

Lab4

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Question 1

Making the dataset

```
library(tidyverse)
instruction <- c(rep("lecture", 5), rep("lab", 5), rep("discussion", 5))
scores <- c(5, 6, 7, 8, 9, 8, 8, 9, 10, 10, 4, 4, 5, 5, 6)
dat <- data.frame(instruction, scores) %>% mutate(instruction.numeric = as.numeric(instruction))
```

Analysis

```
t.test(dat$scores[1:10]~dat$instruction[1:10])
```

```
##
## Welch Two Sample t-test
##
## data: dat$scores[1:10] by dat$instruction[1:10]
## t = 2.3905, df = 6.7586, p-value = 0.04938
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
##  0.007199513 3.992800487
## sample estimates:
##      mean in group lab mean in group lecture
##                9                7
```

```
aov.mod <- aov(scores~instruction,dat)
summary(aov.mod)
```

```
##           Df Sum Sq Mean Sq F value    Pr(>F)
## instruction  2  44.13   22.07   15.76 0.000439 ***
## Residuals   12  16.80    1.40
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

effect sizes

```
library(lsr)
library(psych)
cohensD(dat$scores[1:10] ~ droplevels(dat$instruction[1:10]))
```

```
## [1] 1.511858
```

```
etaSquared(aov.mod)
```

```
##           eta.sq eta.sq.part
## instruction 0.7242888  0.7242888
```

```
tapply(dat$scores, dat$instruction, describe)
```

```
## $discussion
##   vars n mean   sd median trimmed  mad min max range skew kurtosis   se
## X1    1 5  4.8 0.84     5    4.8 1.48   4   6    2 0.25   -1.82 0.37
##
## $lab
##   vars n mean sd median trimmed  mad min max range skew kurtosis   se
## X1    1 5   9 1     9    9 1.48   8  10    2   0    -2.2 0.45
##
## $lecture
##   vars n mean   sd median trimmed  mad min max range skew kurtosis   se
## X1    1 5   7 1.58     7    7 1.48   5   9    4   0    -1.91 0.71
```

doing regressiosn the wrong ways utilizing as.numeric

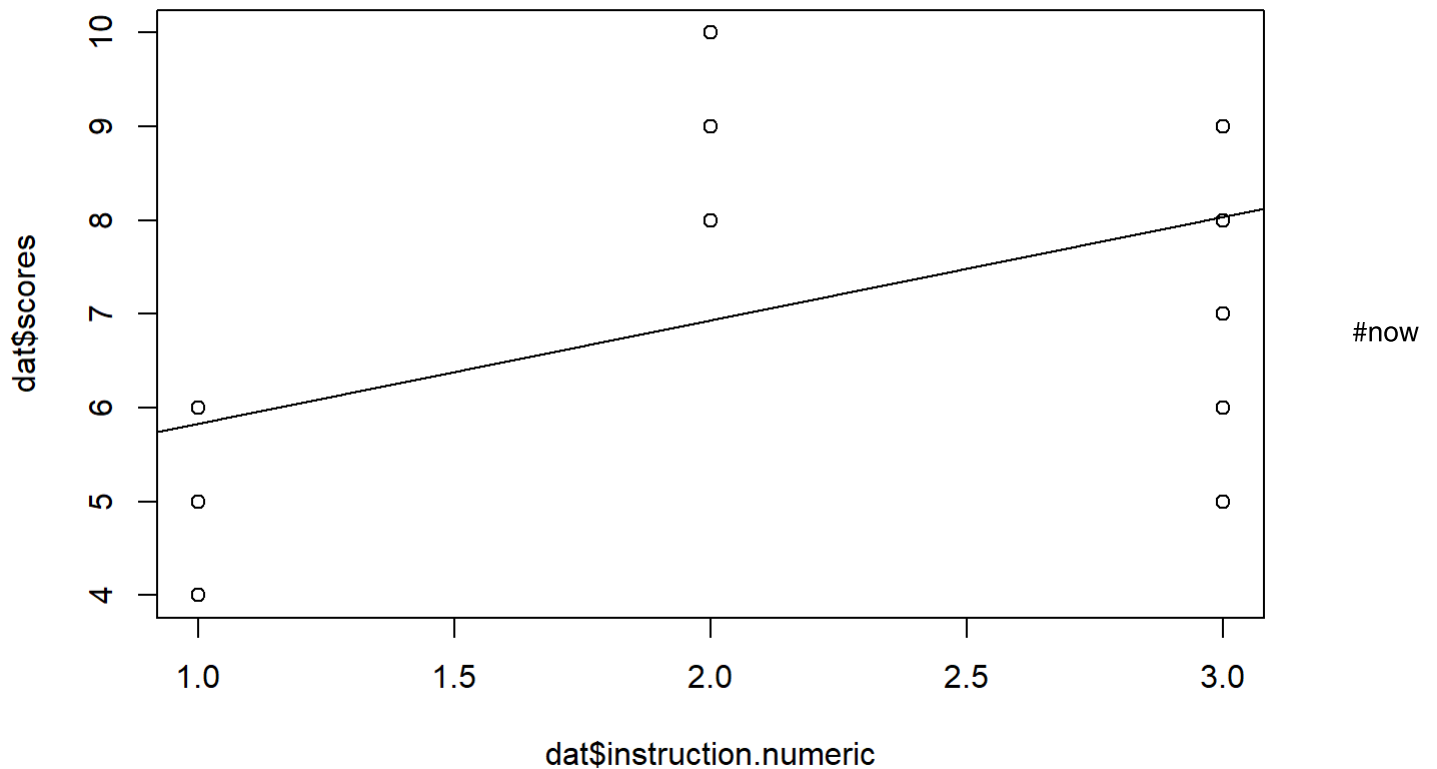
```
wrong <- lm(scores ~ instruction.numeric, dat)
summary(wrong)
```

