posterior), ncol=length(x.pred))
  for(j in 1:nrow(posterior)){
    # column i in posterior corresponds to a_i, alternatively reference by name:
    # posterior[j,paste0("a[",i,"]")]
    y.cred[j, ] = posterior[j,i] + posterior[j,"b"]*x.pred
  }
  y.cred.mean = apply(y.cred, 2, function(x) mean(x))
  lines(x.pred, y.cred.mean, col="red")
  y.cred.q05 = apply(y.cred, 2, function(x) quantile(x, probs=0.05))
  lines(x.pred, y.cred.q05, col="red", lty=2)
  y.cred.q95 = apply(y.cred, 2, function(x) quantile(x, probs=0.95))
  lines(x.pred, y.cred.q95, col="red", lty=2)
}
20
                               20
                                                               20
                               15
                                                               15
15
0
                               0
                                                               9
2
                               2
                                                               2
0
                           2.0
                                                          2.0
                                                                                   1.0
                                                               20
2
                               8
5
                               2
                                                               15
10
                               9
                                                               9
2
                               2
                                                               2
             0.0
                                     -1.0
                                            0.0
                                                          2.0
                                                                           0.0
                                                                                          2.0
                    1.0
                                                   1.0
                                                                                   1.0
20
                               20
                                                               20
                               15
                                                               15
15
                               0
                                                               10
10
2
                               2
                                                               2
                    1.0
     -1.0
             0.0
                           2.0
                                     -1.0
                                            0.0
                                                   1.0
                                                          2.0
                                                                    -1.0
                                                                            0.0
                                                                                          2.0
                                                                                   1.0
```

brms complete pooling

We start with the "complete pooling" model in brms, which fits just a linear regression on NAP, ignoring the effect of predictor Beach on the intercept.

```
fit.b.compl = brm( Richness ~ NAP,
                   data=df )
fit.b.compl
   Family: gaussian
##
    Links: mu = identity; sigma = identity
## Formula: Richness ~ NAP
##
      Data: df (Number of observations: 45)
     Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup draws = 4000
##
##
## Population-Level Effects:
             Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
##
## Intercept
                 6.64
                           0.67
                                    5.31
                                             7.94 1.00
## NAP
                -2.87
                           0.64
                                   -4.13
                                             -1.60 1.00
                                                            3834
                                                                     2667
##
## Family Specific Parameters:
##
         Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
## sigma
             4.24
                       0.46
                                3.46
                                          5.25 1.00
                                                        3193
##
## Draws were sampled using sampling(NUTS). For each parameter, Bulk_ESS
## and Tail_ESS are effective sample size measures, and Rhat is the potential
## scale reduction factor on split chains (at convergence, Rhat = 1).
plot( conditional_effects(fit.b.compl),
      points=TRUE,
      ask=FALSE )
```



brms no pooling

Next, "no pooling" fits different intercepts for all level of the categorical predictor Beach, but same effect of NAP. So the term "no pooling" isn't exactly right here since all groups share a slope. Here it just means that intercepts are independent.

But first we must code Beach as a factor, otherwise it would be interpreted as a continuous predictor.

str(df)

```
'data.frame':
                    45 obs. of
                                5 variables:
   $ Sample : int
                     1 2 3 4 5 6 7 8 9 10 ...
##
                     11 10 13 11 10 8 9 8 19 17 ...
##
   $ Richness: int
                     10 10 10 10 10 8 8 8 8 8 ...
   $ NAP
                     0.045 -1.036 -1.336 0.616 -0.684 ...
              : num
    $ Beach
                     1 1 1 1 1 2 2 2 2 2 ...
df$Beach = as.factor(df$Beach)
fit.b.no = brm( Richness ~ NAP + Beach,
                data=df )
```

As usual with categorical predictors, lm() or brm() uses dummy coding. I.e. the presented effects are not the different intercepts for all levels of Beach. The intercept for the first level of Beach is Intercept, but Beach2 etc are the differences in intercept for the other levels. NAP (effect name b_NAP) is the slope of Richness vs NAP for all levels of Beach.

