Multivariate Analysis

Part 1: Conditional Relationships

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Agenda

- 1. Mutivariate
- 2. What is "conditional"?
- 3. (Re-)Introducing the data
- 4. Visualization Principles

Definition

- Multi + variate
 - Many + variables
 - Analysis of multiple variables
- When we analyze **multiple** variables, we are in the world of "conditional analysis"

What is conditional?

- Put simply: "conditional" means "depending on"
 - I.e., How does a variable of interest vary depending on some other variable?
 - \circ "Variable of interest": the **outcome** (or **dependent** variable Y)
 - \circ "Some other variable": the **predictor** (or **independent** variable X)
 - "Vary depending on": the relationship
- Mapping concepts into data science
 - The relationship between the outcome and the predictor

What is conditional?

- "Depending on" suggests a causal interpretation
 - High wages "depend on" education → education causes high wages
 - In theory, this is reasonable: students acquire skills in school which are valued by the labor market.
 - But the positive correlation between education and wages might also be "spurious"
 - Higher education AND higher wages are outcomes of some true cause (i.e., upbringing, SES, etc.)

NOTE: The logic for why a relationship might be spurious is itself CAUSAL.

(Re-)Introducing the Data

- Using the Michigan exit poll data
- Download pre-wrangled data from GitHub and save to your data folder.
- require(tidyverse) and readRDS() the data to mi_ep object

```
require(tidyverse)
mi_ep <- read_rds('../data/MI2020_ExitPoll_small.Rds')</pre>
```

Some Light Data Science

- The "gender gap" in Trump support
- Theory: Trump has expressed sexist views against women. Therefore, women should be less likely to support him.
 - NOTE the causal assumptions in this theory!
- Analysis: compare support for Trump among men and women
- But first, some quick data wrangling

Conditional Means

```
## # A tibble: 4 × 4
    preschoice
##
                                  SEX
                                         n PctSupport
                                <dbl> <int>
##
    <chr>>
                                                <dbl>
  1 Donald Trump, the Republican
                                    1 247
                                                 0.21
## 2 Donald Trump, the Republican
                                    2 212 0.18
  3 Joe Biden, the Democrat
                                                 0.26
                                    1 304
## 4 Joe Biden, the Democrat
                                       419
                                                 0.35
```

- Results are consistent with the theory
 - NB: results do not prove the theory

Conditional Means

- However, note that these proportions are out of all voters.
- This isn't directly addressing the theory
 - We want to know the proportion of women who supported Trump

```
MI_final_small %>%
  count(preschoice,SEX) %>%
  group_by(SEX) %>%
  mutate(totGender = sum(n)) %>%
  mutate(pctSupport = n / totGender)
```

```
# A tibble: 4 \times 5
## # Groups: SEX [2]
     preschoice
##
                                     SEX
                                              n totGender pctSu...<sup>1</sup>
##
     <chr>>
                                   <dhl> <int>
                                                    <int>
                                                            <db1>
  1 Donald Trump, the Republican
                                           247
                                                      551
                                                            0.448
  2 Donald Trump, the Republican
                                       2 212
                                                      631 0.336
  3 Joe Biden, the Democrat
                                           304
                                                      551
                                                            0.552
## 4 Joe Biden, the Democrat
                                           419
                                                      631
                                                            0.664
## # ... with abbreviated variable name ¹pctSupport
```

Additional Theorizing

- The strength of the theorized relationship might vary by age
 - Younger women might be more offended by Trump's casual sexism
 - Older women might be more inured to Trump's casual sexism
- Theory: the "gender gap" will be larger among younger voters
 - (But also recognize that younger Americans are generally more progressive...meaning that **both** younger men and women are more offended by Trump's casual sexism!)

