Assignment 4

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Introduction

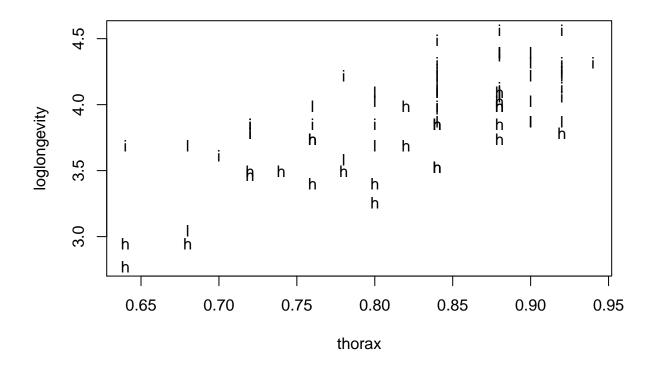
Question 1

Section 1

```
fruitflies = read.table(file="data/fruitflies.txt", header=TRUE)
fruitflies = cbind(fruitflies, log(fruitflies[,2]))
names(fruitflies)[4] = "loglongevity"
head(fruitflies,6) # some output deleted
```

```
thorax longevity activity loglongevity
##
## 1
     0.64
               40 isolated
                             3.688879
    0.70
## 2
               37 isolated
                             3.610918
## 3 0.72
              44 isolated
                             3.784190
## 4 0.72
               47 isolated
                             3.850148
## 5 0.72
               47 isolated 3.850148
## 6 0.76
              47 isolated 3.850148
```

```
attach(fruitflies)
plot(loglongevity~thorax,pch=as.character(activity))
```



The plot shows a linear correlation between thoractic length (thorax) and log longevity. It seems to indicate that flies with the activity factor set to high live shorter than those with low, which in turn score lower than those with isolated, assuming equal thoractic length between specimens.

Section 3

might need to expand these with more interpretation, perhaps QQ plot checks etc.?

```
fruitfliesaov = lm(loglongevity~activity, data=fruitflies)
attach(fruitfliesaov)
anova(fruitfliesaov)
```

According to this analysis, activity seems likely to have an effect on loglongevity, since the p-value < 0.05 (p-value $\approx 1.8 \times 10^{-7}$). Thus, sexual activity seems to influence longevity.

Section 4

the analysis shows that sexual activity decreases longevity in fruitflies, since the activity factor affects loglongevity.

summary(fruitfliesaov)

```
##
## Call:
## lm(formula = loglongevity ~ activity, data = fruitflies)
##
## Residuals:
##
       Min
                 1Q
                     Median
                                   3Q
                                           Max
## -0.95531 -0.13338 0.02552 0.20891
                                       0.49222
##
## Coefficients:
                   Estimate Std. Error t value Pr(>|t|)
##
                               0.06145 58.621 < 2e-16 ***
## (Intercept)
                    3.60212
                                         5.952 8.82e-08 ***
## activityisolated 0.51722
                               0.08690
## activitylow
                    0.39771
                               0.08690
                                         4.577 1.93e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.3072 on 72 degrees of freedom
## Multiple R-squared: 0.3504, Adjusted R-squared: 0.3324
## F-statistic: 19.42 on 2 and 72 DF, p-value: 1.798e-07
```

could recheck these means by doing visual to check if they are valid... Not sure if I interpreted estimates right from the slide

the longevity estimates for each level of the factor activity are 3.6021243 for fruitflies of level high, 3.9998359 for fruitflies of level low, and 4.1193489 for fruitflies of level isolated. As sexual activity increases, lifespan decreases.

```
fruitfliesfullaov = lm(loglongevity~thorax+activity, data=fruitflies)
attach(fruitfliesfullaov)

## The following objects are masked from fruitfliesaov:
##

## assign, call, coefficients, contrasts, df.residual, effects,
## fitted.values, model, qr, rank, residuals, terms, xlevels
```

anova(fruitfliesfullaov)

summary(fruitfliesfullaov)\$coef

```
## Estimate Std. Error t value Pr(>|t|)
## (Intercept) 1.2189341 0.24864843 4.902239 5.787723e-06
## thorax 2.9789877 0.30665052 9.714602 1.138552e-14
## activityisolated 0.4099810 0.05839296 7.021070 1.074333e-09
## activitylow 0.2857017 0.05848770 4.884817 6.183669e-06
```

