

```
##### Assignment 1 #####
data_sample_1 =
read.csv("https://raw.githubusercontent.com/kekecsz/PSYP13_Data_analysis_classes-2018/master/home_sample_1.csv")
view(data_sample_1)

#Load Packages
require(psych)
require(lm.beta)
require(car)
require(ggplot2)
require(rgl)

#removing ID-28, 112, 146
data_sample_2 <- data_sample_1[-c(28, 112, 146), ]
describe(data_sample_2)
view(data_sample_2)

#checking variables
hist(data_sample_2$age, breaks = 30)
hist(data_sample_2$pain, breaks = 30)
hist(data_sample_2$STAI_trait, breaks = 30)
hist(data_sample_2$pain_cat, breaks = 30)
hist(data_sample_2$cortisol_serum, breaks = 30)
hist(data_sample_2$cortisol_saliva, breaks = 30)
hist(data_sample_2$mindfulness, breaks = 30)
hist(data_sample_2$weight, breaks = 30)

#####Regression
mod_pain <- lm(pain ~ age + sex, data = data_sample_2)
print(mod_pain)
summary(mod_pain )

# in the sex variable, female becomes default because it is first in the
alphabet.

mod_pain_plus = lm(pain ~ age + sex + STAI_trait + pain_cat + cortisol_serum
+ cortisol_saliva + mindfulness, data = data_sample_2)
print(mod_pain_plus)
summary(mod_pain_plus)
```

```
##### Checking assumptions from Navarro p-474
```

```
windows()
```

```
plot(x = mod_pain_plus, which = 2) #etc.
```

```
# outliers seem to be 71, 24, 100, 44, 51 ?????? Check.
```

```
residualPlots(model = mod_pain_plus)
```

```
#multicollinearity
```

```
require(car)
```

```
require(lmtest)
```

```
vif( mod = mod_pain_plus )
```

```
### we want to remove one of the cortisol things, saliva
```

```
#Regression without cortisol saliva
```

```
mod_pain_plus1 = lm(pain ~ age + sex + STAI_trait + pain_cat + cortisol_serum  
+ mindfulness, data = data_sample_2)
```

```
##### Checking assumptions from Navarro p-474
```

```
window()
```

```
plot(x = mod_pain_plus)
```

```
window()
```

```
plot(x = mod_pain_plus, which = 4)
```

```
window()
```

```
plot(x = mod_pain_plus, which = 3)
```

```
# outliers seem to be 19,44,51 from cooks distance,100,47,24 from fitted  
values ?????? Check.
```

```
windows()
```

```
residualPlots(model = mod_pain_plus1)
```

```
#multicollinearity
```

```
require(car)
```

```
require(lmtest)
```

```
vif( mod = mod_pain_plus1)
```

```
# VIF okay
```

```
hatvalues( model = mod_pain_plus1 )
windows()
hist( x = residuals( mod_pain_plus1 ), xlab = "Value of residual", main =
"residuals",breaks = 20)
```

```
yhat.2 <- fitted.values( object = mod_pain_plus1 )
windows()
plot( x = yhat.2, y = data_sample_2$pain, xlab = "Fitted values", ylab =
"Observed values")
```

#####COMPARING MODELS

```
summary(mod_pain)
summary(mod_pain_plus1)
lm.beta(mod_pain)
lm.beta(mod_pain_plus1)
confint(mod_pain)
confint(mod_pain_plus1)
```

```
#summary(mod_pain)$adj.r.squared
#summary(mod_pain_plus1)$adj.r.squared
```

```
anova(mod_pain, mod_pain_plus1)
```

```
# AIC
```

```
AIC(mod_pain)
AIC(mod_pain_plus1)
```

