004 - Exploring Data - Part II

EPIB 607

Sahir Rai Bhatnagar Department of Radiology McGill University

sahir.bhatnagar@mcgill.ca

slides compiled on September 7, 2021



Summarizing relationships between two variables

Approaches for summarizing relationships between two variables vary depending on variable types:

- Two numerical variables
- Two categorical variables
- One numerical variable and one categorical variable

Two numerical variables and the correlation coefficient

Two categorical variables and contingency tables

A numerical variable and a categorical variable

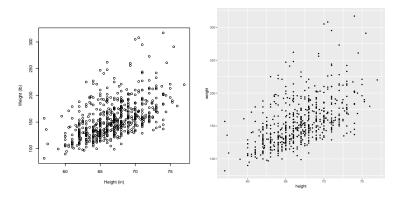
Summary

Scatterplots

```
library(ggplot2); library(oibiostat);
data(famuss)

plot(famuss$height, famuss$weight, xlab = "Height (in)", ylab = "Weight (lb)")

ggplot(data = famuss, mapping = aes(x = height, y = weight)) +
    geom_point(size = 0.8, pch = 21)
```



• The **sample** correlation (*r*) between two variables *X* and *Y* is given by:

$$r = \frac{1}{n-1} \sum_{i=1}^{n} z_X \cdot z_Y \tag{1}$$

$$= \frac{1}{n-1} \sum_{i=1}^{n} \left(\frac{x_i - \bar{x}}{s_X} \right) \left(\frac{y_i - \bar{y}}{s_Y} \right) \tag{2}$$

- $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ the *n* paired sample values of *X* and *Y*
- z_X and z_Y are the sample Z-scores of the X and Y variables, respectively
- s_X and s_Y are the sample standard deviations of the X and Y variables, respectively
- \bar{x} and \bar{y} are the sample means of the X and Y variables, respectively

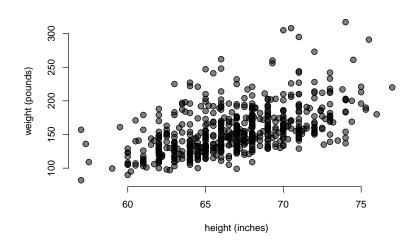
• The **sample** correlation (*r*) between two variables *X* and *Y* is given by:

$$r = \frac{1}{n-1} \sum_{i=1}^{n} z_X \cdot z_Y \tag{1}$$

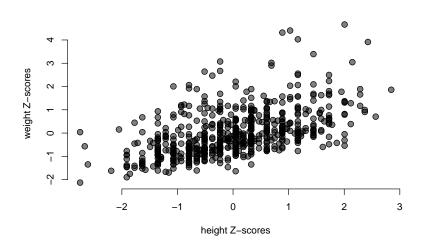
$$= \frac{1}{n-1} \sum_{i=1}^{n} \left(\frac{x_i - \bar{x}}{s_X} \right) \left(\frac{y_i - \bar{y}}{s_Y} \right) \tag{2}$$

- $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$ the *n* paired sample values of *X* and *Y*
- z_X and z_Y are the sample Z-scores of the X and Y variables, respectively
- s_X and s_Y are the sample standard deviations of the X and Y variables, respectively
- \bar{x} and \bar{y} are the sample means of the X and Y variables, respectively
- The correlation coefficient quantifies the strength of a linear trend.

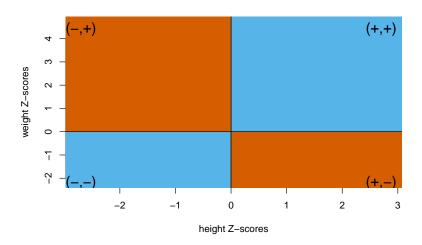
Plot of weight vs. height in famuss dataset



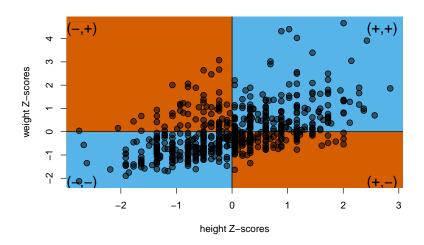
Plot of Z-scores weight vs. Z-scores height in famuss dataset



Partition the graph into four quadrants (x, y)



Correlation depends on which quadrants the points are on



• The correlation coefficient *r* takes on values between -1 and 1.

