Analytic Examples

A Gentle Introduction to Bayesian Analysis with Applications to QuantCrit
ASHE Workshop

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In this part of the workshop, we'll work through a couple of examples of a Bayesian analysis. The first will be a very simple regression and the second a more complex regression with deep interactions. We'll also consider a few model checks and ways of presenting the results.

Libraries

We'll load a few libraries for our analysis:

- tidyverse: useful for data wrangling
- brms: our main Bayesian regression tool
- bayesplot: support library for plotting Bayesian results
- tidybayes: support library for wrangling/plotting Bayesian results
- patchwork: combine plots
- shinystan: interactive inspection of Bayesian objects
- parallel: take advantage of multiple cores

If you don't have these libraries, you can install them quickly with the following:

```
install.packages(c("tidyverse", "brms", "bayesplot", "tidybayes", "patchwork", "shinystan", "parallel"), dependence
## libraries
libs <- c("tidyverse", "brms", "bayesplot", "tidybayes", "patchwork", "shinystan")</pre>
sapply(libs, require, character.only = TRUE)
## Loading required package: tidyverse
## — Attaching core tidyverse packages -
                                                                — tidyverse 2.0.0 —
## ✓ dplyr
               1.1.3
                         ✓ readr
                                      2.1.4
               1.0.0
                                      1.5.0
## ✓ forcats

✓ stringr

## / ggplot2 3.4.4

✓ tibble

                                      3.2.1
## ✓ lubridate 1.9.3

✓ tidyr

                                      1.3.0
## ✓ purrr
               1.0.2
## - Conflicts -
                                                          — tidyverse_conflicts() —
## * dplyr::filter() masks stats::filter()
## x dplyr::lag()
                     masks stats::lag()
## [ Use the conflicted package (<http://conflicted.r-lib.org/>) to force all conflicts to become errors
## Loading required package: brms
```

```
##
## Loading required package: Rcpp
##
## Loading 'brms' package (version 2.20.4). Useful instructions
## can be found by typing help('brms'). A more detailed introduction
## to the package is available through vignette('brms_overview').
##
## Attaching package: 'brms'
##
##
## The following object is masked from 'package:stats':
##
##
##
##
## Loading required package: bayesplot
## This is bayesplot version 1.10.0
##
## - Online documentation and vignettes at mc-stan.org/bayesplot
##
## - bayesplot theme set to bayesplot::theme_default()
##
##
      * Does _not_ affect other ggplot2 plots
##
      * See ?bayesplot_theme_set for details on theme setting
##
##
##
## Attaching package: 'bayesplot'
##
##
## The following object is masked from 'package:brms':
##
##
       rhat
##
##
## Loading required package: tidybayes
##
##
## Attaching package: 'tidybayes'
##
##
## The following objects are masked from 'package:brms':
##
       dstudent_t, pstudent_t, qstudent_t, rstudent_t
##
##
##
## Loading required package: patchwork
## Loading required package: shinystan
## Loading required package: shiny
##
```

```
## This is shinystan version 2.6.0
## tidyverse
                 brms bayesplot tidybayes patchwork shinystan
       TRUE
                 TRUE
                           TRUE
                                     TRUE
                                              TRUE
```