```
##
## Call:
## lm(formula = scores ~ instruction.numeric, data = dat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -3.03333 -1.43333 -0.03333  1.06667  3.06667
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)    4.7333     1.3240   3.575  0.00339 **
## instruction.numeric  1.1000     0.6129   1.795  0.09597 .
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.938 on 13 degrees of freedom
## Multiple R-squared:  0.1986, Adjusted R-squared:  0.1369
## F-statistic: 3.221 on 1 and 13 DF, p-value: 0.09597
```

```
anova(wrong)
```

```
## Analysis of Variance Table
##
## Response: scores
##              Df Sum Sq Mean Sq F value    Pr(>F)
## instruction.numeric  1 12.100  12.1000   3.2212 0.09597 .
## Residuals          13 48.833   3.7564
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
plot(dat$instruction.numeric, dat$scores)
abline(wrong)
```



doing it the right way.

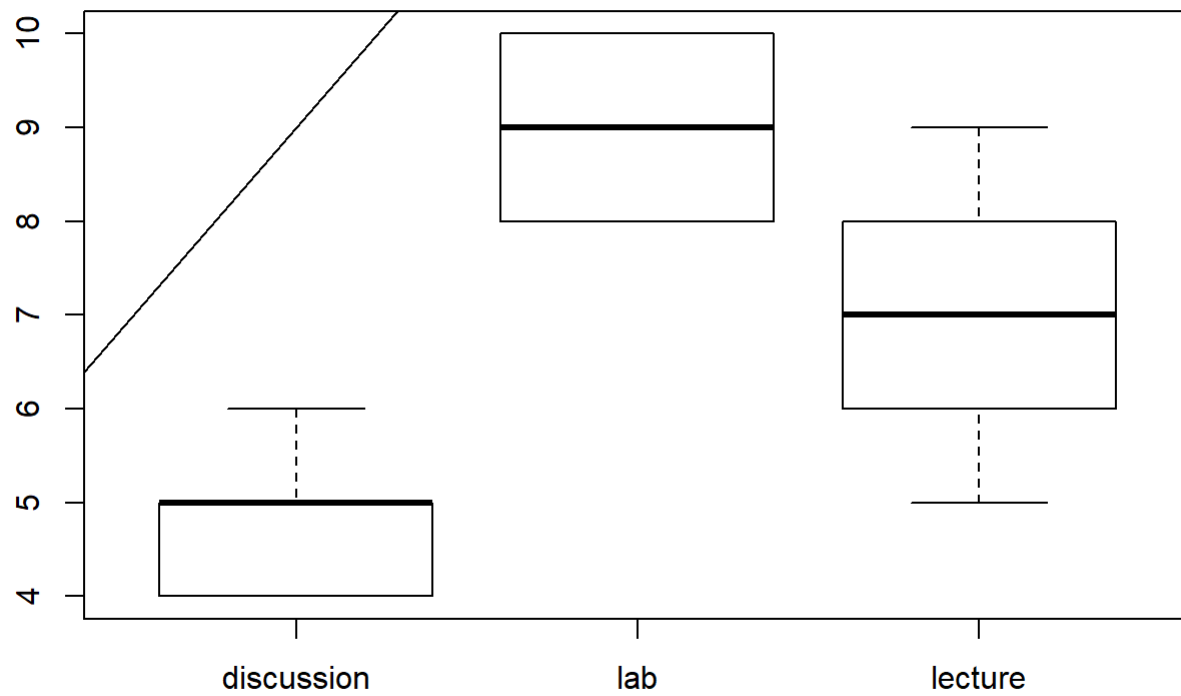
```
right <- lm(scores ~ instruction, dat)
summary(right)
```

