# Analysis of Environmental Data

Regression Modeling

Michael France Nelson

Eco 602 – University of Massachusetts, Amherst – Fall 2021 Michael France Nelson

## Announcements: Oct 26th

- ➤In-Class Likelihood group self-select \*should be fixed.
  - I had it associated with the wrong grouping in Moodle
- ➤ For this week
  - Tuesday
    - Finish in-class likelihood
    - Start Deck 7
  - Thursday
    - Continue Deck 7
    - In-class modeling

# Regression Modeling

A Dual-Model Approach

## What's in This Section?

### Important take-home concepts

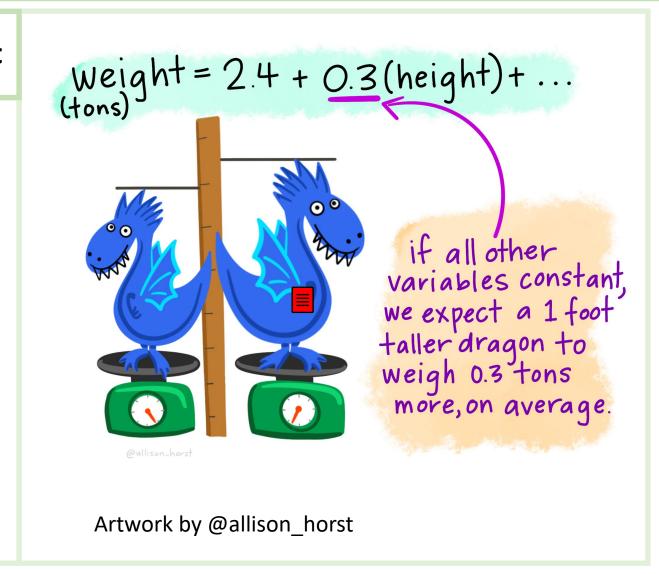
- What is a regression model?
- What are the 4 key assumptions?
  - Normality of the residuals
  - Homogeneity
  - Fixed x
  - Independent observations
- What is the constellation of methods?

# What is a Regression?

### Regressions embody the dual-model concept

Regression is a modeling paradigm in which we specify a mathematical relationship between independent and dependent variables.

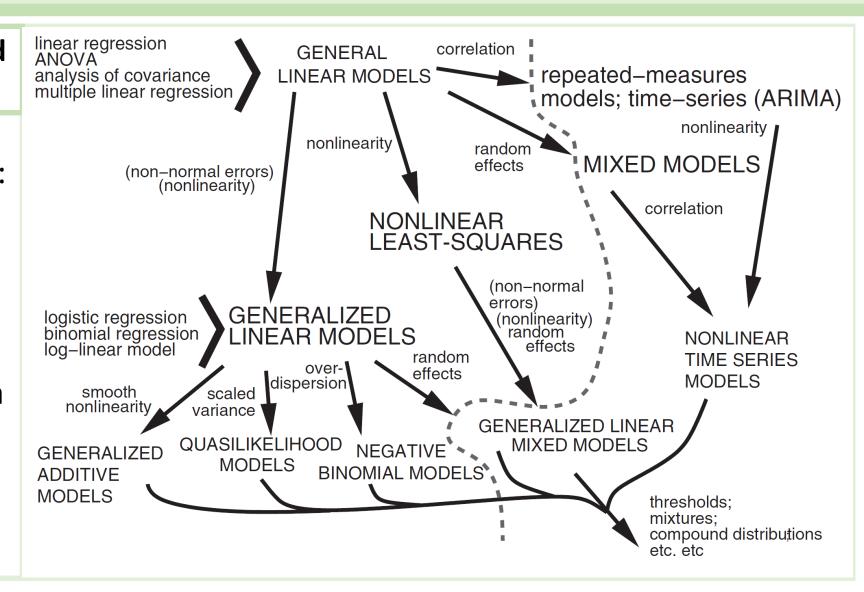
- A regression includes a deterministic model to specify the average behavior.
- It specifies a *stochastic model* to describe the variability around the average behavior.