Settings

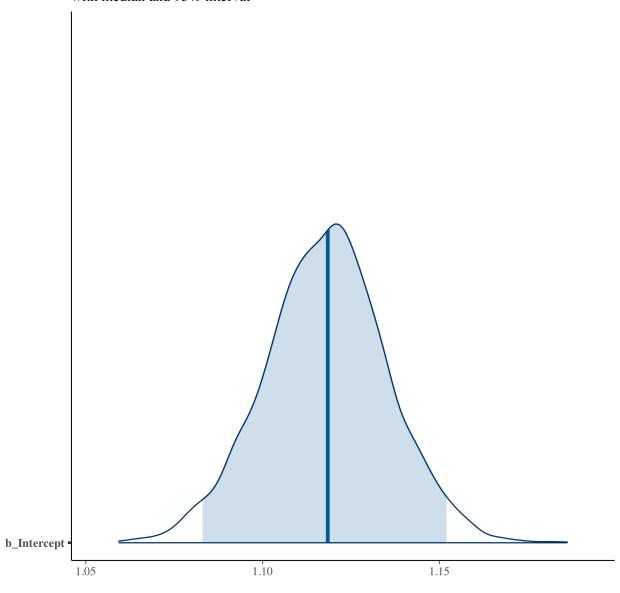
We have a couple of settings that will help us. First, we'll take advantage of our computers' multiple cores

```
with options(mc.cores=parallel::detectCores()).
## -----
## settings
## set number of cores to use to speed things up
options(mc.cores=parallel::detectCores())
## set a seed so things stay the same
my_seed <- 20231118
## -----
## input
df <- readRDS("college.RDS")</pre>
## show data set
df
## # A tibble: 17,202 × 7
        id gender raceeth birthyr pov185 region
     <int> <chr>      <int> <chr>      <int> <chr>      
                                                     <dbl>
##
## 1 10001 male white 1995 above midwest ## 2 10002 female white 1995 below northeast
                                                        1
## 3 10003 female blackaa 1995 above west
                                                        1
## 4 10004 female white
                            1995 above south
                                                        0
## 5 10005 male white 1995 above south
                                                        0
## 6 10007 female white 1994 above northeast
                                                        1
## 7 10008 male white 1994 above northeast
                                                        1
                           1995 above south
## 8 10009 male white
                                                        1
                         1995 above midwest
## 9 10012 female white
                                                        1
## 10 10013 male white
                            1995 above south
                                                         1
## # 🛮 17,192 more rows
## simple regression: intercept only (average college-going rate)
## likelihood of going to college
fit <- brm(college ~ 1,
          data = df,
          family = bernoulli("logit"),
          seed = my_seed)
```

```
## show summary stats
summary(fit)
## Family: bernoulli
  Links: mu = logit
##
## Formula: college ~ 1
     Data: df (Number of observations: 17202)
##
    Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup draws = 4000
##
##
## Population-Level Effects:
            Estimate Est.Error l-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
##
## Intercept
                         0.02
                                1.08
                                            1.15 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).
## show distribution of intercept (our main parameter)
mcmc_areas(fit, prob = 0.95, pars = "b_Intercept") +
    title = "Posterior distribution (log scale)",
    subtitle = "with median and 95% interval"
```

Posterior distribution (log scale)

with median and 95% interval



Posterior distribution (probability)

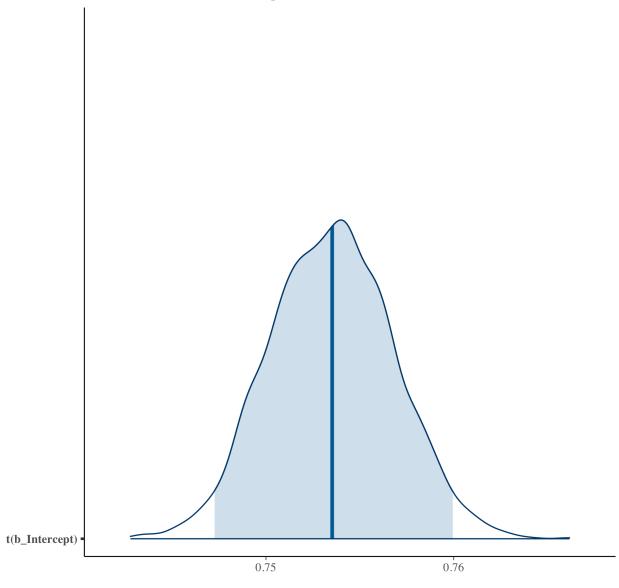
with median and 95% interval; prior: student_t(0,3,2.5)

```
t(b\_Intercept)
                                               0.75
                                                                                 0.76
## check prior
```