Assignment 2

```
data_sample_1 =
read.csv("https://raw.githubusercontent.com/kekecsz/PSYP13_Data_analysis_classes-2018/master/home_sample_1.csv")
```

```
view(data_sample_1)
```

```
require(psych)
require(lm.beta)
require(car)
```

```
require(ggplot2)
require(rgl)

#removing ID-28, 112, 146

data_sample_2 <- data_sample_1[-c(28, 112, 146), ]

describe(data_sample_2)
view(data_sample_2)

hist(data_sample_2$weight, breaks = 30)

#Regression

mod_pain_plus2 = lm(pain ~ age + sex + STAI_trait + pain_cat + cortisol_serum
+ weight + mindfulness, data = data_sample_2)

summary(mod_pain_plus2)

summary(mod_pain_plus2)$adj.r.squared

lm.beta(mod_pain_plus2)
confint(mod_pain_plus2)
confint.lm(mod_pain_plus2)

#### Checking assumptions from Navarro p-474

plot(x = mod_pain_plus2, which=5) etc#

# outliers seem to be 19, 44, 104, 100, 47, 24, ?????? Check.

residualPlots(model = mod_pain_plus2)

#multicollinearity
```

```
require(car)
require(lmtest)

vif( mod = mod_pain_plus2 )

#### note you can run the analysis with and without the outliers and report
if there is a difference in one line and justify why you decided to keep them
all in.

#####stepwise

mod_pain_back = step(mod_pain_plus2, direction = "backward")

#####
backwardmodel = lm(pain ~ age + sex+ pain_cat + cortisol_serum + mindfulness,
data = data_sample_2)
theorybasedmodel = lm(pain ~ age + sex + STAI_trait + pain_cat +
cortisol_serum + mindfulness, data = data_sample_2)

summary(backwardmodel)

AIC(mod_pain_plus2)
AIC(backwardmodel)
anova(mod_pain_plus2, backwardmodel)

AIC(theorybasedmodel)
summary(theorybasedmodel)

summary(backwardmodel)$adj.r.squared
summary(theorybasedmodel)$adj.r.squared

confint(backwardmodel)
lm.beta(backwardmodel)

anova(theorybasedmodel, backwardmodel)

#### AIC
AIC(theorybasedmodel)
```

```
AIC(backwardmodel)
```

```
vif( mod = mod_pain_back1)
```

```
plot()
```

```
#####
```

```
data1 =  
read.csv("https://raw.githubusercontent.com/kekecsz/PSYP13_Data_analysis_classes-2018/master/home_sample_2.csv")
```

```
view(data1)
```

```
summary(data1)
```

```
data2 <- data1[-c(123, 113),]
```

```
describe(data2)
```

```
view(data2)
```

```
#Calculate predicted values
```

```
pred_test <- predict(theorybasedmodel, data2)
```

```
pred_test_back <- predict(backwardmodel, data2)
```

```
pred_test <- predict(theorybasedmodel, data2)
```

```
pred_test_back <- predict(backwardmodel, data2)
```

```
view(pred_test)
```

```
view(pred_test_back)
```

```
# calculate sum of squared residuals
```

```
RSS_test = sum((data2[, "pain"] - pred_test)^2)
```

```
RSS_test_back = sum((data2[, "pain"] - pred_test_back)^2)
```

```
RSS_test
```

```
RSS_test_back
```

```
plot(RSS_test)
```

```
##### Assignment 3 #####
```

```
library(psych) # for describe
library(reshape2) # for melt function
library(ggplot2) # for ggplot
library(CAIC4) # for CAIC
library(r2glmm) # for r2beta
library(psych) # for describe
library(ggplot2) # for ggplot
library(CAIC4) # for CAIC
library(r2glmm) # for r2beta
library(lme4) # for lmer
library(lmerTest) # to get singificance test in lmer
library(psych) # for pairs.panels
library(ggplot2) # for ggplot
library(reshape2) # for melt function
library(influence.ME) # for influence (this will also load the lme4 package)
library(lattice) # for qqmath
```

```
setwd("~/LUND")
```

```
#####
```

```
#2.2 Custom functions
```

```
#####
```

```
# This is a function to extract standardized beta coefficients from linear mixed models.
```

```
#This function was adapted from:
https://stackoverflow.com/questions/25142901/standardized-coefficients-for-lmer-model
```

```
#####
```

```
stdCoef.merMod <- function(object) {
  sdy <- sd(getME(object, "y"))
  sdx <- apply(getME(object, "X"), 2, sd)
  sc <- fixef(object) * sdx/sdy
```

```

se.fixef <- coef(summary(object))[, "Std. Error"]
se <- se.fixef * sdx/sdy
return(data.frame(stdcoef = sc, stdse = se))
}

data_sample_1 =
read.csv("https://raw.githubusercontent.com/kekecsz/PSYP13_Data_analysis_classes-2018/master/home_sample_3.csv")
#assigning time and ID as a grouping factors
#####
#data_sample_1$time = factor(data_sample_1$time)
#data_sample_1$ID = factor(data_sample_1$ID)
#####

view(data_sample_1)
summary(data_sample_1)

# descriptives
describe(data_sample_1)
table(data_sample_1[, "sex"])
# histograms
hist(data_sample_1$pain1)
hist(data_sample_1$pain2)
hist(data_sample_1$pain3)
hist(data_sample_1$pain4)
hist(data_sample_1$age)
hist(data_sample_1$STAI_trait)
hist(data_sample_1$pain_cat)
hist(data_sample_1$cortisol_serum)
hist(data_sample_1$mindfulness)
hist(data_sample_1$weight)

# Maybe due to small sample but variables dont seem to be normally
distributed, apparently this does not matter since there is still a lot of
data points.

# designate which are the repeated varibales