- The correlation coefficient *r* takes on values between -1 and 1.
- The closer r is to ± 1 , the stronger the linear association.

- The correlation coefficient *r* takes on values between -1 and 1.
- The closer r is to ± 1 , the stronger the linear association.
- Two variables *X* and *Y* are
 - ightharpoonup positively associated if *Y* increases as *X* increases (r > 0)
 - ▶ <u>negatively associated</u> if Y decreases as X increases (r < 0)

- The correlation coefficient *r* takes on values between -1 and 1.
- The closer r is to ± 1 , the stronger the linear association.
- Two variables *X* and *Y* are
 - ightharpoonup positively associated if Y increases as X increases (r > 0)
 - negatively associated if Y decreases as X increases (r < 0)
- Since the formula for calculating the correlation coefficient standardizes the variables, changes in scale or units of measurement will not affect its value

Exercise: Show mathematically that the correlation (r) is bounded by -1 and 1

Exercise: Show mathematically that the correlation (r) is bounded by -1 and 1

Consider that we can't have higher correlation than when we compare a list to itself (perfect correlation).

Correlation and Simple linear Regression

• If we are predicting a random variable *Y* knowing the value of another variable *X* = *x* using a regression line, then the formula for the regression can be given by:

$$\left(\frac{Y-\bar{y}}{s_Y}\right) = r\left(\frac{x-\bar{x}}{s_X}\right) \tag{3}$$

This can be rewritten as:

$$Y = \bar{y} + r \left(\frac{x - \bar{x}}{s_X} \right) s_Y \tag{4}$$

Correlation in R

• Correlation between weight and height in the famuss dataset:

```
cor(famuss$height, famuss$weight)
## [1] 0.53
```

Correlation in R

• Correlation between weight and height in the famuss dataset:

```
cor(famuss$height, famuss$weight)
## [1] 0.53
```

 We can also obtain the correlation between weight and height from a simple linear regression:

Correlation in R.

• Correlation between weight and height in the famuss dataset:

```
cor(famuss$height, famuss$weight)
## [1] 0.53
```

 We can also obtain the correlation between weight and height from a simple linear regression:

• Exercise: calculate the correlation coefficient from the regression coefficient for weight.

Let's remind ourselves about random variability

- In many cases, we do not observe data for the entire population of interest but rather for a random sample.
- As with the mean and standard deviation, the sample correlation is the most commonly used estimator of the population correlation.
- This implies that the correlation we compute and use as a summary is a random variable.

Let's remind ourselves about random variability

Lets create a pseudo population from the 595 observations by sampling with replacement, and calculate the correlation. Lets repeat this process 1000 times:

```
hist(R, breaks = 20, col = "lightblue", xlab = "correlation",
main = "Distribution of samples of size 595")
abline(v = mean(R), col = "red", lwd = 2)
abline(v = quantile(R, probs = c(0.025, 0.975)), col = "blue",
lty = 2, lwd = 2)
```

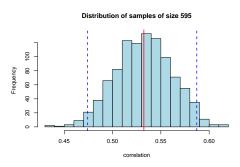
```
mean(R)

## [1] 0.53

quantile(R, probs = c(0.025, 0.975))

## 2.5% 98%

## 0.47 0.58
```



Another example: NHANES²

- The National Health and Nutrition Examination Survey (NHANES)
 consists of a set of surveys and measurements conducted by the US
 CDC to assess the health and nutritional status of adults and children
 in the United States.
- The following example uses data from a sample of 500 adults (individuals ages 21 and older) from the NHANES dataset¹.