The output gives the following rounded estimates for the model coefficients μ , $\beta \alpha_1$ and α_2 :

```
\mu = 1.219

\beta = 2.979

\alpha_1 = 0.286

\alpha_2 = 0.41
```

Where mu is the estimate for an average fly with high sexual activity, beta is the parameters The p-values are all virtually zero, meaning there is almost no risk of a type I error. Sexual activity is very likely to influence longevity, regardless of whether thorax length is taken into account.

Section 6

Sexual activity decreases longevity, since the estimate is lowest for flies with high sexual activity, and highest for isolated flies.

```
mean(fruitflies[,1])
## [1] 0.8245333
min(fruitflies[,1])
```

```
## [1] 0.64
```

For an average fly with a thorax length ≈ 0.82 , the value for parameter β given above can be used in a sum to compute all three estimates for loglongevity based on variable X_{avg} :

```
\mu + \beta * X_{avg} = 1.219 + 2.979 * 0.82 = 3.675 (high sexual activity)

\mu + \beta * X_{avg} + \alpha_1 = 1.219 + 2.979 * 0.82 + 0.286 = 3.961 (low sexual activity)

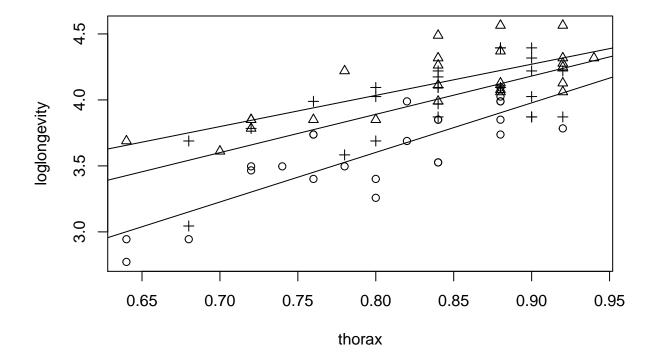
\mu + \beta * X_{avg} + \alpha_2 = 1.219 + 2.979 * 0.82 + 0.41 = 4.085 (isolated specimen)
```

In order to compute the estimates for a fly as small as the smallest fly in the dataset, the term X is substituted with X_{min} , the thorax size of the smallest fly in the dataset (0.64).

```
\begin{split} \mu + \beta * X_{min} &= 1.219 + 2.979 * 0.64 = 3.125 \text{ (high sexual activity)} \\ \mu + \beta * X_{min} + \alpha_1 &= 1.219 + 2.979 * 0.64 + 0.286 = 3.411 \text{ (low sexual activity)} \\ \mu + \beta * X_{min} + \alpha_2 &= 1.219 + 2.979 * 0.64 + 0.41 = 3.535 \text{ (isolated specimen)} \end{split}
```

Section 7

```
plot(loglongevity~thorax,pch=unclass(activity))
for (i in c("high", "low", "isolated")) abline(lm(loglongevity~thorax,data=fruitflies[fruitflies$activity))
```



The given plot shows fit lines for each level of the activity factor. Thorax length correlates positively with longevity (bigger flies live longer), meaning β is expected to be nonzero. The fit lines in the plot converge slightly, although the true lines could still be parallel. In other words, the parameter β is similar for each factor level, meaning the dependence on thorax length is similar on each level. This means that the lifespan of a given fruitfly is affected by its sexual activity, regardless of its size, and bigger flies live longer within each factor level. The slight convergence could be interpreted as bigger flies being more 'resistant' to the detrimental effect of sexual activity on longevity, since there is a more pronounced difference in loglongevity for small flies compared to large ones visible in the plot.

Section 8

In the isolation group, the flies have little reason to compete, since there are no limited resources to compete over. However, when a limited

Question 2

Section 1

Given data set for this question consists of one binary response and two explanatory variables which one of them is also a binary variable. The numeric variable, gpa seems to be from a standart normal distribution and its histogram and QQ-Plot can be seen below. As a first step, binary variables are converted into factors.