Two-Way Conditional Means

We could just subset with filter()

```
## # A tibble: 4 × 4
## # Groups: SEX [2]
      SEX preschoice
                                         n PctSupport
##
  <dbl> <chr>
                                     <int>
##
                                               <db1>
        1 Donald Trump, the Republican
## 1
                                                0.44
## 2 1 Joe Biden, the Democrat
                                           0.56
## 3 2 Donald Trump, the Republican
                                                0.06
        2 Joe Biden, the Democrat
## 4
                                        15
                                                0.94
```

Two-Way Conditional Means

Or we could add AGE10 to the group by

```
MI_final_small %>%
  group_by(SEX, AGE10) %>%
  summarize(PctTrump = mean(TrumpVoter),.groups = 'drop') %>%
  mutate(PctTrump = round(PctTrump, digits =2))
```

```
## # A tibble: 22 × 3
##
       SEX AGE10 PctTrump
   <dbl> <dbl>
                   <dbl>
##
##
                  0.44
              2 0.423 0.42
##
##
              4 0.24
##
              5 0.42
##
              6 0.58
##
              7 0.54
##
##
              8 0.44
              9 0.39
##
##
        1 10
                    0.43
    ... with 12 more rows
```

Two-Way Conditional Means

A little hard to make comparisons

```
MI final small %>%
  group by(SEX, AGE10) %>%
  summarize(PctTrump = mean(TrumpVoter),.groups = 'drop') %>%
  spread(SEX,PctTrump) %>% rename(Male = `1`,Female = `2`)
```

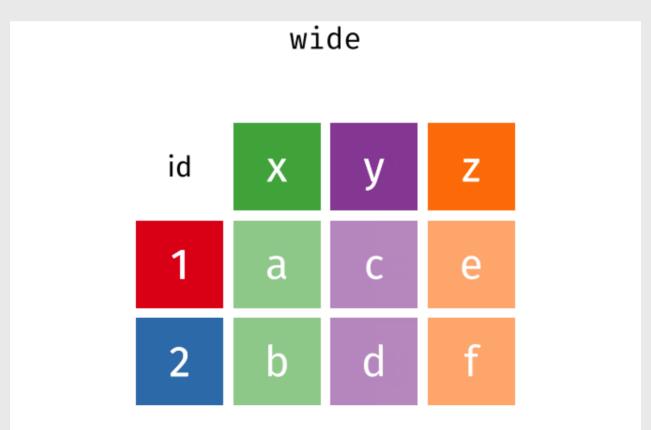
```
## # A tibble: 11 \times 3
     AGE10 Male Female
##
   <dbl> <dbl> <dbl>
##
         1 0.438 0.0625
##
##
     2 0.417 0.0714
##
     3 0.423 0.308
     4 0.241 0.294
##
##
     5 0.419 0.484
     6 0.583 0.4
##
##
     7 0.537 0.367
     8 0.443 0.263
##
##
         9 0.395 0.311
##
        10 0.425 0.387
        NA 0.667 0.571
##
```

Introducing spread() & gather()

- Data in R is either "long" or "wide"
- Long: One column for a categorical label and multiple rows
 - I.e., For each age group, we have one **row** for men and one **row** for women
- Wide: Multiple columns for each categorical label and a single row
 - I.e., For each age group, we have one column for men and one column for women
- In R, we can switch between wide and long with two functions:
 - 1. spread(): converts from long to wide
 - 2. gather(): converts from wide to long

spread([key],[value])

- key: categories that you want to make into columns
- value: values you want to put into these new colunms



spread()

```
MI_final_small %>%
  group_by(SEX, AGE10) %>%
  summarize(PctTrump = mean(TrumpVoter),.groups = 'drop') %>%
  spread(key = SEX,value = PctTrump,fill = NA) %>%
  rename(Male = `1`,Female = `2`)
```

```
## # A tibble: 11 × 3
##
     AGE10 Male Female
##
   <dbl> <dbl> <dbl> <dbl>
##
  1 1 0.438 0.0625
     2 0.417 0.0714
##
##
     3 0.423 0.308
##
     4 0.241 0.294
##
     5 0.419 0.484
##
     6 0.583 0.4
##
     7 0.537 0.367
     8 0.443 0.263
##
##
     9 0.395 0.311
## 10
        10 0.425 0.387
        NA 0.667 0.571
## 11
```

gather()

```
MI_final_small %>%
  group_by(SEX, AGE10) %>%
  summarize(PctTrump = mean(TrumpVoter),.groups = 'drop') %>%
  spread(key = SEX, value = PctTrump, fill = NA) %>%
  rename(Male = `1`, Female = `2`) %>%
  gather(SEX, PctTrump, -AGE10)
```

```
## # A tibble: 22 \times 3
##
  AGE10 SEX PctTrump
  <dbl> <dbl> <dbl>
##
    1 Male 0.438
##
##
     2 Male 0.417
##
    3 Male 0.423
##
    4 Male 0.241
     5 Male 0.419
##
##
    6 Male 0.583
  7 7 Male 0.537
##
##
    8 Male 0.443
##
       9 Male 0.395
## 10
      10 Male 0.425
## # ... with 12 more rows
```

