Galton's regression *to* and *away* from the mean

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Abstract

Francis Galton's achievements include the phenomenon of IQ regression to the mean of descendants in a hereditary context. A naïve interpretation yields that subsequent generations ultimately converge to the mean of the distribution, a fix point. We provide a simple assumption regarding descendants so that we obtain a counter balancing force, regression *away* from the mean, which will preserve an initial distribution. The argument is supported by 'experimental' statistics. We discretize a normal distribution, and subsequently replace many times a parent by a child, where a parent and a child are generated randomly, while the child is constrained by the regression equation. Our simple assumption guarantees that the original distribution is preserved. We obtain the regression *to* the mean effect from the perspective of the parent *and* a regression *away* from the mean effect from the perspective of the descendants. Our assumption, and others, corresponds, we believe, with a conjecture about the 'mechanics' for the generation of a specific heritable trait.

Introduction

Regression to the mean (RTM) has also a different meaning than what is discussed in this paper, which we need to clarify upfront. Measurements that have a significant amount of noise keep creating unrealistic outliers. By keeping track of a series of measurements one is able to get to a 'good' value by taking, say, the mean of the series. The [Wiki] entry states "In statistics, regression toward the mean (…) is a concept that refers to the simple fact that if one sample of a random variable is extreme, the next sampling of the same random variable is likely to be closer to its mean." The [Brittanica] entry starts with "RTM, a widespread statistical phenomenon that occurs when a nonrandom sample is selected from a population and the two variables of interest measured are imperfectly correlated. The smaller the correlation between these two variables, the more extreme the obtained value is from the population mean and the larger the effect of RTM (that is, there is more opportunity or room for RTM)." The [Barnett] entry starts with "RTM is a statistical phenomenon that can make natural variation in repeated data look like real change. It happens when unusually large or small measurements tend to be followed by measurements that are closer to the mean." Yet another entry [Study] starts with "RTM is a statistical phenomenon stating that data that is extremely higher or lower than the mean will likely be closer to the mean if it is measured a second time. " Remarkably enough all these sources proceed by discussing the Galton story about RTM. We consider this unfortunate. RTM is an easy concept when dealing with measuring/observing a sequence of data that contains varying amounts of noise. Obtaining a mean, an average, removing first outliers, etc. are intuitively easy notions to apply when RTM is to be addressed. RTM in the context of Galton's genetic heritability is a different 'animal'; it is not just statistics, genetics is the driver as elaborated below.

RTM in the Galton's context does not deal with the variability in a single stream of data. Instead statistic effects play a role on all elements that are part of a normal distribution where parent-child mutations occur. There is indeed a notion of RTM between the parent-child mutation, but a non-statistical, empirical component prevents the normal distribution to converge to a fix point as a result of the RTMs of the parent-child mutation. This paper adds a component to a heritability equation and demonstrates through a statistical simulation how RTM occurs in a Galton context with preservation of the sigma of a normal distribution.

The 2nd motivation is the following quote:

> The reason that the populations don't collapse into uniform mediocrity ... is that the tails of the distributions are constantly being replenished by the occasional very tall child of taller-than-average parents and very short child of shorter-than-average ones.

This quote was encountered on page 253 of Pinker's "Rationality" [Pinker2]. While Steven Pinker is one of my heroes, this explanation doesn't cut it.

The 3rd motivation is the following quote:

> … we show that Galton did not explain regression towards mediocrity statistically, and did not give up on his ideas regarding an inheritance process that caused offspring to revert to the mean. While the common narrative focuses almost exclusively on Galton's statistics, our arguments emphasize the anthropological and biological questions that Galton addressed. Galton used regression towards mediocrity to support the claim that some biological types were more stable than others and hence were resistant to evolutionary change. This view had implications concerning both natural selection and eugenics.

This quote was found in [Krasniak]. It is unclear – to us – what different interpretations Galton tried out with his findings and hence 'anthropological and biological questions' could be the case. The notion that there were implications about 'natural selection and eugenics' is speculation that can be solidly ignored because regression *away* from the mean is required to keep the sigma stable. The mean of the distribution can shift but that is a different phenomenon with a different cause.

The 4th motivation is the following quote:

> Now, consider those parents with a mid-height between 70 and 71 inches. The mean height of their children was 69.5 inches, which was closer to the mean height of all children than the mean height of their parents was to the mean height of all parents. Galton called this phenomenon "regression towards mediocrity"; we now call it "regression towards the mean." The same thing happens if we start with the children. For the children with height between 70 and 71 inches, the mean height of their parents was 69.0 inches. This is a statistical, not a genetic phenomenon.

This quote was found in [Bland]. Remarkably enough they observe also regression away from the mean with "start with the children". However, we disagree with their "This is a statistical, not a genetic phenomenon". We must add a term to the heritability equation to obtain at the same time regression to *and* away from the mean. That term has a genetics origin.

