More Bayes

And multilevel binomial logistic regression

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Week 8

Agenda

- Missing values can be treated as unknown variables (parameters) in the model, and imputed from the posterior
- Fitting multilevel logistic regression models with **brms**
- Plotting brms fits

Popular data

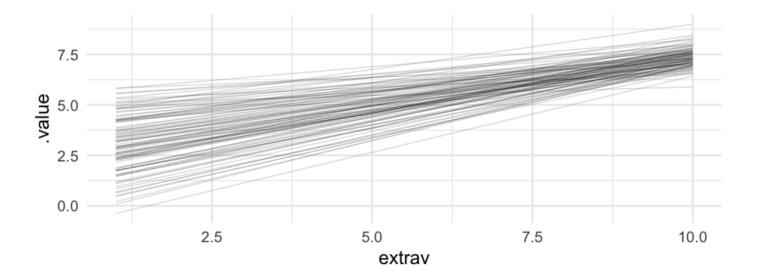
```
popular <- read_csv(here::here("data", "popularity.csv"))
popular</pre>
```

```
## # A tibble: 2,000 x 7
##
    pupil class extrav sex texp popular popteach
##
    <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
                                     <dbl>
##
                  5 girl
                          24
                                6.3
                                        6
   1
   2
##
                7 boy
                       24 4.9
##
                 4 girl 24 5.3
##
                 3 girl
                       24 4.7
                 5 girl
##
   5
                          24
                                6
                                        5
                4 boy
##
                          24 4.7
                                        5
            1 5 boy 24 5.9
##
  7
            1 4 boy 24 4.2
##
##
   9
       9
               5 boy 24 5.2
## 10
      10
                  5 boy
                          24
                               3.9
## # ... with 1,990 more rows
```

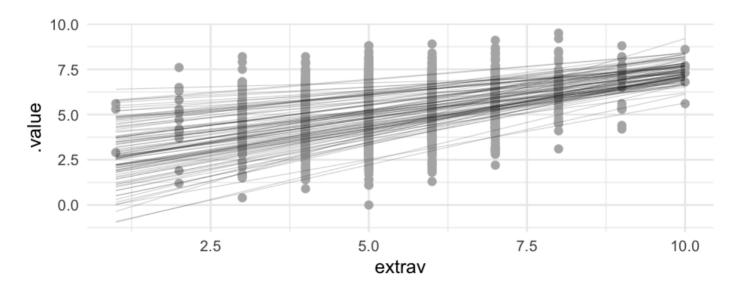
m_brms <- brm(popular ~ extrav + (extrav|class), popular)</pre>

```
## Family: gaussian
##
   Links: mu = identity; sigma = identity
## Formula: popular ~ extrav + (extrav | class)
     Data: popular (Number of observations: 2000)
##
## Samples: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
          total post-warmup samples = 4000
##
## Group-Level Effects:
## ~class (Number of levels: 100)
##
                      Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS
                          1.72
                                   0.17 1.42 2.08 1.00
                                                                 1462
## sd(Intercept)
                          0.16 0.03 0.11 0.22 1.00
                                                                 1030
## sd(extrav)
                                   0.03 -1.00 -0.89 1.01
                                                                  610
## cor(Intercept, extrav) -0.95
##
                      Tail ESS
                          2382
## sd(Intercept)
## sd(extrav)
                          2233
## cor(Intercept, extrav) 885
##
## Population-Level Effects:
##
           Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ESS
## Intercept 2.47 0.20 2.07 2.87 1.00
                                                   783
                                                              1620
## extrav 0.49 0.03 0.44 0.54 1.00 1390
                                                              2126
##
## Family Specific Parameters:
##
       Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ESS
                                                  5563
## sigma
           0.95 0.02 0.92 0.98 1.00
                                                          2674
##
## Samples were drawn using sampling (NUTS). For each parameter, Bulk 4ESS
```

