practical\_exercise\_2, Methods 3, 2021, autumn semester

Sara Krejberg, Niels A. Krogsgaard, Sigurd F. Sørensen, Laura W. Paaby

29/9 - 2021

# Assignment 1: Using mixed effects modelling to model hierarchical data

In this assignment we will be investigating the *politeness* dataset of Winter and Grawunder (2012) and apply basic methods of multilevel modelling.

### **Dataset**

The dataset has been shared on GitHub, so make sure that the csv-file is on your current path. Otherwise you can supply the full path.

politeness <- read.csv('politeness.csv') ## read in data</pre>

# Exercises and objectives

The objectives of the exercises of this assignment are:

- 1) Learning to recognize hierarchical structures within datasets and describing them
- 2) Creating simple multilevel models and assessing their fitness
- 3) Write up a report about the findings of the study

REMEMBER: In your report, make sure to include code that can reproduce the answers requested in the exercises below

REMEMBER: This assignment will be part of your final portfolio

### Exercise 1 - describing the dataset and making some initial plots

1) Describe the dataset, such that someone who happened upon this dataset could understand the variables and what they contain

The dataset is a result of a study, which investigated the properties of formal and informal speech register. To do so different variables were measured, to enlighten what might characterize the register. The variables are what we see in the dataset: f0mn: the mean frequency of the pitch of the sentence uttered i Hz. scenarios: the number indicates what specific scenario the subject has been presented with in that observation, e.g. "You are in the professor's office and want to ask for a letter of recommendation" (Grawunder & Winter et al., 2011, p. 2) is an example of a scenario. I must add that this specific scenario was aimed at producing formal speech, while a scenario much the same was aimed at producing informal speech. gender: the gender of the participant (f = female, m = male) total duration: duration of response in seconds, hiss count:

the amount of loud hissing breath intake (hiss\_count). T attitude: is either polite or informal, which are variables the scenarios are categorized by. The subjects are the participants of the study - F females whereas M is male.

i. Also consider whether any of the variables in  $\_politeness\_$  should be encoded as factors or have the

```
## attitude : chr [1:224] "pol" "inf" "pol
```

2) Create a new data frame that just contains the subject F1 and run two linear models; one that expresses f0mn as dependent on scenario as an integer; and one that expresses f0mn as dependent on scenario encoded as a factor

```
#making a dataframe only for the first subject (F1)
F1_df <- politeness %>%
    filter(subject == 'F1')

## Running the two linear models
#model 1 with scenario as integer:
F1_model1 <- lm(f0mn ~ scenario, data = F1_df)
#model 2 with scenario as factor
F1_model2 <- lm(f0mn ~ scenario.f, data = F1_df)
summary(F1_model1)</pre>
```

```
##
## Call:
## lm(formula = f0mn ~ scenario, data = F1_df)
##
## Residuals:
## Min 1Q Median 3Q Max
## -44.836 -36.807 6.686 20.918 46.421
##
## Coefficients:
```

```
Estimate Std. Error t value Pr(>|t|)
## (Intercept) 262.621
                           20.616 12.738 2.48e-08 ***
                -6.886
## scenario
                            4.610 -1.494
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 34.5 on 12 degrees of freedom
## Multiple R-squared: 0.1568, Adjusted R-squared: 0.0865
## F-statistic: 2.231 on 1 and 12 DF, p-value: 0.1611
summary(F1_model2)
##
## Call:
## lm(formula = f0mn ~ scenario.f, data = F1_df)
## Residuals:
     Min
             1Q Median
                           3Q
                                 Max
## -37.50 -13.86
                  0.00 13.86
                               37.50
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
                            20.35 10.453 1.6e-05 ***
## (Intercept)
                212.75
## scenario.f2
                 62.40
                            28.78
                                    2.168
                                            0.0668 .
## scenario.f3
                 35.35
                            28.78
                                    1.228
                                            0.2591
## scenario.f4
                 53.75
                            28.78
                                    1.867
                                            0.1041
## scenario.f5
                 27.30
                            28.78
                                    0.948
                                            0.3745
                                            0.8006
## scenario.f6
                 -7.55
                            28.78 -0.262
## scenario.f7
                -14.95
                            28.78 -0.519
                                            0.6195
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 28.78 on 7 degrees of freedom
## Multiple R-squared: 0.6576, Adjusted R-squared:
## F-statistic: 2.24 on 6 and 7 DF, p-value: 0.1576
```

i. Include the model matrices, \$X\$ from the General Linear Model, for these two models in your report a

```
#making a model matrix for each model:

X1 <- model.matrix(F1_model1) #integer model
X2 <- model.matrix(F1_model2) #factor model</pre>
```