¹The sample is available as nhanes.samp.adult.500 in the R oibiostat package

² http://www.cdc.gov/nchs/nhanes.htm

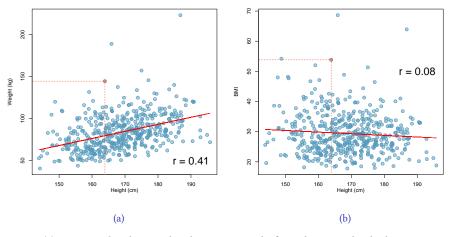


Figure: (a) A scatterplot showing height versus weight from the 500 individuals in the sample from NHANES. One participant 163.9 cm tall (about 5 ft, 4 in) and weighing 144.6 kg (about 319 lb) is highlighted. (b) A scatterplot showing height versus BMI from the 500 individuals in the sample from NHANES. The same individual highlighted in (a) is marked here, with BMI 53.83. Fitted regression lines are shown in red with correlation coefficient r. BMI = weight/height² ×703.

• The formulas above are for a <u>particular sample</u>, hence the lower case letters r, x, y. In statistical terms, r is the **estimator** for the population-level correlation ρ (the **estimand**) of the random variables X and Y. The actual value of the sample correlation is denoted by \hat{r} and is called the **estimate**

- The formulas above are for a <u>particular sample</u>, hence the lower case letters r, x, y. In statistical terms, r is the **estimator** for the population-level correlation ρ (the **estimand**) of the random variables X and Y. The actual value of the sample correlation is denoted by \hat{r} and is called the **estimate**
- This implies that we are not 100% confident in our estimate and therefore should provide a confidence interval as well.

- The formulas above are for a <u>particular sample</u>, hence the lower case letters r, x, y. In statistical terms, r is the **estimator** for the population-level correlation ρ (the **estimand**) of the random variables X and Y. The actual value of the sample correlation is denoted by \hat{r} and is called the **estimate**
- This implies that we are not 100% confident in our estimate and therefore should provide a confidence interval as well.
- A strong linear relationship is not necessarily a **causal** relationship, that is, just because $r \approx 1$ (or $r \approx -1$) does not mean that x **causes** changes in y (we may have a *spurious* correlation).

- The formulas above are for a <u>particular sample</u>, hence the lower case letters r, x, y. In statistical terms, r is the **estimator** for the population-level correlation ρ (the **estimand**) of the random variables X and Y. The actual value of the sample correlation is denoted by \hat{r} and is called the **estimate**
- This implies that we are not 100% confident in our estimate and therefore should provide a confidence interval as well.
- A strong linear relationship is not necessarily a **causal** relationship, that is, just because $r \approx 1$ (or $r \approx -1$) does not mean that x **causes** changes in y (we may have a *spurious* correlation).
- Just because $r \approx 0$ does not mean that that x and y are unrelated, merely that they are **uncorrelated**. That is, it is possible to construct examples where x and y have a strong functional relationship, but where r = 0.
- X, Y independent $\Rightarrow r_{XY} = 0$
- $r_{XY} = 0 \not\Rightarrow X$, Y are independent

Anscombe's quartet³

library(datasets);data("anscombe")

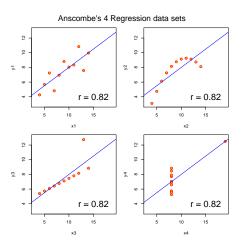
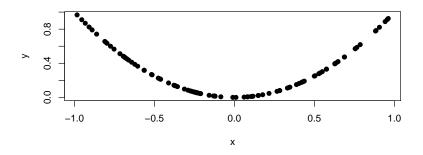


Figure: All four panels have the exact same linear correlation coefficient

 $^{{}^3\}mathrm{Anscombe, Francis J. (1973). \ Graphs \ in \ statistical \ analysis. \ The \ American Statistician, 27, 17–21. \ doi: 10.2307/2682899.}$

Zero linear correlation does not imply independence

```
set.seed(12)
x <- runif(100,-1,1)
y <- x^2
plot(x,y, pch = 19)</pre>
```



```
cor(x,y)
## [1] -0.023
```

Another	example of same	summary	statistics	but v	ery
different	relationships				

https://www.autodeskresearch.com/publications/samestats

Transformations to improve linear fit

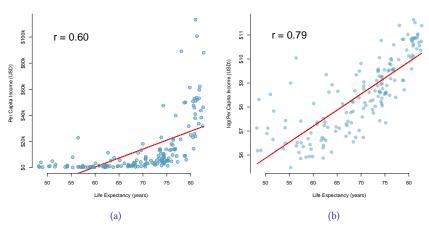


Figure: (a) per capita income vs. life expectancy (b) log per capita income vs. life expectancy. Fitted regression line in red with correlation coefficient r.⁴