Plotting the Bayes fit



Add in raw data



New data

Lung cancer data: Patients nested in doctors

```
hdp <- read_csv("https://stats.idre.ucla.edu/stat/data/hdp.csv")
   janitor::clean_names() %>%
   select(did, tumorsize, pain, lungcapacity, age, remission)
hdp
```

```
## # A tibble: 8,525 x 6
##
       did tumorsize pain lungcapacity age remission
##
     <dbl>
              <dbl> <dbl>
                                <dbl>
                                        <dbl>
                                                  <dbl>
         1 67.98120
                        4 0.8010882 64.96824
## 1
                                                     0
## 2
         1 64.70246
                        2 0.3264440 53.91714
##
         1 51.56700
                        6 0.5650309 53.34730
##
         1 86.43799
                         0.8484109 41.36804
##
                            0.8864910 46.80042
         1 53.40018
         1 51.65727
##
                           0.7010307 51.92936
##
         1 78.91707
                          0.8908539 53.82926
##
         1 69.83325
                         0.6608795 46.56223
##
         1 62.85259
                        4 0.9088714 54.38936
## 10
         1 71.77790
                            0.9593268 50.54465
## # ... with 8,515 more rows
```

Predict remission

Build a model where age, lung capacity, and tumor size predict whether or not the patient was in remission. Allow the intercept to vary by the doctor ID. Fit the model using **brms**

```
##
-
\
|
/
```



Model summary

summary(lc)

```
##
    Family: bernoulli
##
   Links: mu = logit
## Formula: remission ~ age * tumorsize + lungcapacity + (1 | did)
      Data: hdp (Number of observations: 8525)
##
## Samples: 4 chains, each with iter = 2000; warmup = 1000; thin = 1;
##
            total post-warmup samples = 4000
##
## Group-Level Effects:
## ~did (Number of levels: 407)
##
                 Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ES
## sd(Intercept) 2.02 0.10 1.82 2.23 1.00
                                                                          151
                                                                  668
##
## Population-Level Effects:
##
                 Estimate Est. Error 1-95% CI u-95% CI Rhat Bulk ESS Tail ES
## Intercept
                    1.69 1.52 -1.37 4.63 1.00 1654
                                                                          273

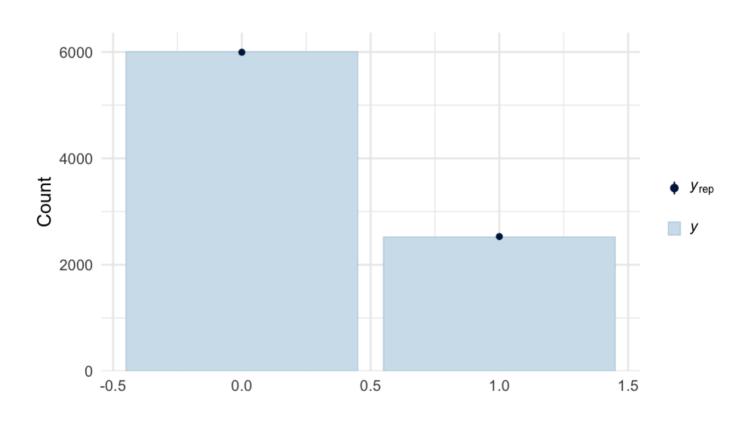
      -0.05
      0.03
      -0.10
      0.01
      1.00
      1710

      -0.01
      0.02
      -0.05
      0.04
      1.00
      1678

                                                                          267
## age
## tumorsize
                                                                          264
## lungcapacity 0.07 0.19 -0.30 0.43 1.00 3560
                                                                          275
## age:tumorsize -0.00 0.00 -0.00
                                                  0.00 1.00
                                                                           264
                                                                1689
##
## Samples were drawn using sample(hmc). For each parameter, Bulk ESS
## and Tail ESS are effective sample size measures, and Rhat is the potenti
## scale reduction factor on split chains (at convergence, Rhat = 1).
```

Posterior predictive check

pp_check(lc, type = "bars")

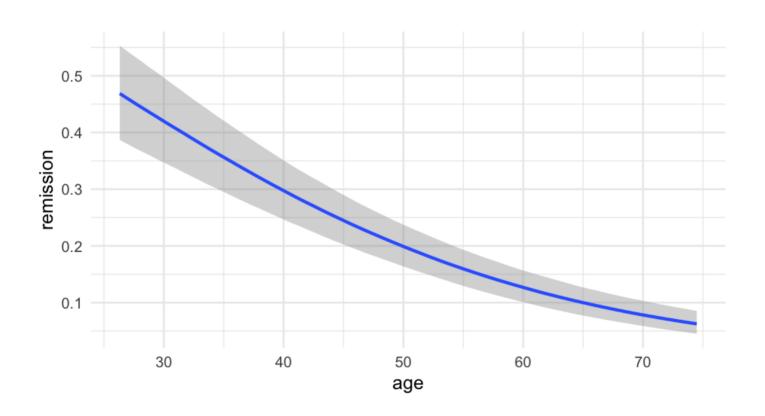


Chains

plot(lc)