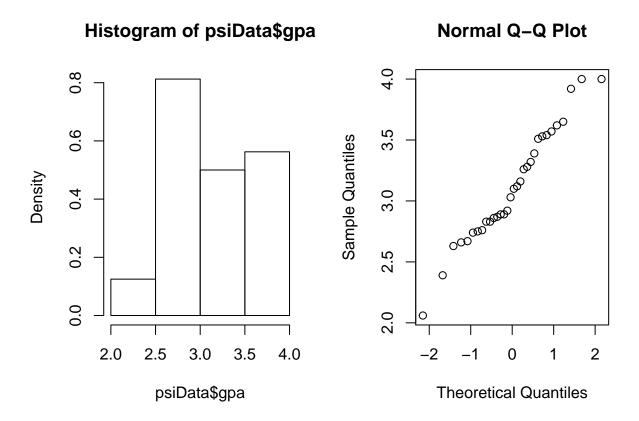


Table of combination of two binary variables can be seen in the table below. From this table we can say that psi is looking promising since more students have passed upon receiving psi.

```
str(psiData)
## 'data.frame': 32 obs. of 3 variables:
```

```
## 'data.frame': 32 obs. of 3 variables:
## $ passed: Factor w/ 2 levels "Fail", "Pass": 2 2 2 2 1 2 2 2 2 1 ...
## $ psi : Factor w/ 2 levels "No", "Yes": 2 2 2 2 2 2 2 2 2 2 ...
## $ gpa : num 2.66 2.89 3.28 2.92 4 2.86 2.76 2.87 3.03 3.92 ...
```

```
xtabs(~passed + psi, data = psiData)
```

```
## psi
## passed No Yes
## Fail 8 3
## Pass 6 15
```

Section 2

The output of the basic logistic regression model fitted with glm command using both numeric and binary variables can be seen below. The model is trained on training data set and validated on test data set as can be seen below. Test data set uses 20% of the whole data set without replacement.

```
## 80% of the size
smpSize = floor(0.8 * nrow(psiData))

## Seed for reproduction
set.seed(12345)
train_ind = sample(seq_len(nrow(psiData)), size = smpSize)

# Training and Test sets
train = psiData[train_ind, ]
test = psiData[-train_ind, ]

# Fit the model
logRegModel = glm(passed ~ psi + gpa, data = train, family = "binomial")
logSummary = summary(logRegModel)
logSummary
```

```
##
## Call:
## glm(formula = passed ~ psi + gpa, family = "binomial", data = train)
##
## Deviance Residuals:
##
      Min
                 10
                     Median
                                   3Q
                                           Max
## -1.9794 -0.5233
                      0.2693
                               0.5267
                                        1.8826
##
## Coefficients:
##
              Estimate Std. Error z value Pr(>|z|)
                  9.047
                             4.289
                                     2.109
                                             0.0349 *
## (Intercept)
                                     2.180
## psiYes
                  2.915
                             1.337
                                             0.0292 *
## gpa
                 -3.029
                             1.392 -2.176
                                             0.0295 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
##
      Null deviance: 31.343 on 24 degrees of freedom
## Residual deviance: 19.506 on 22 degrees of freedom
## AIC: 25.506
##
## Number of Fisher Scoring iterations: 5
```

From the output, this model corresponds to the equation given below.

```
P(Y) = \Psi(9.0469091 + (2.9154076) * psi + (-3.0292819) * gpa)
```

Validation of the given model can be seen below with the test data set.

test

```
##
      passed psi gpa
## 2
       Pass Yes 2.89
## 11
       Pass Yes 2.63
       Fail Yes 3.26
## 14
       Pass Yes 2.75
## 17
## 19
       Pass No 3.12
## 27
       Fail No 3.39
## 29
       Fail No 3.65
predict(logRegModel, test, type="response")
```

```
## 2 11 14 17 19 27 29
## 0.9611227 0.9819307 0.8896192 0.9742138 0.4002436 0.2275220 0.1181601
```

Section 3

From the table given in Section 1, we can calculate the probability of a student passing the assignment given he or she received psi is P(Passed = TRUE|PSI = TRUE) = 0.7142857. From the predictions made with the model given in Section 2, we see higher probabilities for students which received psi, therefore we are safe to assume that psi works.