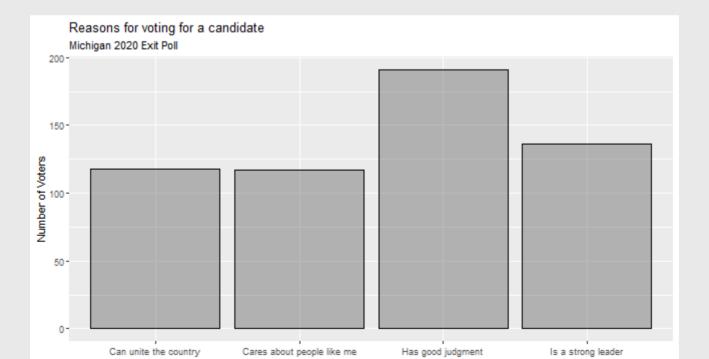
Save Summary for Later Use

```
SexAge <- MI_final_small %>%
  group_by(SEX, AGE10) %>%
  summarize(PctTrump = mean(TrumpVoter),.groups = 'drop')
SexAge %>% filter(SEX == 2)
```

```
## # A tibble: 11 × 3
        SEX AGE10 PctTrump
##
   <dbl> <dbl> <dbl> <dbl>
##
##
                 1 0.0625
           2
          2 2 0.0714
2 3 0.308
2 4 0.294
2 5 0.484
                 2 0.0714
##
##
##
##
##
                      0.4
##
                      0.367
##
                  8
                      0.263
##
                 9 0.311
##
                10 0.387
##
                NA
                      0.571
```

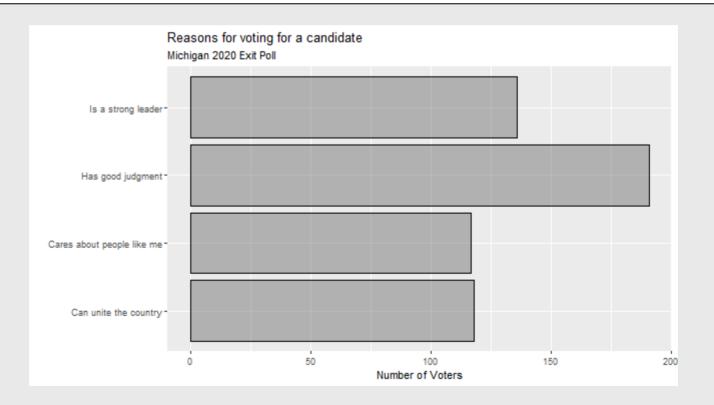
- Want to know reason for voting for candidate by vote choice
 - Quality: 4 category unordered
 - preschoice: 2 category unordered
- Some light data wrangling

```
toplot <- mi_ep %>%
    select(Quality,preschoice,SEX) %>%
    filter(grepl('Biden|Trump',preschoice)) %>%
    drop_na() %>%
    filter(Quality != "[DON'T READ] Don't know/refused")
```



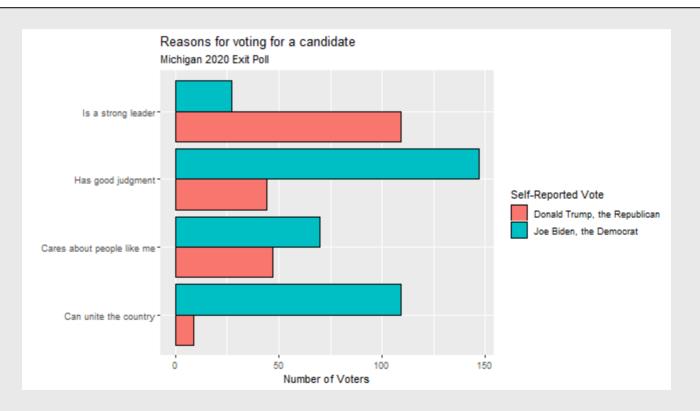
Can swap axes with coord_flip()

```
pReasonOverall + coord flip()
```



• fill and position = "dodge" for **conditional** analysis

pReasonChoice



What about if we do this by SEX?

```
toplot %>%
    ggplot(aes(x= preschoice, fill = SEX)) +
    labs(y = "Number of Respondents",x = "",
        title = "Vote by Respondent Sex",fill = "Sex") +
    geom_bar(position="dodge") + coord_flip()
```

```
## Warning: The following aesthetics were dropped during statistical
## transformation: fill
## i This can happen when ggplot fails to infer the correct
## grouping structure in the data.
## i Did you forget to specify a `group` aesthetic or to
## convert a numerical variable into a factor?
```



Be Attentive to class()

How is SEX stored in the data?