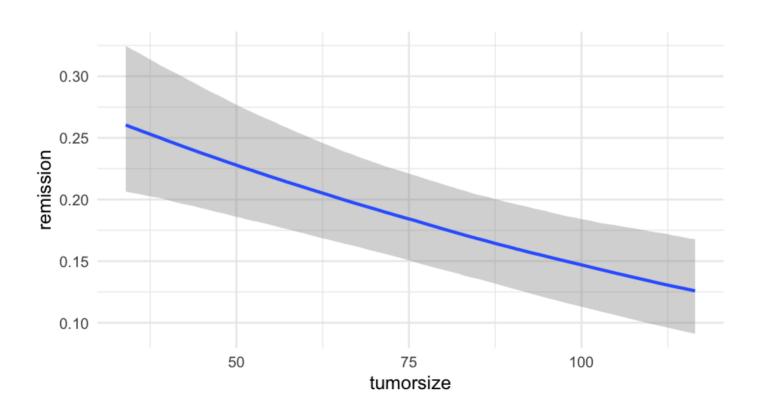
Marginal predictions: Age

conditional_effects(lc, "age")



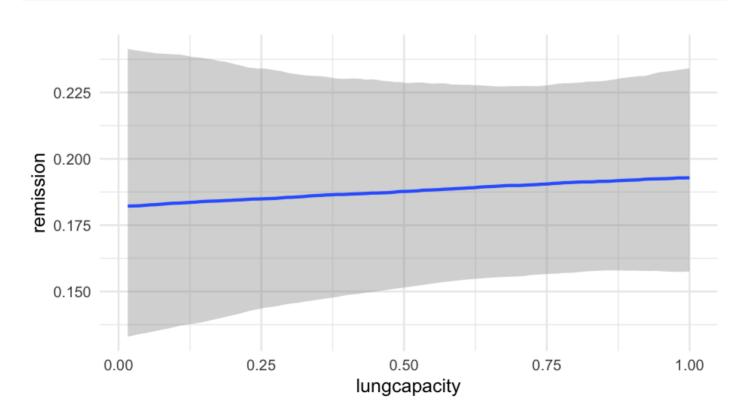
Marginal predictions: tumor size

conditional_effects(lc, "tumorsize")



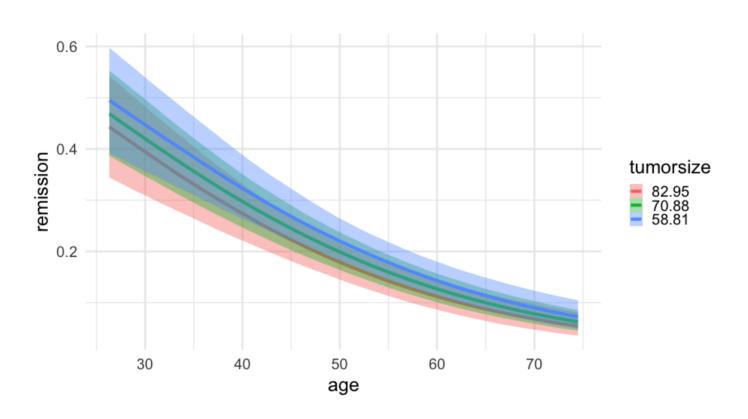
Marginal predictions: lung capacity

conditional_effects(lc, "lungcapacity")



Interaction

conditional_effects(lc, "age:tumorsize")



