MA678 homework 05

Multinomial Regression

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Multinomial logit:

Using the individual-level survey data from the 2000 National Election Study (data in folder nes), predict party identification (which is on a 7-point scale) using ideology and demographics with an ordered multinomial logit model.

1. Summarize the parameter estimates numerically and also graphically.

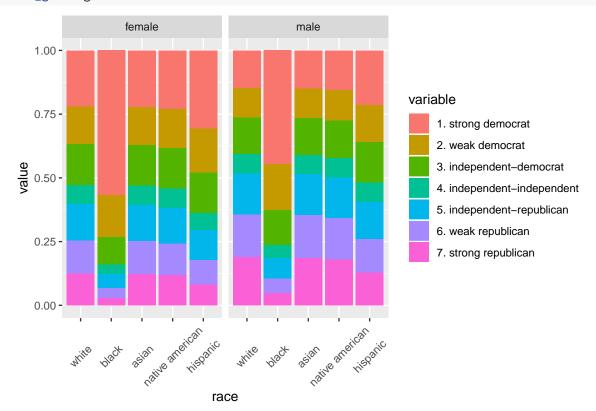
```
#partyid7, ideology, weight1, age, gender, race, edu1, region
data<-nes_data_comp[,c("partyid7","gender","race")]</pre>
data<-na.omit(data)</pre>
library(dplyr)
##
## Attaching package: 'dplyr'
## The following object is masked from 'package:car':
##
##
       recode
## The following objects are masked from 'package:data.table':
##
##
       between, first, last
## The following object is masked from 'package:MASS':
##
##
       select
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
data<-data %>%
  count(partyid7,gender,race)
model<-polr(partyid7~factor(gender) + factor(race) ,weights = n, data = data)</pre>
#summary the model
round(summary(model)$coef,2)
## Re-fitting to get Hessian
##
                                                           Value Std. Error
## factor(gender)female
                                                           -0.49
                                                                        0.15
## factor(race)black
                                                           -1.54
                                                                        0.25
## factor(race)asian
                                                           -0.01
                                                                        0.54
```

```
-0.06
                                                                       0.35
## factor(race)native american
## factor(race)hispanic
                                                           -0.45
                                                                       0.28
## 1. strong democrat | 2. weak democrat
                                                          -1.76
                                                                       0.15
## 2. weak democrat|3. independent-democrat
                                                          -1.03
                                                                       0.13
## 3. independent-democrat | 4. independent-independent
                                                          -0.38
                                                                       0.13
## 4. independent-independent|5. independent-republican -0.07
                                                                       0.13
## 5. independent-republican | 6. weak republican
                                                           0.59
                                                                       0.13
## 6. weak republican | 7. strong republican
                                                            1.46
                                                                       0.15
##
                                                          t value
## factor(gender)female
                                                             -3.18
## factor(race)black
                                                             -6.24
## factor(race)asian
                                                             -0.02
## factor(race)native american
                                                             -0.17
## factor(race)hispanic
                                                             -1.64
## 1. strong democrat|2. weak democrat
                                                            -11.91
## 2. weak democrat | 3. independent-democrat
                                                             -7.66
## 3. independent-democrat | 4. independent-independent
                                                             -2.97
## 4. independent-independent|5. independent-republican
                                                             -0.56
## 5. independent-republican | 6. weak republican
                                                             4.53
## 6. weak republican | 7. strong republican
                                                             9.77
```

#plot

```
predx<- expand.grid(gender=c("female","male"),race=c("white","black","asian","native american","hispani
predy<-predict(model,newdata=predx,type="p")</pre>
```

```
ggplot(melt(cbind(predx,predy),id.vars = c("gender","race")))+
  geom_bar(stat="identity")+aes(x=race,y=value, fill=variable)+theme(axis.text.x = element_text(angle =
  facet_grid(~gender)
```



```
 \begin{array}{lll} & \texttt{pred} < -\texttt{predict}(\texttt{model,type} = "p") \\ & \texttt{\#ggplot}(\texttt{melt}(\texttt{cbind}(\texttt{data[,-"partyid7"],pred),id.vars} = c("\texttt{gender","race")})) + \\ & \texttt{\#geom\_bar}(\texttt{stat="identity"}) + \texttt{aes}(\texttt{x=race,y=value, fill=variable}) + \texttt{theme}(\texttt{axis.text.x} = \texttt{element\_text}(\texttt{angle}) \\ & \texttt{\#facet\_grid}(\texttt{\sim}\texttt{gender}) \\ \end{array}
```

The graph shows that there is no significant difference between female and male. The black has the most number of strong democrat. 2. Explain the results from the fitted model.