Section 4

Section 5

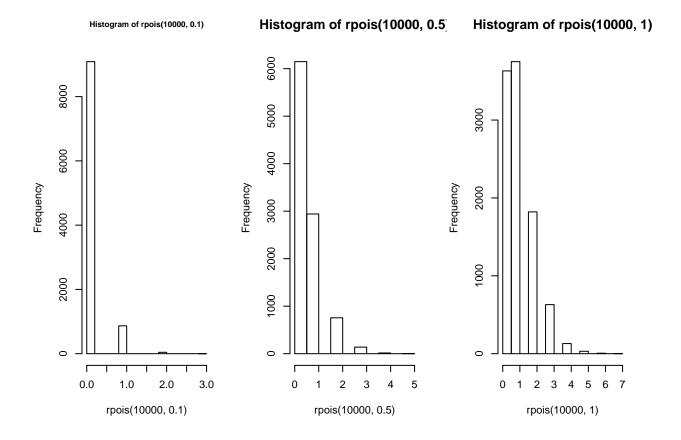
Section 6

Section 7

Section 8

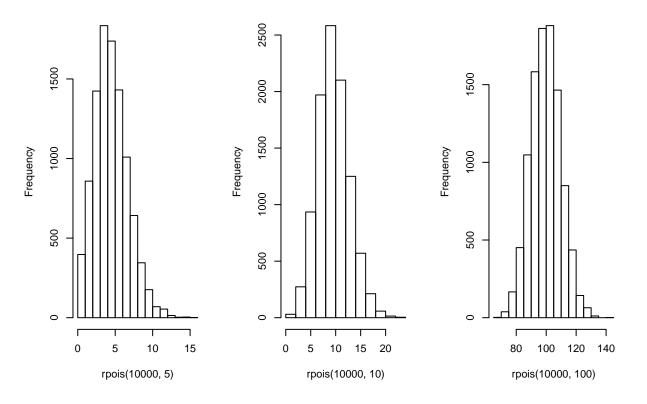
Question 3

```
par(mfrow=c(1,3))
hist(rpois(10000,.1), cex.main=.8); hist(rpois(10000,.5)); hist(rpois(10000,1))
```



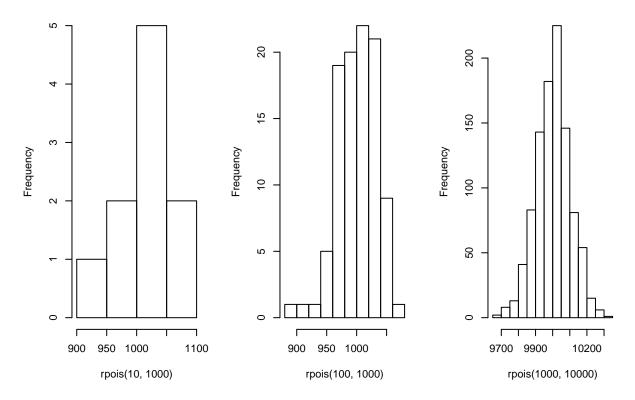
hist(rpois(10000,5)); hist(rpois(10000,10)); hist(rpois(10000,100))

Histogram of rpois(10000, 5) Histogram of rpois(10000, 10) Histogram of rpois(10000, 100



hist(rpois(10,1000)); hist(rpois(100,1000)); hist(rpois(1000,10000))

Histogram of rpois(10, 1000) Histogram of rpois(100, 1000) Histogram of rpois(1000, 1000)



For larger values of λ , the distribution is similar to a normal distribution with the mean and variance both equal to λ . Parameter n is of limited influence - it merely determines the amount of values to be sampled from the Poisson distribution. So long as a reasonable amount of points are sampled, the same distribution should emerge for equal λ .

Section 2

In order for the distribution of a randomly distributed variable Y to be in a location-scale family as a given random variable X, Y must have the same distribution as a + bX for some parameters a and b (in other words, $Y \stackrel{d}{=} a + bX$, where $Y \stackrel{d}{=}$ means 'equal in distribution'.