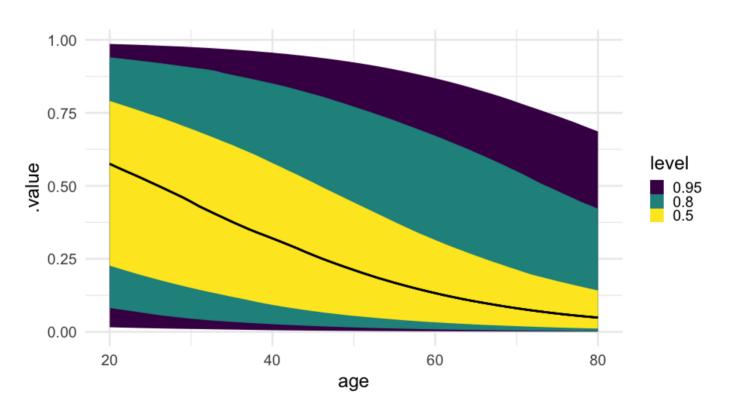
Make predictions

Check the relation for tumor size

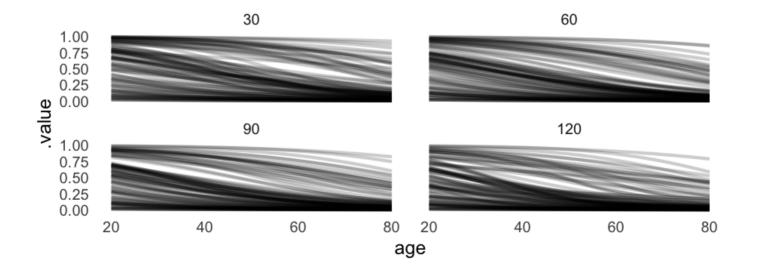
```
## # A tibble: 555,100 x 9
## # Groups:
            age, lungcapacity, tumorsize, did, .row [5,551]
##
      age lungcapacity tumorsize did .row .chain .iteration .draw
##
    <int>
                <dbl>
                        <int> <dbl> <int> <int>
                                                  <int> <int>
## 1
       20 0.7740865
                           30 -999
                                                         295 0.68
                                           NA
                                                    NA
##
   2 20 0.7740865
                           30 -999 1
                                                         298 0.65
                                           NA
                                                    NA
##
   3 20 0.7740865 30 -999
                                                         370 0.98
                                           NA
                                                    NA
## 4
      20 0.7740865
                          30 -999
                                                         435 0.56
                                           NA
                                                    NA
                          30 -999
##
   5
       20 0.7740865
                                                         472 0.76
                                           NA
                                                    NA
                          30 -999
##
       20
            0.7740865
                                                         481 0.54
                                           NA
                                                    NA
```

Plot

```
ggplot(pred_tumor, aes(age, .value)) +
  stat_lineribbon()
```



Different plot



Variance by Doctor

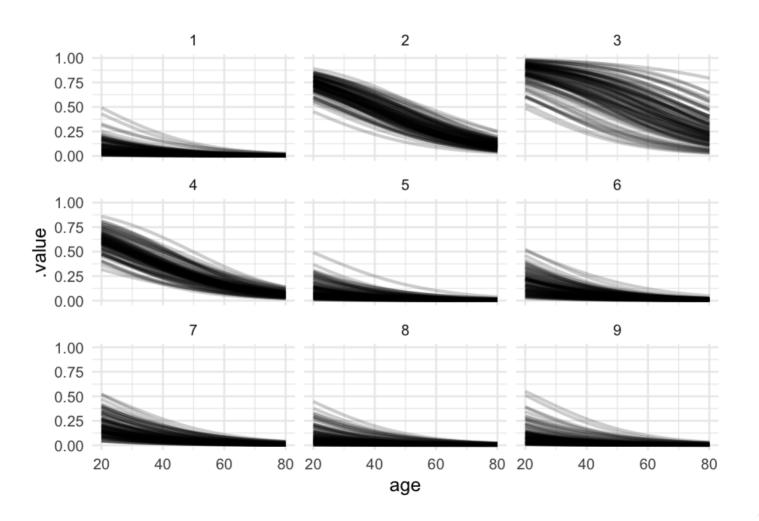
Let's look at the relation between age and proability of remission for each of the first nine doctors.

```
pred_age_doctor <- expand.grid(
    did = unique(hdp$did)[1:9],
    age = 20:80,
    tumorsize = mean(hdp$tumorsize),
    lungcapacity = mean(hdp$lungcapacity)
) %>%
    add_fitted_draws(model = lc, n = 100)
```