The 5th motivation is the following quote:

> The concept of regression comes from genetics and was popularized by Sir Francis Galton during the late 19th century with the publication of Regression towards mediocrity in hereditary stature.[8] Galton observed that extreme characteristics (e.g., height) in parents are not passed on completely to their offspring. Rather, the characteristics in the offspring regress towards a

mediocre point (a point which has since been identified as the mean). By measuring the heights of hundreds of people, he was able to quantify regression to the mean, and estimate the size of the effect.

This quote was found in [Wiki].]This portrayal leads to the absurdity that over time the height (and all other heritable features) would converge to the mean.

Preliminaries

Francis Galton observed that the IQ of children regressed to the mean of the population from the perspective of the parents [Schacter] :

> … parents whose IQ is at either extreme are more likely to produce offspring with IQ closer to the mean (or average).

The question whether this effect is hereditary is muddled by potential contextual changes in the nurture of descendants: changes in nutrition, parental educational practices, societal educational resources, scientific progress impacting our conceptualizations, etc. When all these effects are eliminated the claim is still that there is some genotypic difference between parents and offspring regarding *genotypic* IQ (or say height) where:

> … parents whose IQ is at either extreme are more likely to produce offspring with IQ closer to the mean (or average).

The 'mechanics' of RTM appears to be captured by the phenomenon that features like genotypic IQ (and heights, etc.) are constituted by configurations of many genes (unique for each individual) that gets reshuffled at each conception thereby reducing the replication of the non-average configurations in the parents.

While publications we have found describe the Galton version of RTM, few worry about the potential converge to a fix point. Pinker suggests in [Pinker2] the solution shown above. This not very correct description motivated us to revisit this topic and rewrite this note from years ago.

The Java code used to show the update of a normal distribution with parent-descendant pairs is available at [GitHub].

Heritability equation

The remarkable feature here is that not only above average scoring parents yield lower scoring descendants but that the opposite happens as well: below average scoring parents yield higher scoring descendants. The formalization of this phenomenon, for IQ but applies to any heritable feature, is captured by the regression equation:

$$y = x + h2 * ((m + f)/2 − x)$$

where

- y is the predicted average IQ of the children
- x is the mean IQ of the population to which the parents belong
- $h2$ is the heritability of IQ with $0 < h2 < 1$
- m and f are the IQs of the mother and father, respectively.

The parameter $h2$ is an IQ specific constant to be determined by experimentation. This insight is not trivial because, as discussed above, we have for parents and children only phenotypic IQ values

available, which are a composition of 'hidden' genotypic values overlaid by the (different) developments that parents and children have gone through.

We simplify this equation with the substitutions:
1-h2 -> c, hence also 0 < c < 1
(m+f)/2 -> p
to work with:

$$y = c * x + (1-c) * p,$$

in which *x* is the mean of a distribution, *p* is the average of the parents, *y* is the average value of a descendant while *c* is one minus the heritability of IQ.

This formula suggests that subsequent generations creep towards the mean *x* of the distribution so that over time all members of the population have the value *x*. However, features like height, weight, IQ, etc. do not converge towards a mean. We provide a 'fix' for this semi paradox with an assumption about the parent-descendant statistical distribution.

Extending the heritability equation

The regression equation does not specify the type of the distribution of descendants given the value of p (the average of the parents – and we assume first that m = f). To develop fine grained details of the parent-descendant relationship we assume that they have a normal distribution with spread *sigmaC* , where *sigmaC* is a parameter that depends on the *c*-parameter. The parent distribution has, of course, a normal Gaussian distribution (with spread *sigma*). This gives the formula for a descendant of the parents with value *p*:

$$descendant = c * x + (1-c) * p + sigmaC*randomGaussian()$$

We obtain the Galton regression-to-the-mean effect due to *0 < c < 1.*

The proper value of *sigmaC,* given *c,* is obtained by the requirement that the spread *sigma* of a discretized (IQ) distribution of the parent set remains constant when we execute many times:
- Select randomly a parent using a Gaussian probability
- Select randomly a descendant for this parent using the *descendant*-formula above
- Delete the parent from the distribution of the population and add the descendant

Using iterative refinement on *sigmaC* we can obtain a *sigmaC* value that yields a stable, spread *sigma* preserving, process that simulates the creation of a next generation: execute the parent-descendant operation 10^8 times. (The 10^8 value is just an adequate choice. See the appendix for an elaboration of the iterative refinement technique.)
For example:
- when *c = 1/3* then iterative refinement yields: *sigmaC = 0.7454137*sigma*
- when *c = 1/2* then iterative refinement yields: *sigmaC = 0.8660282*sigma*

Given our experiments we have evidence for the theorem (based on the intermediate value theorem) that for each c with *0 < c < 1* there is a unique *sigmaC* such that the distribution of the next generation has the same spread. Hence assuming this theorem we can measure *c* by measuring *sigmaC*.

We can check the value of *sigmaC* by generating many parent-descendant pairs and calculate the correlation coefficient for these pairs. We obtain with 200K parent-descendant pairs:

sigmaC = 0.7454137 implies the parent-descendant correlation coefficient of 2/3, and
  similarly *sigmaC = 0.8660282* implies the parent-descendant correlation coefficient of 1/2.
These correlation coefficients correspond indeed with the chosen *c*-coefficient in the regression
equation.