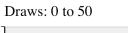
```
## Compiling Stan program...
## Start sampling
## check prior
prior_summary(fit)
## Intercept ~ normal(0,20)
## show summary stats
summary(fit)
## Family: bernoulli
   Links: mu = logit
## Formula: college ~ 1
      Data: df (Number of observations: 17202)
##
   Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup draws = 4000
##
##
## Population-Level Effects:
##
             Estimate Est.Error l-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
                           0.02
                                    1.08
                                             1.15 1.00
                                                           1498
## Intercept
## 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).
## show distribution of transformed intercept (our main parameter)
## using helper function
mcmc_areas(fit, prob = 0.95, pars = "b_Intercept",
          transformation = list("b_Intercept" = inv_logit)) +
   title = "Posterior distribution (probability)",
    subtitle = "with median and 95% interval; prior: normal(0,20)",
```

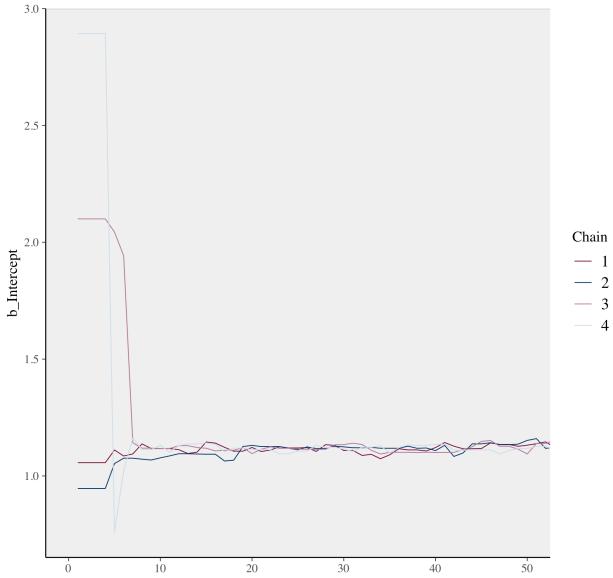
Posterior distribution (probability)

with median and 95% interval; prior: normal(0,20)



Trace of posterior chains



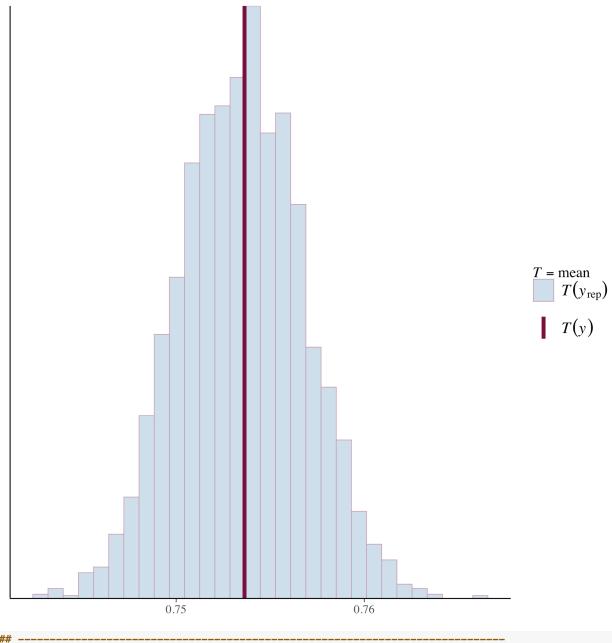


Trace of posterior chains

```
Draws: 500 to 2000
     3.0
     2.5
b_Intercept
                                                                                              Chain
                                                                                              — 1
                                                                                                - 2
                                                                                                - 3
                                                                                                  4
     1.5
     1.0
           500
                                   1000
                                                            1500
                                                                                     2000
 ## posterior predictive check
 ## plot our posterior predictive values against the college-going rate
 ## that is observed in the data
 ppc_stat(y = df |> pull(college) |> c(),
          yrep = posterior_epred(fit),
```

`stat_bin()` using `bins = 30`. Pick better value with `binwidth`.