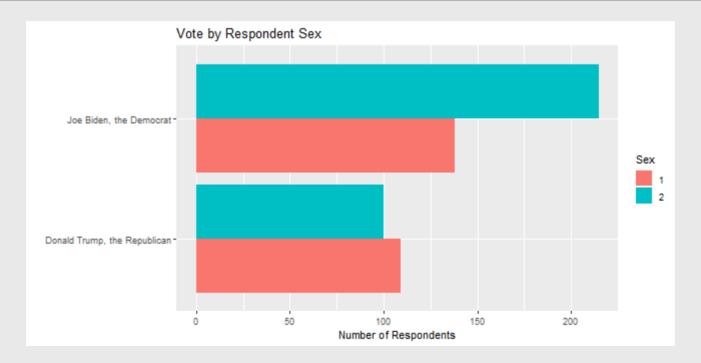
```
class(mi_ep$SEX)
```

```
## [1] "numeric"
```

Need to convert it to a character or factor

Be Attentive to class()

pVoteSex



• Why is this a bad visualization? Poorly labeled legend!

Continuous by Categorical

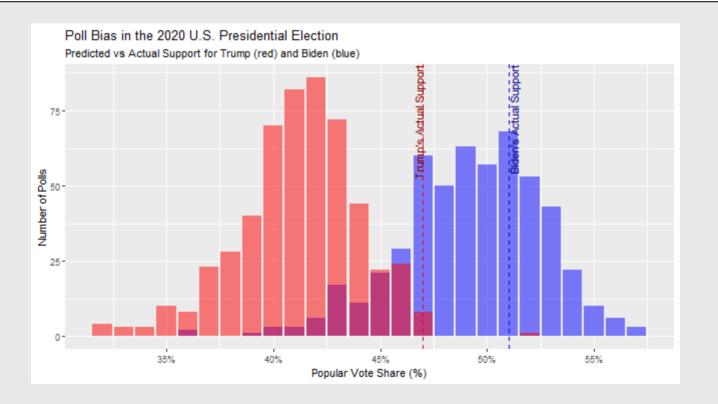
- Let's introduce a different dataset!
 - Download and open Pres2020 PV.Rds
 - Wrangle to get the popular vote margin, expressed in decimals

The Research Question

```
pRO <- poll %>%
 ggplot() +
  geom bar(aes(x = Biden*100),fill = 'blue',alpha = .5) +
  geom bar(aes(x = Trump*100), fill = 'red', alpha = .5) +
  geom vline(xintercept = 47,linetype = 'dashed',color= 'red') +
  geom vline(xintercept = 51,linetype = 'dashed',color= 'blue')+
  annotate(geom = 'text', x = c(47), y = Inf, angle = 90, hjust = 1, vjust
= 0, label = c("Trump's Actual Support"), color = 'darkred') +
  annotate(geom = 'text', x = c(51), y = Inf, angle = 90, hjust = 1, vjust
= 1, label = c("Biden's Actual Support"), color = 'darkblue') +
  labs(title = 'Poll Bias in the 2020 U.S. Presidential Election',
       subtitle = 'Predicted vs Actual Support for Trump (red) and
Biden (blue)',
       x = 'Popular Vote Share (%)',
       y = 'Number of Polls') +
  scale x continuous(breaks = seq(30,60,by = 5), labels = function(x)
paste0(x,'%'))
```