 $\log(\frac{\pi_2+\pi_3+\pi_4+\pi_5+\pi_6+\pi_7}{\pi_1}) = -1.76 - 0.49*female - 1.54*black - 0.01*asian - 0.06*native_a merican - 0.45*hispanic For a white male, the log odds of he is a weak democrat or independent-democrat or independent-independent or independent-republican or weak republican or strong repiblican is -1.76.$

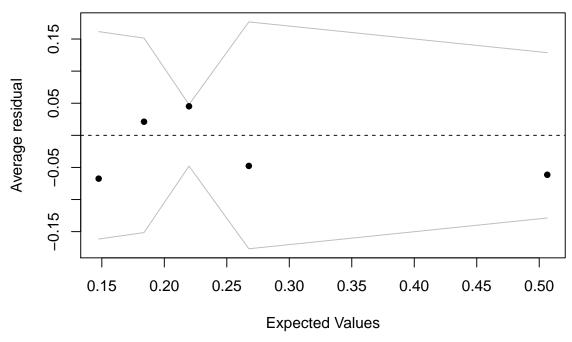
 $log(\frac{\pi_3+\pi_4+\pi_5+\pi_6+\pi_7}{\pi_1+\pi_2}) = -1.03 - 0.49*female - 1.54*black - 0.01*asian - 0.06*native_a merican - 0.45*hispanic For a white male, the log odds of he is an independent-democrat or independent-independent or independent republican or weak republican or strong repiblican is -1.03.$

```
\begin{split} \log(\frac{\pi_4 + \pi_5 + \pi_6 + \pi_7}{\pi_1 + \pi_2 + \pi_3}) &= -0.38 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_5 + \pi_6 + \pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4}) &= -0.07 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_6 + \pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5}) &= 0.59 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi_1 + \pi_2 + \pi_3 + \pi_4 + \pi_5 + \pi_6}) &= 1.46 - 0.49 * female - 1.54 * black - 0.01 * asian - 0.06 * native_a merican - 0.45 * hispanic \\ \log(\frac{\pi_7}{\pi
```

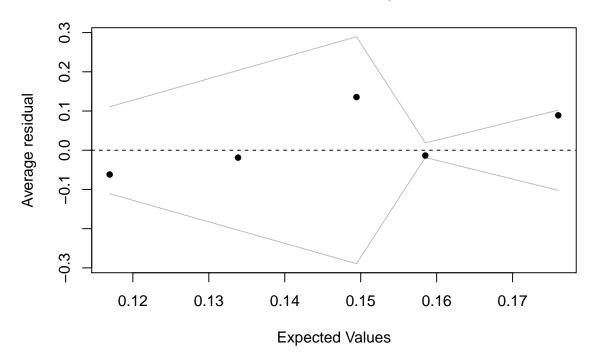
3. Use a binned residual plot to assess the fit of the model.

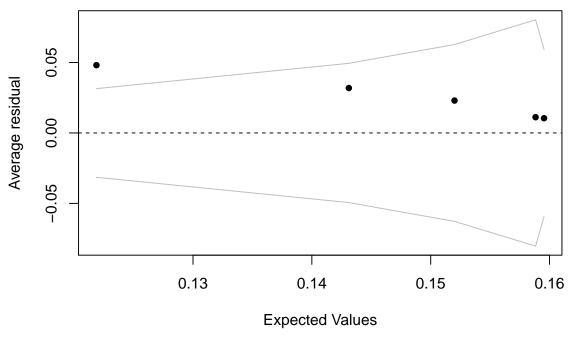
```
library(dplyr)
newdata<-dcast(data, gender + race ~ partyid7, value.var = "n")
newdata[is.na(newdata)]<-0
newdata<-newdata %>%
    mutate(total=apply(newdata[,3:9],1,sum))
newdata[,3:9]<-round(newdata[,3:9]/newdata[,"total"],2)
pred<-predict(model,newdata=newdata,type="p")
resid<-newdata[,3:9]-pred

for(i in 1:7)
    binnedplot(pred[,i],resid[,i])</pre>
```