⁴The World Development Indicators (WDI) is a database of country-level variables (i.e., indicators) recording outcomes for a variety of topics, including economics, health, mortality, fertility, and education

Rank correlation

The Pearson correlation, recall, is a measure of *linear* association. This may be undesirable for a number of reasons:

• *y* and *x* may be related, but not linearly (e.g., shape may be quadratic)

Rank correlation

The Pearson correlation, recall, is a measure of *linear* association. This may be undesirable for a number of reasons:

- *y* and *x* may be related, but not linearly (e.g., shape may be quadratic)
- one or both of y and x may be an ordered categorical variable (e.g., highest level of education attained, income category, age group, etc.) and the investigator may not wish to impose a particular numerical scale

Rank correlation

The Pearson correlation, recall, is a measure of *linear* association. This may be undesirable for a number of reasons:

- *y* and *x* may be related, but not linearly (e.g., shape may be quadratic)
- one or both of *y* and *x* may be an ordered categorical variable (e.g., highest level of education attained, income category, age group, etc.) and the investigator may not wish to impose a particular numerical scale
- A nonparametric approach may be preferred if *y* or *x* are thought not to be Normally distributed

We can overcome these concerns using a correlation that is based on the ranks of the data, called **Spearman's rank correlation**.

Spearman's rank correlation

This is most easily understood through the use of an example.

Suppose we want to examine the correlation between gestational age (GA) and birthweight (BW).

Infant	1	2	3	4	5	6	7	8
BW (g)	2621	2863	3322	3508	3518	3770	3784	3801
GA (days)	270	271	267	268	276	282	288	278
BW rank	1	2	3	4	5	6	7	8
GA rank	3	4	1	2	5	7	8	6

Spearman's rank correlation

Spearman's rank correlation is based on the squared differences in rank for each individual:

Infant	1	2	3	4	5	6	7	8
Rank by BW	1	2	3	4	5	6	7	8
Rank by GA	3	4	1	2	5	7	8	6
Difference	-2	-2	2	2	0	-1	-1	2
Difference ²	4	4	4	4	0	1	1	4

Then Spearman's rank correlation coefficient is computed to be

$$r_s = 1 - \frac{6\sum d^2}{n^3 - n}$$

In our example, this gives $r_s = 0.738$.

Spearman's rank correlation

Spearman's rank correlation is equivalent to calculating a Pearson's correlation on the ranks:

$$r = \text{Corr}(\text{Rank}_{GA}, \text{Rank}_{BW}) = 0.738$$

There is another rank correlation, Kendall's τ , which we will again learn by example.

We study the correlation between gestational age and birthweight.

Infant	1	2	3	4	5	6	7	8
BW (g)	2621	2863	3322	3508	3518	3770	3784	3801
GA (days)	270	271	267	268	276	282	288	278
BW rank	1	2	3	4	5	6	7	8
GA rank	3	4	1	2	5	7	8	6

Infant	1	2	3	4	5	6	7	8
Rank by b.weight	1	2	3	4	5	6	7	8
Rank by gest.age	3	4	1	2	5	7	8	6

First, we order the data according to one of the rankings (we chose to do so with birthweight).

Next, we sum the number of infants to the right of each cell with a **higher** ranking for the *other* variable (gestational age), and call this *P*:

$$P = 5 + 4 + 5 + 4 + 3 + 1 + 0 = 22$$

Then Kendall's rank correlation coefficient is computed to be

$$\tau = \frac{2 \times P}{\frac{1}{2}n(n-1)} - 1$$

In our example, this gives $\tau = 0.57$.

Then Kendall's rank correlation coefficient is computed to be

$$\tau = \frac{2 \times P}{\frac{1}{2}n(n-1)} - 1$$

In our example, this gives $\tau = 0.57$.