The Research Question

pRQ



The Research Question

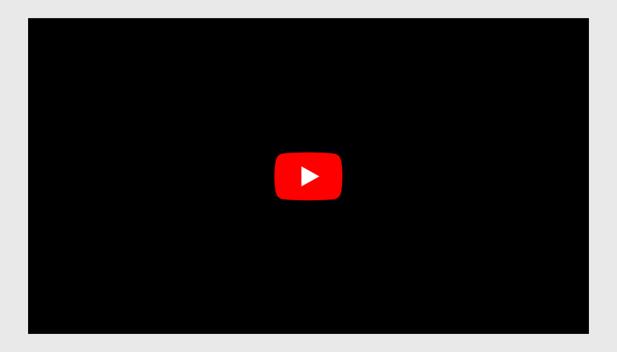
```
poll %>% # Proportion that under-predict
  summarise(propBidenUP = mean(Biden < .51),</pre>
           propTrumpUP = mean(Trump < .47))</pre>
## # A tibble: 1 × 2
    propBidenUP propTrumpUP
##
      <dbl> <dbl>
##
## 1
     0.612 0.983
poll %>% # Average under-prediction
  summarise(avgBidenErr = mean(.51 - Biden),
           avgTrumpErr = mean(.47 - Trump))
## # A tibble: 1 × 2
##
    avgBidenErr avgTrumpErr
      <dbl> <dbl>
##
## 1 0.0175 0.0577
```

- Research Question: Why do polls under-predict Trump more than Biden?
 - 1. Unrepresentative samples (how were respondents contacted?)
 - 2. Small samples (how many respondents?)
 - 3. Shy Trump Voters / trolls (lying respondents)
 - 4. Timing (closer to the election → less biased)

- A fifth explanation?
- Anti-Trump media!



• However...



- Theory #1: Does the "mode" of the survey matter?
 - I.e., if you only call people on landlines, who do you reach?
 - And how might they differ from the general population?
- Assumption 1: Younger people do not use landlines, meaning that surveys which rely on random digit dialing (RDD) will get disproportionately older respondents.
- Assumption 2: Younger voters are more progressive, making them less likely to support Trump.
- Theory: Surveys that use RDD will find more support for Trump than Biden.

Analyzing

Plot the Biden-Trump vote margin by mode type

```
poll %>%
  count(Mode)
```

```
## # A tibble: 9 × 2
   Mode
##
                          n
                      <int>
##
    <chr>
## 1 IVR
## 2 IVR/Online
## 3 Live phone - RBS
                       13
## 4 Live phone - RDD
                         51
## 5 Online
                        366
## 6 Online/Text
  7 Phone - unknown
## 8 Phone/Online
                         19
## 9 <NA>
                          29
```

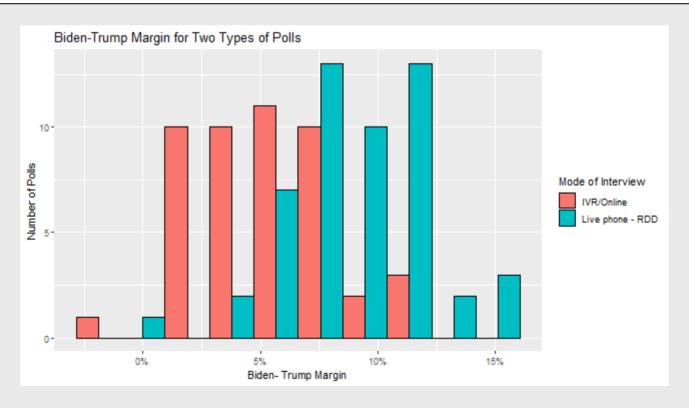
So many modes of interviewing people!

Analyzing

- For now, just focus on IRV/Online versus Live phone RDD
- Since margin is a continuous variable, use geom_histogram

Mode Matters!

pMode



• But results are **inconsistent** with our theory!

Visualization

• How can we improve this? Perhaps geom density() and geom vline()?

