

Visualizing Linear Models: An R Bag of Tricks Session 3: Examples & Extensions

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https://friendly.github.io/VisMLM-course/

Today's topics

- Manova examples
 - Distinguishing among psychiatric groups
 - Robust MLMs
- Multivariate regression
 - PA tests & ability
 - Canonical correlation
 - MANCOVA & homogeneity of regression
- Homogeneity of variance

Ex: Neuro- & Social-Cognitive measures in psychiatric groups

- A study by Leah Hartman @York examined whether patients classified as 'schizophrenic' or 'schizoaffective' (on DSM-IV) could be distinguished from a normal, control sample on standardized tests in the following domains:
 - Neuro-Cognitive: processing speed, attention, verbal learning, visual learning, problem solving
 - Social-cognitive: managing emotions, theory of mind, externalizing bias, personalizing bias
- Research questions → MANOVA contrasts
 - Analyze neuro-cog (NC) and social-cog (SC) separately
 - Do the two psychiatric groups differ from the controls?
 - Do the psychiatric groups differ from each other?

Neuro-cognitive measures

```
So, the groups differ. But how?

What about the research hypotheses?

Schizoaffective -0.5 -1
Control 1.0 0
```

Neuro-cognitive measures

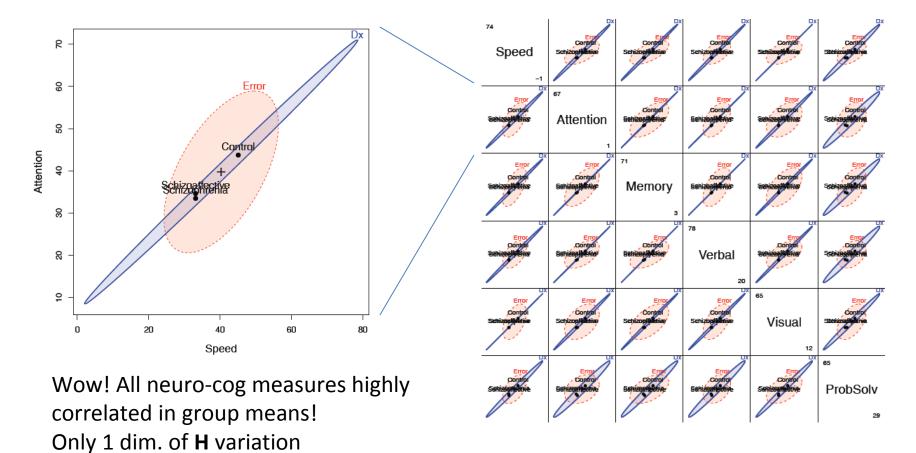
A simple result: Control \neq (Schizophrenia \approx Schizoaffective)

```
> print(linearHypothesis(NC.mlm, "Dx1"), SSP=FALSE)
Multivariate Tests:
               Df test stat approx F num Df den Df Pr(>F)
Pillai
                      0.289
                               15.9
                                              234 2.8e-15
                                         6
                      0.711 15.9
Wilks
                                             234 2.8e-15 ***
                                         6
Hotelling-Lawley
                1
                      0.407 15.9
                                             234 2.8e-15 ***
                      0.407 15.9
                                              234 2.8e-15 ***
Roy
              0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Signif. codes:
> print(linearHypothesis(NC.mlm, "Dx2"), SSP=FALSE)
Multivariate Tests:
               Df test stat approx F num Df den Df Pr(>F)
                      0.006
                              0.249
Pillai
                                              234
                                                   0.96
                                         6
Wilks
                      0.994
                              0.249
                                         6
                                              234
                                                  0.96
                      0.006
                                             234 0.96
Hotelling-Lawley
                            0.249
                      0.006 0.249
                                              234
                                                   0.96
Roy
```

Visualize me: in data space

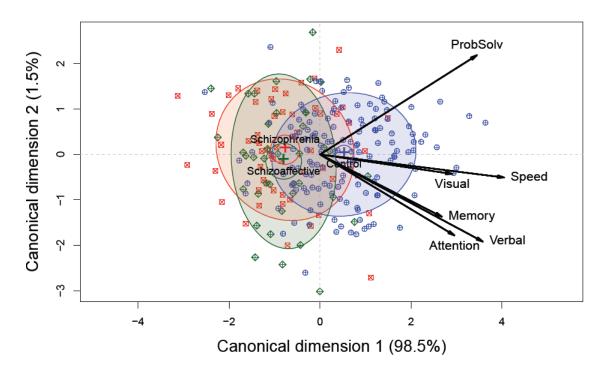
Bivariate view for any 2 responses:
heplot(NC.mlm, var=1:2, ...)

```
# HE plot matrix: for all responses pairs (NC.mlm, ...)
```