```
##
## Call:
## lm(formula = scores ~ instruction, data = dat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
##    -2.0    -0.9     0.0     1.0     2.0
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)      4.8000     0.5292   9.071 1.02e-06 ***
## instructionlab      4.2000     0.7483   5.612 0.000114 ***
## instructionlecture  2.2000     0.7483   2.940 0.012375 *
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.183 on 12 degrees of freedom
## Multiple R-squared:  0.7243, Adjusted R-squared:  0.6783
## F-statistic: 15.76 on 2 and 12 DF,  p-value: 0.0004393
```

```
anova(right)
```

```
## Analysis of Variance Table
##
## Response: scores
##              Df Sum Sq Mean Sq F value    Pr(>F)
## instruction   2  44.133   22.067   15.762 0.0004393 ***
## Residuals    12  16.800    1.400
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
plot(dat$instruction, dat$scores)
abline(right)
```



#loading some data

```
load("~/GitHub/Regression/hand4.RData")  
library(Amelia)  
library(Zelig)  
library(mice)
```

Imputing data via Amelia

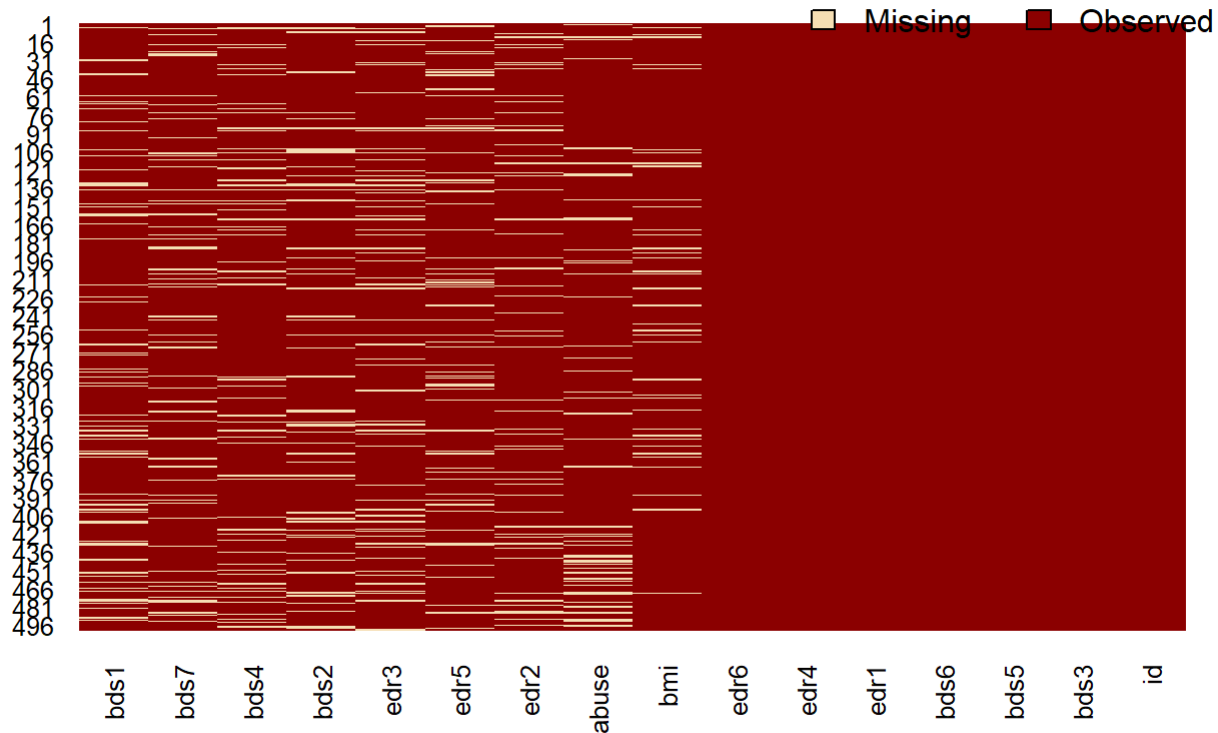
```
mi <- amelia(hand4, m = 20)
```

