

Linear and logistic regression

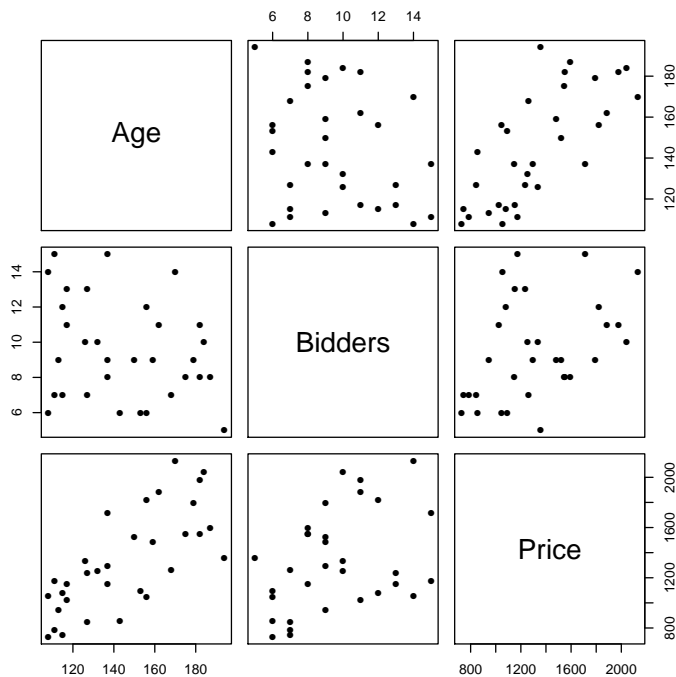
August 16, 2016

We can review linear regression using a dataset of Grandfather clocks. We can look at simple linear regression and multiple linear regression. We can also review parameter interpretations, including for interactive terms.

```
# Read in the clocks dataset
clocksDat = read.csv("clocks.csv")
clocksDat
```

##	Age	Bidders	Price
## 1	127	13	1235
## 2	115	12	1080
## 3	127	7	845
## 4	150	9	1522
## 5	156	6	1047
## 6	182	11	1979
## 7	156	12	1822
## 8	132	10	1253
## 9	137	9	1297
## 10	113	9	946
## 11	137	15	1713
## 12	117	11	1024
## 13	137	8	1147
## 14	153	6	1092
## 15	117	13	1152
## 16	126	10	1336
## 17	170	14	2131
## 18	182	8	1550
## 19	162	11	1884
## 20	184	10	2041
## 21	143	6	854
## 22	159	9	1483
## 23	108	14	1055
## 24	175	8	1545
## 25	108	6	729
## 26	179	9	1792
## 27	111	15	1175
## 28	187	8	1593
## 29	111	7	785
## 30	115	7	744
## 31	194	5	1356
## 32	168	7	1262

```
plot(clocksDat, pch=16)
```



1 Simple linear regression

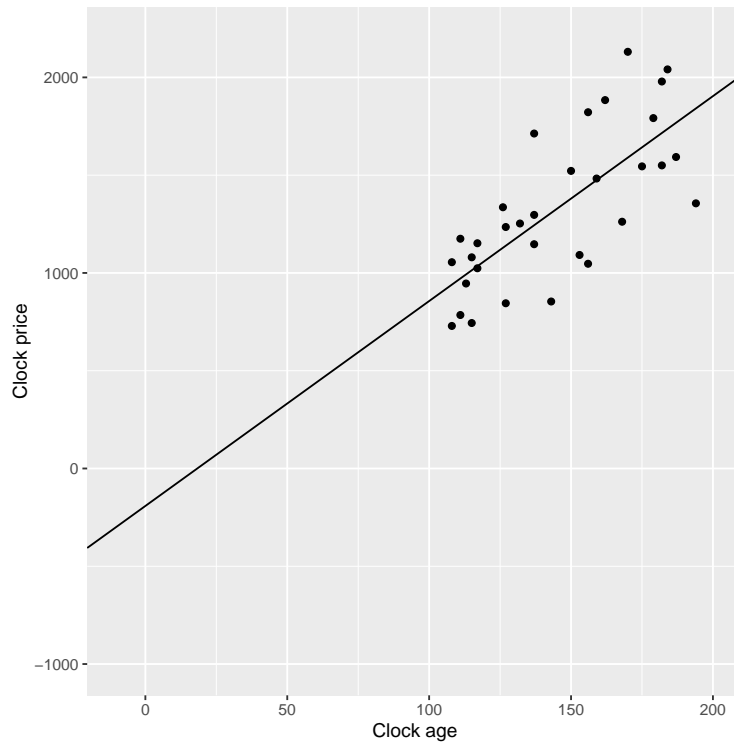
We can first perform simple linear regression with one quantitative explanatory variable - age.

```
clocksLinAge = lm(Price ~ Age, data=clocksDat)
summary(clocksLinAge)

##
## Call:
## lm(formula = Price ~ Age, data = clocksDat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -485.29 -192.66   30.75  157.21  541.21
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -191.66    263.89  -0.726   0.473
## Age           10.48      1.79   5.854 2.1e-06 ***
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 273 on 30 degrees of freedom
## Multiple R-squared:  0.5332, Adjusted R-squared:  0.5177
## F-statistic: 34.27 on 1 and 30 DF,  p-value: 2.096e-06
```