pred_age_doctor

```
# A tibble: 54,900 x 9
##
##
  # Groups: did, age, tumorsize, lungcapacity, .row [549]
##
        did
              age tumorsize lungcapacity .row .chain .iteration .draw
     <dbl> <int>
                                   <dbl> <int> <int>
##
                      <dbl>
                                                           <int> <int>
##
                  70.88067
         1
               20
                               0.7740865
                                             1
                                                              NA
                                                                    31
   1
                                                   NA
##
    2
               20
                  70.88067
                               0.7740865
                                                                    39
                                                   NA
                                                              NA
##
    3
               20
                  70.88067
                               0.7740865
                                                                    48
                                                   NA
                                                              NA
##
    4
                  70.88067
                               0.7740865
                                                                    96
               20
                                                   NA
                                                              NA
##
    5
               20
                  70.88067
                               0.7740865
                                                   NA
                                                              NA
                                                                   100
##
    6
               20
                  70.88067
                              0.7740865
                                                                   113
                                                   NA
                                                              NA
##
          1
                  70.88067
                              0.7740865
                                                                   117
               20
                                                   NA
                                                              NA
##
                  70.88067
                            0.7740865
                                                                   158
               20
                                                   NA
                                                              NA
##
    9
               20 70.88067
                                                                   214
                              0.7740865
                                                   NA
                                                              NA
##
  10
               20
                  70.88067
                              0.7740865
                                                   NA
                                                                   311
                                                              NA
\#\# \# ... with 54,890 more rows, and 1 more variable: .value <dbl>
```

```
ggplot(pred_age_doctor, aes(age, .value)) +
  geom_line(aes(group = .draw), alpha = 0.2) +
  facet_wrap(~did)
```



Going further

- We can pull lots of different things from our model
- Let's start by looking at what's actually in the model

In this case r_* implies "random". These are the deviations from the average.

get_variables(lc)

```
##
          "b Intercept"
                                    "b age"
                                                              "b tumorsize"
     [1]
##
                                    "b age:tumorsize"
                                                              "sd did Intercept"
     [4]
          "b lungcapacity"
                                                              "r \overline{\text{did}}[2, \text{Intercept}]"
                                    "r did[1,Intercept]"
##
     [7]
          "Intercept"
##
         "r did[3,Intercept]"
                                    "r did[4,Intercept]"
                                                              "r did[5, Intercept]'
    [10]
##
          "r did[6,Intercept]"
                                    "r did[7,Intercept]"
                                                              "r did[8, Intercept]'
    [13]
          "r did[9, Intercept]"
##
                                    "r did[10,Intercept]"
                                                              "r did[11, Intercept]
    [16]
                                    "r did[13,Intercept]"
                                                              "r did[14, Intercept]
##
    [19]
         "r did[12, Intercept]"
    [22]
                                                              "r did[17, Intercept]
##
          "r did[15, Intercept]"
                                    "r did[16, Intercept]"
                                    "r did[19,Intercept]"
##
          "r did[18, Intercept]"
                                                              "r did[20, Intercept]
    [25]
##
          "r did[21,Intercept]"
                                    "r did[22,Intercept]"
                                                              "r did[23, Intercept]
    [28]
          "r did[24,Intercept]"
                                    "r did[25,Intercept]"
                                                              "r did[26, Intercept]
##
    [31]
                                    "r did[28,Intercept]"
##
    [34]
          "r did[27, Intercept]"
                                                              "r did[29, Intercept]
##
    [37]
          "r did[30, Intercept]"
                                    "r did[31, Intercept]"
                                                              "r did[32, Intercept]
          "r did[33,Intercept]"
                                    "r did[34, Intercept]"
##
                                                              "r did[35, Intercept]
    [40]
```

Get all draws

Let's look at the intercept

```
int <- lc %>%
  spread_draws(b_Intercept)
int
```

```
## # A tibble: 4,000 x 4
##
     .chain .iteration .draw b Intercept
##
  <int>
           <int> <int>
                               <dbl>
## 1
                          2.71656
##
                          4.20511
                   3 3 2.29535
4 4 3.07332
5 5 4.28472
   3
##
## 4
##
   5
                   6 6 2.24793
##
##
                     7 4.5452
                   8 0.796449
## 8
                       9 1.10624
## 9
## 10
                  10
                        10 1.89963
## # ... with 3,990 more rows
```