```
## -- Imputation 1 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 2 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 3 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 4 --
##
## 1 2 3 4 5 6 7 8
##
## -- Imputation 5 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 6 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 7 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 8 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 9 --
##
## 1 2 3 4 5 6 7 8
##
## -- Imputation 10 --
##
## 1 2 3 4 5 6 7 8
##
## -- Imputation 11 --
##
## 1 2 3 4 5 6 7 8
##
## -- Imputation 12 --
##
## 1 2 3 4 5 6 7 8 9 10
##
## -- Imputation 13 --
##
## 1 2 3 4 5 6 7 8 9
##
## -- Imputation 14 --
```

```
##
##  1  2  3  4  5  6  7  8
##
## -- Imputation 15 --
##
##  1  2  3  4  5  6  7  8
##
## -- Imputation 16 --
##
##  1  2  3  4  5  6  7  8  9
##
## -- Imputation 17 --
##
##  1  2  3  4  5  6  7  8
##
## -- Imputation 18 --
##
##  1  2  3  4  5  6  7  8  9
##
## -- Imputation 19 --
##
##  1  2  3  4  5  6  7  8
##
## -- Imputation 20 --
##
##  1  2  3  4  5  6  7  8
```

```
missmap(mi)
```

Missingness Map



```
for(i in 1:20) {

mi$imputations[[i]]$bds <- mi$imputations[[i]]$bds1 + mi$imputations[[i]]$bds2 + mi$imputations
[[i]]$bds3 + mi$imputations[[i]]$bds4 + mi$imputations[[i]]$bds5 + mi$imputations[[i]]$bds6 + mi
$imputations[[i]]$bds7

mi$imputations[[i]]$edr <- mi$imputations[[i]]$edr1 + mi$imputations[[i]]$edr2 + mi$imputations
[[i]]$edr3 + mi$imputations[[i]]$edr4 + mi$imputations[[i]]$edr5 + mi$imputations[[i]]$edr6
}
z.out <- zelig(edr~bds+abuse+bmi, model = "ls", data = mi)
```

```
## How to cite this model in Zelig:
##   R Core Team. 2007.
##   ls: Least Squares Regression for Continuous Dependent Variables
##   in Christine Choirat, Christopher Gandrud, James Honaker, Kosuke Imai, Gary King, and Olivi
a Lau,
##   "Zelig: Everyone's Statistical Software," http://zeligproject.org/
```