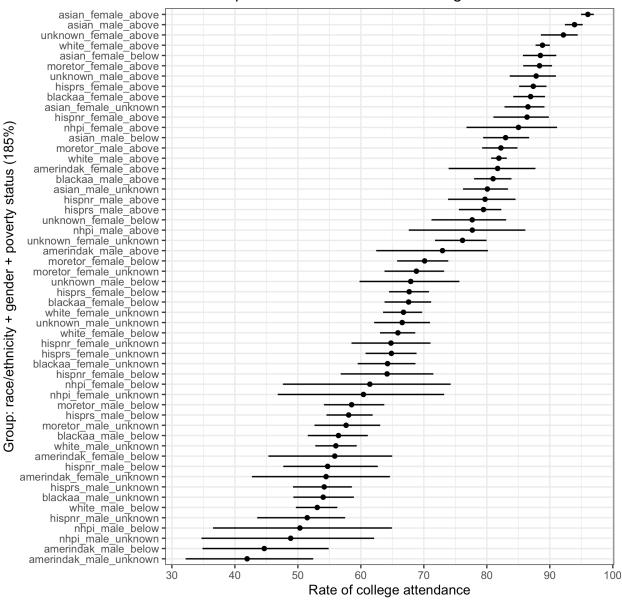
stat = mean)



```
family = binomial("logit"),
           seed = my_seed)
## Compiling Stan program...
## Start sampling
## show summary stats
summary(fit)
## Family: binomial
    Links: mu = logit
##
## Formula: college | trials(n) ~ 1
     Data: df_tmp (Number of observations: 1)
    Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
           total post-warmup draws = 4000
##
##
## Population-Level Effects:
             Estimate Est.Error l-95% CI u-95% CI Rhat Bulk ESS Tail ESS
##
## Intercept
                 1.12
                           0.02
                                    1.08
                                            1.15 1.00
                                                           1533
##
## 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).
## multiple regression across groups
## collapse into groups of race/ethnicity by gender by poverty level
df_tmp <- df |>
  group_by(raceeth, gender, pov185) |>
  summarise(college = sum(college),
            n = n()
            .groups = "drop")
## likelihood of going to college using binomial
fit <- brm(college | trials(n) ~ raceeth + gender + pov185 +
             (1 | raceeth:gender:pov185),
           data = df_tmp,
           family = binomial("logit"),
           seed = my_seed)
## Compiling Stan program...
## Start sampling
## show summary stats
summary(fit)
   Family: binomial
##
   Links: mu = logit
## Formula: college | trials(n) ~ raceeth + gender + pov185 + (1 | raceeth:gender:pov185)
##
     Data: df_tmp (Number of observations: 52)
##
    Draws: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup draws = 4000
##
```

```
## Group-Level Effects:
## ~raceeth:gender:pov185 (Number of levels: 52)
                 Estimate Est.Error l-95% CI u-95% CI Rhat Bulk ESS Tail ESS
                               0.04
                                        0.04
                                                  0.18 1.00
## sd(Intercept)
                     0.11
                                                                 984
                                                                          649
##
## Population-Level Effects:
                  Estimate Est.Error l-95% CI u-95% CI Rhat Bulk ESS Tail ESS
##
                                                                  717
## Intercept
                      1.46
                                0.21
                                         1.03
                                                   1.89 1.01
                                                                          1389
## raceethasian
                      1.75
                                0.23
                                         1.30
                                                   2.21 1.00
                                                                  785
                                                                          1665
## raceethblackaa
                      0.47
                                0.22
                                         0.05
                                                   0.91 1.00
                                                                  769
                                                                          1481
## raceethhispnr
                      0.40
                                0.25
                                        -0.09
                                                   0.91 1.00
                                                                  913
                                                                          1866
                                                                  697
## raceethhisprs
                      0.48
                                0.22
                                         0.05
                                                   0.91 1.01
                                                                          1508
## raceethmoretor
                      0.59
                                0.22
                                         0.15
                                                   1.03 1.00
                                                                  759
                                                                          1412
## raceethnhpi
                      0.27
                                0.35
                                        -0.41
                                                   0.99 1.00
                                                                 1379
                                                                          2329
                                0.25
## raceethunknown
                      1.00
                                         0.52
                                                   1.48 1.00
                                                                  904
                                                                          1684
## raceethwhite
                      0.50
                                0.22
                                         0.07
                                                  0.93 1.01
                                                                  702
                                                                          1532
## gendermale
                                0.06
                                        -0.59
                                                                          2620
                     -0.48
                                                 -0.37 1.00
                                                                 2653
## pov185below
                     -1.21
                                0.08
                                        -1.35
                                                 -1.06 1.00
                                                                 1992
                                                                          2762
                                        -1.44
                                                 -1.14 1.00
                                                                          2048
## pov185unknown
                     -1.30
                                0.08
                                                                 1869
## 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).
## posterior predictions
## create a design matrix (data frame) of all possible groups in our model
df_design <- expand.grid(raceeth = df |> distinct(raceeth) |> pull() |> c(),
                         gender = df |> distinct(gender) |> pull() |> c(),
                         pov185 = df |> distinct(pov185) |> pull() |> c(),
                         stringsAsFactors = FALSE) |>
  as tibble() |>
  arrange(raceeth, gender, pov185) |>
 mutate(n = 100,
         group = paste(raceeth, gender, pov185, sep = "_"))
## get posterior predictions but in long form that's better for plotting
pp <- df design |>
  add_epred_draws(fit,
                  ndraws = 500,
                  allow_new_levels = TRUE)
## compute mean posterior by group to get order for plot
pp_mean <- pp |>
  summarise(pp_mean = mean(.epred),
            .groups = "drop") |>
  arrange(pp_mean) |>
 mutate(plot_index = row_number(),
         plot index = factor(plot index,
                             levels = plot_index,
                             labels = group)) |>
  select(group, pp_mean, plot_index)
```