Visualize me: in canonical space

- As with biplot, we can visualize MLM hypothesis variation for all responses by projecting H and E into low-rank space.
- Canonical projection: $\mathbf{Y}_{n \times p} \mapsto \mathbf{Z}_{n \times s} = \mathbf{Y} \mathbf{E}^{-1/2} \mathbf{V}$, where \mathbf{V} = eigenvectors of $\mathbf{H} \mathbf{E}^{-1}$.
- This is the view that maximally discriminates among groups, ie max. H wrt E!



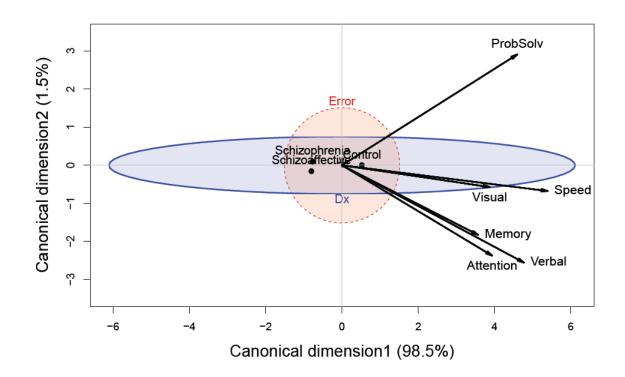
Very simple interpretation

Can1: normal vs. others
All vars highly correlated;

Can2: only 1.5%, NS; but perhaps suggestive

Visualize me: canonical HE plots

- Canonical HE plot is just the HE plot of canonical scores, (z₁, z₂) in 2D,
- or, z₁, z₂, z₃, in 3D.
- As in biplot, we add vectors to show relations of the y_i response variables to the canonical variates.
- variable vectors here are structure coefficients = correlations of variables with canonical scores.



The multivariate "juicer"

Shows just group means, H ellipse & E ellipse

Variable vectors offer interpretation of Can dimensions.

Social cognitive measures

- These measures deal with the person's perception and cognitive processing of emotions of others
 - Scales: managing emotions, theory of mind, externalizing bias, personalizing bias

Questions:

- Do these differentiate normal from patient groups?
- Can they distinguish between schizophrenic & schizoaffective
- If so, this could be a major finding.

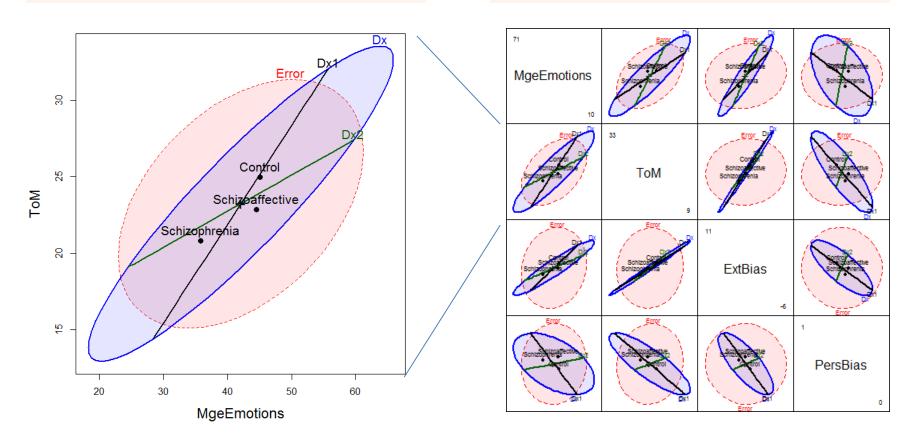
Social cognitive measures

Test contrasts: Dx1 = Normal vs. Patient; Dx2 = Schizo vs. Schizoaffective

Visualize me: data space

```
heplot(SC.mlm,
hypotheses=list("Dx1", "Dx2"),...)
```

```
pairs(SC.mlm,
hypotheses=list("Dx1", "Dx2"),...)
```