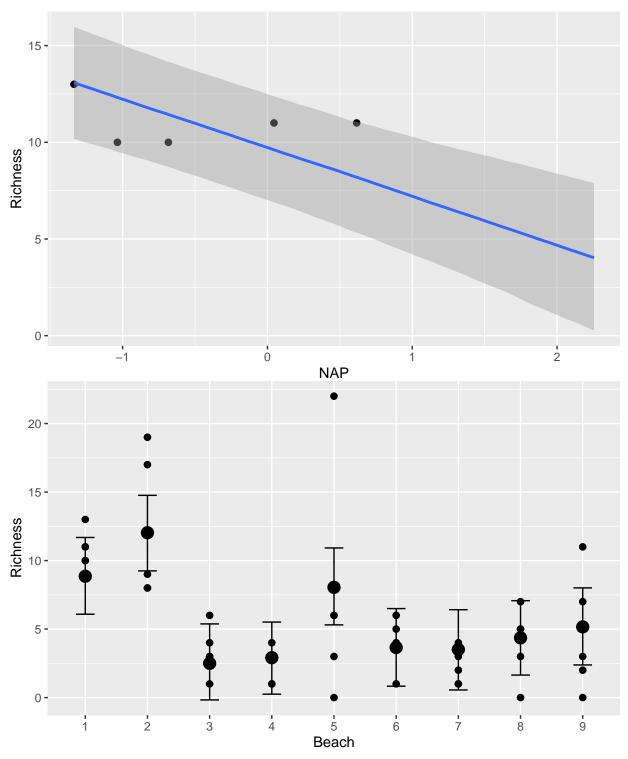
```
fit.b.no
```

Family: gaussian

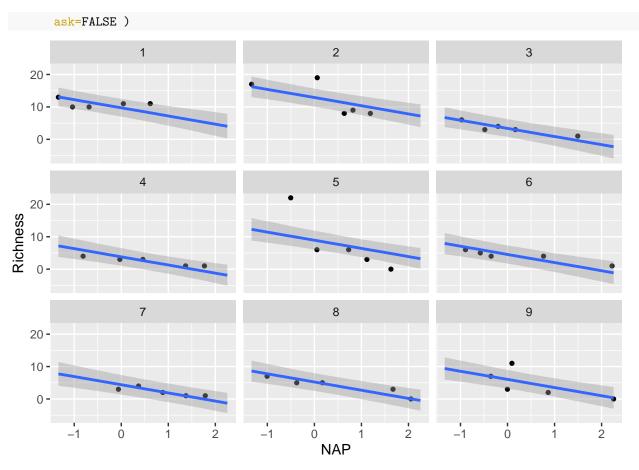
```
Links: mu = identity; sigma = identity
## Formula: Richness ~ NAP + Beach
##
      Data: df (Number of observations: 45)
     Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
##
            total post-warmup draws = 4000
##
## Population-Level Effects:
             Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ESS
##
## Intercept
                 9.72
                            1.41
                                     7.01
                                             12.48 1.00
                                                              908
                                                                      1601
## NAP
                            0.52
                                    -3.52
                                                                      2508
                -2.52
                                             -1.461.00
                                                             2847
## Beach2
                 3.17
                            1.99
                                    -0.78
                                              7.11 1.00
                                                             1312
                                                                      2119
## Beach3
                -6.31
                            1.95
                                   -10.02
                                             -2.50 1.00
                                                             1331
                                                                      2225
## Beach4
                -5.93
                            2.01
                                   -9.98
                                             -2.08 1.00
                                                             1258
                                                                      2061
## Beach5
                -0.79
                                   -4.83
                            2.05
                                              3.04 1.00
                                                             1167
                                                                      2009
## Beach6
                -5.17
                            2.00
                                    -9.20
                                             -1.23 1.00
                                                             1319
                                                                      2114
## Beach7
                -5.33
                            2.11
                                    -9.45
                                             -1.33 1.00
                                                             1206
                                                                      2183
## Beach8
                -4.47
                            2.01
                                    -8.40
                                             -0.56 1.00
                                                             1253
                                                                      2317
## Beach9
                -3.66
                            2.07
                                    -7.67
                                              0.38 1.00
                                                             1286
                                                                      1955
##
## Family Specific Parameters:
##
         Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
## sigma
             3.15
                       0.38
                                 2.51
                                          3.98 1.00
##
## Draws were sampled using sampling(NUTS). For each parameter, Bulk ESS
## and Tail_ESS are effective sample size measures, and Rhat is the potential
## scale reduction factor on split chains (at convergence, Rhat = 1).
```

The convenient function conditional_effects() plots fitted values, separately for each predictor. In the first plot, the effect of NAP is shown (whole range), but the categorical predictor Beach is fixed at its first level. So this figure isn't particularly helpful if we want to compare all observed and predicted values. See below how to fix this.