Posterior predictive distributions of college enrollment



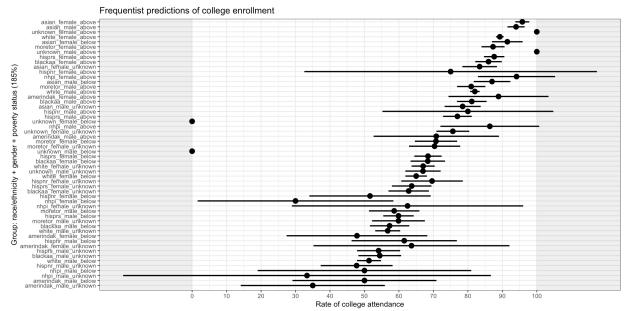
```
##
## Call:
```

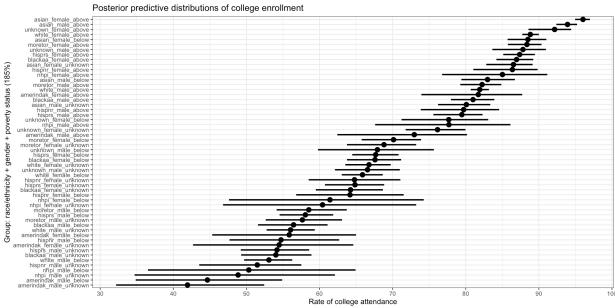
```
## glm(formula = cbind(college, n - college) ~ raceeth * gender *
##
       pov185, family = binomial("logit"), data = df_tmp)
##
## Coefficients: (2 not defined because of singularities)
##
                                             Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                                            2.079e+00 7.500e-01
                                                                   2.773 0.00556
## raceethasian
                                            1.048e+00 7.923e-01
                                                                   1.323 0.18598
## raceethblackaa
                                           -2.652e-01 7.674e-01
                                                                  -0.346
                                                                          0.72965
## raceethhispnr
                                           -9.808e-01 1.377e+00
                                                                  -0.712
                                                                          0.47625
## raceethhisprs
                                           -1.215e-01 7.628e-01
                                                                  -0.159
                                                                          0.87345
## raceethmoretor
                                           -1.515e-01 7.657e-01
                                                                  -0.198
                                                                          0.84311
## raceethnhpi
                                            6.931e-01 1.275e+00
                                                                   0.544
                                                                          0.58661
## raceethunknown
                                            2.182e+01 6.648e+04
                                                                   0.000
                                                                          0.99974
## raceethwhite
                                            3.918e-02 7.524e-01
                                                                          0.95847
                                                                   0.052
## gendermale
                                           -1.192e+00 8.742e-01
                                                                  -1.364
                                                                          0.17265
  pov185below
                                                       8.583e-01
                                                                  -2.524
                                           -2.166e+00
                                                                          0.01160
## pov185unknown
                                           -1.520e+00
                                                       9.774e-01
                                                                  -1.555
                                                                          0.11996
## raceethasian:gendermale
                                                       9.381e-01
                                                                   0.867
                                            8.133e-01
                                                                          0.38596
## raceethblackaa:gendermale
                                            8.365e-01 9.006e-01
                                                                   0.929
                                                                          0.35299
## raceethhispnr:gendermale
                                            1.480e+00 1.650e+00
                                                                   0.897
                                                                          0.36979
## raceethhisprs:gendermale
                                            4.404e-01 8.932e-01
                                                                   0.493
                                                                          0.62200
                                            7.120e-01 8.980e-01
                                                                   0.793
                                                                          0.42785
## raceethmoretor:gendermale
                                                                          0.85841
## raceethnhpi:gendermale
                                            2.654e-01 1.487e+00
                                                                   0.178
## raceethunknown:gendermale
                                            7.526e-01 8.025e-01
                                                                   0.938
                                                                          0.34831
                                                                   0.674
## raceethwhite:gendermale
                                            5.916e-01 8.775e-01
                                                                          0.50022