The groups are ordered Schizo < ScAffective < Control on these measures

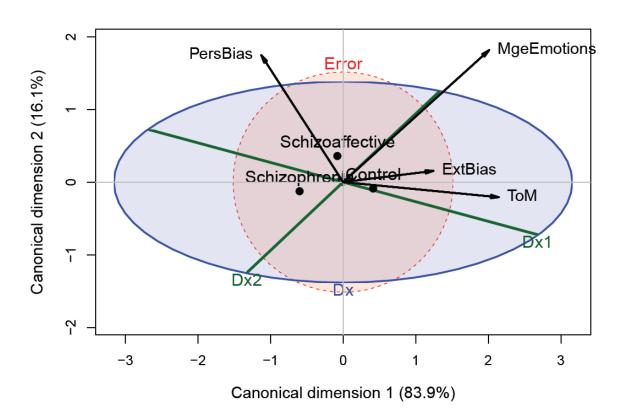
One of these vars is not like the others!

Visualize me: canonical space

Contrasts:

Dx1 : Control vs. patients. Controls > patients on MgeEmotions, ExtBias, ToM

Dx2: Schizo vs. schizoaffective.



Can1: group order

Can2: Schizoaffective

vs. others

Model checking & remedies

- The MLM assumes residuals are multivariate normal
 - → Squared Mahalanobis distances

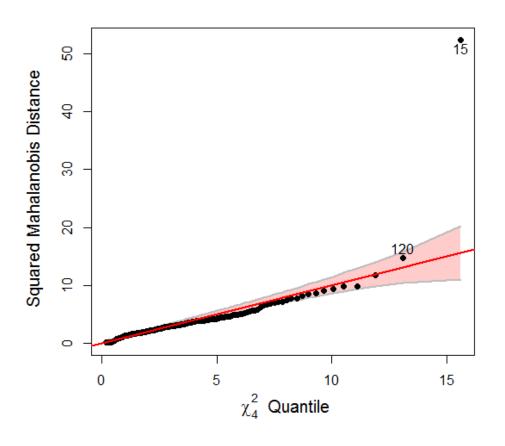
$$D_{M}^{2}(\mathbf{y}_{i}) = (\mathbf{y}_{i} - \overline{\mathbf{y}})^{T} \mathbf{S}^{-1}(\mathbf{y}_{i} - \overline{\mathbf{y}}) \sim \chi_{p}^{2} \text{ with p d.f.}$$

- → a quantile quantile plot of ordered D^2_M (\mathbf{y}_i) vs. quantiles of χ^2_p should plot as straight line
- Outliers are readily apparent
- plots: heplots::cqplot()
- Influence plots
 - mvinfluence::influence() calculates multivariate analogs of influence measures

Social cog: cqplot

heplots::cqplot() creates a chi-square QQ plot from a MLM

cqplot(SC.mlm, id.n=2)



One observation appears as an extreme outlier.

This was a case w/ ExtBias = -33, but valid range = (-10, +10)

Refitting w/o case 15:
Overall & DX1 tests still OK ©
Dx2 test: p=0.074, now NS \odot

Social cog: Influence

mvinfluence::influencePlot() creates a multivariate analog of an influence plot

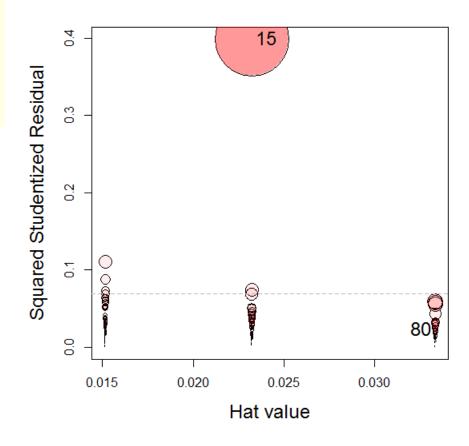
```
>library(mvinfluence)
>influencePlot(SC.mlm, ...)

H Q CookD L R

15 0.0233 0.3985 0.4202 0.0238 0.4080
80 0.0333 0.0233 0.0352 0.0345 0.0241
```