The design matrix for the model with scenario as an integer take scenario as a continuous variable where going from 2 to 4 is some meaningful doubling. We therefore not only take the scenarios as having some kind of meaningful order, but also take scenario 6 is being double the amount of scenario 3, all in all treating it as a continuous variable (which is of course wrong, since we have no expectation that f0mn will change systematically with increasing scenario number).

The design matrix for the model with scenario as a factor take scenario to be a categorical variable. In the design matrix we can see all the different observations of scenario coded as dummy variables, so every factor level has its own beta-value connected to it. Scenario 1 is "excluded" since that will be the intercept.

**Description of both models and matrixes:** the factored model: The design matrix is a [14x7] matrix, so we will get the following  $\beta_{0-6}$ . This is also shown by the summary of a our linear regression model. \*A simple regression f0mn ~ scenario was conducted. Scenario seemed to account for 36.4% of the variance in f0mn following adjusted R^2. F(1,6) = 2.24, p >0.5) all beta values were insignificant. We only have 14 observations spread out over 7 different levels. So the high p-value is most likely due to sample-size. A further power-analysis could show the required sample size required.

the integer model: Now that scenario is encoded as an integer the design matrix will be a [14x2] matrix. Our model will therefore only give us  $\beta_{0-1}$  and not a  $\beta$  for each level of scenario as done in the previous model. This model assumes that there is a constant increment of f0mn following a "increase" in scenario (if you can even talk about a unit increase of scenario). This would only make sense if scenarios were ordered as getting harder and harder. The model is again f0mn ~ scenario F(1,12) = 2.231, p>0.5) with an adjusted  $R^2 = 0.0865$  showing an explained variance of 8.65% ( $\beta_1 = -6.886$ , SE = 4.6, t = -1.5, p>0.16.) Again such a small sample size might be tricky to work with.

ii. Which coding of \_scenario\_, as a factor or not, is more fitting?

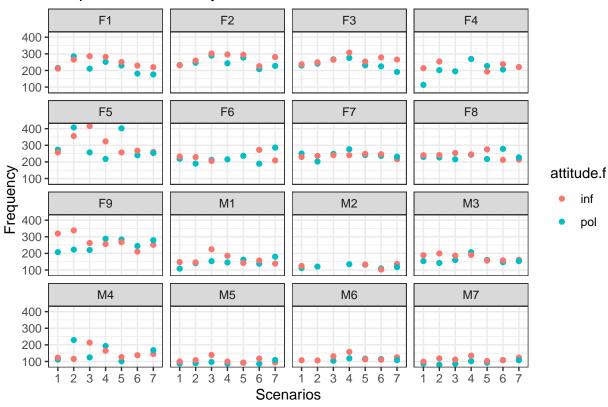
In this context it is only appropriate to code scenario as a factor. The reasons are given in the previous exercise.

- 3) Make a plot that includes a subplot for each subject that has scenario on the x-axis and f0mn on the y-axis and where points are colour coded according to attitude
  - i. Describe the differences between subjects

```
politeness %>%
    ggplot(aes(scenario.f, f0mn, color = attitude.f)) + geom_point() +
    facet_wrap(~subject) +
    theme_bw() +
    xlab("Scenarios") +
    ylab("Frequency") +
    ggtitle("Subplot for Each Subject")
```

## Warning: Removed 12 rows containing missing values (geom\_point).

## Subplot for Each Subject



There seem to be a lower baseline/intercept given that you're a male. Attitude doesn't seem to have an large effect on f0mn. So an idea could be to add Gender as a fixed effect and subject as a random intercept as there is also individual variance within the gender category.