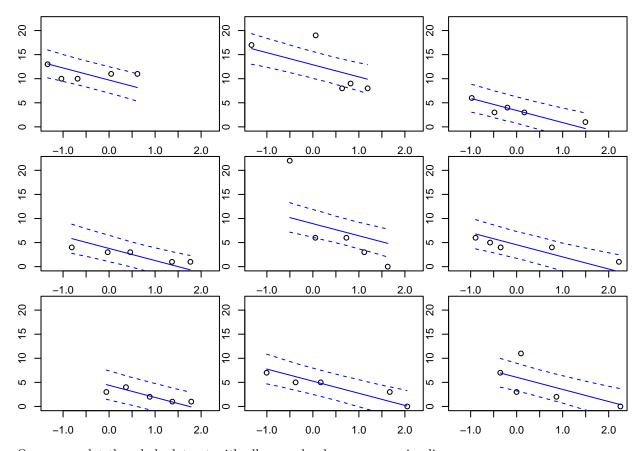
In the second plot, the effect of Beach is shown (all levels), with the continuous predictor NAP fixed at its mean.



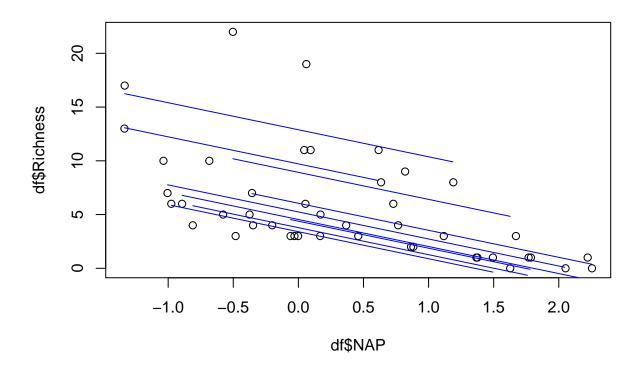
By using conditions= and specifying all levels of Beach, effect of NAP is shown for all levels. Slope is identical in all levels, just the intercept changes.



The group-level predictions can also be extracted by hand using fitted(). We can specify the range of NAP and levels of Beach with newdata. We plot 95% credible intervals.



Or we can plot the whole dataset with all group-level mean regression lines.



brms partial pooling

With partial pooling, we use a random intercept for the categorical predictor Beach.

```
fit.b.part = brm( Richness ~ NAP + (1|Beach),
                  data=df )
##
    Family: gaussian
##
     Links: mu = identity; sigma = identity
  Formula: Richness ~ NAP + (1 | Beach)
      Data: df (Number of observations: 45)
##
     Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
##
            total post-warmup draws = 4000
##
  Group-Level Effects:
##
##
   ~Beach (Number of levels: 9)
                 Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
##
                     3.23
                                1.09
                                         1.68
                                                  5.85 1.00
                                                                 1042
                                                                          1646
## sd(Intercept)
##
## Population-Level Effects:
             Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
                                     4.00
                                              8.81 1.00
                                                                      2055
                 6.44
                           1.19
                                                             1366
## Intercept
##
  NAP
                -2.57
                           0.51
                                    -3.59
                                             -1.57 1.00
                                                             3410
                                                                      2742
##
## Family Specific Parameters:
         Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
##
             3.16
                       0.40
                                 2.53
                                          4.06 1.00
                                                         2635
## sigma
##
## Draws were sampled using sampling(NUTS). For each parameter, Bulk_ESS
## and Tail_ESS are effective sample size measures, and Rhat is the potential
## scale reduction factor on split chains (at convergence, Rhat = 1).
```

In the summary table, fixed effect NAP (slope b) and mean Intercept (overall mean μ_a) are presented.

sd(Intercept) is the variation σ_a of group-level intercepts a_i .

Again, instead of fitting all intercepts a_i , brm() fits the differences $\alpha_i = a_i - \mu_a$. The model reads

```
y_i \sim \text{normal}(\mu_a + \alpha_{group(i)} + b \cdot x, \sigma), \quad i = 1, ..., n \quad (n \text{ observations})
\alpha_i \sim \text{normal}(0, \sigma_a), \quad j = 1, ..., m \quad (m \text{ groups})
```

but it's equivalent to the model above from the Stan code.