```



```
repeated_variables = c("pain1", "pain2", "pain3", "pain4")
view(repeated_variables)
```

```
# correlation of repeated variables
cor(data_sample_1[, repeated_variables])
```

#as expected, the pain measures are highly correlated, especially the first one with the second and third, the second with the third and the third with the fourth. So those variables close in time have similar values.

#data is clustered within participants, different ratings of pain are not independent of each other.

```
#####
```

```
#from wide to long format
```

```
#####
```

```
data_sample_long = melt(data_sample_1, measure.vars = repeated_variables,
variable.name = "time", value.name = "pain")
```

```
# order data frame by participant ID(not necessary, just makes the dataframe
look more intuitive)
```

```
data_sample_long = data_sample_long[order(data_sample_long[, "ID"]),]
```

```
#data_sample_long$time = factor(data_sample_long$time) #
```

```
# change the time variable to a numerical vector (only if time is set as a
factor)
```

```
data_sample_long$time = as.numeric(data_sample_long$time)
```

```
view(data_sample_long)
```

```
#fit a model including the fixed effects of age, sex, STAI, pain
catastrophizing, mindfulness, serum cortisol, time (day of pain report), and
a random intercept for participant ID (variable called 'ID' in the dataset).
Now run a new model containing the same fixed effects, but also including a
random slope over time for each participant (this model should also contain a
random intercept).
```

```
#####
```

```
##### Building the models #####
```

```
#####
```

#Note that the random intercept model means that we suspect that the each participant is different in their overall pain rating (or baseline pain rating), but that the effect of the fixed effect predictors is the same for each participant. On the other hand, the random slope model not only baseline pain will be different across participants, but also that the fixed effects will be different from participant to participant as well.

```
mod_pain_int = lmer(pain ~ age + sex + STAI_trait + pain_cat + mindfulness +
cortisol_serum + time + (1 | ID), data = data_sample_long)
```

```
mod_pain_slope = lmer(pain ~ age + sex + STAI_trait + pain_cat + mindfulness
+ cortisol_serum + time + (time | ID), data = data_sample_long)
```

####OBS error term "singular fit" comes up###

#First, let's visualize the predictions. For this we will have to save the predicted values into new variables, then, we can visualize the predicted values and the actual observations for each participant separately for both the random intercept and the random slope model. (We create a new copy of the data object so that our long format data can remain unharmed.)

```
data_sample_long_withpreds = data_sample_long
data_sample_long_withpreds$pred_int = predict(mod_pain_int)
data_sample_long_withpreds$pred_slope = predict(mod_pain_slope)
```

random intercept model

```
ggplot(data_sample_long_withpreds, aes(y = pain, x = time, group = ID)) +
geom_point(size = 3) + geom_line(color = "red", aes(y = pred_int, x = time))
+ facet_wrap(~ID, ncol = 5)
```

random slope and intercept model

```
ggplot(data_sample_long_withpreds, aes(y = pain, x = time, group = ID)) +
geom_point(size = 3) + geom_line(color = "red", aes(y = pred_slope, x =
time)) + facet_wrap(~ID, ncol = 5)
```