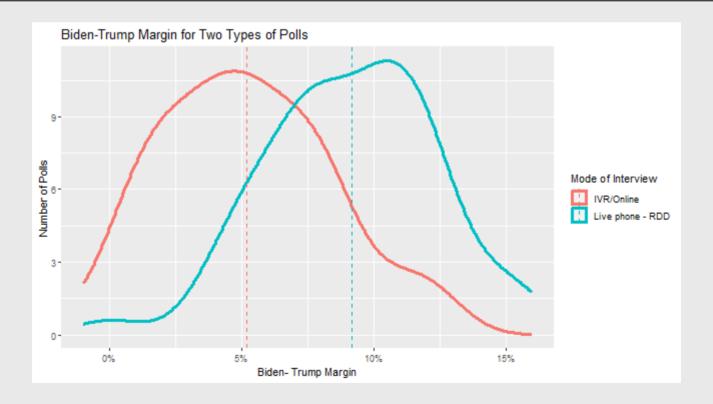
```
toplot <- poll %>%
  filter(Mode == "IVR/Online" | Mode == "Live phone - RDD")
pModeDens <- toplot %>%
  ggplot(aes(x= margin, color = Mode)) +
  labs(y = "Number of Polls",
       x = "Biden- Trump Margin",
       title = "Biden-Trump Margin for Two Types of Polls",
       color = "Mode of Interview") +
  geom density(1wd = 1.2) +
  scale_x_continuous(breaks=seq(-.1,.2,by=.05),
                     labels= scales::percent format(accuracy = 1)) +
 geom_vline(data = toplot %>%
               group by(Mode) %>%
               summarise(margin = mean(margin)),aes(xintercept =
margin,color = Mode),linetype = 'dashed')
```

```
## Warning: Using `size` aesthetic for lines was deprecated in
ggplot2
## 3.4.0.
```

Visualization

• How can we improve this? Perhaps geom_density() and geom_vline()?

pModeDens



- geom_histogram() and geom_density() less useful for more comparisons
- First, let's drop modes that were hardly used

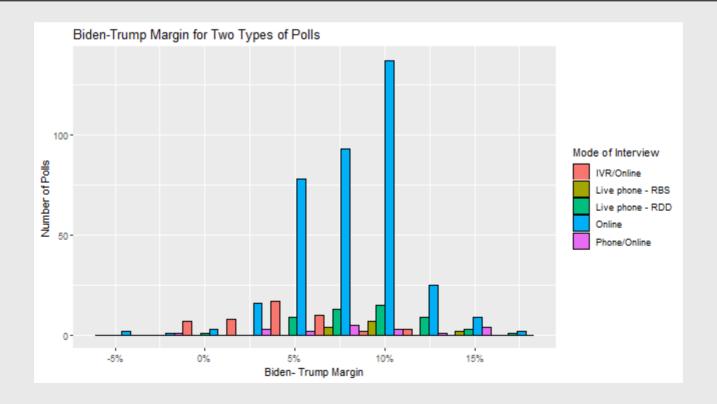
```
(toKeep <- poll %>%
  count(Mode) %>%
  filter(n > 5,
    !is.na(Mode)))
```

```
toplot <- poll %>% filter(Mode %in% toKeep$Mode)
```

How hard is geom histogram() with more categories?

• How hard is geom_histogram() with more categories?

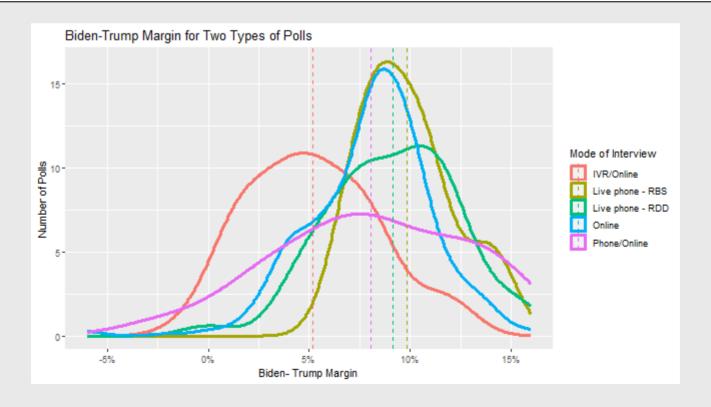
pModeHist



How hard is geom density() with more categories?