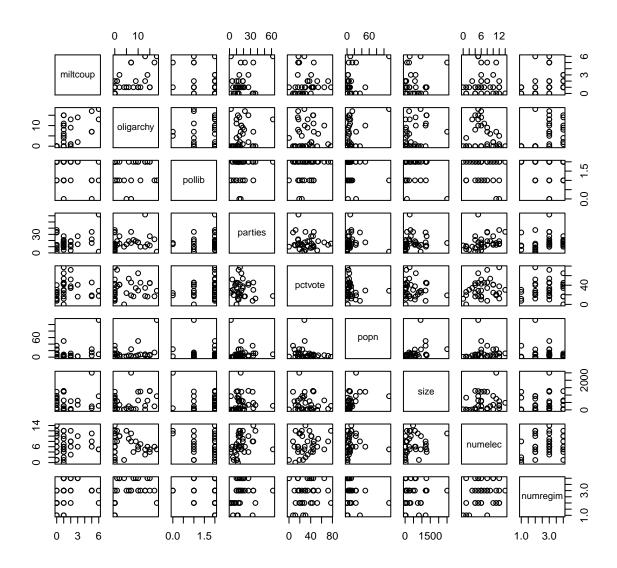
In the case of the Poisson distribution, the distribution is both scaled by parameter λ , since the mean and variance are both equal to λ . Thus, it can be said that, given a variable Y and a variable X that follow a Poisson distribution, $Y \stackrel{d}{=} \lambda X$, which satisfies the above condition for location-scale families.

However, for very small values of lambda ($\lambda < 1$), where the distribution looks less similar to a normal distribution, it may prove difficult to produce Poisson distributions with larger λ values via a linear transformation, as a scaling transformation may not be able to fit a normal distribution.

```
africa = read.table("data/africa.txt",header=TRUE)
africaglm=glm(miltcoup~oligarchy+pollib+parties+pctvote+popn+size+numelec+numregim,
```

family=poisson,data=africa)

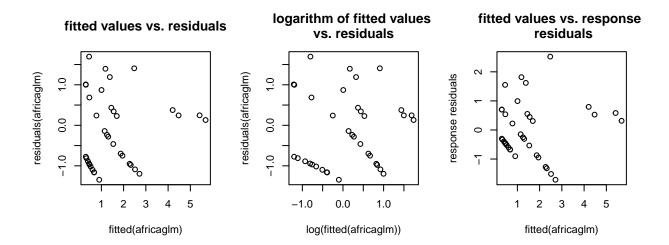
plot(africa)



summary(africaglm)

```
##
## Call:
## glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote +
## popn + size + numelec + numregim, family = poisson, data = africa)
##
## Deviance Residuals:
## Min 1Q Median 3Q Max
## -1.3443 -0.9542 -0.2587 0.3905 1.6953
##
```

```
## Coefficients:
##
                Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.5102693 0.9053301 -0.564 0.57301
## oligarchy
              0.0730814 0.0345958
                                      2.112 0.03465 *
## pollib
              -0.7129779  0.2725635  -2.616  0.00890 **
## parties
              0.0307739 0.0111873
                                    2.751 0.00595 **
              0.0138722 0.0097526
## pctvote
                                     1.422 0.15491
## popn
              0.0093429 0.0065950
                                     1.417 0.15658
## size
              -0.0001900 0.0002485 -0.765
                                             0.44447
## numelec
              -0.0160783 0.0654842 -0.246 0.80605
## numregim
              0.1917349 0.2292890 0.836 0.40303
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for poisson family taken to be 1)
##
##
      Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 28.668 on 27
                                    degrees of freedom
## AIC: 111.48
##
## Number of Fisher Scoring iterations: 6
confint(africaglm)
## Waiting for profiling to be done...
                                  97.5 %
##
                      2.5 %
## (Intercept) -2.4335049109 1.148089620
## oligarchy
              0.0045915288 0.141483576
## pollib
              -1.2570629668 -0.182012570
## parties
              0.0080568606 0.052321186
## pctvote
              -0.0054171503 0.032940743
## popn
              -0.0038404317 0.022244262
## size
              -0.0007146351 0.000272539
## numelec
              -0.1438197483 0.114689702
## numregim
              -0.2632334399   0.643070807
coef(africaglm)
##
     (Intercept)
                    oligarchy
                                     pollib
                                                                pctvote
                                                  parties
## -0.5102692854 0.0730813725 -0.7129778804
                                             0.0307739289
                                                           0.0138722128
##
                                    numelec
                                                 numregim
           popn
                         size
  0.0093429334 -0.0001899975 -0.0160783349 0.1917349158
# Assumption checks:
par(mfrow=c(1,3))
plot(fitted(africaglm), residuals(africaglm), main='fitted values vs. residuals')
plot(log(fitted(africaglm)), residuals(africaglm), main='logarithm of fitted values \nvs. residuals')
plot(fitted(africaglm),residuals(africaglm,type="response"), main='fitted values vs. response \n residu
```