## Regression Acronyms: The constellation

# Bolker: Ecological Models and Data in R, Figure 9.2

- There are many types of regression models including:
  - General Linear Models
  - Generalized Linear Models
  - Mixed Models
- Think of the collection as a constellation of methods
- There are a lot of similar names and acronyms?



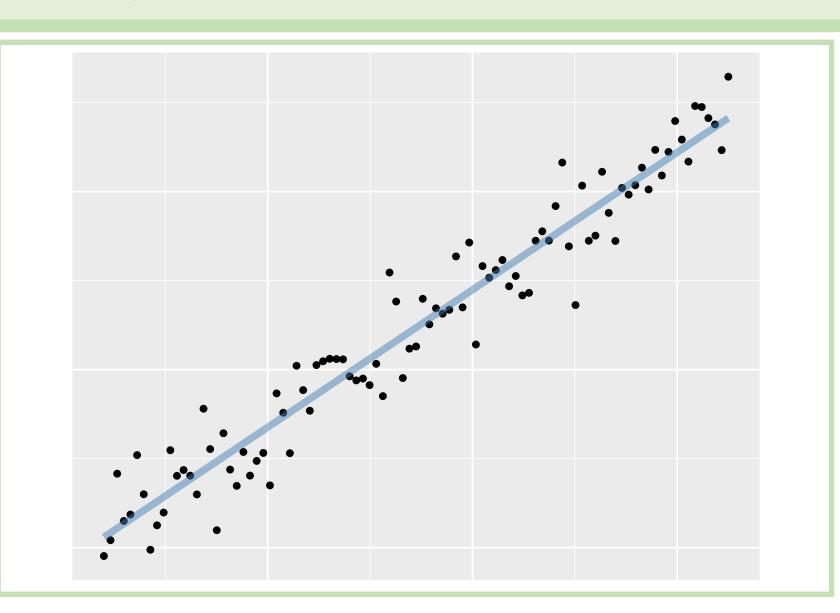
## Group 1 Models

The simplest model we can fit is always a linear model!

General Linear Models form the core group of regression models.

 Other regression model paradigms are extensions of General Linear Models.

We'll spend a lot of time on this class of models, which I'll call *Group 1* models.



## Group 1 Models – 4 Key Assumptions

Our Group 1 models come with some baggage... Specifically four key assumptions:

- Independent observations
- Constant variance a.k.a homoskedasticity, a.k.a. homogeneity
- Fixed x: no measurement error in our predictor variables
- Normality: normality refers to the model residuals

In addition, Group I requires that our models be *linear in the parameters* and have a response on a **continuous scale**.

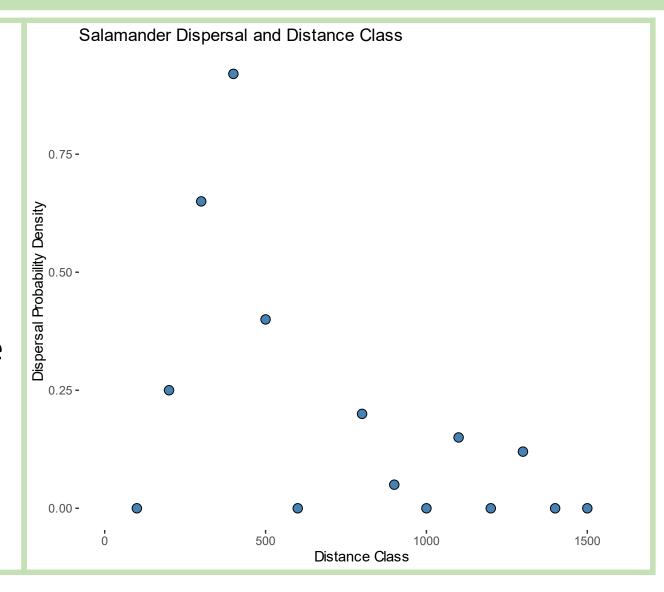
The extended models can deal with different violations of these assumptions and requirements.