• How hard is geom_density() with more categories?

pModeDens



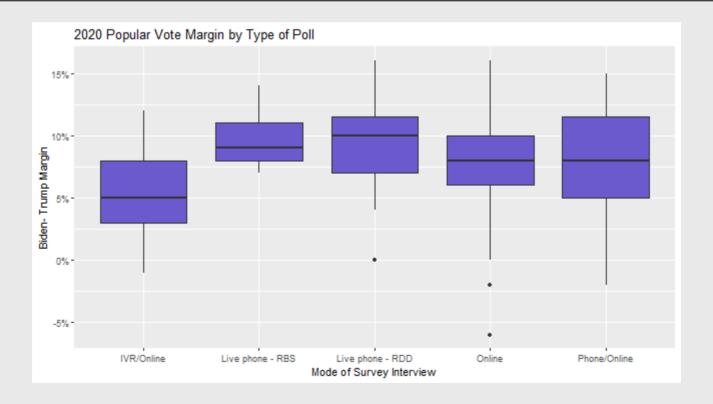
geom_boxplot()

More categories requires more compact ways of visualizing distributions

geom_boxplot()

More categories requires more compact ways of visualizing distributions

pModeBox



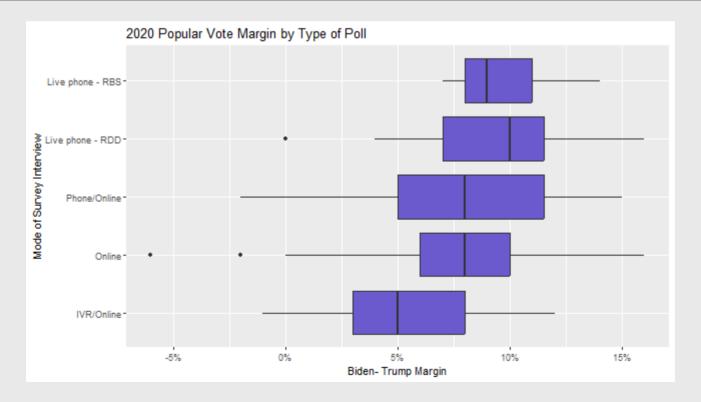
Ordering Unordered Categories

• We can use reorder() to arrange categories by the data

Ordering Unordered Categories

• We can use reorder() to arrange categories by the data

```
pModeBox + coord_flip()
```

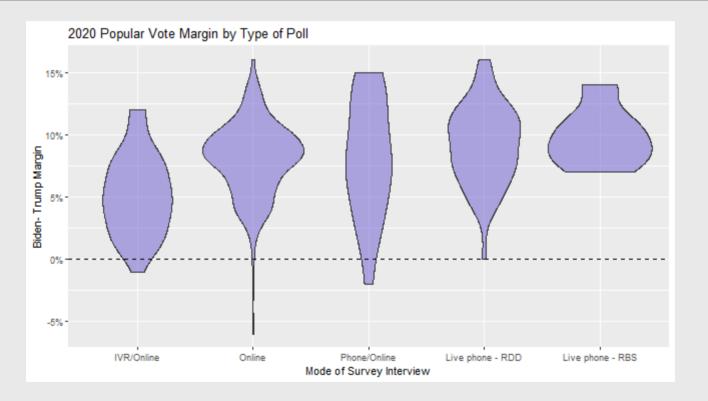


geom_violin()

- Boxplots are cleaner than densities and histograms for multiple categories
- But we lose ability to see distributions within the 80% box

geom_violin()

```
pModeViol + geom_hline(yintercept = 0,linetype = 'dashed')
```



Continuous by Continuous

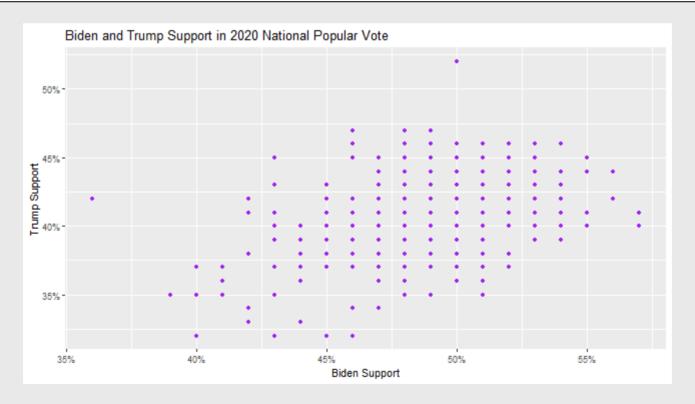
- For conditional relationships between two continuous variables, use geom_point()
- Theory: Are polls politically biased?
 - I.e., a Biden-friendly poll might underpredict Trump support and overpredict Biden support
- Data: Trump support conditional on Biden support