We can perform hypothesis testing on Kendall's τ ; the approximately Normal test statistic is

$$z = \frac{2 \times P}{\sqrt{n(n-1)(2n+5)/18}}$$

In our example, if we wish to test $H_0: \tau = 0$ vs. $H_A: \tau \neq 0$, this gives

$$z = \frac{2 \times P}{\sqrt{n(n-1)(2n+5)/18}}$$
$$= \frac{2 \times 22}{\sqrt{8 \times 7 \times 21/18}}$$
$$= 5.444$$

which yields a p-value of P(|Z|>5.444)<0.001, indicating that there is a statistically significant association as measured by Kendall's rank correlation between gestational age and birthweight.

Rank correlation

Notes:

 Both Spearman's and Kendall's correlations lie between −1 and 1; positive values correspond to a positive association, negative values to a negative association.

Rank correlation

Notes:

- Both Spearman's and Kendall's correlations lie between -1 and 1; positive values correspond to a positive association, negative values to a negative association.
- Both Spearman's and Kendall's correlations are nonparametric statistics.

Rank correlation

Notes:

- Both Spearman's and Kendall's correlations lie between -1 and 1; positive values correspond to a positive association, negative values to a negative association.
- Both Spearman's and Kendall's correlations are nonparametric statistics.
- Corrections for ties are required (beyond the scope of this course). R
 handles it for you.

Two numerical variables and the correlation coefficient

Two categorical variables and contingency tables

A numerical variable and a categorical variable

Summary

Two categorical variables

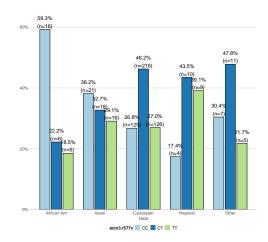
A contingency table summarizes data for two categorical variables:

```
tab1 <- table(famuss$race.
            famuss$actn3.r577x)
tab1
##
##
               CC CT
                      TT
    African Am 16 6
##
               21 18 16
##
    Asian
    Caucasian 125 216 126
##
    Hispanic 4 10 9
    Other
                7 11 5
##
addmargins(tab1)
##
##
                     TT Sum
##
    African Am 16 6 5
                          27
##
    Asian
               21 18 16 55
    Caucasian 125 216 126 467
    Hispanic 4 10
                         23
##
##
    Other
              7 11 5 23
              173 261 161 595
##
    Sum
```

Conditional distribution of genotype given race

The distributions we create this way are called **conditional distributions**, because they show the distribution of one variable for just those cases that satisfy a condition on another variable

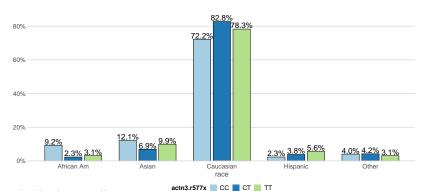
```
addmargins(
  prop.table(tab1, margin = 1)
##
##
##
    African Am 0.59 0.22 0.19 1.00
                0.38 0.33 0.29 1.00
    Asian
    Caucasian 0.27 0.46 0.27 1.00
    Hispanic
                0.17 0.43 0.39 1.00
##
                0.30 0.48 0.22 1.00
    Other
    Sum
                1.72 1.93 1.35 5.00
```



Conditional distribution of race given genotype

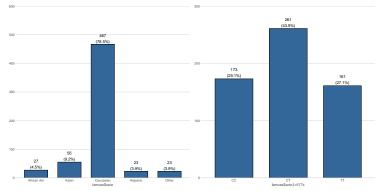
```
## ## CC CT TT Sum
## African Am 0.092 0.023 0.031 0.147
## Asiam 0.121 0.069 0.099 0.290
## Gaucasiam 0.723 0.828 0.783 2.333
## Hispanic 0.023 0.023 0.036 0.117
## Other 0.040 0.042 0.031 0.114
## Sum 1.000 1.000 1.000 3.000
```

```
sjPlot::plot_xtab(famuss$race, famuss$actn3.r577x, margin = "col", show.total = F, show.n = F)
```



Marginal distributions of race and genotype

Given a contingency table, the frequency distribution of one of the variables is called its **marginal distribution**.