Performing visual checks on the residuals of the model shows some odd relationships between the relationships and the fitted values, as the variance of the residuals doesn't seem to increase for higher fitted values. This is expected under a Poisson distribution, as higher fitted values correspond to higher variances as lambda is modeled differently for each observation. The first plot also shows some collinearity between variables such as popn and pollib.

```
##
##
  Call:
   glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote +
##
##
       popn + size + numelec + numregim, family = poisson, data = africa)
##
## Deviance Residuals:
##
       Min
                       Median
                                     3Q
                  10
                                             Max
            -0.9542
                      -0.2587
                                0.3905
                                          1.6953
##
   -1.3443
##
## Coefficients:
##
                  Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.5102693
                            0.9053301
                                        -0.564
                                                0.57301
## oligarchy
                                         2.112
                                                0.03465 *
                0.0730814
                            0.0345958
## pollib
                -0.7129779
                            0.2725635
                                        -2.616
                                                0.00890 **
## parties
                0.0307739
                            0.0111873
                                         2.751
                                                0.00595 **
                                                0.15491
## pctvote
                0.0138722
                            0.0097526
                                         1.422
##
  popn
                0.0093429
                            0.0065950
                                         1.417
                                                0.15658
## size
                -0.0001900
                            0.0002485
                                        -0.765
                                                0.44447
## numelec
               -0.0160783
                            0.0654842
                                        -0.246
                                                0.80605
                            0.2292890
                                                0.40303
## numregim
                0.1917349
                                         0.836
##
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## (Dispersion parameter for poisson family taken to be 1)
```

```
##
##
      Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 28.668 on 27 degrees of freedom
## AIC: 111.48
## Number of Fisher Scoring iterations: 6
# `numelec` has the highest p-value, and is removed.
summary(glm(miltcoup~oligarchy+pollib+parties+pctvote+popn+size+numregim,
           family=poisson,data=africa))
##
## Call:
## glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote +
##
      popn + size + numregim, family = poisson, data = africa)
##
## Deviance Residuals:
      Min
                     Median
                                  3Q
                1Q
## -1.3997 -0.9381 -0.2666 0.4220
                                       1.6998
## Coefficients:
                Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.6078028 0.8239267 -0.738 0.46070
## oligarchy
              0.0781368 0.0277656 2.814 0.00489 **
              -0.6773897 0.2290130 -2.958 0.00310 **
## pollib
## parties
              0.0296786 0.0102888
                                     2.885 0.00392 **
## pctvote
              0.0131290 0.0092895
                                     1.413 0.15756
## popn
              0.0089313 0.0063746
                                     1.401 0.16120
## size
              -0.0002021 0.0002436 -0.830 0.40682
              0.1758198 0.2210498 0.795 0.42639
## numregim
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for poisson family taken to be 1)
##
      Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 28.728 on 28 degrees of freedom
## AIC: 109.54
## Number of Fisher Scoring iterations: 5
# `numregim` is removed next.
summary(glm(miltcoup~oligarchy+pollib+parties+pctvote+popn+size,
           family=poisson,data=africa))
##
## Call:
## glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote +
      popn + size, family = poisson, data = africa)
##
##
## Deviance Residuals:
      Min
               1Q Median
                                  3Q
                                         Max
## -1.3522 -0.9651 -0.1945 0.4833
                                      1.6179
```

```