Case 15 stands out as hugely influential

The 3 columns of circles correspond to the 3 groups



Robust MLMs

- Robust methods for univariate LMs are now well-developed and implemented
 - → proper SEs, CIs and hypothesis tests
- Analogous methods for multivariate LMs are a current hot research topic
- The heplots package now provides robmlm() for the fully general MLM (MANOVA, MMReg)
 - Uses simple M-estimator via IRLS
 - Weights: calculated from Mahalanobis D^{2} , a robust covariance estimator and weight function, $\psi(D^2)$

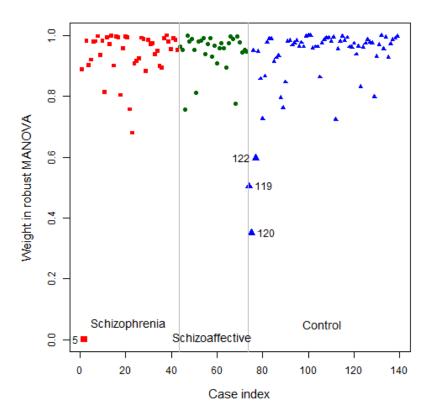
$$D^2 = (\mathbf{Y} - \overline{\mathbf{Y}})^T \mathbf{S}_{\text{robust}}^{-1} (\mathbf{Y} - \overline{\mathbf{Y}}) \sim \chi_p^2$$

Downside: SEs, p-values only approximate

Robust MLMs

SC.rlm <- robmlm(cbind(MgeEmotions, ToM, ExtBias, PersBias) ~ Dx, data=SocialCog)

Observation weights

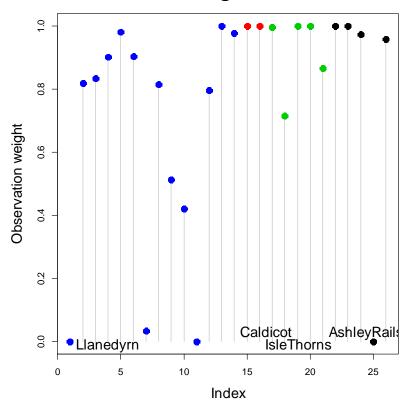


Approx test of Dx2 in robust model

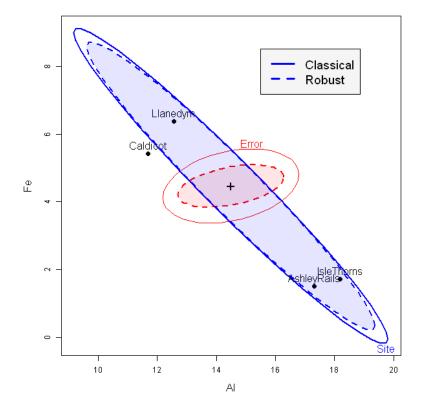
Robust MLMs: Pottery data

- > pottery.mod <- lm(cbind(Al,Fe,Mg,Ca,Na)~Site, data=Pottery)</pre>
- > pottery.rmod <- robmlm(cbind(Al,Fe,Mg,Ca,Na)~Site, data=Pottery)</pre>

Observation weights



overlaid HE plots



MMRA example: PA tasks & ability

- Rohwer data from Timm (1975)
- How well do paired associate (PA) tasks predict performance on measures of aptitude & achievement in kindergarten children?
 - Samples: 69 children in two groups (schools): 'Lo' | 'Hi' SES
 - Outcomes (Y):
 - Scholastic aptitude test (SAT)
 - Peabody picture vocabulary test (PPVT)
 - Raven progressive matrices (Raven)
 - Predictors (X): Scores (0—40) on PA tasks where the stimuli were:
 - named (n), still (s), named-still (ns), named-action (na), sentence-still (ss)

```
> data("Rohwer", package="heplots")
> car::some(Rohwer, n=5)
  group SES SAT PPVT Raven n s ns na ss
         Lo
            8
                 68
                            0 10 19 14
      1 Lo 49 74
                       11 0
                           0 7 16 13
17
      1 Lo 19 66
                       13 7 12 21 35 27
52
      2 Hi 38 66
                            0 3 16 11
      2 Hi
                 55
                       16 4 7 19 20 13
            8
```

```
> Rohwer2 <- subset(Rohwer, subset=SES=="HI")</pre>
```