### Exercise 2 - comparison of models

- 1) Build four models and do some comparisons
  - i. a single level model that models f0mn as dependent on gender
  - ii. a two-level model that adds a second level on top of i. where unique intercepts are modelled for each *scenario*
  - iii. a two-level model that only has *subject* as an intercept
  - iv. a two-level model that models intercepts for both scenario and subject
  - v. which of the models has the lowest residual standard deviation, also compare the Akaike Information Criterion AIC?
  - vi. which of the second-level effects explains the most variance?

```
#i
model1 <- lm(f0mn ~ gender.f, data = politeness)

#ii
model2 <- lmer(f0mn ~ gender.f + (1 | scenario.f), data = politeness, REML = FALSE)

#iii
model3 <- lmer(f0mn ~ gender.f + (1 | subject), data = politeness, REML = FALSE)</pre>
```

```
model4 <- lmer(f0mn ~ gender.f + (1 | scenario.f) + (1|subject), data = politeness, REML = FALSE)</pre>
Comparison of models by the Akaike Information Criterion:
AIC(model1, model2, model3, model4)
##
          df
                   AIC
## model1 3 2163.971
## model2 4 2162.257
## model3 4 2112.048
## model4 5 2105.176
Comparing the residual standard deviation of the models:
sigma(model1)
## [1] 39.46268
sigma(model2)
## [1] 38.3546
sigma(model3)
## [1] 32.04227
sigma(model4)
## [1] 30.66355
Looking at both the standard deviation and the information criterion, we find that the model4 is the best
performing model, since it has the smallest value both in AIC and RSD.
#vi the most variance explained by the effects (scenario or subject):
pacman::p_load(MuMIn)
r.squaredGLMM(model2)
## Warning: 'r.squaredGLMM' now calculates a revised statistic. See the help page.
               R2m
                         R2c
```

## [1,] 0.6817304 0.6965456

### r.squaredGLMM(model3)

```
## R2m R2c
## [1,] 0.6798832 0.7862932
```

### r.squaredGLMM(model4)

```
## R2m R2c
## [1,] 0.6787423 0.8045921
```

model2 showed the best variance explained purely by fixed effects, 68,17%, with scenario as a random intercept. We can conclude in model3 that adding subject as random intercept rather than scenario explains more of the variance but also has more shared variance with our fixed effect gender. Model4 ( $f0mn \sim gender + (1|scenario) + (1|subject)$ ) showed most explained variance with 80% of the variance being accounted for by both fixed and random effects.

- 2) Why is our single-level model bad? (the single level model is bad, since it violates the most important assumption of independence)
  - i. create a new data frame that has three variables, subject, gender and f0mn, where f0mn is the average of all responses of each subject, i.e. averaging across attitude and  $scenario_{-}$

```
#making a new dataframe with the selected variables:
politeness_sel <- politeness %>%
  filter(!is.na(f0mn)) %>% #making sure there is no NA in the new df
  select(f0mn,attitude,subject) %>%
  group_by(subject) %>%
  summarise(f0mn_mean = mean(f0mn))
```

## 'summarise()' ungrouping output (override with '.groups' argument)

```
politeness_sel <- politeness_sel %>% #adding the gender to the dataframe
  mutate(gender = if_else(grepl("F", politeness_sel$subject, ignore.case = T), "F", "M")) %>%
  mutate(gender = as.factor(gender))
```

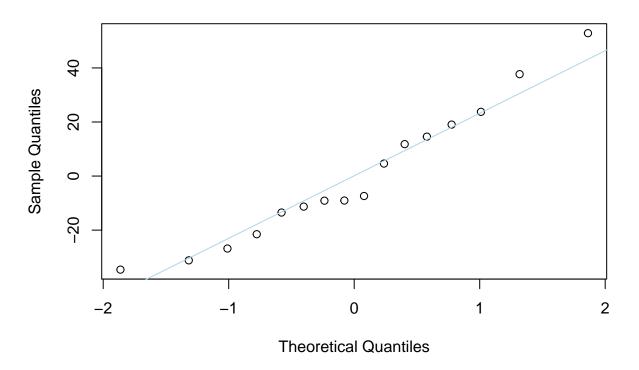
ii. build a single-level model that models \_f0mn\_ as dependent on \_gender\_ using this new dataset

```
#builing single-level model
ms <- lm(f0mn_mean ~ gender, data = politeness_sel)</pre>
```

iii. make Quantile-Quantile plots, comparing theoretical quantiles to the sample quantiles) using 'qqno