We can visualize what this best-fit line appears like.

```
intercept = coef(clocksLinAge)["(Intercept)"]
age = coef(clocksLinAge)["Age"]
q = qplot(clocksDat$Age, clocksDat$Price)
q = q + geom_abline(intercept = intercept, slope = age) + xlim(-10, 200) + ylim(-1000, 2200)
q + xlab("Clock age") + ylab("Clock price")
```



- 1) What is the interpretation for the intercept?
- 2) What is the interpretation for the slope?
- 3) How much would we predict a 175 year old clock would cost?

2 Multiple linear regression - no interaction terms

Now, we can perform multiple linear regression with two quantitative variables - age and number of bidders.

```
clocksLinAgeBid = lm(Price ~ Age + Bidders, data=clocksDat)
summary(clocksLinAgeBid)

##
## Call:
## lm(formula = Price ~ Age + Bidders, data = clocksDat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -207.2  -117.8    16.5   102.7   213.5
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -1336.7221   173.3561  -7.711 1.67e-08 ***
## Age          12.7362     0.9024   14.114 1.60e-14 ***
## Bidders      85.8151     8.7058    9.857 9.14e-11 ***
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 133.1 on 29 degrees of freedom
## Multiple R-squared:  0.8927, Adjusted R-squared:  0.8853
## F-statistic: 120.7 on 2 and 29 DF,  p-value: 8.769e-15
```

4) What is the interpretation for the intercept?

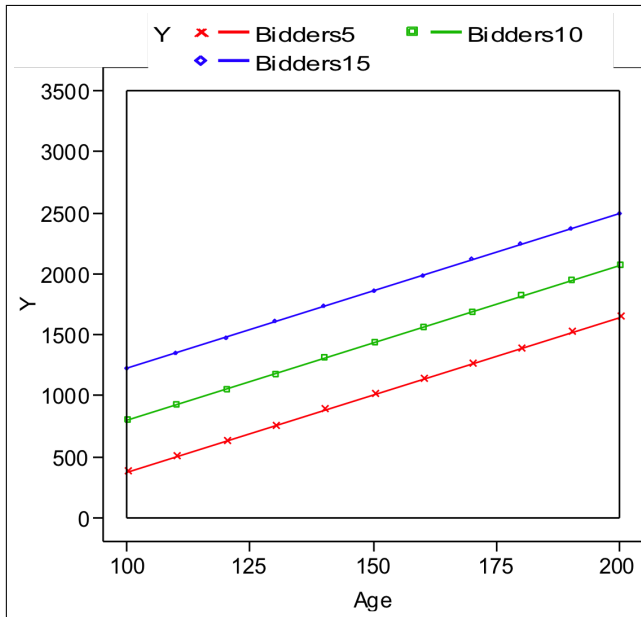
5) What is the interpretation for the age slope?

6) What is the interpretation for the bidders slope?

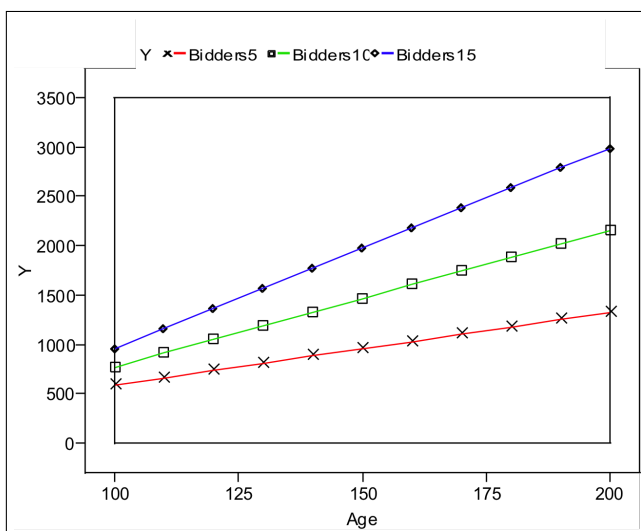
7) How much would we predict a 194 year old clock would cost if there are 5 bidders?