Having a group factor makes the analysis more complicated (MANCOVA)

Start with analysis of the Hi SES group

Why not univariate models?

```
rohwer.mod1 <- lm(SAT ~ n + s + ns + na + ss, data = Rohwer2)
rohwer.mod2 <- lm(PPVT ~ n + s + ns + na + ss, data = Rohwer2)
rohwer.mod3 <- lm(Raven ~ n + s + ns + na + ss, data = Rohwer2)
library(stargazer)
stargazer(rohwer.mod1, rohwer.mod2, rohwer.mod3, type="text", ...)</pre>
```

Univariate regression models for Rohwer data			
	Dependent variable:		
	SAT	PPVT	Raven
n s ns na ss	3.26* 3.00 -5.86*** 5.67*** -0.62	0.07 0.37 -0.37 1.52* 0.41	0.06 0.49** -0.16 0.12 -0.12
R2 F Statistic (df = 5; 26) ====================================	0.56 6.54*** ======= *p<0.05;	0.35 2.85* ======= **p<0.01;	0.31 2.32 ======== ***p<0.001

Results are disappointing

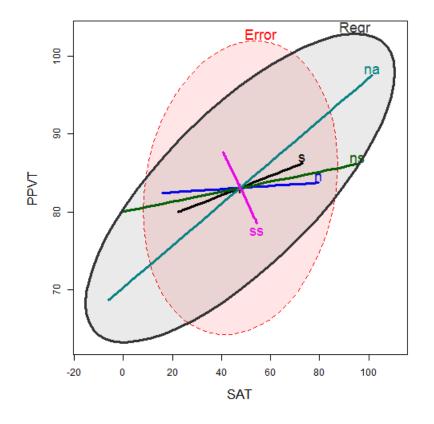
- Only model for SAT highly signif.
- Only a few coefs. signif.
 ≠0

MANOVA tests

```
> rohwer.mlm <- lm(cbind(SAT, PPVT, Raven) \sim n + s + ns + na + ss, data=Rohwer2)
> Anova(rohwer.mlm)
                                                                 Much better!
Type II MANOVA Tests: Pillai test statistic
   Df test stat approx F num Df den Df Pr(>F)
                   2.02
         0.202
                                   24 0.1376
n
                                                                 Multivariate tests:
s 1 0.310 3.59 3 24 0.0284 *
                                                                    pool evidence for all
ns 1 0.358 4.46 3 24 0.0126 * na 1 0.465 6.96 3 24 0.0016 **
                                                                    Ys
                         3 24 0.5173
ss 1 0.089 0.78
                                                                   take correlations of Ys
                                                                    into account
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Can also test overall hypothesis, H_0 : **B** = **0** (all coefs = 0)

Visualize me!



Each predictor gives a 1 df test -> **H**_i ellipse is a line

E here is a 3D ellipsoid (rank(E) = min(p,q))

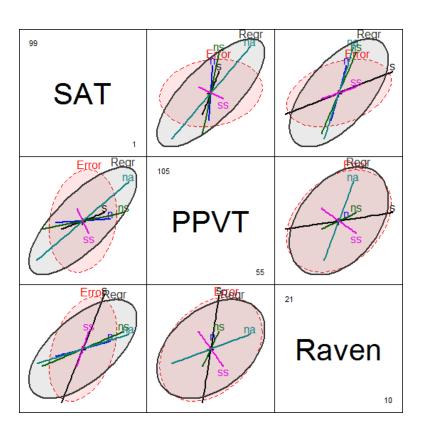
Interpretation:

- Any H ellipse that protrudes outside E ellipse is significant by Roy's test
- Length of each H_i line ≈ strength of association
- Orientation of each H_i line shows relation of X_i to the two Y_i responses shown.

pairs.mlm() plot

View all pairwise HE plots

pairs(rohwer.mlm, hypotheses=hyp, col=cols, fill=TRUE, fill.alpha=0.1, ...)



Can now understand more subtle aspects

SAT is best predicted overall, but relation with PA tests varies

The na & ns tasks are strongest for SAT

Raven is weakly predicted

Canonical correlations

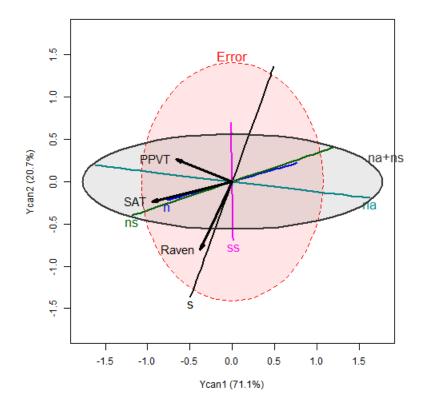
For quantitative (X, Y) data, canonical correlation analysis is an alternative to MMRA It finds the weighted sums of the Y variables most highly correlated with the Xs

