

Multinomial regression

Recap: multinomial regression model

Motivating example: earthquake data

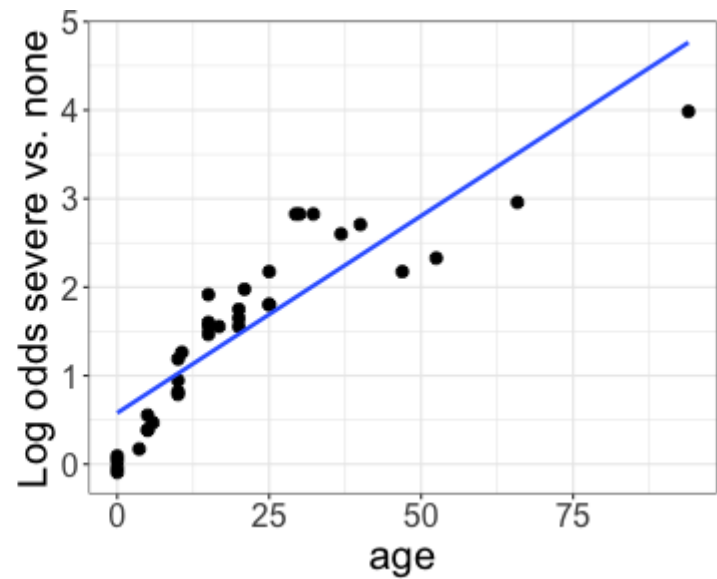
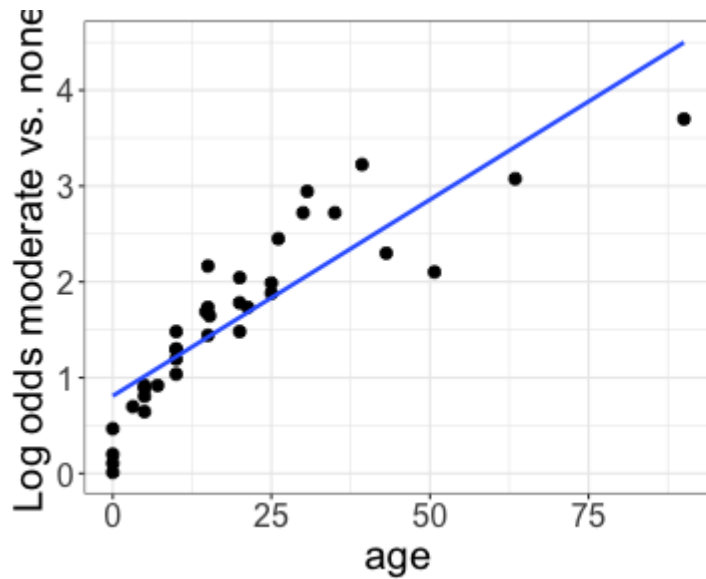
We have data from the 2015 Gorkha earthquake in Nepal. After the earthquake, a large scale survey was conducted to determine the amount of damage the earthquake caused for homes, businesses and other structures. Variables include:

- + Damage: the amount of damage suffered by the building (none, moderate, severe)
- + age: the age of the building (in years)
- + condition: a de-identified variable recording the condition of the land surrounding the building