The supporting intuition here is: a larger *c*, thus more regression to the mean from the perspective of
the parent, requires a larger *sigmaC* to preserve the spread of the original distribution.

Regression *to* the mean

We tested replacements where the initial normal distribution has the mean value 100. During the
replacement of 10^8 *parents* by *descendants* we were tracking for parents with p-value 90 and 110 the
average value of their descendants.

For c = 1/3 we obtain for parents with p-value 90 their descendants have the average value 93, and the
parents with p-value 110 have descendants with the average value 107. Similarly, for c = 1/2 we get for
parents with p-value 90 their descendants have the average value 95, and the parents with p-value 110
have descendants with the average value 105.

Hence, we have confirmed that the regression equation and our assumption about the parent –
descendant distribution yields indeed Galton's regression to the mean phenomenon from the
perspective of the *parent*.

Regression *away* from the mean

We tested also for *descendants* with y-value 90 and 110 the average of their *parents*.

For c = 1/3 we obtain for descendants with y-value 90 their parents have the average value 93, and the
descendants with y-value 110 have parents with the average value 107. Similarly, for c = 1/2 we get for
descendants with y-value 90 their parents have the average value 95, and the descendants with y-value
110 have parents with the average value 105.

*The characterization of the Galton breeder formula that it entails regression-to-the-mean is correct but
not the full story. There is an opposite effect as well with the proper descendant distribution, as shown
above.*

Other extensions

We extended the heritability equation:
      *descendant = c * x + (1-c) * p*
in to:
      *descendant = c * x + (1-c) * p + sigmaC*randomGaussian()*
There are other ways like for example:
      *descendant = c * x + (1-c) * (p + sigmaC*randomGaussian())*
and likely there are more. These are different conjectures how genetics works; which one corresponds
with the facts is definitely beyond our expertise.

Less assortative mating

The method described above made the assumption of perfect assortative mating: both parents have the same IQ. We obtain slightly different results for *sigmaC* when using parents with different IQs. We changed the method slightly: a second parent was constructed somewhat differently from the first parent using yet another normal distribution. The descendent is constructed by taking the average of the parents on top of the replacement process described above. The descendant is added to the distribution and one of the parents is removed.

Increasing the second parent spread from 1 to 10 causes the spread of the next generation to narrow steadily. Hence we re-determined *sigmaC* for the second parent spread equal to 5 and obtained for *c =* 1/2 a slight increase to *sigmaC = 0.877588*. Regression to and away from the mean remain unchanged with less assortative mating.

Assuming for the sake of the argument a stable society with the second parent spread equal to 5 and that for some reason assortative mating increases (hence the second parent spread *decreases*), we obtain as side effect (without other changes) that the spread of the population distribution *increases*.

Gender distribution differences

Yet another adjustment is required due to the different distributions that the two genders have, see [Cronin(2009), Murray(2004), Mills(2011), Pinker(2002)]. There is agreement that the male sigmas (also for other species) are larger on many dimensions (which explains, among others, the politically incorrect glass ceiling). Since the magnitude of the difference is unknown for the (IQ) distributions (at least to us), we leave it to others to explore its, likely minimal, impact on the *sigmaC*'s.

Generational tragedy?

Regression to and away from the mean applied to (genotypic) IQ harbors (a host of) conflicts. A parent below the mean may have to deal with a child being smarter; a parent above the mean may be confronted with a child being less smart. And the opposite happens from the perspective of the children. Reality is not as stark because parents have typically different IQs and thus a child could be close to one of them (and they have to learn to live with these differences anyway).

Summary

We addressed the conundrum of the regression to the mean interpretation of Galton's regression equation. To counter the naïve interpretation that convergence to a fix point would result, we constructed a parent-descendent relationship that exhibits regression *to* the mean as well as regression *away* from the mean. Both forces keep each other in check so that a stable distribution is obtained. For each value of the *c*-parameter *(= 1-h2)* in the regression equation we conjecture a unique *sigmaC* parameter that defines the parent-descendant distribution relationship. The solution changes slightly when we consider less assortative mating. Different extensions of the heritability equation yield different conjectures, we believe, about the 'mechanics' for the generation of a specific heritable trait.

Acknowledgments

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[Wiki] https://en.wikipedia.org/wiki/Regression_toward_the_mean

Appendix Iterative refinement

Iterative refinement is a Math based technique to obtain, for example, for an increasing function on an [0,1]interval where it is negative on the left 0 boundary and positive on the right 1 boundary the in between x value where the function(x) = 0. The trick is to narrow the interval by starting to calculate f(0.5). In case that value is positive, narrow down the interval to [0, 0.5], otherwise use [0.5, 1]. In a few similar steps one finds an approximation for x where the function is zero.

We can apply this technique to find *sigmaC* for a given *c*. By assuming that *sigmaC* is zero we obtain a next generation population distribution that has a spread that is smaller than the initial sigma. By assuming that *sigmaC* is one we get a distribution with a spread than is larger than the initial sigma. Narrowing down similarly the [0, 1] range yields the *sigmaC* value where the next generation distribution spread is equal to the original sigma.