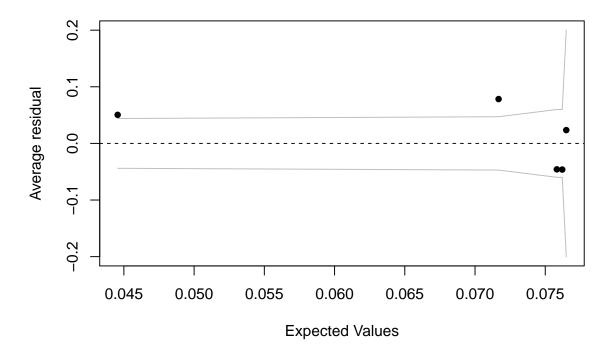


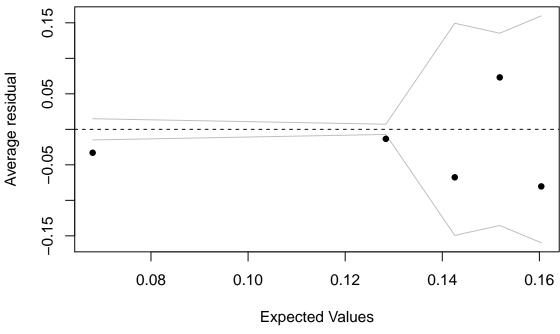
Binned residual plot



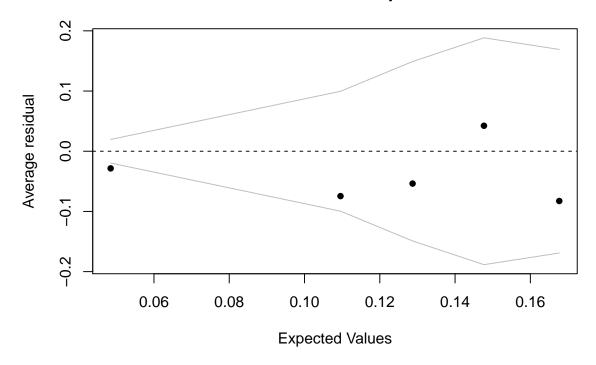


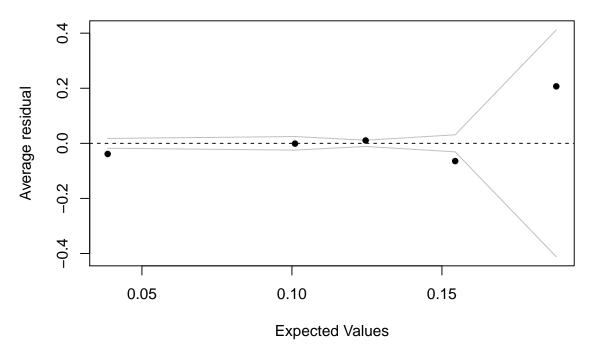
Binned residual plot





Binned residual plot





Residual plots shows that the there are extreme residuals beyond the CI, so that the model does not fit well.

High School and Beyond

The hsb data was collected as a subset of the High School and Beyond study conducted by the National Education Longitudinal Studies program of the National Center for Education Statistics. The variables are gender; race; socioeconomic status; school type; chosen high school program type; scores on reading, writing, math, science, and social studies. We want to determine which factors are related to the choice of the type of program—academic, vocational, or general—that the students pursue in high school. The response is multinomial with three levels.

```
data(hsb)
?hsb
```

1. Fit a trinomial response model with the other relevant variables as predictors (untransformed).

```
model<-nnet::multinom(prog ~ gender+race+ses+schtyp+read+write+math+science+socst , data=hsb)
## # weights: 42 (26 variable)
## initial value 219.722458
## iter 10 value 171.814970
## iter 20 value 153.793692
## iter 30 value 152.935260
## final value 152.935256
## converged
summary(model)
## Call:
## nnet::multinom(formula = prog ~ gender + race + ses + schtyp +
## read + write + math + science + socst, data = hsb)</pre>
```

```
##
## Coefficients:
##
            (Intercept) gendermale raceasian racehispanic racewhite
               3.631901 -0.09264717 1.352739
                                                -0.6322019 0.2965156
## general
## vocation
               7.481381 -0.32104341 -0.700070
                                                -0.1993556 0.3358881
##
                seslow sesmiddle schtyppublic
                                                      read
                                                                 write
## general 1.09864111 0.7029621 0.5845405 -0.04418353 -0.03627381
                                    2.0553336 -0.03481202 -0.03166001
## vocation 0.04747323 1.1815808
##
                  math
                          science
                                        socst
## general -0.1092888 0.10193746 -0.01976995
## vocation -0.1139877 0.05229938 -0.08040129
##
## Std. Errors:
##
            (Intercept) gendermale raceasian racehispanic racewhite
               1.823452 0.4548778 1.058754
                                                 0.8935504 0.7354829 0.6066763
## general
## vocation
               2.104698 0.5021132 1.470176
                                                 0.8393676 0.7480573 0.7045772
##
            sesmiddle schtyppublic
                                         read
                                                    write
                                                                math
## general 0.5045938
                         0.5642925 0.03103707 0.03381324 0.03522441
                         0.8348229 0.03422409 0.03585729 0.03885131
## vocation 0.5700833
               science
                            socst
## general 0.03274038 0.02712589
## vocation 0.03424763 0.02938212
##
## Residual Deviance: 305.8705
## AIC: 357.8705
  2. For the student with id 99, compute the predicted probabilities of the three possible choices.
student<-hsb[hsb[,"id"]==99,]
predict(model,student,type="p")
## academic
               general vocation
## 0.5076752 0.3753090 0.1170158
```