3 Multiple linear regression - with interaction term

When we did not use an interaction term above, we assumed that the price change due to a change in age would not be affected by the number of bidders. Likewise, we also assumed that the price change due to a change in the number of bidders would not be affected by the age.



However, it could be the case that the independent variables do have an interactive effect. In this case, the linear relationship between price and age would have a different slope coefficient depending on the number of bidders. Likewise, the linear relationship between price and number of bidders would have a different slope coefficient depending on the age.



As a result, at this stage, we might want to determine if the two independent variables have an interactive effect.

```

clocksLinAgeBidInt = lm(Price ~ Age + Bidders + Age*Bidders, data=clocksDat)
summary(clocksLinAgeBidInt)

##
## Call:
## lm(formula = Price ~ Age + Bidders + Age * Bidders, data = clocksDat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -146.772  -70.985    2.108   47.535  201.959
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  322.7544   293.3251   1.100  0.28056
## Age           0.8733    2.0197   0.432  0.66877
## Bidders      -93.4099   29.7077  -3.144  0.00392 **
## Age:Bidders    1.2979    0.2110   6.150 1.22e-06 ***
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 88.37 on 28 degrees of freedom
## Multiple R-squared:  0.9544, Adjusted R-squared:  0.9495
## F-statistic: 195.2 on 3 and 28 DF,  p-value: < 2.2e-16

```

8) What is the interpretation for the age slope?

9) What is the interpretation for the number of bidders slope?

10) How much would we predict a 194 year old clock would cost if there are 5 bidders?

11) Which model would you use? Simple linear regression? Multiple linear regression without interaction term? Or, multiple linear regression with interaction term?

4 Binomial Logistic Regression

We can use a lobster survival dataset to perform binomial logistic regression.

```
lobsterDat = read.csv("lobster.csv")
colnames(lobsterDat) = c("carpaceLength", "survive")
dim(lobsterDat)
```

```
## [1] 158 2
```

```
head(lobsterDat)
```

```
##   carpaceLength survive
## 1             27       0
## 2             27       0
## 3             27       0
## 4             27       0
## 5             30       0
## 6             30       0
```

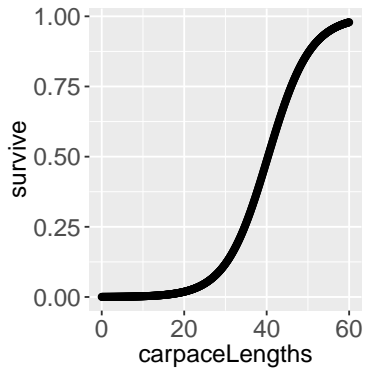
```
lobsterLogit <- glm(survive ~ carpaceLength, data = lobsterDat, family = "binomial")
lobsterLogit
```

```
##
## Call:  glm(formula = survive ~ carpaceLength, family = "binomial", data = lobsterDat)
##
## Coefficients:
##   (Intercept)  carpaceLength
##        -7.8506         0.1948
##
## Degrees of Freedom: 157 Total (i.e. Null); 156 Residual
## Null Deviance:      219
## Residual Deviance: 172.7 AIC: 176.7
```

Now that we have the coefficient estimations, we can plot the logistic function of the data.

```
lobsterIntercept = coef(lobsterLogit)["(Intercept)"]
lobsterCarpaceLength = coef(lobsterLogit)["carpaceLength"]

carpaceLengths = seq(0,60,0.1)
survive = 1/(1+exp(-(lobsterIntercept+lobsterCarpaceLength*carpaceLengths)))
q = qplot(carpaceLengths,survive)
q = q + theme(axis.text=element_text(size=14), axis.title=element_text(size=14))
q
```



12) What is the probability of surviving if carpaceLength is 30mm?

13) What is the probability of surviving if carpaceLength is 31mm?

14) What is the probability of surviving if carpaceLength is 55mm?

15) What are the odds of survival if carpaceLength is 30mm?

16) What are the odds of survival if carpaceLength is 31mm?

17) What is the odds ratio?

18) What is the interpretation of the odds ratio?