```
summary(z.out)
```



```
## Model: Combined Imputations
##
##           Estimate Std.Error z value Pr(>|z|)
## (Intercept)   8.9049    1.3622   6.54 6.3e-11
## bds           0.4811    0.0342  14.07 < 2e-16
## abuse         1.8451    0.5726   3.22 0.0013
## bmi           0.0760    0.0634   1.20 0.2307
##
## For results from individual imputed datasets, use summary(x, subset = i:j)
## Next step: Use 'setx' method
```

Imputing data via mice

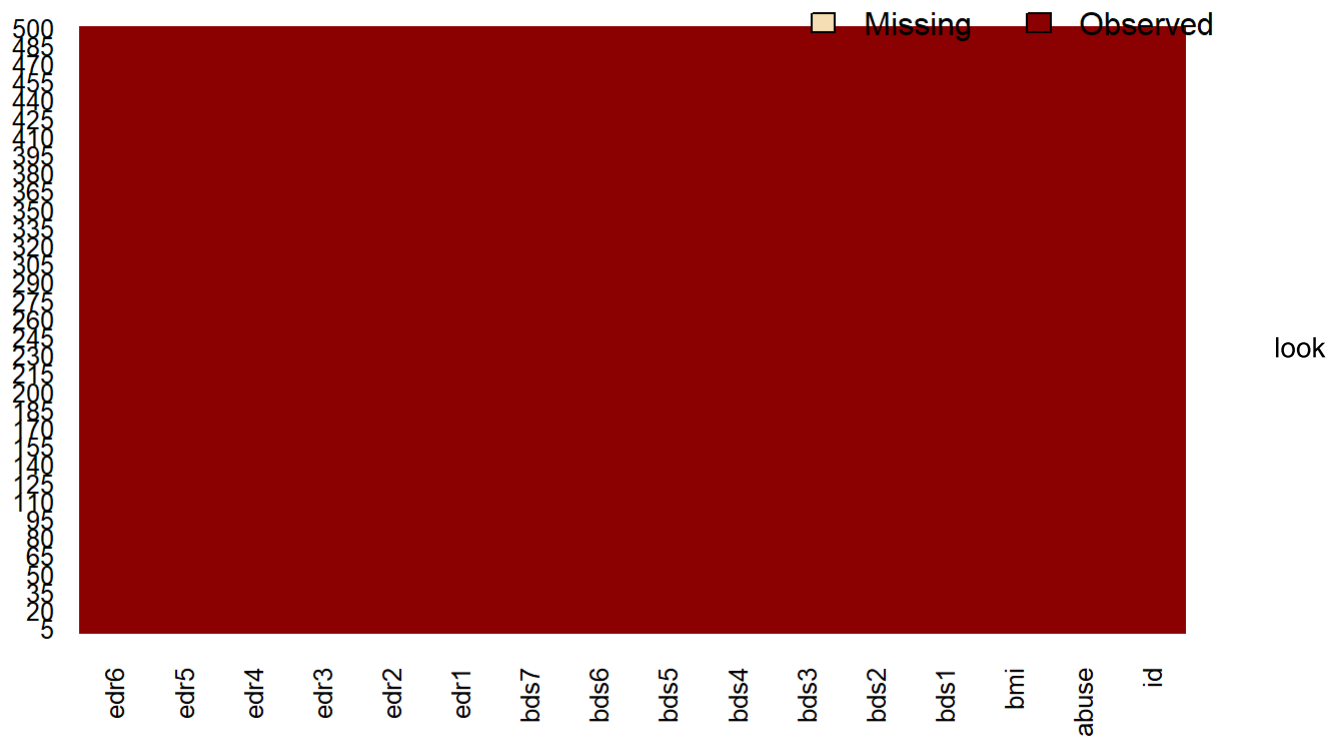
```
imputed <- hand4 %>% mice(m = 20, maxit = 10, method = "pmm", seed = 69) %>%
  complete()
```

[illegible]

[illegible]

[illegible]

Missingness Map



at that, much better.

```
imputed <- imputed %>%
  mutate(bds = (bds1 + bds2 + bds3 + bds4 + bds5 + bds6 + bds7)/7,
         edr = (edr1 + edr2 + edr3 + edr4 + edr5 + edr6))
miss.out <- lm(edr~bds+abuse+bmi,imputed)
summary(miss.out)
```

```
##
## Call:
## lm(formula = edr ~ bds + abuse + bmi, data = imputed)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -10.6598  -2.3515  -0.1587   2.1311  11.7145
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  8.60137     1.32187   6.507 1.88e-10 ***
## bds          3.35927     0.22874  14.686 < 2e-16 ***
## abuse        1.65941     0.49436   3.357 0.000849 ***
## bmi          0.08948     0.06082   1.471 0.141863
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.485 on 496 degrees of freedom
## Multiple R-squared:  0.42, Adjusted R-squared:  0.4165
## F-statistic: 119.7 on 3 and 496 DF, p-value: < 2.2e-16
```

how about some power?

```
load("~/GitHub/Regression/lab3.RData")
cor.dat <- cor(lab3)
round(cor.dat,2)
```

```
##      subjno timedrs phyheal menheal stress
## subjno    1.00    0.02    0.00   -0.07  -0.06
## timedrs    0.02    1.00    0.44    0.26   0.29
## phyheal    0.00    0.44    1.00    0.50   0.31
## menheal   -0.07    0.26    0.50    1.00   0.37
## stress    -0.06    0.29    0.31    0.37   1.00
```

```
require(MASS)
```

```
## Loading required package: MASS
```

```
##
## Attaching package: 'MASS'
```

```
## The following object is masked from 'package:dplyr':
##
##      select
```