Happiness

Data were collected from 39 students in a University of Chicago MBA class and may be found in the dataset happy.

```
library(faraway)
data(happy)
?happy
```

1. Build a model for the level of happiness as a function of the other variables.

```
model<-polr(factor(happy)~money+factor(sex)+factor(love)+factor(work),data=happy)
summary(model)</pre>
```

```
##
## Re-fitting to get Hessian
## Call:
## polr(formula = factor(happy) ~ money + factor(sex) + factor(love) +
## factor(work), data = happy)
##
## Coefficients:
```

```
##
                    Value Std. Error t value
                             0.01087
## money
                  0.01783
                                      1.64024
## factor(sex)1 -1.02504
                             0.93629 -1.09479
## factor(love)2 3.45757
                             1.56121
                                      2.21467
## factor(love)3 7.85036
                             1.85200
                                      4.23885
## factor(work)2 -1.18912
                             1.68765 -0.70460
## factor(work)3
                  0.01574
                             1.58056
                                      0.00996
## factor(work)4
                  1.84630
                             1.53696
                                       1.20127
## factor(work)5
                  0.64794
                             2.14983
                                      0.30139
##
## Intercepts:
##
        Value
                Std. Error t value
## 2|3
       -0.8390
                1.8387
                           -0.4563
## 3|4
         0.0100
                1.7713
                            0.0056
## 4|5
         2.4280
                            1.2050
                 2.0149
## 5|6
         4.4745
                 2.1063
                            2.1243
## 6|7
         5.0675
                 2.1243
                            2.3856
## 7|8
         7.3973
                 2.2303
                            3.3168
## 8|9
        11.3105
                 2.5925
                            4.3628
## 9|10 13.0849
                 2.7916
                            4.6872
##
## Residual Deviance: 90.47841
## AIC: 122.4784
```

2. Interpret the parameters of your chosen model. $log(\frac{\pi_3 + ... + \pi_{10}}{\pi_2}) = -0.84 + 0.02 * money - 1.03 * sex_1 + 3.46 * love_2 + 7.85 * love_3 - 1.19 * work_2 + 0.02 * work_3 + 1.85 * work_4 + 0.65 * work_5$

For people whose family income is 0, and is unsatisfactory with sex and feel lonly, and has no job, log odds of that one with happy index from 3 to 10 over him or her with happy index = 2, is -0.84

kable(cbind(happy[,2:5],round(fitted(model),2)))

money	sex	love	work	2	3	4	5	6	7	8	9	10
36	0	3	4	0.00	0.00	0.00	0.00	0.00	0.05	0.68	0.21	0.06
47	1	3	1	0.00	0.00	0.00	0.03	0.03	0.36	0.54	0.02	0.00
53	0	3	5	0.00	0.00	0.00	0.01	0.01	0.10	0.75	0.11	0.03
35	1	3	3	0.00	0.00	0.01	0.04	0.04	0.40	0.50	0.02	0.00
88	1	1	2	0.45	0.21	0.30	0.04	0.00	0.00	0.00	0.00	0.00
175	1	3	4	0.00	0.00	0.00	0.00	0.00	0.01	0.37	0.40	0.22
175	1	3	4	0.00	0.00	0.00	0.00	0.00	0.01	0.37	0.40	0.22
45	0	2	3	0.01	0.01	0.12	0.41	0.14	0.27	0.04	0.00	0.00
35	1	2	2	0.06	0.07	0.50	0.29	0.03	0.04	0.00	0.00	0.00
55	1	1	4	0.07	0.08	0.51	0.28	0.03	0.03	0.00	0.00	0.00
40	0	2	3	0.01	0.01	0.13	0.42	0.14	0.25	0.04	0.00	0.00
45	1	3	4	0.00	0.00	0.00	0.01	0.01	0.10	0.75	0.11	0.03
45	1	3	3	0.00	0.00	0.00	0.03	0.03	0.37	0.54	0.02	0.00
45	1	3	4	0.00	0.00	0.00	0.01	0.01	0.10	0.75	0.11	0.03
62	0	3	4	0.00	0.00	0.00	0.00	0.00	0.03	0.59	0.28	0.09
44	1	2	3	0.02	0.02	0.27	0.47	0.09	0.12	0.01	0.00	0.00
85	1	3	4	0.00	0.00	0.00	0.00	0.00	0.05	0.70	0.19	0.05
81	0	2	4	0.00	0.00	0.01	0.08	0.06	0.50	0.33	0.01	0.00
112	1	3	2	0.00	0.00	0.00	0.04	0.03	0.37	0.53	0.02	0.00
40	1	2	4	0.00	0.00	0.06	0.30	0.15	0.40	0.08	0.00	0.00
40	1	3	3	0.00	0.00	0.01	0.04	0.03	0.38	0.52	0.02	0.00
44	1	3	4	0.00	0.00	0.00	0.01	0.01	0.10	0.75	0.11	0.03