## raceethasian:pov185below
                                            1.409e+00 9.413e-01
                                                                   1.496
                                                                          0.13453
## raceethblackaa:pov185below
                                            1.123e+00
                                                       8.815e-01
                                                                   1.274
                                                                          0.20261
## raceethhispnr:pov185below
                                            1.132e+00 1.483e+00
                                                                   0.764
                                                                          0.44512
## raceethhisprs:pov185below
                                            9.822e-01 8.745e-01
                                                                   1.123
                                                                          0.26142
## raceethmoretor:pov185below
                                            1.122e+00 8.851e-01
                                                                   1.268
                                                                          0.20490
## raceethnhpi:pov185below
                                           -1.453e+00
                                                       1.508e+00
                                                                  -0.964
                                                                          0.33528
## raceethunknown:pov185below
                                           -4.614e+01
                                                       1.036e+05
                                                                   0.000
                                                                          0.99964
## raceethwhite:pov185below
                                            6.669e-01
                                                       8.632e-01
                                                                   0.773
                                                                          0.43980
## raceethasian:pov185unknown
                                            7.653e-03 1.027e+00
                                                                          0.99405
                                                                   0.007
                                            2.307e-01
## raceethblackaa:pov185unknown
                                                       9.991e-01
                                                                   0.231
                                                                          0.81735
## raceethhispnr:pov185unknown
                                            1.250e+00 1.528e+00
                                                                   0.818
                                                                          0.41338
## raceethhisprs:pov185unknown
                                            1.244e-01 9.953e-01
                                                                   0.125
                                                                          0.90053
## raceethmoretor:pov185unknown
                                            4.557e-01 1.006e+00
                                                                   0.453
                                                                          0.65060
## raceethnhpi:pov185unknown
                                           -7.419e-01
                                                       1.597e+00
                                                                  -0.465
                                                                          0.64228
## raceethunknown:pov185unknown
                                           -2.125e+01 6.648e+04
                                                                   0.000
                                                                          0.99974
## raceethwhite:pov185unknown
                                            1.104e-01 9.823e-01
                                                                   0.112
                                                                          0.91055
  gendermale:pov185below
                                                                   1.209
                                                                          0.22683
                                            1.279e+00 1.058e+00
  gendermale:pov185unknown
                                            1.348e-02 1.173e+00
                                                                   0.011
                                                                          0.99083
## raceethasian:gendermale:pov185below
                                           -1.368e+00 1.174e+00
                                                                  -1.165
                                                                          0.24391
                                           -1.401e+00 1.093e+00
## raceethblackaa:gendermale:pov185below
                                                                  -1.281