5 Multinomial Logistic Regression

We can use a dataset regarding survival in the Titanic tragedy to perform multinomial logistic regression. This dataset was taken from the data science education and competition website Kaggle (<https://www.kaggle.com/>).

```
titanicDat = read.csv('titanic.csv',header=T,na.strings=c(""))
dim(titanicDat)

## [1] 891 12

head(titanicDat)

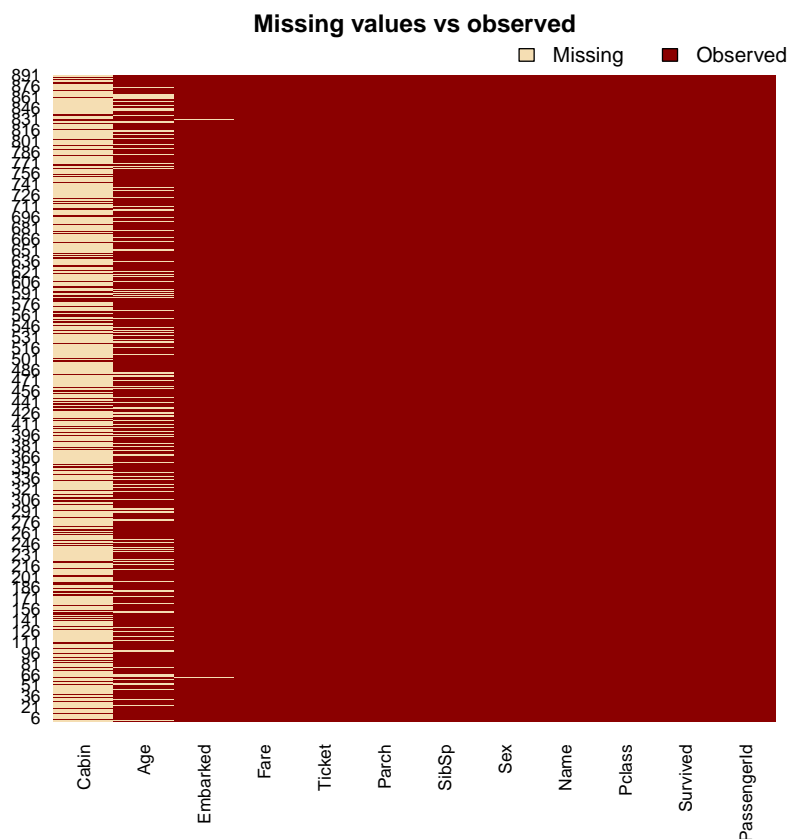
##   PassengerId Survived Pclass
## 1           1         0      3
## 2           2         1      1
## 3           3         1      3
## 4           4         1      1
## 5           5         0      3
## 6           6         0      3
##                                     Name
## 1                               Braund, Mr. Owen Harris
## 2 Cumings, Mrs. John Bradley (Florence Briggs Thayer)
## 3                               Heikkinen, Miss. Laina
## 4 Futrelle, Mrs. Jacques Heath (Lily May Peel)
## 5                               Allen, Mr. William Henry
## 6                               Moran, Mr. James
##   Sex Age SibSp Parch      Ticket     Fare Cabin
## 1 male  22    1     0      A/5 21171  7.2500 <NA>
## 2 female 38    1     0      PC 17599 71.2833  C85
## 3 female 26    0     0 STON/O2. 3101282  7.9250 <NA>
## 4 female 35    1     0      113803 53.1000 C123
## 5 male  35    0     0      373450  8.0500 <NA>
## 6 male  NA    0     0      330877  8.4583 <NA>
##   Embarked
## 1         S
## 2         C
## 3         S
## 4         S
## 5         S
## 6         Q
```

We examine missing data as a preprocessing step.

```
sapply(titanicDat,function(x) sum(is.na(x)))

## PassengerId    Survived      Pclass         Name         Sex
##           0           0           0           0           0
##      Age      SibSp      Parch      Ticket      Fare
##      177           0           0           0           0
##      Cabin Embarked
##      687           2

# R package to visualize missing data information
library(Amelia)
missmap(titanicDat, main = "Missing values vs observed")
```



We remove the columns for PassengerID, Name, Ticket, and Cabin (since it is missing so many values).

```
titanicDat <- subset(titanicDat,select=c(2,3,5,6,7,8,10,12))
```

There are many values missing from Age. We replace the missing values with the mean age of the known values (which was 29.7).

```
titanicDat$Age[is.na(titanicDat$Age)] <- mean(titanicDat$Age,na.rm=T)
```