Random effects (differences α_i) are extraced via:

~Beach (Number of levels: 9)

3.19

1.03

##

sd(Intercept)

```
ranef(fit.b.part)
```

```
## $Beach
##
   , , Intercept
##
##
       Estimate Est.Error
                                 Q2.5
                                           Q97.5
## 1 2.6666167 1.709030 -0.5972960 6.1351324
## 2 5.2281726 1.749419 1.9329418 8.7760233
## 3 -2.4425661 1.644030 -5.6873020 0.7125342
## 4 -2.0762038 1.642906 -5.3980155 1.1129168
## 5 2.0413587 1.635892 -0.9929831 5.5002424
## 6 -1.4648570 1.662044 -4.9059740 1.9194479
## 7 -1.6222387 1.649032 -4.8397260 1.6130859
## 8 -0.9050957 1.628436 -4.2315553 2.2439116
## 9 -0.2856135 1.636130 -3.5087505 2.9765703
brm automatically provides defualt priors for the \mu_a (Intercept), \sigma_a (sd) and \sigma (sigma). But no prior (aka
flat prior) for the slope b of NAP is given.
print(prior_summary(fit.b.part, all = FALSE), show_df = FALSE)
## Intercept ~ student_t(3, 4, 4.4)
## sd ~ student_t(3, 0, 4.4)
## sigma ~ student_t(3, 0, 4.4)
We can assign our own prior for \mu_a and the effect size b of NAP.
priors = c(prior(normal(5,5), class=Intercept),
           prior(normal(0,10), class=b) )
fit.b.part = brm( Richness ~ NAP + (1|Beach),
                  prior=priors,
                   data=df )
fit.b.part
##
    Family: gaussian
     Links: mu = identity; sigma = identity
##
## Formula: Richness ~ NAP + (1 | Beach)
      Data: df (Number of observations: 45)
##
##
     Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup draws = 4000
##
## Group-Level Effects:
```

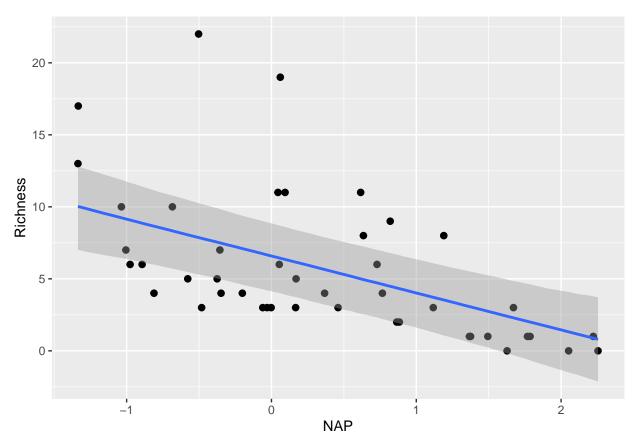
1.61

Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS

5.63 1.00

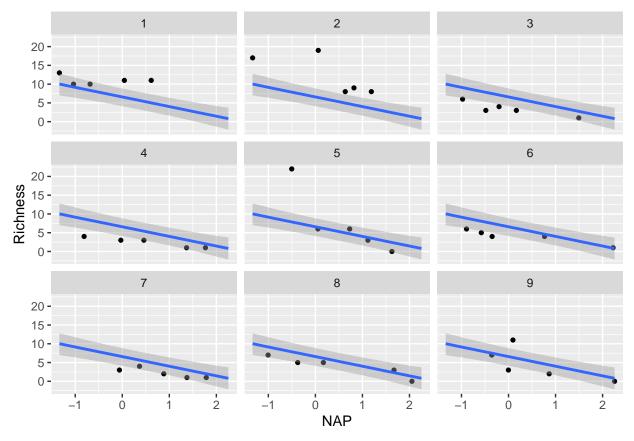
1191

```
##
## Population-Level Effects:
             Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ESS
                 6.58
                            1.18
                                     4.13
                                              8.85 1.00
                                                             1377
                                                                      1806
## Intercept
## NAP
                -2.57
                            0.51
                                    -3.57
                                             -1.58 1.00
                                                             3803
                                                                      2847
##
## Family Specific Parameters:
         Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
##
## sigma
             3.18
                        0.41
                                 2.53
                                          4.09 1.00
                                                         2659
                                                                  2843
##
## Draws were sampled using sampling(NUTS). For each parameter, Bulk_ESS
## and Tail_ESS are effective sample size measures, and Rhat is the potential
## scale reduction factor on split chains (at convergence, Rhat = 1).
ranef(fit.b.part)
## $Beach
##
   , , Intercept
##
       Estimate Est.Error
                                 Q2.5
                                          Q97.5
## 1 2.5662339 1.670542 -0.5292381 5.9356385
## 2 5.0565911 1.791404 1.6913392 8.6547675
## 3 -2.5490207 1.646364 -5.8020496 0.5908907
## 4 -2.2091771 1.657349 -5.5205343 1.0147003
## 5 1.9152395 1.658822 -1.3366014 5.3375810
## 6 -1.5797281 1.615251 -4.8895151 1.4580609
## 7 -1.6970358 1.633132 -5.0007588 1.5246646
## 8 -1.0667126 1.565259 -4.2474466 2.0261986
## 9 -0.4409244 1.610306 -3.6273263 2.7079669
print(prior_summary(fit.b.part, all = FALSE), show_df = FALSE)
## b ~ normal(0, 10)
## Intercept ~ normal(5, 5)
## sd ~ student_t(3, 0, 4.4)
## sigma ~ student_t(3, 0, 4.4)
Now, let's look at observed and predicted. conditional_effects() plots fixed effects only by default. The
whole dataset is shown and predictions with joint mean b and mean intercept \mu_a.