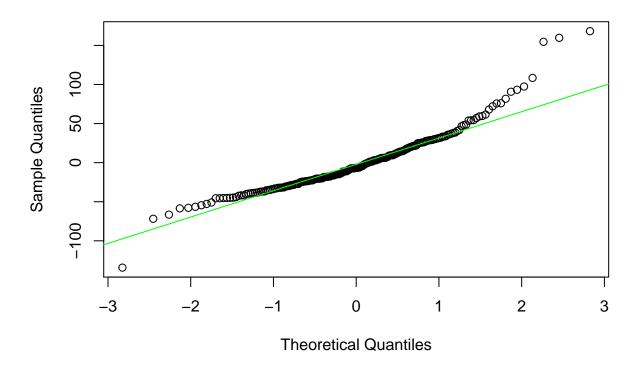
```
#the new single model
qqnorm(resid(ms))
qqline(resid(ms), col = 'lightblue')
```

# Normal Q-Q Plot



```
#The old single model
qqnorm(resid(model1))
qqline(resid(model1), col = 'green')
```

# Normal Q-Q Plot

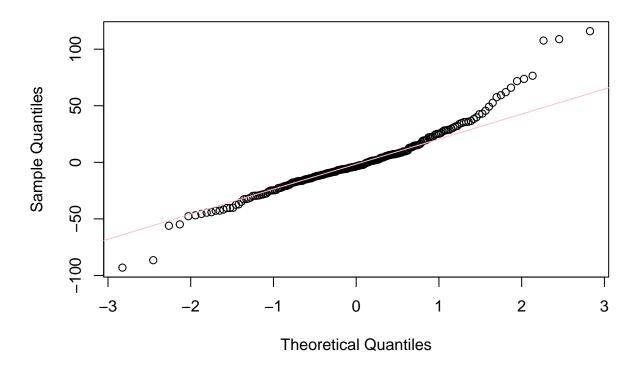


Looking at the data we how the ms model doesn't fit the line very well, however it does not seemed skewed. The model1 seems a bit skewed, and fits the line worse. This could properly have been fixed by trimming the data/remove outliers.

iv. Also make a quantile-quantile plot for the residuals of the multilevel model with two intercepts.

```
#The multilevel model (model 4)
qqnorm(resid(model4))
qqline(resid(model4), col = 'pink')
```

### Normal Q-Q Plot



In a perfect world, this model would have made the datapoints fit the line better. This doesn't seem to be the case, and the residuals are still right skewed. They don't follow the normal distribution perfectly. However this is the least important of the assumptions, (normality of residuals).

### 3) Plotting the two-intercepts model

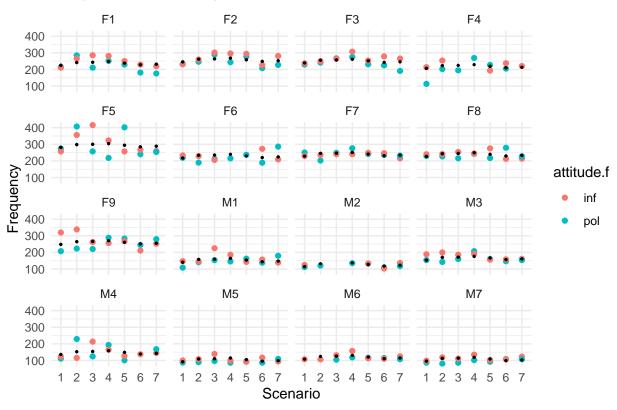
i. Create a plot for each subject, (similar to part 3 in Exercise 1), this time also indicating the fitted value for each of the subjects for each for the scenarios (hint use fixef to get the "grand effects" for each gender and ranef to get the subject- and scenario-specific effects)

```
fitted <- fitted(model4) #making the fitted values

politeness_una <- politeness %>%
    filter(!is.na(f0mn)) %>% #making sure we have no NA's
    mutate(fitted) #adding the fitted values to the dataset

politeness_una %>%
    ggplot(aes(scenario.f, f0mn, color = attitude.f))+
    geom_point()+
    geom_point(aes(y = fitted), colour = 'black', size = 0.5)+
    facet_wrap(~subject) +
    theme_minimal()+
    xlab("Scenario")+
    ylab('Frequency') +
    ggtitle("Subplot for Each Subject")
```