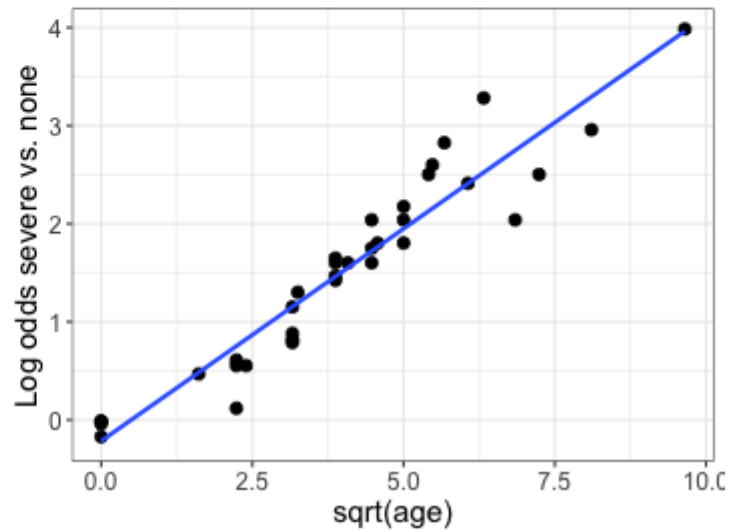
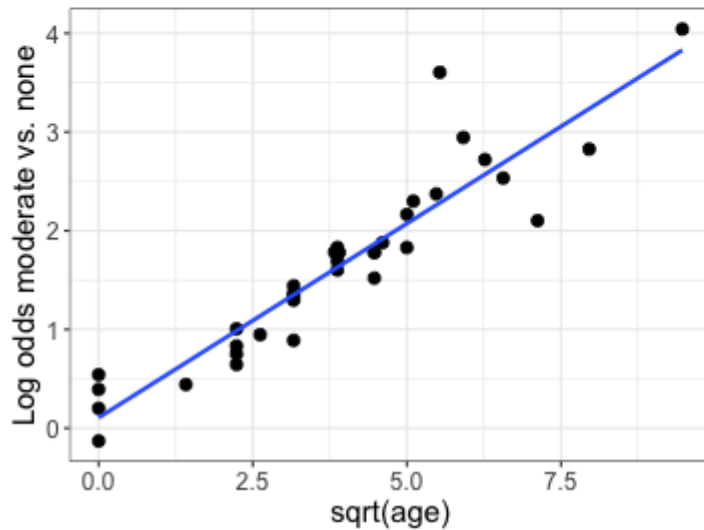
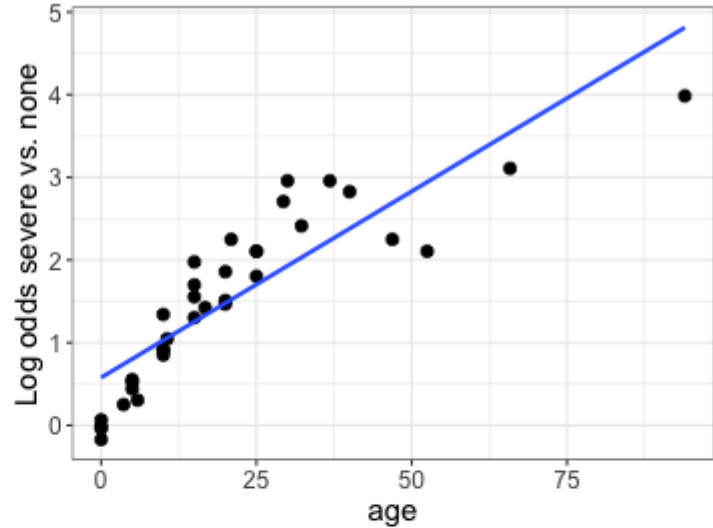
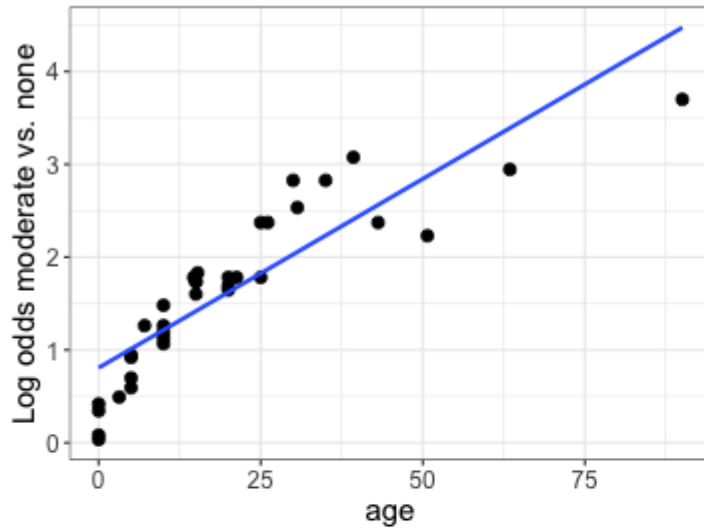
Exploratory data analysis

We want to model damage using age and land surface condition. What kind of EDA could I do?

Empirical logit plots



Trying a transformation



Fitting the model in R

```
library(nnet)
m1 <- multinom(Damage ~ sqrt(age) +
               condition,
               data = earthquake)
```

```
summary(m1)
```

```
...
```

```
## Coefficients:
```

```
##           (Intercept) sqrt(age)  conditiono conditiont
## moderate    0.6581163  0.3747641 -0.45376940 -0.5803708
## severe      0.1881145  0.4251732   0.04706934 -0.4623774
##
```

```
## Std. Errors:
```

```
##           (Intercept)  sqrt(age)  conditiono  conditiont
## moderate    0.1208913  0.01684468   0.2305975   0.1155475
## severe      0.1243799  0.01725782   0.2292533   0.1180182
```

```
...
```

Class activity

https://sta712-f22.github.io/class_activities/ca_lecture_34.html

Fisher scoring for multinomial regression