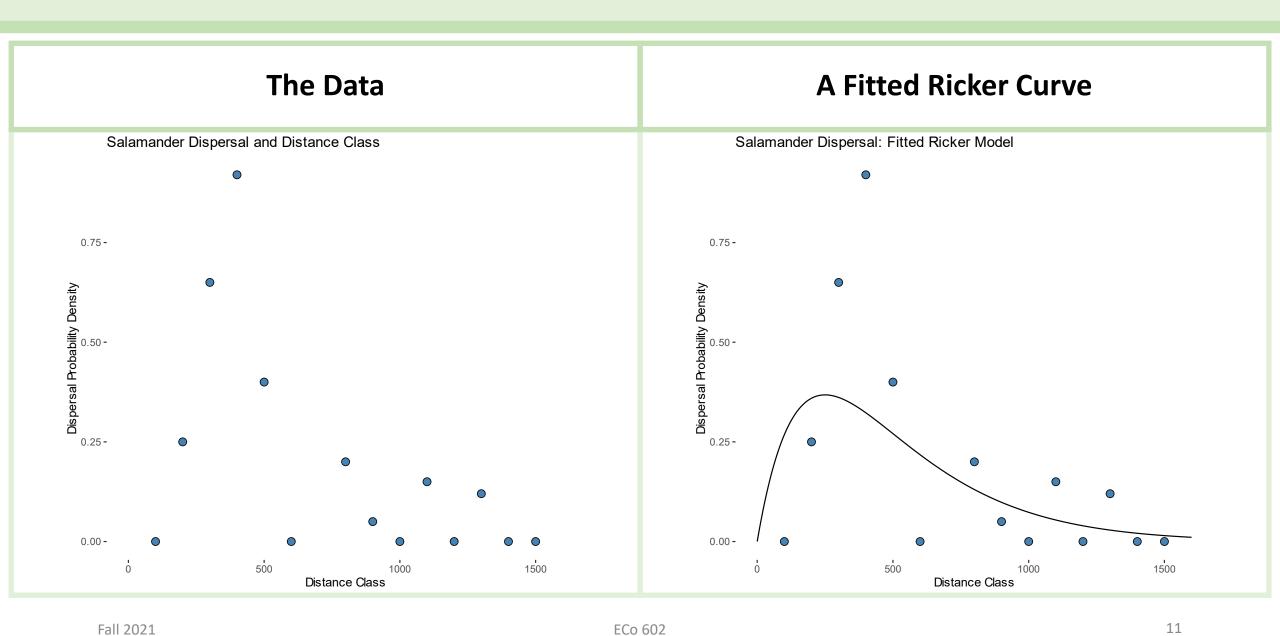
- Under repeated sampling, data would be normally distributed at each x.
- Normally distributed around each *predicted* value in the deterministic model.
- This assumption is often misunderstood to mean that the values for each variable in a data set must be normally-distributed by themselves.
- But what is a residual?
  - The differenced between a predicted and observed value

### Model Residuals

- Salamander breeder dispersal data
- What kind of model should we fit?
- A Ricker curve might be a good choice