money	sex	love	work	2	3	4	5	6	7	8	9	10
35	1	2	2	0.06	0.07	0.50	0.29	0.03	0.04	0.00	0.00	0.00
56	1	2	3	0.01	0.02	0.23	0.47	0.10	0.15	0.02	0.00	0.00
115	1	3	4	0.00	0.00	0.00	0.00	0.00	0.03	0.61	0.27	0.09
44	1	2	4	0.00	0.00	0.06	0.29	0.14	0.41	0.09	0.00	0.00
50	1	3	3	0.00	0.00	0.00	0.03	0.03	0.35	0.56	0.02	0.00
45	0	2	4	0.00	0.00	0.02	0.14	0.10	0.52	0.21	0.00	0.00
41	0	3	5	0.00	0.00	0.00	0.01	0.01	0.12	0.75	0.09	0.02
50	0	3	5	0.00	0.00	0.00	0.01	0.01	0.11	0.75	0.10	0.02
85	1	1	1	0.21	0.17	0.49	0.11	0.01	0.01	0.00	0.00	0.00
90	1	2	2	0.02	0.03	0.34	0.44	0.07	0.09	0.01	0.00	0.00
85	1	2	4	0.00	0.00	0.03	0.18	0.12	0.51	0.16	0.00	0.00
75	1	3	4	0.00	0.00	0.00	0.00	0.00	0.06	0.72	0.17	0.04
70	0	2	3	0.00	0.01	0.08	0.35	0.15	0.35	0.06	0.00	0.00
0	0	2	2	0.04	0.05	0.45	0.36	0.04	0.05	0.01	0.00	0.00
31	0	2	4	0.00	0.00	0.03	0.17	0.11	0.51	0.17	0.00	0.00
60	1	3	4	0.00	0.00	0.00	0.00	0.00	0.08	0.74	0.14	0.03
65	1	3	3	0.00	0.00	0.00	0.02	0.02	0.30	0.61	0.03	0.01

3. Predict the happiness distribution for subject whose parents earn \$30,000 a year, who is lonely, not sexually active and has no job.

```
money<-as.data.frame(30)
sex<-as.data.frame(0)
love<-as.data.frame(1)
work<-as.data.frame(1)
sample<-cbind(money,sex,love,work)
colnames(sample)<-c("money","sex","love","work")
pred<-predict(model,sample,type="p")
kable(pred)</pre>
```

	Х
2	0.2020073
3	0.1697176
4	0.4973909
5	0.1118011
6	0.0084460
7	0.0095918
8	0.0010243
9	0.0000174
10	0.0000035

newspaper survey on Vietnam War

A student newspaper conducted a survey of student opinions about the Vietnam War in May 1967. Responses were classified by sex, year in the program and one of four opinions. The survey was voluntary. The data may be found in the dataset uncviet. Treat the opinion as the response and the sex and year as predictors. Build a proportional odds model, giving an interpretation to the estimates.

```
data(uncviet)
?uncviet
```

```
summary(model)
##
## Re-fitting to get Hessian
## polr(formula = policy ~ sex + year, data = uncviet, weights = y)
##
## Coefficients:
##
                                                                     Value Std. Error t value
                                                            -0.6470
                                                                                                                                               -7.613
## sexMale
                                                                                                            0.08499
## yearGrad
                                                                 1.1770
                                                                                                            0.10226
                                                                                                                                                 11.510
## yearJunior
                                                               0.3964
                                                                                                            0.10972
                                                                                                                                                      3.613
## yearSenior
                                                               0.5444
                                                                                                            0.11248
                                                                                                                                                      4.840
## yearSoph
                                                                0.1315
                                                                                                            0.11460
                                                                                                                                                      1.148
##
## Intercepts:
##
                              Value
                                                                    Std. Error t value
                                -1.1098
                                                                             0.1107
                                                                                                                    -10.0210
## A|B
                             -0.0130
                                                                             0.1086
                                                                                                                         -0.1202
## B|C
## CID
                                      2.4417
                                                                             0.1194
                                                                                                                         20.4455
##
## Residual Deviance: 7757.056
## AIC: 7773.056
 \frac{P(policy~isB~or~C~or~D)}{D(-1)!or~(s)~A)} = exp(-1.11-0.65*sex_male+1.18*year_Grad+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.54*year_Senior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40*year_Junior+0.40
                  P(policy is A)
```