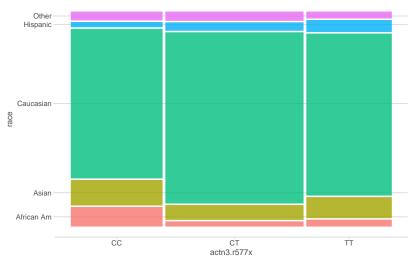


Mosaic plots

- A mosaic plot is a graphical display that allows you to examine the relationship among two or more categorical variables.
- The mosaic plot starts as a square with length one. The square is divided first into horizontal bars whose widths are proportional to the probabilities associated with the first categorical variable.
- Then each bar is split vertically into bars that are proportional to the conditional probabilities of the second categorical variable. Additional splits can be made if wanted using a third, fourth variable, etc.

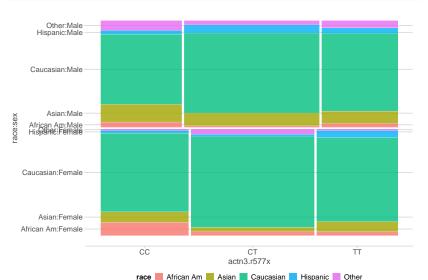
Mosaic plots - race and genotype

```
# devtools::install qithub("haleyjeppson/qqmosaic")
pacman::p load(ggmosaic)
ggplot(data = famuss) +
  geom_mosaic(aes(x = product(race, actn3.r577x),
                  fill = race))
```



Mosaic plots - race, genotype and sex

```
ggplot(data = famuss) +
geom_mosaic(aes(x = product(race, actn3.r577x),
    fill = race, conds = product(sex)),
    divider = mosaic("v"))
```



Two numerical variables and the correlation coefficien

Two categorical variables and contingency tables

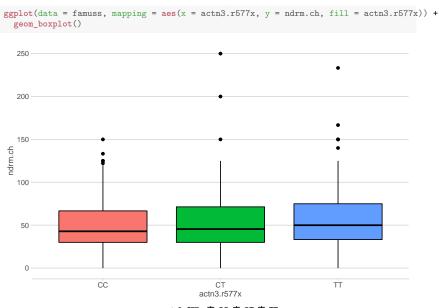
A numerical variable and a categorical variable

Summary

A numerical variable and a categorical variable

- <u>FAMuSS</u> was designed to study the relationship between genotype at the location r577x in the gene ACTN3 and muscle strength.
- Muscle strength was assessed by the percent change in non-dominant arm strength after resistance training (ndrm.ch).
- What visualization would be a good choice to make this comparison?

A numerical variable and a categorical variable



Correlations

```
cor(famuss$actn3.r577x, famuss$ndrm.ch)
## Error in cor(famuss$actn3.r577x, famuss$ndrm.ch): 'x' must be numeric
cor(as.numeric(famuss$actn3.r577x), famuss$ndrm.ch, method = "pearson")
## [1] 0.1
cor(as.numeric(famuss$actn3.r577x), famuss$ndrm.ch, method = "kendall")
## [1] 0.077
cor(as.numeric(famuss$actn3.r577x), famuss$ndrm.ch, method = "spearman")
## [1] 0.098
```

Two numerical variables and the correlation coefficien

Two categorical variables and contingency tables

A numerical variable and a categorical variable

Summary

Two types of variables:

Numeric: Discrete, Continuous

► Categorical: Ordinal, Nominal

Summary 45/47

Two types of variables:

▶ **Numeric**: Discrete, Continuous

Categorical: Ordinal, Nominal

 The collection of values for a numerical or categorical is called the distribution of that variable

Summary 45/47

- Two types of variables:
 - ▶ **Numeric**: Discrete, Continuous
 - Categorical: Ordinal, Nominal
- The collection of values for a numerical or categorical is called the distribution of that variable
- Measures of center include mean and median.
- Measures of spread include standard deviation, interquartile range
- Median and IQR are robust to outliers

Summary 45 / 47

• Two types of variables:

▶ Numeric: Discrete, Continuous

► Categorical: Ordinal, Nominal

- The collection of values for a numerical or categorical is called the distribution of that variable
- Measures of center include mean and median.
- Measures of spread include standard deviation, interquartile range
- Median and IQR are robust to outliers
- Histograms, boxplots, violin plots, and scatterplots are useful graphical summaries of numerical data, which can also be grouped by a categorical variable
- Bar plots, contingency tables, mosaic plots are useful summaries of categorical data

Summary 45/47 .