```
> X <- Rohwer2[, 6:10] # X variables for High SES students
> Y <- Rohwer2[, 3:5] # Y variables for High SES students
> (cc <- cancor(X, Y, set.names=c("PA", "Ability")))</pre>
Canonical correlation analysis of:
              PA variables: n, s, ns, na, ss
              Ability variables: SAT, PPVT, Raven
 with
   CanR CanRSQ Eigen percent
                                cum
1 0.7710 0.5944 1.4654 71.080
                              71.08 ***************
2 0.5465 0.2987 0.4259 20.659
                              91.74 *******
3 0.3815 0.1455 0.1703 8.261 100.00 ***
Test of HO: The canonical correlations in the
current row and all that follow are zero
    CanR LR test stat approx F numDF denDF Pr(> F)
              0.24307 2.9738
1 0.77096
                                 15 66.655 0.001154 **
              0.59926 1.8237 8 50.000 0.094538 .
2 0.54652
3 0.38147
              0.85448 1.4759
                                  3 26.000 0.244178
```

Two dimensions acct for 91.7% of (X,Y) association

Only Can1 is significant

Visualize CCA in HE plot



Residuals are uncorrelated in canonical space

H ellipses for X terms same as in ordinary HE plots – outside **E** ellipse *iff* signif. by Roy's test

Variable vectors for Ys: correlations with canonical variables Ycan1, Ycan2

- SAT & PPVT: mainly Ycan1
- Raven: more aligned with Ycan2

MANCOVA & homogeneity of regression

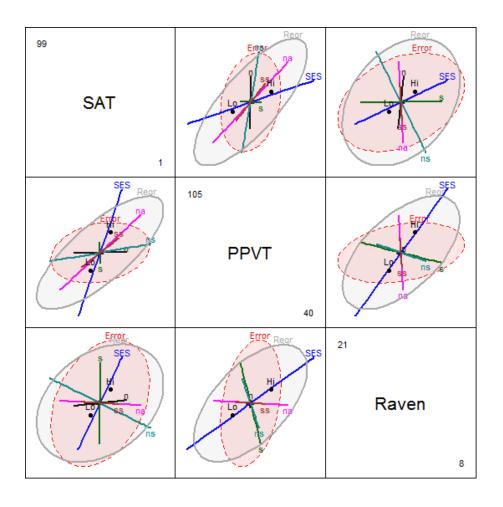
- With a group variable (SES) can test differences in means (intercepts)
 - rohwer.mod <- lm(cbind(SAT, PPVT, Raven) ~ SES + n + s + ns + na + ss, data=Rohwer)
 - This assumes that slopes (B) are the same for both groups (homogeneity of regression)
- Can test for equal slopes by adding interactions of SES with Xs
 - rohwer.mod1 <- lm(cbind(SAT, PPVT, Raven) ~ SES * (n + s + ns + na + ss))</p>
- Or, fit separate models for each group

MANCOVA

Fit the MANCOVA model & test hypotheses

```
> rohwer.mod <- lm(cbind(SAT, PPVT, Raven) ~ SES + n + s + ns + na + ss,
                 data=Rohwer)
> Anova(rohwer.mod)
Type II MANOVA Tests: Pillai test statistic
   Df test stat approx F num Df den Df Pr(>F)
         0.379
                  12.18
                            3
                                 60 2.5e-06 ***
SES
   1
      0.040 0.84
                            3
                                 60 0.4773
n
       0.093 2.04
                                 60 0.1173
S
ns 1
      0.193 4.78
                                 60 0.0047 **
                            3
      0.231 6.02
                                 60 0.0012 **
na
       0.050 1.05
                                 60 0.3770
SS
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Visualize effects