Plot the distribution

Grab random effects

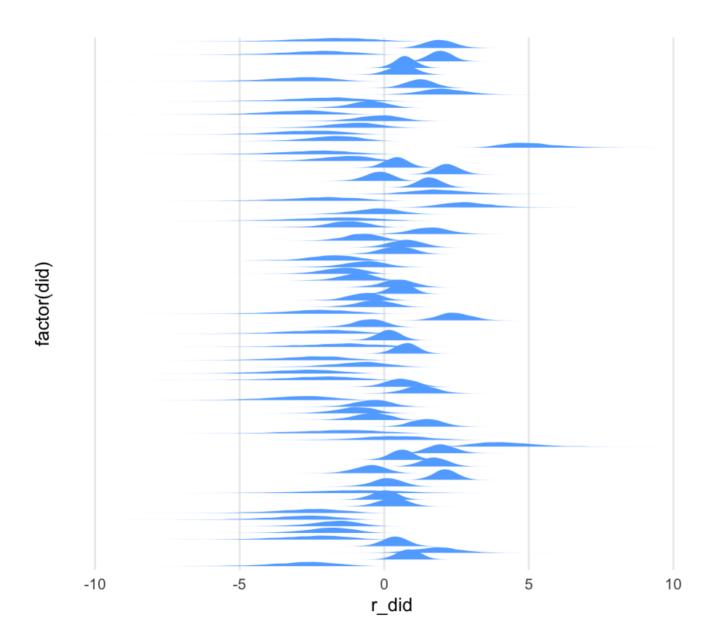
- The random effect name is r_did
- We use brackets to assign new names

spread_draws(lc, r_did[did, term])

```
## # A tibble: 1,628,000 x 6
## # Groups: did, term [407]
##
      ## <int> <chr> <dbl> <int> <int> <int>
## 1
        1 Intercept -3.0229
## 2 1 Intercept -1.74345
## 3 1 Intercept -5.47016
## 4 1 Intercept -0.561637
## 5 1 Intercept -4.68276
## 6 1 Intercept -1.02352
## 7 1 Intercept -3.5834
## 8 1 Intercept -2.75596
## 9 1 Intercept -2.28068
                                              10
## 10 1 Intercept -2.12253
## # ... with 1,627,990 more rows
```

Look at did distributions

First 80 doctors



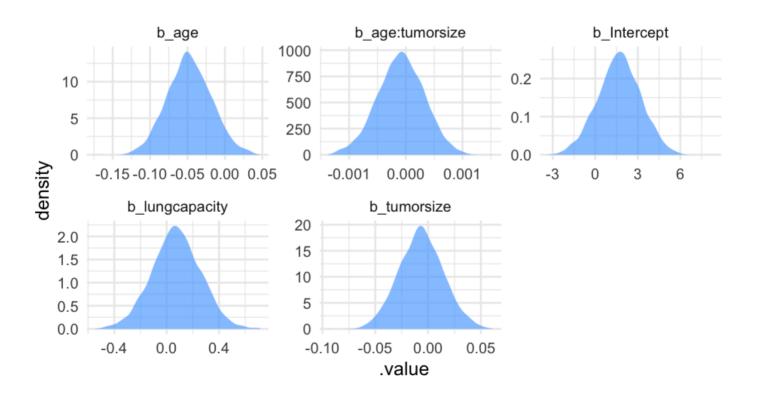
Long format

Use gather_draws() to return a long format, suitable for plotting (and many other things)

```
## # A tibble: 20,000 x 5
## # Groups: .variable [5]
     .chain .iteration .draw .variable .value
##
    <int> <int> <int> <chr>
##
                                      <dbl>
## 1
                        1 b Intercept 2.71656
                   ## 2
##
                   4 4 b Intercept 3.07332
##
                       5 b Intercept 4.28472
##
                   6 6 b Intercept 2.24793
##
## 7
                      7 b Intercept 4.5452
                   8 8 b Intercept 0.796449
##
                 9 9 b Intercept 1.10624
##
                       10 b Intercept 1.89963
## 10
                  10
## # ... with 19,990 more rows
```

Plot the densities

```
ggplot(fixed_l, aes(.value)) +
  geom_density(fill = "#61adff", alpha = 0.7, color = NA) +
  facet_wrap(~.variable, scales = "free")
```



Multiple comparisons

One of the nicest things about Bayes is that any comparison you want to make can be made without jumping through a lot of additional hoops (e.g., adjusting α).