Analysis

Plot Trump support versus Biden support

geom_scatter()

pSupp



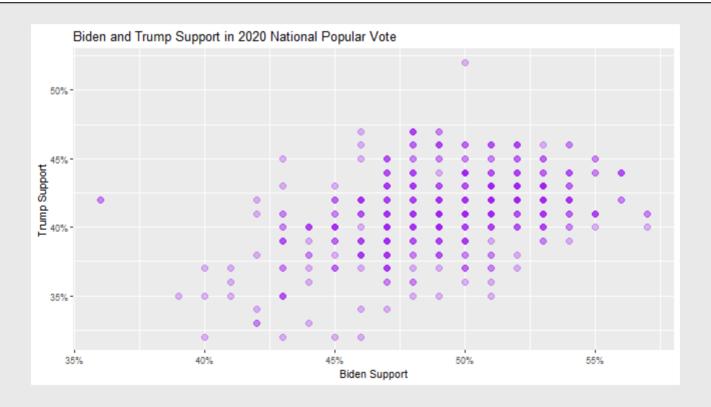
How many observations are at each point?

Tweaking alpha

- We can set the transparency of each point such that multiple points will show up darker
 - I.e., alpha=.3 means that a single point will be 70% transparent, but 3 points on top of each other will be 10% transparent

Tweaking alpha

pSupp

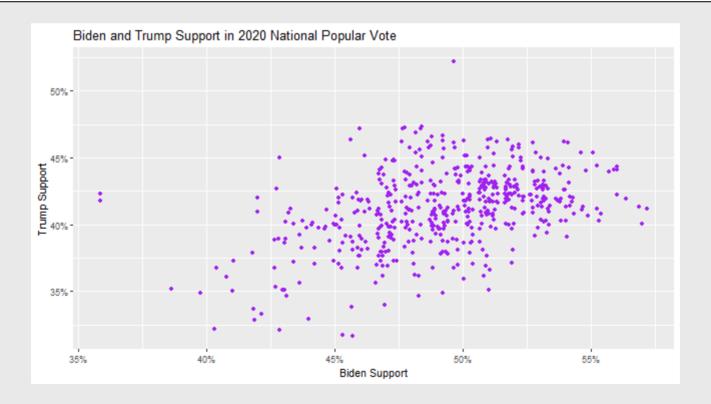


geom_jitter()

- Instead, we could "jitter" the points
 - This adds some random noise to each point to shake them off each other

geom_jitter()

pSupp



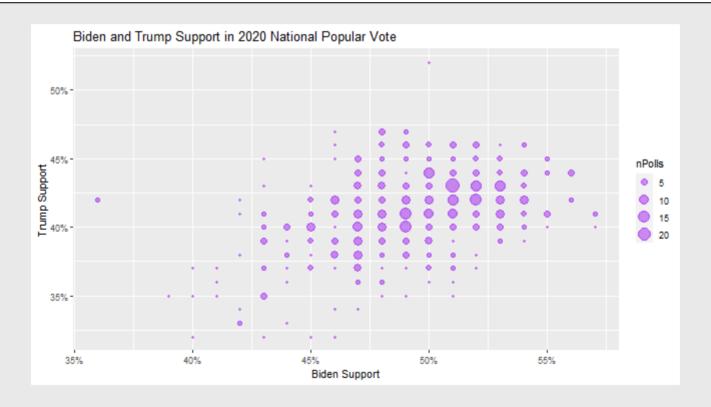
size

- Finally, we could simply count the number of polls at each x,y coordinate
 - Then size the points by the number of polls

```
## `summarise()` has grouped output by 'Biden'. You can
## override using the `.groups` argument.
```

size

pSupp



Theory

- These results indicate that polls which predict greater support for Biden
 also predict greater support for Trump
 - Is this consistent with the theory?
 - Recall that **Biden-biased** polls should underpredict Trump support and overpredict Biden support
 - In the data, this would suggest a negative relationship
 - But we find a positive relationship
- Inconsistent with the theory, but raises another puzzle
- Why do polls that underpredict support for Biden also underpredict support for Trump?
 - Third party bias? Polls bias against 3rd party candidates
 - Timing of poll? Fewer uncertain responses closer to election

Quiz & Homework

- Go to Brightspace and take the **7th** quiz
 - The password to take the quiz is ####

Homework:

- 1. Work through Multivariate_Analysis_part1_hw.Rmd
- 2. Problem Set 3 (on Brightspace)