The SES effect is positive for all Y variables
Hi SES group > Lo SES group

Fit model with interactions

Fit heterogeneous regression model with SES interactions

```
> rohwer.mod1 <- lm(cbind(SAT, PPVT, Raven) ~ SES * (n + s + ns + na + ss),
                   data=Rohwer)
> Anova(rohwer.mod1)
Type II MANOVA Tests: Pillai test statistic
       Df test stat approx F num Df den Df Pr(>F)
             0.391
                      11.78
                                 3
                                       55 4.5e-06
SES
                                       55 0.20638
             0.079
                       1.57
n
             0.125
                       2.62
                                       55 0.05952
S
                                                            OK, as expected
             0.254
                       6.25
                                       55 0.00100
ns
             0.307 8.11
                                       55 0.00015 ***
na
             0.060
                   1.17
                                       55 0.32813
SS
            0.072
                   1.43
                                       55 0.24417
SES:n
                                 3
                       2.02
            0.099
                                       55 0.12117
SES:S
                                 3
                                                            Hmm ???
SES:ns
           0.118
                       2.44
                                       55 0.07383
                       3.18
                                 3
            0.148
                                       55 0.03081 *
SES:na
SES:ss
            0.057
                       1.12
                                       55 0.35094
               0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Signif. codes:
```

Test interactions

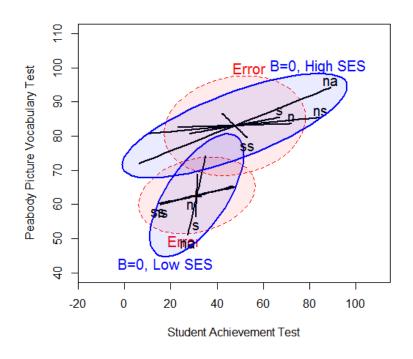
Can test all interactions simultaneously with linear Hypothesis() Do I need any interaction terms?

I use 'grep' trick here to find the names of coefficients like 'SES:' containing a ':'

Evidence shows that some slopes differ for Hi/Lo SES

Fit separate models

Fitting a model for each group allows all slopes to differ Also allows within-group covariances to differ

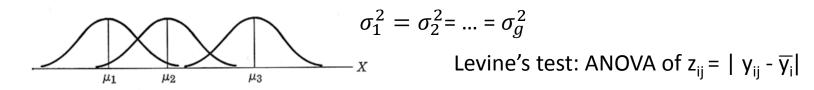


For SAT & PPVT:

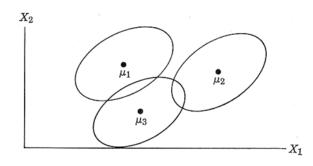
- means higher for Hi SES
- within-group covariance larger for Hi SES
- slopes of predictors smaller for Hi SES
 → SAT more important for this group.

Homogeneity of (co)variances

ANOVA assumes equality of residual variances



MANOVA: assumes equality of covariance matrices



$$\Sigma_1 = \Sigma_2 = \dots = \Sigma_g$$

Box's M test:
$$M = M$$

Box's M test:
$$M = (N-g) \ln |\mathbf{S}_P| - \sum_{i=1}^g (n_i - 1) \ln |\mathbf{S}_i|$$

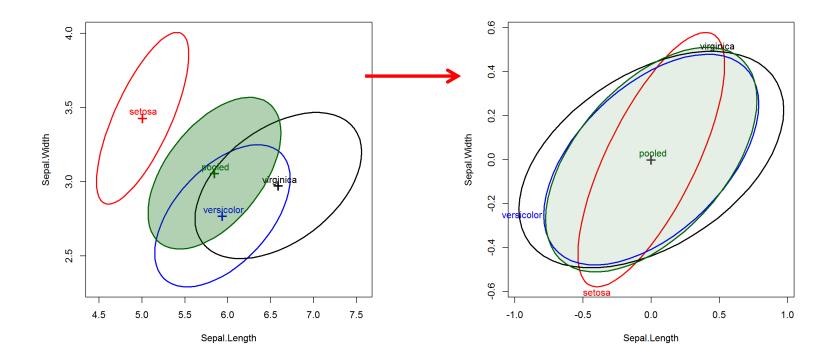
$$-2 \ln(M)^{\sim} \chi^{2}_{df}$$

See: http://www.datavis.ca/papers/EgCov-TAS.pdf

Visualizing covariance matrices

Visualize covariance ellipses in data space Center to see pure differences in size & shape

```
covEllipses(iris[,1:2], iris$Species, ...)
covEllipses(iris[,1:2], iris$Species, center=TRUE, ...)
```