plot( conditional_effects(fit.b.part),
      points=TRUE,
      ask=FALSE )
```



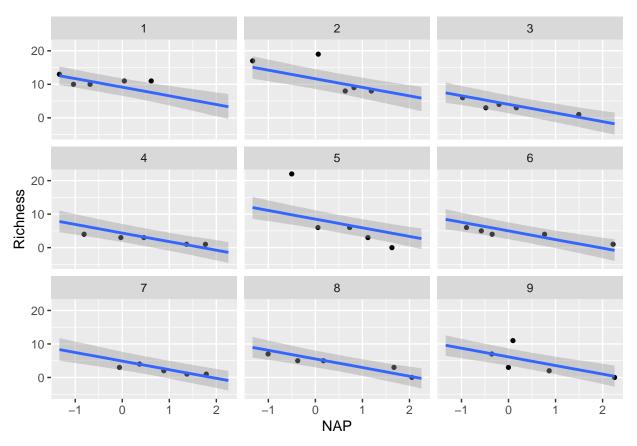
When specifying group-level predictors (all levels) with conditions=, we receive a warning that they are not part of the (fixed effects) model. We see a plot for all levels of Beach, but the regression line is the same: predictions for fixed effects part only!

Warning: The following variables in 'conditions' are not part of the model:
'Beach'

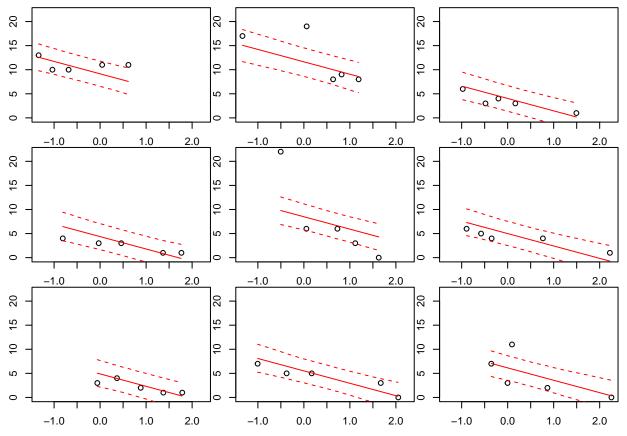


To include also the random effects for model predictions, re_formula=NULL must be specified. This reads a little weird (I would have expected something like re_formula=TRUE), but the default for no random effects as above is re_formula=NA and NULL is the command for using random effects for prediction here.

Slopes are identical, but intercepts vary between groups.



Same as in the "no pooling" model, group-level predictions can also be extracted by hand using fitted().



We can plot the whole dataset with all group-level mean regression lines, both for the previous "no pooling" model and the current "partial pooling" model. With partial pooling, intercepts a_j are drawn towards the overall mean intercept μ_a compared to no pooling.

```
plot(df$NAP, df$Richness)
# partial pooling
for (i in 1:9){
  df.sub=subset(df, df$Beach==i)
  x.pred = seq(from=min(df.sub$NAP), to=max(df.sub$NAP), by=0.01)
  y.cred = fitted(fit.b.part, newdata=data.frame(NAP=x.pred,
                                                  Beach=levels[i] ) )
  lines(x.pred, y.cred[, 1], col="red")
}
x.pred = seq(from=min(df$NAP), to=max(df$NAP), by=0.01)
y.cred = fitted(fit.b.part, newdata=data.frame(NAP=x.pred,
                                                Beach=NA) )
# partial pooling mean
lines(x.pred, y.cred[, 1], col="red", lwd=3, lty=3)
# no pooling (previous model)
for (i in 1:9){
  df.sub=subset(df, df$Beach==i)
  x.pred = seq(from=min(df.sub$NAP), to=max(df.sub$NAP), by=0.01)
  y.cred = fitted(fit.b.no, newdata=data.frame(NAP=x.pred,
```