There are two row with missing values, so we remove them as well.

```
titanicDat <- titanicDat[!is.na(titanicDat$Embarked),]
rownames(titanicDat) <- NULL
```

We can verify that we know what the indicators are for the variable Sex.

```
contrasts(titanicDat$Sex)
```

```
##      male
## female  0
## male    1
```

We now have 889 rows of clean data. We can split these data into a training and test set as follows:

```
trainDat <- titanicDat[1:800,]
testDat <- titanicDat[801:889,]
```

We can run a binomial logistic regression with the only explanatory variable being sex.

```

titanicLogit <- glm(Survived ~ Sex, data = titanicDat, family = "binomial")
titanicLogit

##
## Call:  glm(formula = Survived ~ Sex, family = "binomial", data = titanicDat)
##
## Coefficients:
## (Intercept)      Sexmale
##      1.048      -2.505
##
## Degrees of Freedom: 888 Total (i.e. Null);  887 Residual
## Null Deviance:      1183
## Residual Deviance: 916.6  AIC: 920.6

```

19) What is the probability of surviving if male?

20) What is the probability of surviving if female?

21) What are the odds of surviving if male?

22) What are the odds of surviving if female?

23) What is the odds ratio?

24) What is the interpretation of the odds ratio?

Now, we can consider more than one explanatory variable. Let's consider all explanatory variables that remain in the cleaned data.

```
titanicLogitFull <- glm(Survived ~ ., data = titanicDat, family = "binomial")
summary(titanicLogitFull)

##
## Call:
## glm(formula = Survived ~ ., family = "binomial", data = titanicDat)
##
## Deviance Residuals:
##      Min       1Q   Median       3Q      Max
## -2.6446  -0.5907  -0.4230   0.6220   2.4431
##
## Coefficients:
##              Estimate Std. Error z value Pr(>|z|)
## (Intercept)  5.285188   0.564778   9.358 < 2e-16 ***
## Pclass      -1.100058   0.143529  -7.664 1.80e-14 ***
## Sexmale     -2.718695   0.200783 -13.540 < 2e-16 ***
## Age        -0.039901   0.007854  -5.080 3.77e-07 ***
## SibSp      -0.325777   0.109384  -2.978  0.0029 **
## Parch      -0.092602   0.118708  -0.780  0.4353
## Fare        0.001918   0.002376   0.807  0.4194
## EmbarkedQ   -0.034076   0.381936  -0.089  0.9289
## EmbarkedS   -0.418817   0.236794  -1.769  0.0769 .
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for binomial family taken to be 1)
##
##      Null deviance: 1182.82  on 888  degrees of freedom
## Residual deviance:  784.19  on 880  degrees of freedom
## AIC: 802.19
##
## Number of Fisher Scoring iterations: 5
```

25) What is the interpretation of the odds ratio for age?

26) What is the interpretation of the odds ratio for class?

We can use ANOVA to examine the difference between the null deviance (model with only intercept) and the residual deviance. The table shows that the deviance drops when adding each variable one at a time. However, the p-values show that only Pclass, Sex, Age, and Sibsp show a significant drop in residual deviance.

```
anova(titanicLogitFull, test="Chisq")

## Analysis of Deviance Table
##
## Model: binomial, link: logit
##
## Response: Survived
##
## Terms added sequentially (first to last)
##
##
```

	Df	Deviance	Resid. Df	Resid. Dev	Pr(>Chi)
## NULL			888	1182.82	
## Pclass	1	100.179	887	1082.64	< 2.2e-16 ***
## Sex	1	255.814	886	826.82	< 2.2e-16 ***
## Age	1	22.101	885	804.72	2.587e-06 ***
## SibSp	1	14.423	884	790.30	0.000146 ***
## Parch	1	0.497	883	789.80	0.480798
## Fare	1	1.578	882	788.22	0.209046
## Embarked	2	4.036	880	784.19	0.132904

```
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

We can assess how well our full model fits the testing data now! We can obtain probabilities in the form of $P(Y=1|X)$. We can use a decision boundary of 0.5. In other words, if $P(Y=1|X) > 0.5$, then $Y=1$. Otherwise, $Y=0$. We then compare this to the actual values of survival being 1 (Survived) or 0 (Died).

```
fitRes = predict(titanicLogitFull,newdata=subset(testDat,select=c(2,3,4,5,6,7,8)),type='response')
fitRes = ifelse(fitRes > 0.5,1,0)
misClasificError = mean(fitRes != testDat$Survived)
print(paste('Accuracy',1-misClasificError))

## [1] "Accuracy 0.853932584269663"
```