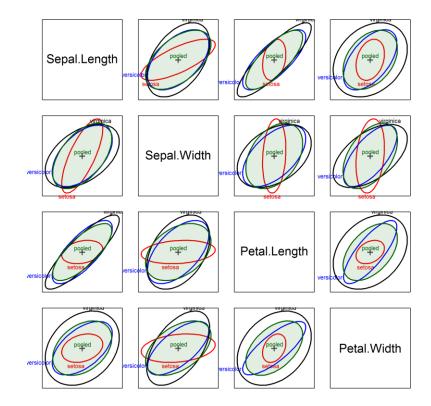


View all pairs

covEllipses(iris[,1:4], iris\$Species, center=TRUE, variables=1:4, ...)

In all cases, setosa stands out as different from the others

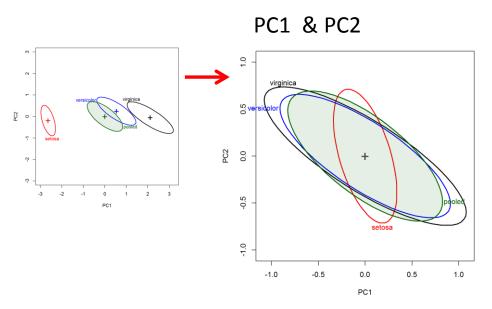
- sometimes correlation differs
- sometimes smaller variance(s)



Visualize in PCA space

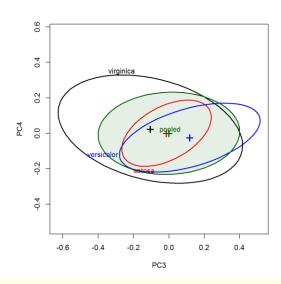
PCA projects the data into an orthogonal space accounting for maximum variance Covariance ellipses show the differences among groups in this space

Surprisingly, the small dimensions contribute largely to Box's M test.



iris.pca <- prcomp(iris[,1:4])
covEllipses(iris.pca\$x, iris\$Species, ...)
covEllipses(iris.pca\$x, iris\$Species, center=TRUE, ...)</pre>

PC3 & PC4

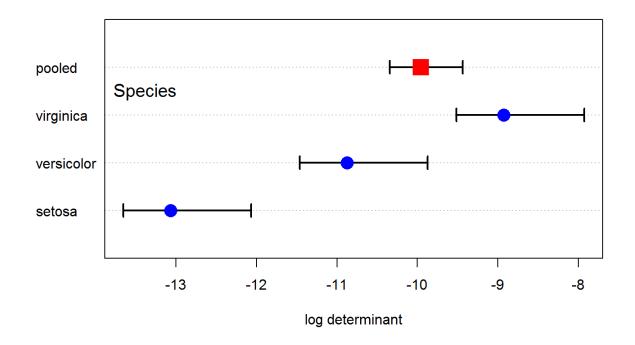


covEllipses(iris.pca\$x, iris\$Species, center=TRUE, variables=3:4, ...)

Visualizing Box's M test

Box's test is based on a comparison of the log $|S_i|$ relative to log $|S_p|$: plot them!

```
iris.boxm <- boxM(iris[, 1:4], iris[, "Species"])
plot(iris.boxm, gplabel="Species")</pre>
```



Cls based on an asymptotic CLT ≈ distribution of ln|S| (Cai, Liang, and Zhou 2016) (Thx: Augustine Wong)

Unsolved: Bootstrap CI

Summary

- MANOVA tests of MLMs are easily visualized in HE plots
 - Contrasts among groups can be easily shown
 - Canonical plots show data in 2D/3D space of max. group differences
 - Robust methods can help guard against outliers
- MMRA models
 - Visualize effects of quant. predictors as lines in data space
 - Test & visualize any linear hypothesis
 - Canonical correlations: visualize in 2D/3D of max. (X, Y) correlations
- Homogeneity of covariances
 - Visualize within-group S_i and pooled S_p by data ellipses
 - Visualize Box's M test by simple dot plot of |S_p|and |S_i|