## Subplot for Each Subject



### Exercise 3 - now with attitude

## Scaled residuals:

- 1) Carry on with the model with the two unique intercepts fitted (scenario and subject).
  - i. now build a model that has attitude as a main effect besides gender

```
# the model to carry on with: model4 \leftarrow lmer(f0mn \sim gender.f + (1 \mid scenario.f) + (1 \mid subject), data = p
#the new model with both gender and attitude:
model5 <- lmer(f0mn ~ gender.f + attitude.f + (1|scenario.f)+(1|subject), data = politeness, REML = FAL
ii. make a separate model that besides the main effects of _attitude_ and _gender_ also include their i
model6 <- lmer(f0mn ~ gender.f*attitude.f + (1|scenario.f)+(1|subject), data = politeness, REML = FALSE
summary(model6)
## Linear mixed model fit by maximum likelihood . t-tests use Satterthwaite's
     method [lmerModLmerTest]
## Formula: f0mn \sim gender.f * attitude.f + (1 | scenario.f) + (1 | subject)
##
      Data: politeness
##
##
        AIC
                 BIC
                       logLik deviance df.resid
     2096.0
              2119.5 -1041.0
##
                                 2082.0
```

```
##
                1Q Median
                                3Q
                                        Max
  -2.8460 -0.5893 -0.0685 0.3946
                                    3.9518
##
##
## Random effects:
##
   Groups
                           Variance Std.Dev.
##
   subject
               (Intercept) 514.09
                                    22.674
                                     9.954
   scenario.f (Intercept)
                            99.08
##
   Residual
                           876.46
                                     29.605
## Number of obs: 212, groups: subject, 16; scenario.f, 7
##
## Fixed effects:
##
                           Estimate Std. Error
                                                      df t value Pr(>|t|)
## (Intercept)
                            255.632
                                          9.289
                                                  23.556
                                                          27.521 < 2e-16 ***
                                         12.841
                                                  19.922
                                                          -9.209 1.28e-08 ***
## gender.fM
                           -118.251
## attitude.fpol
                                          5.395
                                                 190.331
                                                          -3.188
                                                                  0.00168 **
                            -17.198
  gender.fM:attitude.fpol
                              5.563
                                          8.241
                                                 190.388
                                                           0.675
                                                                  0.50049
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Correlation of Fixed Effects:
##
               (Intr) gndr.M atttd.
               -0.605
## gender.fM
## attitud.fpl -0.299 0.216
## gndr.fM:tt. 0.195 -0.323 -0.654
```

iii. describe what the interaction term in the model says about Korean men's pitch when they are polite

### Understanding the output of the model:

When males are asked to be polite, their pitch will according to this be higher. The intercepts is for the female, when uttering the statement informal, where they here have the average pitch of 255 hz. GenderfM is then when we go from female to male on the x ax, we see how the average pitch decrease with 118 hz. attitudef.pol, when we go from informal to polite does the average (of both females and males) pitch decrease with 17 hz. This is why need the interaction, so we can consider more than just the average genderM:attitudepol: this is the interaction between gender and attitude, and it indicates that it decreases 5.5hz less for men than women. This means that the change in pitch for men are on -17.192+5.54 = -11.652, whereas the womens changes with -17.192 hz. Summarizingly, both men and women decrease their pitch when going from informal to polite, but the male pitch does not decrease as much the women. (for the reader: the f just means that it is factors, a bit confusing considering the females - but this is not the case!)

Reporting the model: The model  $f0mn \sim attitude:gender + (1/subject) + (1/scenario)has$  an  $R^2c$  0.81 both attitude and gender showed a significant effect on f0mn ( $\beta_1(attitude\_pol) = -17.2$ , SE = 5.4, p>0.05) and ( $\beta_2(genderM) = -119$ , SE = 12.8, p>0.05). Being polite and male lowers your frequency. Being both Male and Polite has an interaction effect of ( $\beta_3 = 5.5$ , SE = 8.24, p<0.05). Hereby concluding that there is a small positive insignificant interaction effect of being male and polite. The SE being proportional large compared to the effect size makes it very difficult to say anything meaningful.