model<-polr(policy~sex+year,weights=y,data=uncviet)</pre>

With same year of school, the odds of a male has opinions B (follow the present policy) or C (withdraw troops to strong points and open negotiations on elections involving the Viet Cong) or D (immediate withdrawal of all U.S. troops) is exp(-0.65) times of the same odds of a female.

With same gender, the odds of a Graduate has opinions B (follow the present policy) or C (withdraw troops to strong points and open negotiations on elections involving the Viet Cong) or D (immediate withdrawal of all U.S. troops) is exp(1.18) times of the same odds of a Freshman.

With same gender, the odds of a Junior student has opinions B (follow the present policy) or C (withdraw troops to strong points and open negotiations on elections involving the Viet Cong) or D (immediate withdrawal of all U.S. troops) is exp(0.40) times of the same odds of a Freshman.

With same gender, the odds of a Senior student has opinions B (follow the present policy) or C (withdraw troops to strong points and open negotiations on elections involving the Viet Cong) or D (immediate withdrawal of all U.S. troops) is exp(0.54) times of the same odds of a Freshman.

With same gender, the odds of a Soph student has opinions B (follow the present policy) or C (withdraw troops to strong points and open negotiations on elections involving the Viet Cong) or D (immediate withdrawal of all U.S. troops) is exp(0.13) times of the same odds of a Freshman.

```
\frac{P(policy~isC~or~D)}{P(policy~is~A)} = exp \left(-0.01 - 0.65 * sex_male + 1.18 * year_Grad + 0.40 * year_Junior + 0.54 * year_Senior + 0.13 * year_Soph\right) \frac{P(policy~isD)}{P(policy~is~A~or~B~or~C)} = exp \left(2.44 - 0.65 * sex_male + 1.18 * year_Grad + 0.40 * year_Junior + 0.54 * year_Senior + 0.40 * year_Junior + 0.40 * yea
```

 $0.13 * year_Soph)$

 $0.13 * year_Soph$

pneumonoconiosis of coal miners

The pneumo data gives the number of coal miners classified by radiological examination into one of three categories of pneumonoconiosis and by the number of years spent working at the coal face divided into eight categories.

```
library(faraway)
data(pneumo,package="faraway")
?pneumo
```

1. Treating the pneumonoconiosis status as response variable as nominal, build a model for predicting the frequency of the three outcomes in terms of length of service and use it to predict the outcome for a miner with 25 years of service.

```
model_nominal<-multinom(status~year,weights=Freq,data=pneumo)</pre>
## # weights: 9 (4 variable)
## initial value 407.585159
## iter 10 value 208.724810
## final value 208.724782
## converged
summary(model nominal)
## Call:
## multinom(formula = status ~ year, data = pneumo, weights = Freq)
## Coefficients:
          (Intercept)
                              year
## normal 4.2916723 -0.08356506
## severe -0.7681706 0.02572027
##
## Std. Errors:
##
         (Intercept)
## normal 0.5214110 0.01528044
## severe 0.7377192 0.01976662
##
## Residual Deviance: 417.4496
## AIC: 425.4496
miner <- as.data.frame(25)
colnames(miner)<-"year"</pre>
predict(model_nominal,newdata=miner,type="p")
##
         mild
                  normal
                              severe
## 0.09148821 0.82778696 0.08072483
  2. Repeat the analysis with the pneumonoconiosis status being treated as ordinal.
model_ornidal<-polr(status~year,weights=Freq,data=pneumo)</pre>
summary(model_ornidal)
## Re-fitting to get Hessian
## Call:
```

polr(formula = status ~ year, data = pneumo, weights = Freq)