#Furthermore, we can compare the CAIC of the two models and use the likelihood ratio test with the anova()function to get further information about the model fit of the two models in comparison to each other.

```
CAIC(mod_pain_int)$caic
```

```
CAIC(mod_pain_slope)$caic
```

```
anova(mod_pain_int, mod_pain_slope)
```

#####OBS based on ANOVA should we be using the slope model in the quadratic model?

#####

Adding a quadratic term

#####

#Let's add the quadratic term of time to the model random intercept model to account for this non-linear relationship.

```
mod_pain_int_quad = lmer(pain ~ age + sex + STAI_trait + pain_cat +  
mindfulness + cortisol_serum + time + I(time^2) + (1 | ID), data =  
data_sample_long)
```

```
mod_pain_slope_quad = lmer(pain ~ age + sex + STAI_trait + pain_cat +  
mindfulness + cortisol_serum + time + I(time^2) + (time | ID), data =  
data_sample_long)
```

#And add the predictions to the new dataframe containing the other predicted values as well.

```
data_sample_long_withpreds$pred_int_quad = predict(mod_pain_int_quad)
```

```
data_sample_long_withpreds$pred_slope_quad = predict(mod_pain_slope_quad)
```

#Now we can compare the model fit of the random intercept model containing the quadratic effect of time with the random intercept model without it. As usual, we use visualization, CAIC and the likelihood ratio test.

```
plot_quad1 = ggplot(data_sample_long_withpreds, aes(y = pain, x = time, group  
= ID)) + geom_point(size = 3) + geom_line(color = "red", aes(y =  
pred_int_quad, x = time)) + facet_wrap(~ID, ncol = 5)
```

```
plot_quad1
```

```
plot_quad = ggplot(data_sample_long_withpreds, aes(y = pain, x = time, group  
= ID)) + geom_point(size = 3) + geom_line(color = "red", aes(y =  
pred_slope_quad, x = time)) + facet_wrap(~ID, ncol = 5)
```

```
plot_quad
```

```
CAIC(mod_pain_int)$caic
```

```
CAIC(mod_pain_slope)$caic
```

```
CAIC(mod_pain_int_quad)$caic
```

```
caIC(mod_pain_slope_quad)$caic
```

```
anova(mod_pain_int, mod_pain_int_quad)
```

```
anova(mod_pain_slope, mod_pain_slope_quad)
```

```
anova(mod_pain_slope_quad, mod_pain_int_quad)
```

Adding quadratic function seems to make the model fit better, i.e taking into account the nonlinear relationship between pain and time

#Since we entered time's quadratic term into the model, we can expect problems with multicollinearity. As seen in the exercise on model diagnostics, we can avoid this problem by centering the variable time, this way removing the correlation of time and time^2. Let's do this now and refit our model with the centered time and its quadratic term as predictors.

```
data_sample_long_centered_time = data_sample_long
```

```
data_sample_long_centered_time$time_centered =  
data_sample_long_centered_time$time -  
mean(data_sample_long_centered_time$time)
```

```
mod_pain_int_quad = lmer(pain ~ age + sex + STAI_trait + pain_cat +  
mindfulness + cortisol_serum + time_centered + I(time_centered^2) + (1 | ID),  
data = data_sample_long_centered_time)
```

```
mod_pain_slope_quad = lmer(pain ~ age + sex + STAI_trait + pain_cat +  
mindfulness + cortisol_serum + time_centered + I(time_centered^2) +  
(time_centered | ID), data = data_sample_long_centered_time)
```

Now we can request the reportable results the same way we did in the previous exercise.