2) Compare the three models (1. gender as a main effect; 2. gender and attitude as main effects; 3. gender and attitude as main effects and the interaction between them. For all three models model unique intercepts for *subject* and *scenario*) using residual variance, residual standard deviation and AIC.

```
#model4: gender as main effect
summary(model4)
```

```
## Linear mixed model fit by maximum likelihood . t-tests use Satterthwaite's
    method [lmerModLmerTest]
## Formula: f0mn ~ gender.f + (1 | scenario.f) + (1 | subject)
     Data: politeness
##
##
##
                     logLik deviance df.resid
        ATC
                BIC
     2105.2
             2122.0 -1047.6
                               2095.2
##
##
## Scaled residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -3.0357 -0.5384 -0.1177 0.4346 3.7808
##
## Random effects:
## Groups
                          Variance Std.Dev.
              Name
               (Intercept) 516.19
                                   22.720
## subject
## scenario.f (Intercept) 89.36
                                    9.453
## Residual
                          940.25
                                   30.664
## Number of obs: 212, groups: subject, 16; scenario.f, 7
##
## Fixed effects:
##
              Estimate Std. Error
                                        df t value Pr(>|t|)
## (Intercept) 246.778
                        8.829
                                    19.248 27.952 < 2e-16 ***
                           12.223
                                    16.011 -9.424 6.19e-08 ***
## gender.fM -115.186
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Correlation of Fixed Effects:
             (Intr)
## gender.fM -0.604
#model5: gender and attitudes as main effects
summary(model5)
## Linear mixed model fit by maximum likelihood . t-tests use Satterthwaite's
    method [lmerModLmerTest]
## Formula: f0mn ~ gender.f + attitude.f + (1 | scenario.f) + (1 | subject)
     Data: politeness
##
##
##
        AIC
                BIC
                      logLik deviance df.resid
             2114.6 -1041.2
##
     2094.5
                              2082.5
                                           206
##
## Scaled residuals:
##
      Min
               1Q Median
                               3Q
## -2.8791 -0.5968 -0.0569 0.4260 3.9068
##
## Random effects:
## Groups
              Name
                          Variance Std.Dev.
## subject
               (Intercept) 514.92
                                   22.692
## scenario.f (Intercept) 99.22
                                    9.961
## Residual
                          878.39
                                   29.638
## Number of obs: 212, groups: subject, 16; scenario.f, 7
##
## Fixed effects:
                Estimate Std. Error
                                          df t value Pr(>|t|)
##
```

```
## (Intercept)
                 254.408
                             9.117
                                      21.800 27.904 < 2e-16 ***
## gender.fM
                -115.447
                                    16.000 -9.494 5.63e-08 ***
                             12.161
## attitude.fpol -14.817
                             4.086 190.559 -3.626 0.000369 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Correlation of Fixed Effects:
##
              (Intr) gndr.M
## gender.fM
             -0.583
## attitud.fpl -0.231 0.006
#model6: gender and attitude as main effects and with an interaction between them
summary(model6)
## Linear mixed model fit by maximum likelihood . t-tests use Satterthwaite's
    method [lmerModLmerTest]
## Formula: f0mn ~ gender.f * attitude.f + (1 | scenario.f) + (1 | subject)
     Data: politeness
##
##
##
       AIC
                BIC
                      logLik deviance df.resid
##
             2119.5 -1041.0
    2096.0
                               2082.0
##
## Scaled residuals:
               1Q Median
      Min
                               ЗQ
                                      Max
## -2.8460 -0.5893 -0.0685 0.3946 3.9518
##
## Random effects:
## Groups
                          Variance Std.Dev.
              Name
## subject
              (Intercept) 514.09
                                   22.674
                                    9.954
## scenario.f (Intercept) 99.08
## Residual
                          876.46
                                   29.605
## Number of obs: 212, groups: subject, 16; scenario.f, 7
## Fixed effects:
##
                          Estimate Std. Error
                                                    df t value Pr(>|t|)
## (Intercept)
                           255.632
                                       9.289
                                                23.556 27.521 < 2e-16 ***
                                       12.841
                                                19.922 -9.209 1.28e-08 ***
## gender.fM
                          -118.251
## attitude.fpol
                                       5.395 190.331 -3.188 0.00168 **
                           -17.198
## gender.fM:attitude.fpol
                             5.563
                                       8.241 190.388
                                                       0.675 0.50049
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Correlation of Fixed Effects:
              (Intr) gndr.M atttd.
## gender.fM
             -0.605
## attitud.fpl -0.299 0.216
## gndr.fM:tt. 0.195 -0.323 -0.654
#comparison by AIC:
AIC(model4, model5, model6)
##
         df
```