                                                                          0.20012
## raceethhispnr:gendermale:pov185below
                                           -1.161e+00
                                                       1.821e+00
                                                                  -0.638
                                                                          0.52363
## raceethhisprs:gendermale:pov185below
                                           -9.009e-01
                                                       1.082e+00
                                                                  -0.832
                                                                          0.40522
## raceethmoretor:gendermale:pov185below
                                           -1.334e+00
                                                       1.100e+00
                                                                  -1.213
                                                                          0.22496
## raceethnhpi:gendermale:pov185below
                                            4.949e-01
                                                       1.856e+00
                                                                   0.267
                                                                          0.78974
## raceethunknown:gendermale:pov185below
                                                   NA
                                                                      NA
## raceethwhite:gendermale:pov185below
                                           -1.245e+00
                                                       1.066e+00
                                                                  -1.168
                                                                          0.24290
## raceethasian:gendermale:pov185unknown
                                            4.412e-02
                                                       1.246e+00
                                                                   0.035
                                                                          0.97175
## raceethblackaa:gendermale:pov185unknown -5.135e-03 1.207e+00
                                                                  -0.004
                                                                          0.99661
## raceethhispnr:gendermale:pov185unknown -1.221e+00 1.851e+00
                                                                  -0.659
                                                                          0.50959
```

```
## raceethhisprs:gendermale:pov185unknown
                                            3.401e-01 1.201e+00
                                                                   0.283 0.77710
## raceethmoretor:gendermale:pov185unknown 2.999e-03 1.216e+00
                                                                   0.002
                                                                          0.99803
## raceethnhpi:gendermale:pov185unknown
                                           -2.907e-01 2.204e+00
                                                                  -0.132
                                                                          0.89508
## raceethunknown:gendermale:pov185unknown
                                                                               NA
                                                   NA
                                                              NA
                                                                      NA
## raceethwhite:gendermale:pov185unknown
                                            1.494e-01 1.181e+00
                                                                   0.127
                                                                          0.89931
##
## (Intercept)
                                           **
## raceethasian
## raceethblackaa
## raceethhispnr
## raceethhisprs
## raceethmoretor
## raceethnhpi
## raceethunknown
## raceethwhite
## gendermale
## pov185below
## pov185unknown
## raceethasian:gendermale
## raceethblackaa:gendermale
## raceethhispnr:gendermale
## raceethhisprs:gendermale
## raceethmoretor:gendermale
## raceethnhpi:gendermale
## raceethunknown:gendermale
## raceethwhite:gendermale
## raceethasian:pov185below
## raceethblackaa:pov185below
## raceethhispnr:pov185below
## raceethhisprs:pov185below
## raceethmoretor:pov185below
## raceethnhpi:pov185below
## raceethunknown:pov185below
## raceethwhite:pov185below
## raceethasian:pov185unknown
## raceethblackaa:pov185unknown
## raceethhispnr:pov185unknown
## raceethhisprs:pov185unknown
## raceethmoretor:pov185unknown
## raceethnhpi:pov185unknown
## raceethunknown:pov185unknown
## raceethwhite:pov185unknown
## gendermale:pov185below
## gendermale:pov185unknown
## raceethasian:gendermale:pov185below
## raceethblackaa:gendermale:pov185below
## raceethhispnr:gendermale:pov185below
## raceethhisprs:gendermale:pov185below
## raceethmoretor:gendermale:pov185below
## raceethnhpi:gendermale:pov185below
## raceethunknown:gendermale:pov185below
## raceethwhite:gendermale:pov185below
## raceethasian:gendermale:pov185unknown
```