Marginal R squared

```
r2beta(mod_pain_int_quad, method = "nsj", data =  
data_sample_long_centered_time)
```

```
r2beta(mod_pain_slope_quad, method = "nsj", data =  
data_sample_long_centered_time)
```

Conditional AIC

```
caIC(mod_pain_int_quad)$caic
```

```
caIC(mod_pain_slope_quad)$caic
```

```
# Model coefficients
summary(mod_pain_int_quad)
summary(mod_pain_slope_quad)

# Confidence intervals for the coefficients
confint(mod_pain_int_quad)
confint(mod_pain_slope_quad)

# standardized Betas
stdCoef.merMod(mod_pain_int_quad)
stdCoef.merMod(mod_pain_slope_quad)

#####
#Running a model diagnostic
#####

# Best model is
# mod_pain_slope_quad = lmer(pain ~ age + sex + STAI_trait + pain_cat +
mindfulness + cortisol_serum + time_centered + I(time_centered^2) +
(time_centered | ID), data = data_sample_long_centered_time)

data_sample_long_with_resid = data_sample_long_centered_time
data_sample_long_with_resid$resid = residuals(mod_pain_slope_quad)

##Influential outliers
# Checking if model changes with leaving any participant out

influence_observation = influence(mod_pain_slope_quad, obs = T)$alt.fixed #
this can take a minute or so
influence_group = influence(mod_pain_slope_quad, group = "ID")$alt.fixed

boxplot(influence_observation[, "time_centered"])

boxplot(influence_observation[, "cortisol_serum"])
```

```
boxplot(influence_observation[, "mindfulness"])

boxplot(influence_observation[, "pain_cat"])

boxplot(influence_observation[, "STAI_trait"])

boxplot(influence_observation[, "age"])

#pred_names = colnames(influence_group)

#source("GraphPlots.R")
#openGraph()
#par(mfrow = c(1, length(pred_names)))
#for (i in 1:length(pred_names)) {
#  boxplot(influence_observation[, pred_names[i]], main = pred_names[i])
#}

#par(mfrow = c(1, 1))

#openGraph()
#for (i in 1:length(pred_names)) {
#  boxplot(influence_group[, pred_names[i]], main = pred_names[i])
#}

#par(mfrow = c(1, 1))

## Normality
openGraph()
qqmath(mod_pain_slope_quad, id = 0.05)

openGraph()
qqmath(ranef(mod_pain_slope_quad))

## Linearity

openGraph()
```

```
plot(mod_pain_slope_quad, arg = "pearson")

openGraph()
plot(resid ~ time_centered, data = data_sample_long_with_resid)

# same as zoltans, may be of use to add a cubic term of time?

openGraph()
plot(resid ~ cortisol_serum, data = data_sample_long_with_resid)

openGraph()
plot(resid ~ mindfulness, data = data_sample_long_with_resid)

# can continue for all variables i guess

## Homoscedasticity
openGraph()
plot(mod_pain_slope_quad, arg = "pearson")

homosced_mod = lm(data_sample_long_with_resid$resid^2 ~
data_sample_long_with_resid$ID)
summary(homosced_mod)

# calculate interquartile range within each cluster
IQR_of_residuals_by_participant = sapply(split(data_sample_long_with_resid, f
= data_sample_long_with_resid$ID), function(x) IQR(x$resid))

# rank ordering them
rank = rank(IQR_of_residuals_by_participant)

# adding rank to the dataframe containing the residuals
data_sample_long_with_resid$rank = rep(rank, each =
length(repeated_variables))

# creating a vector of participant IDs ordered based on the
# rank, this will be used as labels
IDforplot =
unique(data_sample_long_with_resid$ID[order(data_sample_long_with_resid$rank)
])
```

```
# create the plot
```

```
openGraph()
```

```
ggplot(data_sample_long_with_resid, aes(y = resid, x = factor(rank), labels = ID)) + geom_boxplot() + scale_x_discrete(labels = IDforplot) + coord_flip()
```

```
# Multicollinearity
```

```
openGraph()
```

```
pairs.panels(data_sample_long_centered_time[, c("time_centered", "age", "sex", "STAI_trait", "pain_cat", "cortisol_serum", "mindfulness")], col = "red", lm = T)
```