##

```
## Coefficients:
##
          Value Std. Error t value
## year 0.01566 0.009057
##
## Intercepts:
                          Std. Error t value
##
                  Value
## mild|normal -1.8449 0.2492
                                    -7.4039
## normal|severe 2.3676 0.2709
                                       8.7411
##
## Residual Deviance: 502.1551
## AIC: 508.1551
predict(model_ornidal,newdata=miner,type="p")
##
         mild
                   normal
                               severe
## 0.09652357 0.78172799 0.12174844
3. Now treat the response variable as hierarchical with top level indicating whether the miner has the disease
and the second level indicating, given they have the disease, whether they have a moderate or severe case.
data_normal<-pneumo[pneumo$status=="normal",]
data_mild<-pneumo[pneumo$status=="mild",]</pre>
data_severe<-pneumo[pneumo$status=="severe",]
data_abnormal<-rbind(data_mild,data_severe)</pre>
data_abnormal\status<-rep("abnormal",dim(data_abnormal)[1])
data_h1<-rbind(data_normal,data_abnormal)</pre>
data_h1$status<-factor(data_h1$status)</pre>
model_h1<-multinom(status~year,weights=Freq, data=data_h1)</pre>
## # weights: 3 (2 variable)
## initial value 257.157604
## final value 152.963516
## converged
summary(model_h1)
## Call:
## multinom(formula = status ~ year, data = data_h1, weights = Freq)
##
## Coefficients:
                     Values Std. Err.
##
## (Intercept) -3.96635181 0.41892897
## year
                0.09626924 0.01236388
##
## Residual Deviance: 305.927
## AIC: 309.927
data_h2<-rbind(data_mild,data_severe)</pre>
data_h2$status<-factor(data_h2$status)</pre>
model_h2<-multinom(status~year, weights=Freq, data=data_h2)</pre>
## # weights: 3 (2 variable)
## initial value 56.838069
## final value 55.444195
## converged
summary(model_h2)
```

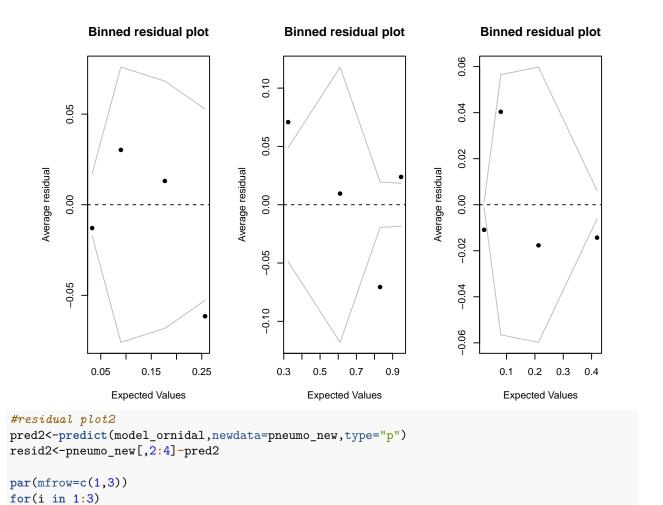
```
## Call:
## multinom(formula = status ~ year, data = data_h2, weights = Freq)
## Coefficients:
##
                    Values Std. Err.
## (Intercept) -1.11342251 0.86248390
                0.03547178 0.02350152
## year
##
## Residual Deviance: 110.8884
## AIC: 114.8884
predict(model_h1,miner,type="p")
## 0.1737011
predict(model_h2,miner,type="p")
##
           1
## 0.4435842
```

It shows that the predicted probability of this miner is abnormal is 0.17, and the probability of this miner is normal is 0.83. Then we go on for the second model, the probability of his disease is mild is (1-0.44)*0.17 = 0.1, and the probability of his disease is severe is. 0.44*0.17 = 0.07

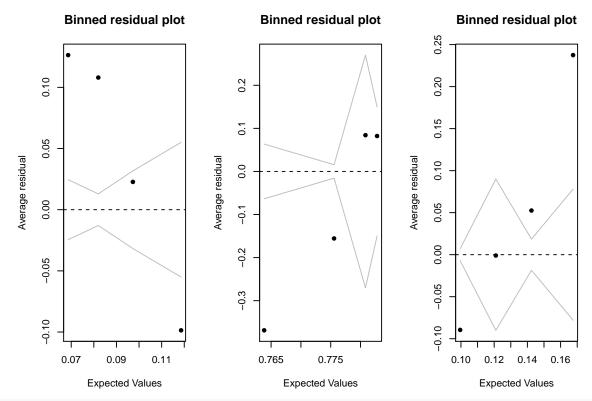
4. Compare the three analyses.

```
#residual plot1
pneumo_new<-dcast(pneumo, year ~ status, value.var = "Freq")
pneumo_new<-pneumo_new %>%
    mutate(total=apply(pneumo_new[,2:4],1,sum))
pneumo_new[,2:4]<-round(pneumo_new[,2:4]/pneumo_new[,"total"],2)
pred1<-predict(model_nominal,newdata=pneumo_new,type="p")
resid1<-pneumo_new[,2:4]-pred1

par(mfrow=c(1,3))
for(i in 1:3)
    binnedplot(pred1[,i],resid1[,i])</pre>
```