## model4 5 2105.176

```
## model5 6 2094.489
## model6 7 2096.034

#comparing by standard deviation of residuals
sigma(model4)

## [1] 30.66355

sigma(model5)

## [1] 29.63771

sigma(model6)

## [1] 29.60505

#comparing by the residual variance:
sum(residuals(model4)^2)

## [1] 181913

sum(residuals(model5)^2)

## [1] 169681.1

sum(residuals(model6)^2)
```

## [1] 169305.6

Considering the output of the comparisons, we suggest model 5: it is the simpler model and adding the interaction effect (model 6) makes almost no explanatory power, while being more complex.

- 3) Choose the model that you think describe the data the best and write a short report on the main findings based on this model. At least include the following:
- i. describe what the dataset consists of

  The dataset used in this model consists of subject id, binary gender indication (F or M), scenario index

  (from 1 to 7 depending on what the scenario was), a variable indicating whether the text should be

  spoken in an formal/polite or informal tone, and a variable called fomn basically stating the average

  frequency of the utterance in Hz. Besides these the data also consisted of total duration of utterances

  in seconds and count of hissing sounds but these are not relevant for the optimal model.
- ii. what can you conclude about the effect of gender and attitude on pitch (if anything)? from was found to be significantly modulated by gender.  $\beta_2 = -115, SE = 12.16, p < 0.05$  Attitude also showed a significant modulating of from  $\beta_1 = -14.8, SE = 4, p < 0.05$
- iii. motivate why you would include separate intercepts for subjects and scenarios (if you think they should be included)

**Subjects:** these are only a sample of the total population. Because subject does not exhaust the population of interest (e.g. the whole Korean population) it should be modeled as a random effect. Also, each subject will express random variation caused by individual baselines and individual effects of formal vs. informal situation.

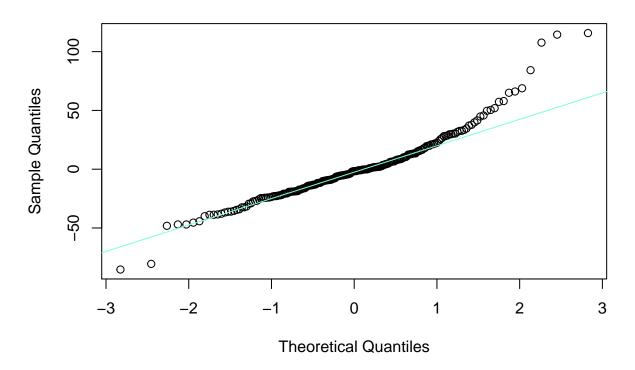
**Scenario:** Again, these scenarios does not exhaust the number of formal or informal scenarios that exist. It should be modeled as a random effect since we have no expectation of how the individual scenario will affect the pitch compared to the other scenarios. There are no preconceptions about any systematic differences between the scenarios, making them have idiosyncratic and random effects on pitch.

- iv. describe the variance components of the second level (if any)

  Both fixed and random effects accounted for roughly 82% of the variance in the f0mn variable with random effects proportion being 12.7%. Visual inspection shows that both the qqplot and histogram violates the assumption of a mixed effect linear model. The more robust generalized mixed effect model with a link function would be preferred. But as it was not the task such model was not constructed.
- v. include a Quantile-Quantile plot of your chosen model

```
qqnorm(resid(model5))
qqline(resid(model5), col = 'aquamarine')
```

# Normal Q-Q Plot



We used R (R Core Team, 2019) and lmerTest (Kuznetsova, Brockhoff and Christensen, 2017) to perform a linear mixed effects analysis of the relationship between f0mn, gender and attitude. As random effects, we had intercepts for subjects, and scenario.