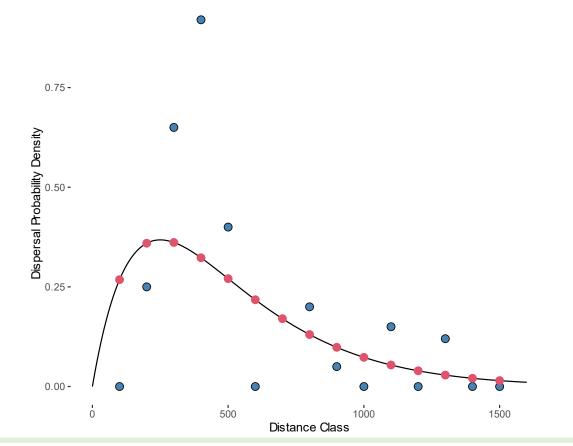
## Model Residuals



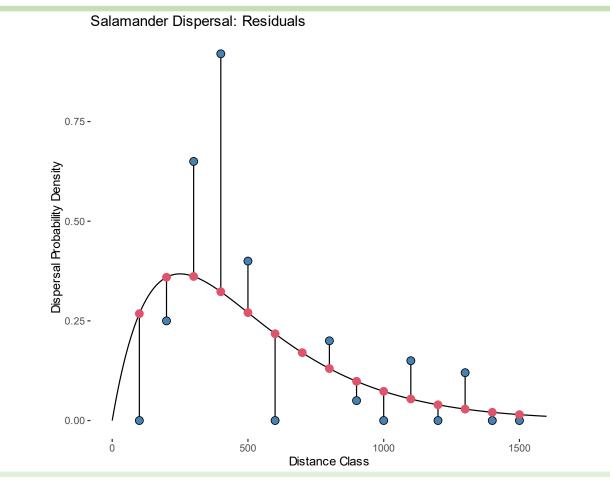
## Model Residuals



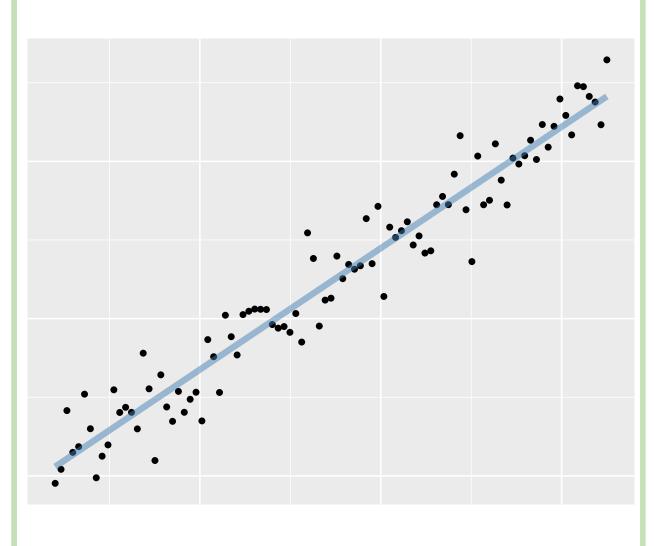
#### Salamander Dispersal: Predicted Values



#### And...The Residuals!

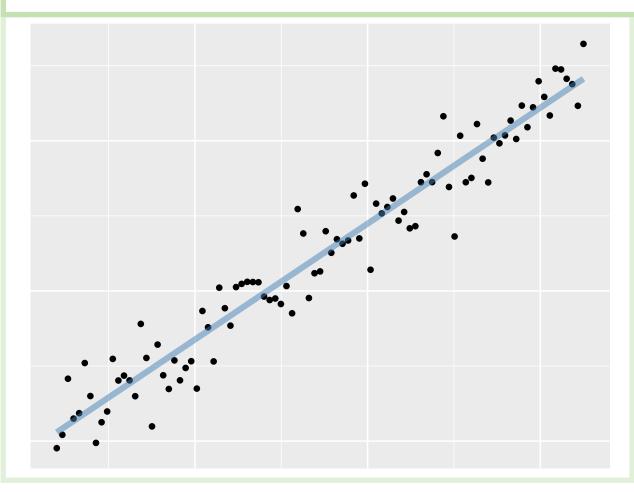


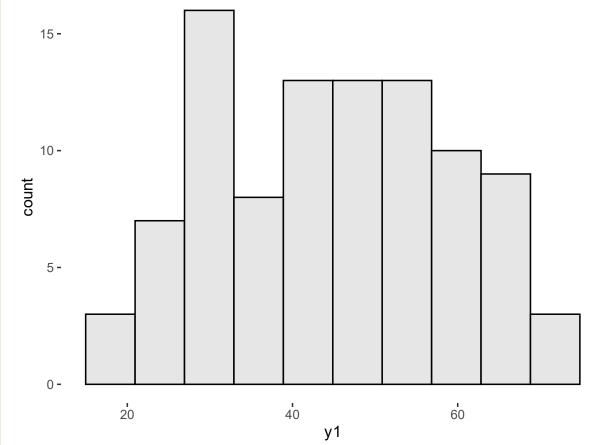
- Group 1 models assume that residuals are Normally distributed
- This does not mean that 'the data are normally distributed'.
  - Usually, the data points themselves aren't Normally distributed.
  - This is a frequent point of confusion.