Summary of exploring data slides continued

- Correlation coefficient (*r*) quantifies the strength of a linear trend.
- The multiple R-squared in a simple linear regression output is equal to r^2 .
- Transformation (e.g. log) can produce better linear associations for highly skewed data. But be careful about the interpretation!

Summary 46 / 47

Summary of exploring data slides continued

- Correlation coefficient (*r*) quantifies the strength of a linear trend.
- The multiple R-squared in a simple linear regression output is equal to r^2 .
- Transformation (e.g. log) can produce better linear associations for highly skewed data. But be careful about the interpretation!
- Given a contingency table, the frequency distribution of one of the variables is called its marginal distribution
- Conditional distributions show the distribution of one variable for just those cases that satisfy a condition on another variable
- See https://www.r-graph-gallery.com/ and https://www.data-to-viz.com/ for a collection of graphical displays

Summary 46/47 •

Session Info

```
R version 4.0.2 (2020-06-22)
Platform: x86_64-pc-linux-gnu (64-bit)
Running under: Pop!_OS 20.10
Matrix products: default
BLAS: /usr/lib/x86_64-linux-gnu/openblas-pthread/libblas.so.3
LAPACK: /usr/lib/x86_64-linux-gnu/openblas-pthread/libopenblasp-r0.3.10.so
attached base packages:
                        graphics grDevices utils
[1] tools
              stats
                                                      datasets methods
[8] base
other attached packages:
 [1] ggmosaic_0.3.3
                         cowplot_1.1.0
                                              openintro 2.2.0
 [4] usdata 0.1.0
                         cherryblossom 0.1.0 airports 0.1.0
 [7] oibiostat 0.2.0
                         here 0.1
                                              NCStats 0.4.7
[10] FSA_0.8.30
                         forcats_0.5.1
                                              stringr_1.4.0
[13] dplyr_1.0.7
                                              readr 1.4.0
                         purrr 0.3.4
[16] tidyr_1.1.3
                         tibble_3.1.3
                                              ggplot2_3.3.5
[19] tidvverse 1.3.0
                         knitr 1.33
loaded via a namespace (and not attached):
  [1] readxl 1.3.1
                         backports_1.2.1
                                            plvr 1.8.6
  [4] lazveval 0.2.2
                         splines 4.0.2
                                            crosstalk 1.1.1
  [7] leaflet 2.0.3
                         TH.data 1.0-10
                                            digest 0.6.27
 [10] htmltools_0.5.1.1
                         productplots_0.1.1 fansi_0.5.0
 [13] magrittr_2.0.1
                         mosaicData 0.20.1
                                            mosaicCore 0.8.0
 [16] openxlsx_4.1.5
                         modelr 0.1.8
                                             sandwich 2.5-1
 [19] colorspace_2.0-2
                         blob 1.2.1
                                             rvest 1.0.0
 [22] ggrepel_0.8.2
                         haven 2.3.1
                                             xfun_0.25
 [25] cravon 1.4.1
                         isonlite 1.7.2
                                             lme4 1.1-23
 [28] survival 3.2-3
                         zoo 1.8-8
                                            glue_1.4.2
 [31] polyclip_1.10-0
                         gtable_0.3.0
                                             emmeans_1.5.1
                                            car_3.0-9
 [34] sjstats_0.18.0
                         sjmisc_2.8.5
 [37] ggformula_0.9.4
                         abind_1.4-5
                                            scales_1.1.1
 [40] mvtnorm_1.1-1
                         DBI_1.1.1
                                             mosaic_1.7.0
 [43] ggeffects_0.16.0
                         Rcpp_1.0.7
                                            viridisLite_0.4.0
 [46] xtable_1.8-4
                         performance_0.5.0
                                            ggstance_0.3.4
 [49] foreign_0.8-80
                         htmlwidgets_1.5.3
                                            httr_1.4.2
 [52] RColorBrewer_1.1-2 ellipsis_0.3.2
                                            pkgconfig_2.0.3
```

dbplur 1 A A

n+f8 1 2 2

[55] farver 2 1 0