Scenario

Imagine a **35** year old has a tumor measuring **58 millimeters** and a lung capacity rating of **0.81**.

What would we estimate as the odds of remission if this patient had did == 1 versus did == 2?

Fixed effects

Not really "fixed", but rather just average relation

```
## # A tibble: 4,000 x 8
##
     .chain .iteration .draw b Intercept b age b tumorsize b lungcap
           <int> <int> <dbl>
##
     <int>
                                         <dbl>
                                                     <dbl>
                     1 2.71656 -0.0705399 -2.03108e-2
## 1
                                                               0.26
                   ## 2
                                                               0.08
   3
##
                                                               0.27
##
                                                               0.32
                   5 4.28472 -0.0996404 -4.20281e-2
##
   5
                                                               0.20
                      6 2.24793 -0.0580755 -1.31931e-2
7 4.5452 -0.103602 -4.22678e-2
8 0.796449 -0.026492 1.25579e-2
## 6
                                                               0.17
## 7
                                                              -0.09
## 8
                                                              -0.25
                   9 9 1.10624 -0.0412785 -3.64035e-3
## 9
                                                               0.25
## 10
                  10
                       10 1.89963 -0.0491901 -2.99624e-5
                                                               0.09
## # ... with 3,990 more rows, and 1 more variable: b age:tumorsize <dbl>
```

Data

```
age <- 35
tumor_size <- 58
lung_cap <- 0.81
```

population-level predictions

```
pop_level <-
  fe$b_Intercept +
  (fe$b_age * age) +
   (fe$b_tumorsize * tumor_size) +
   (fe$b_lungcapacity * lung_cap) +
   (fe$`b_age:tumorsize` * (age * tumor_size))
pop_level</pre>
```

```
## [1] -0.28595340 -0.32296642 -0.30876278 -0.51610507 -0.27539923

## [6] -0.37883284 -0.26486025 -0.48828568 -0.52913791 -0.22763422

## [11] -0.28639752 -0.34646963 -0.42096777 -0.20235639 -0.39264974

## [16] -0.40923439 -0.66818081 -0.26361550 -0.38686267 -0.41100890

## [21] -0.81131743 -0.39119771 -0.71284405 -0.65015638 -0.73476382

## [26] -0.43831524 -0.37782157 -0.43385727 -0.64368528 -0.64279999

## [31] -0.61004680 -0.54325605 -0.65055400 -0.46189436 -0.49659387

## [36] -0.70644828 -0.80191926 -0.81185245 -0.93141718 -0.67029875
```

Plot

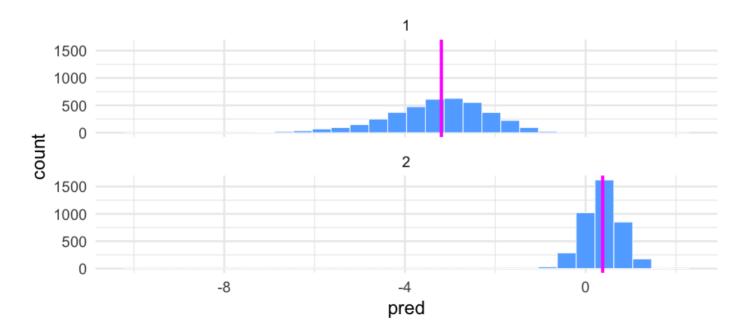
Add in did estimates

```
did1 <- filter(dids, did == 1)
did2 <- filter(dids, did == 2)

pred_did1 <- pop_level + did1$r_did
pred_did2 <- pop_level + did2$r_did</pre>
```