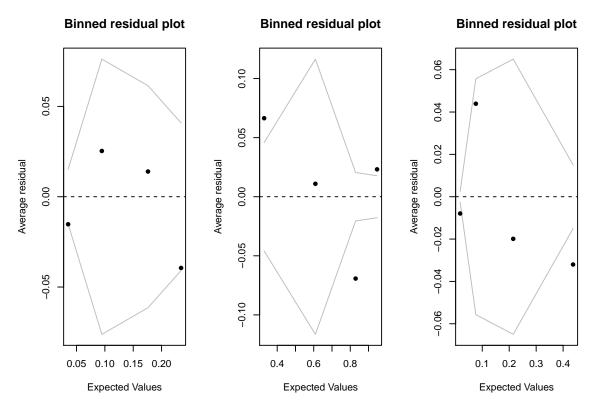


binnedplot(pred2[,i],resid2[,i])



```
#residual plot3
p_abnormal<-predict(model_h1,pneumo_new,type="p")
p_normal<-1-p_abnormal
p_severe<-p_abnormal*predict(model_h2,pneumo_new,type="p")
p_mild<-p_abnormal*(1-predict(model_h2,pneumo_new,type="p"))
pred3<-cbind(p_mild,p_normal,p_severe)
resid3<-pneumo_new[,2:4]-pred3

par(mfrow=c(1,3))
for(i in 1:3)
   binnedplot(pred3[,i],resid3[,i])</pre>
```



The first and third analysis have similar binned residual plots.

And most residuals of 1,3 analysis fall in the CI, but the 2 analysis have some extreme residuals, so that the 1,3 analysis are better.

(optional) Multinomial choice models:

Pardoe and Simonton (2006) fit a discrete choice model to predict winners of the Academy Awards. Their data are in the folder academy awards.

name	description
No	unique nominee identifier
Year	movie release year (not ceremony year)
Comp	identifier for year/category
Name	short nominee name
PP	best picture indicator
DD	best director indicator
MM	lead actor indicator
FF	lead actress indicator
Ch	1 if win, 2 if lose
Movie	short movie name
Nom	total oscar nominations
Pic	picture nom
Dir	director nom
Aml	actor male lead nom
Afl	actor female lead nom
Ams	actor male supporting nom
Afs	actor female supporting nom

name	description
Scr	screenplay nom
Cin	cinematography nom
Art	art direction nom
\cos	costume nom
Sco	score nom
Son	song nom
Edi	editing nom
Sou	sound mixing nom
For	foreign nom
Anf	animated feature nom
Eff	sound editing/visual effects nom
Mak	makeup nom
Dan	dance nom
AD	assistant director nom
PrNl	previous lead actor nominations
PrWl	previous lead actor wins
PrNs	previous supporting actor nominations
PrWs	previous supporting actor wins
PrN	total previous actor/director nominations
PrW	total previous actor/director wins
Gdr	golden globe drama win
Gmc	golden globe musical/comedy win
Gd	golden globe director win
Gm1	golden globe male lead actor drama win
Gm2	golden globe male lead actor musical/comedy win
Gf1	golden globe female lead actor drama win
Gf2	golden globe female lead actor musical/comedy win
PGA	producer's guild of america win
DGA	director's guild of america win
SAM	screen actor's guild male win
SAF	screen actor's guild female win
PN	PP*Nom
PD	PP*Dir
DN	DD*Nom
DP	DD*Pic
DPrN	DD*PrN
DPrW	$\mathrm{DD}^*\mathrm{PrW}$
MN	MM*Nom
MP	MM*Pic
MPrN	MM*PrNl
MPrW	MM*PrWl
FN	FF*Nom
FP	FF*Pic
FPrN	FF*PrNl
FPrW	FF*PrWl

- 1. Fit your own model to these data.
- 2. Display the fitted model on a plot that also shows the data.
- 3. Make a plot displaying the uncertainty in inferences from the fitted model.