##
## Coefficients:
##
                Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.1126871 0.5163030 -0.218 0.827228
## oligarchy
              0.0859620 0.0259100
                                    3.318 0.000908 ***
## pollib
              0.0291944 0.0101954
                                    2.863 0.004190 **
## parties
## pctvote
              0.0141588 0.0091980
                                    1.539 0.123723
              0.0062736 0.0053994
## popn
                                    1.162 0.245272
              -0.0001950 0.0002425 -0.804 0.421378
## size
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for poisson family taken to be 1)
##
##
      Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 29.363 on 29 degrees of freedom
## AIC: 108.17
## Number of Fisher Scoring iterations: 5
# removing `size`
summary(glm(miltcoup~oligarchy+pollib+parties+pctvote+popn,
           family=poisson,data=africa))
##
## Call:
## glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote +
##
      popn, family = poisson, data = africa)
##
## Deviance Residuals:
      Min
                10
                    Median
                                 3Q
                                         Max
## -1.4109 -0.9943 -0.1399
                             0.5516
                                      1.6125
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.244466  0.495708 -0.493  0.62190
## oligarchy
              0.083168
                         0.025437
                                  3.270 0.00108 **
## pollib
              -0.652830
                         0.221234 -2.951 0.00317 **
## parties
              0.029800
                         0.010294
                                  2.895 0.00379 **
## pctvote
              0.013842
                         0.009282
                                  1.491 0.13591
                                  1.039 0.29883
               0.005587
                         0.005378
## popn
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for poisson family taken to be 1)
##
      Null deviance: 65.945 on 35
                                  degrees of freedom
## Residual deviance: 30.044 on 30 degrees of freedom
## AIC: 106.85
## Number of Fisher Scoring iterations: 5
```

```
# removing `popn`
summary(glm(miltcoup~oligarchy+pollib+parties+pctvote,
           family=poisson,data=africa))
##
## Call:
## glm(formula = miltcoup ~ oligarchy + pollib + parties + pctvote,
      family = poisson, data = africa)
##
##
## Deviance Residuals:
      Min
                   Median
                                 3Q
               1Q
                                        Max
## -1.5456 -0.9841 -0.1881
                                      1.6705
                             0.5948
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
## (Intercept) -0.093657   0.463279   -0.202   0.83979
                                  4.253 2.11e-05 ***
## oligarchy
             0.095358 0.022421
              ## pollib
              0.025630 0.009502 2.697 0.00699 **
## parties
              0.012134 0.009056 1.340 0.18031
## pctvote
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for poisson family taken to be 1)
##
##
      Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 31.081 on 31 degrees of freedom
## AIC: 105.89
##
## Number of Fisher Scoring iterations: 5
# removing `pctvote`
summary(glm(miltcoup~oligarchy+pollib+parties,
           family=poisson,data=africa))
##
## glm(formula = miltcoup ~ oligarchy + pollib + parties, family = poisson,
##
      data = africa)
##
## Deviance Residuals:
      Min
                1Q
                    Median
                                 3Q
                                        Max
## -1.3583 -1.0424 -0.2863
                            0.6278
                                      1.7517
##
## Coefficients:
               Estimate Std. Error z value Pr(>|z|)
## (Intercept) 0.251377
                         0.372689 0.674 0.50000
## oligarchy
              0.092622
                         0.021779
                                  4.253 2.11e-05 ***
                         0.204383 -2.809 0.00497 **
## pollib
              -0.574103
## parties
               0.022059
                         0.008955
                                   2.463 0.01377 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

```
## (Dispersion parameter for poisson family taken to be 1)
##
## Null deviance: 65.945 on 35 degrees of freedom
## Residual deviance: 32.856 on 32 degrees of freedom
## AIC: 105.66
##
## Number of Fisher Scoring iterations: 5
```

The remaining parameters appear significant, as their p-value is lower than 0.05. By examining the collinearity of the remaining variables using the plot below, it appears that none of the remaining variables are excessively collinear.

plot(africa[,1:4])