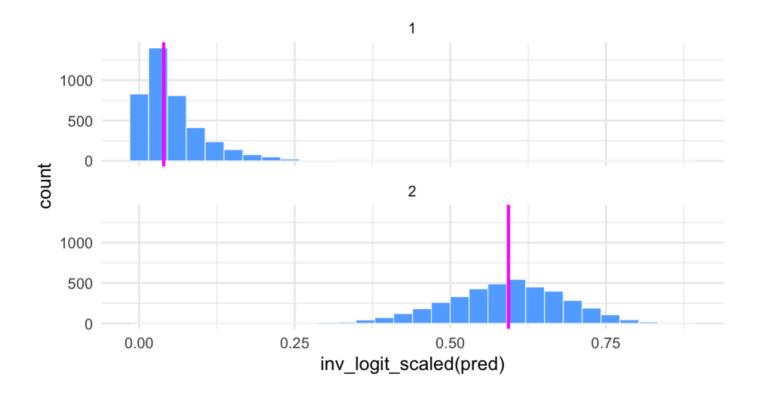
Distributions

Plot



Transform

Let's look at this again on the probability scale. Note I'm using brms::inv_logit_scaled() to make the transformation.



Difference

- The difference in the probability of remission for our theoretical patient is large between the two doctors.
- The median difference in log-odds is

diff(did12_medians\$did_median)

[1] 3.571454

so the patient is about 3.5 times **more likely** to have their cancer go into remission if they had did 2, instead of 1.

How confident are we in this difference?

Everything is a distribution

Just compute the difference in these distributions, and we get a new distribution, which we can use to summarize our uncertainty

```
## # A tibble: 4,000 x 4
    .chain .draw
##
##
   <int> <int> <dbl> <dbl>
## 1
        1 1 -3.308853 0.4307436
##
         1 2 -2.066416 1.014934
         1 3 -5.778923 0.4383612
##
## 4
            4 -1.077742 0.2885519
##
   5 1 5 -4.958159 0.3001608
## 6
        1 6 -1.402353 0.3330352
         1 7 -3.848260 0.2469467
##
##
            8 -3.244246 0.8343543
```

Compute difference

```
did12_wider <- did12_wider %>%
  mutate(diff = `2` - `1`)
did12_wider
```

Summarize

Plot distribution

Directionality

Let's say we want to simplify the question to directionality.

Is there a greater chance of remission for did 2 than 1?

```
table(did12_wider$diff > 0) / 4000
```

```
##
## TRUE
## 1
```

The distributions are not overlapping at all – therefore, we are as certain as we can be that the odds of remission are higher with **did** 2 than 1.

One more quick example

Let's do the same thing, but comparing did 2 and 3.

```
## # A tibble: 4,000 x 5
##
    .chain .draw
                                   diff
## <int> <int> <dbl> <dbl>
                                    <dbl>
## 1
        1 1 0.4307436 2.475167 2.044423
## 2 1 2 1.014934 1.108304 0.093370
7 1 7 0.2469467 0.6939357 0.446989
##
## 8 1 8 0.8343543 0.8729243 0.03857
## 9 1 9 0.1763041 0.06621309 -0.110099
        1 9 0.1763041 0.06621309 -0.110091
## 10
            10 0.8357758 0.7470808 -0.088695
```

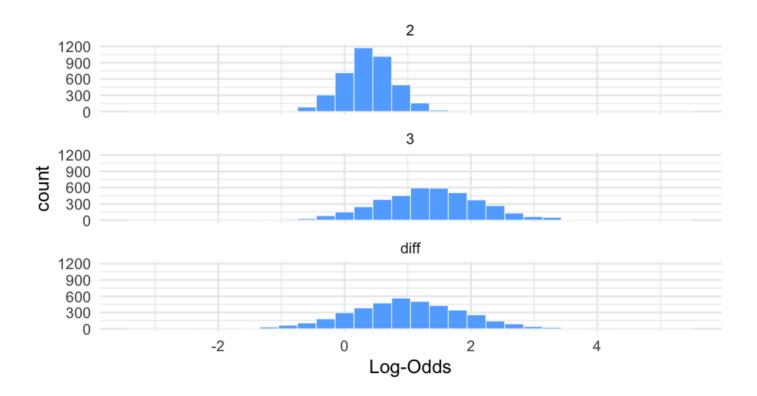
Directionality

```
table(did23$diff > 0) / 4000
```

```
## ## FALSE TRUE
## 0.142 0.858
```

So there's roughly an 87% chance that the odds of remission are higher with with did 3 than 2.

Plot data



Next time

Growth Modeling 2

We'll continue to discuss and use Bayes