```

pwr.MRC<-function(ry1=NULL, ry2=NULL, ry3=NULL, r12=NULL, r13=NULL, r23=NULL,n=NULL, alpha=.05,
  rep = 10000,
                    my=0,m1=0,m2=0,m3=0, sy=1,s1=1,s2=1,s3=1)
{
  pred<-NA
  pred[is.null(r23)]<-2
  pred[!is.null(r23)]<-3

  if (pred=="2")
    {pop <- mvrnorm(n, mu = c(my, m1, m2), Sigma = matrix(c(sy, ry1, ry2,
                                                            ry1, s1, r12,
                                                            ry2, r12, s2),
                                                            ncol = 3), empirical = TRUE)

      pop2 = data.frame(pop)

      values<-lm(X1~X2+X3, pop2)
      values<-summary(values)

      int<-(values$coefficients)[1,3]
      tb1<-(values$coefficients)[2,3] #grabs t from each analysis
      tb2<-(values$coefficients)[3,3]
      R2<-values$r.squared
      F<-values$fstatistic[1]
      df1<-values$fstatistic[2]
      df2<-values$fstatistic[3]

      f2<-R2/(1-R2)
      lambdaR2<-f2*df2
      minusalpha<-1-alpha
      FtR2<-qf(minusalpha, df1, df2)
      powerR2<-round(1-pf(FtR2, df1,df2,lambdaR2),3)

      lambdab1<-tb1^2
      lambdab2<-tb2^2
      Fb<-qf(minusalpha, 1, df2)
      powerb1<-round(1-pf(Fb, 1,df2,lambdab1),3)
      powerb2<-round(1-pf(Fb, 1,df2,lambdab2),3)

      {print(paste("Sample size is ",n))}
      {print(paste("Power R2 = ", powerR2))}
      {print(paste("Power b1 = ", powerb1))}
      {print(paste("Power b2 = ", powerb2))}
    }

  if (pred=="3")
    {
      pop <- mvrnorm(n, mu = c(my, m1, m2, m3), Sigma = matrix(c(sy, ry1, ry2, ry3, ry1, s1, r12, r1
3, ry2, r12,s2, r23, ry3, r13, r23, s3),
                    ncol = 4), empirical = TRUE)
      pop2 = data.frame(pop)

      values<-lm(X1~X2+X3+X4, pop2)

```



```

values<-summary(values)

int<-(values$coefficients)[1,3]
tb1<-(values$coefficients)[2,3] #grabs t from each analysis
tb2<-(values$coefficients)[3,3]
tb3<-(values$coefficients)[4,3]
R2<-values$r.squared
F<-values$fstatistic[1]
df1<-values$fstatistic[2]
df2<-values$fstatistic[3]

f2<-R2/(1-R2)
lambdaR2<-f2*df2
minusalpha<-1-alpha
FtR2<-qf(minusalpha, df1, df2)
powerR2<-round(1-pf(FtR2, df1,df2,lambdaR2),3)

lambdab1<-tb1^2
lambdab2<-tb2^2
lambdab3<-tb3^2
Fb<-qf(minusalpha, 1, df2)
powerb1<-round(1-pf(Fb, 1,df2,lambdab1),3)
powerb2<-round(1-pf(Fb, 1,df2,lambdab2),3)
powerb3<-round(1-pf(Fb, 1,df2,lambdab3),3)

{print(paste("Sample size is ",n))}
{print(paste("Power R2 = ", powerR2))}
{print(paste("Power b1 = ", powerb1))}
{print(paste("Power b2 = ", powerb2))}
{print(paste("Power b3 = ", powerb3))}

}}

```

##r2 ok

```
pwr.MRC(.44,.26,.29,.50,.31,.37,50)
```

```

## [1] "Sample size is 50"
## [1] "Power R2 = 0.837"
## [1] "Power b1 = 0.698"
## [1] "Power b2 = 0.05"
## [1] "Power b3 = 0.214"

```

##Stress

```
pwr.MRC(.44,.26,.29,.50,.31,.37,100)
```

```
## [1] "Sample size is 100"  
## [1] "Power R2 = 0.995"  
## [1] "Power b1 = 0.951"  
## [1] "Power b2 = 0.05"  
## [1] "Power b3 = 0.398"
```

```
##physical  
pwr.MRC(.44,.26,.29,.50,.31,.37,300)
```

```
## [1] "Sample size is 300"  
## [1] "Power R2 = 1"  
## [1] "Power b1 = 1"  
## [1] "Power b2 = 0.051"  
## [1] "Power b3 = 0.852"
```