raceethblackaa:gendermale:pov185unknown

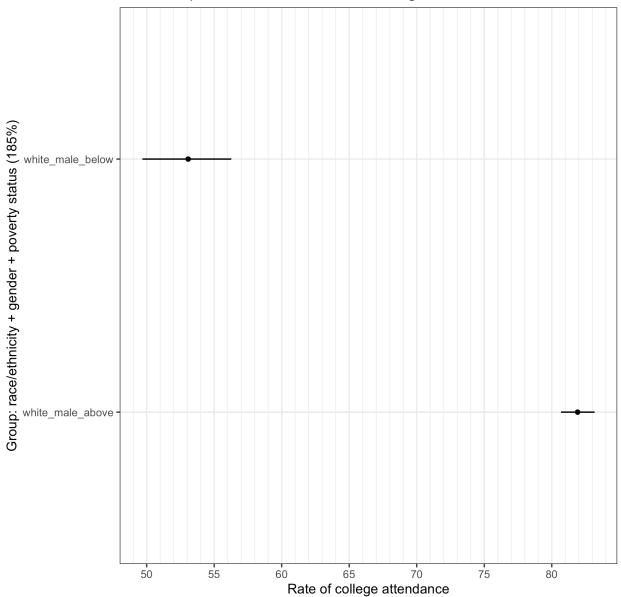
```
## raceethhispnr:gendermale:pov185unknown
## raceethhisprs:gendermale:pov185unknown
## raceethmoretor:gendermale:pov185unknown
## raceethnhpi:gendermale:pov185unknown
## raceethunknown:gendermale:pov185unknown
## raceethwhite:gendermale:pov185unknown
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
       Null deviance: 1.6327e+03 on 51 degrees of freedom
## Residual deviance: 2.8359e-10 on 0 degrees of freedom
## AIC: 350.1
##
## Number of Fisher Scoring iterations: 22
## generage response predictions (meaning transform to probability scale)
lm_pred <- predict(lm_fit,</pre>
                   newdata = df_design,
                   se.fit = TRUE,
                   type = "response")
## Warning in predict.lm(object, newdata, se.fit, scale = residual.scale, type =
## if (type == : prediction from rank-deficient fit; attr(*, "non-estim") has
## doubtful cases
## wrangle data and join plot_index from Bayes plot so everything aligns; plot
## means and 95 CIs to match prior plot
freq_g <- tibble(group = df_design$group,</pre>
                 pred = lm pred$fit * 100,
                 se = lm_pred$se.fit * 100) |>
  mutate(ci95lo = pred + se * qnorm(0.025),
         ci95hi = pred + se * qnorm(0.975)) |>
  left_join(pp_mean, by = "group") |>
  ggplot(aes(y = plot_index, x = pred)) +
  geom_linerange(aes(xmin = ci95lo, xmax = ci95hi)) +
  geom_point(aes(x = pred)) +
  scale_x_continuous(breaks = seq(0, 100, 10),
                     minor_breaks = seq(0, 100, 5)) +
  annotate("rect", xmin = -Inf, xmax = 0, ymin = 0, ymax = Inf, alpha = 0.1) +
  annotate("rect", xmin = 100, xmax = Inf, ymin = 0, ymax = Inf, alpha = 0.1) +
    title = "Frequentist predictions of college enrollment",
   y = "Group: race/ethnicity + gender + poverty status (185%)",
   x = "Rate of college attendance"
  ) +
  theme_bw()
## use patchwork to compare figures
freq_g / bayes_g &
 theme_bw(base_size = 6)
```





```
labs(
   title = "Posterior predictive distributions of college enrollment",
   y = "Group: race/ethnicity + gender + poverty status (185%)",
   x = "Rate of college attendance"
   ) +
   theme_bw()
comp_g
```

Posterior predictive distributions of college enrollment



Difference in attendance rates

(White, male, above 185%) - (White, male, below 185%)