The following data look relatively well-behaved, however the histogram of the y-values suggests the distribution of values is pretty flat.

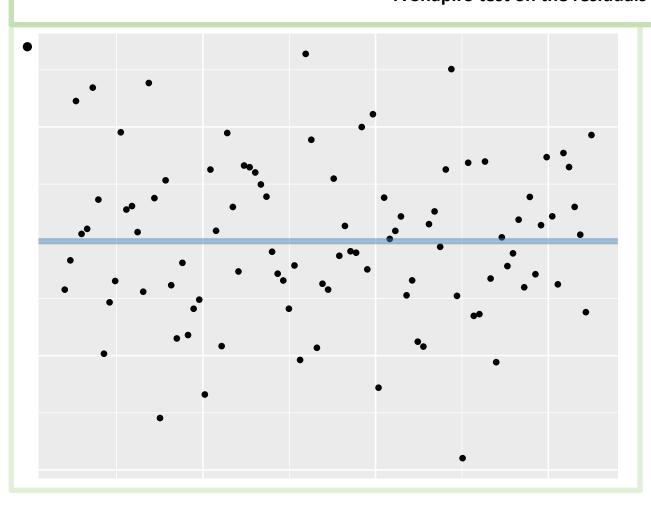
A Shapiro test provides evidence of non-normality with p = 0.017.

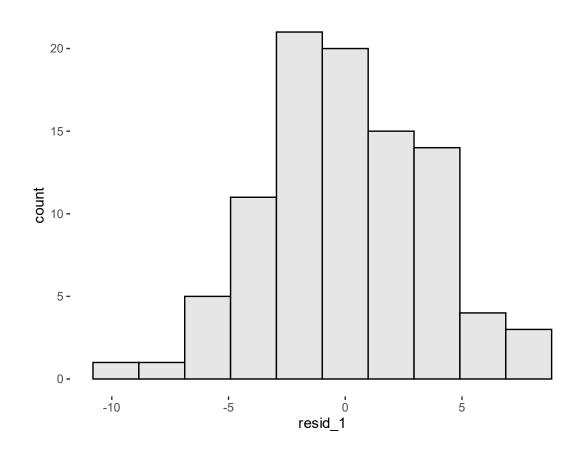




We really care about the normality of the *residuals* from a model.

A Shapiro test on the residuals suggests normality with p = 0.989.



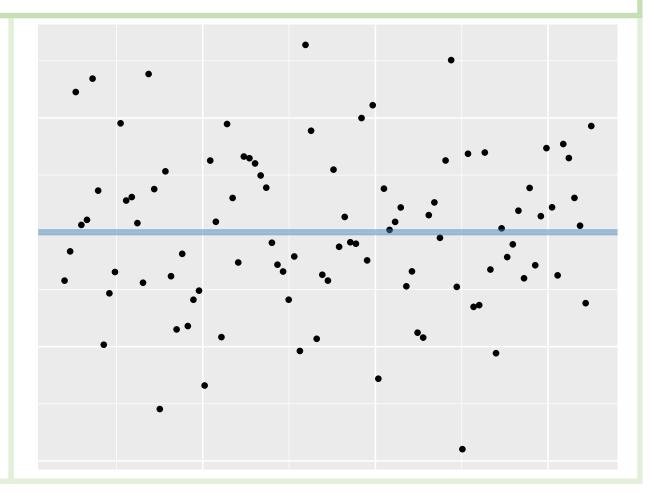


## Homogeneity Assumption

The homogeneity assumption requires constant variance along the entire range of predictor values.

### Key points of the assumption:

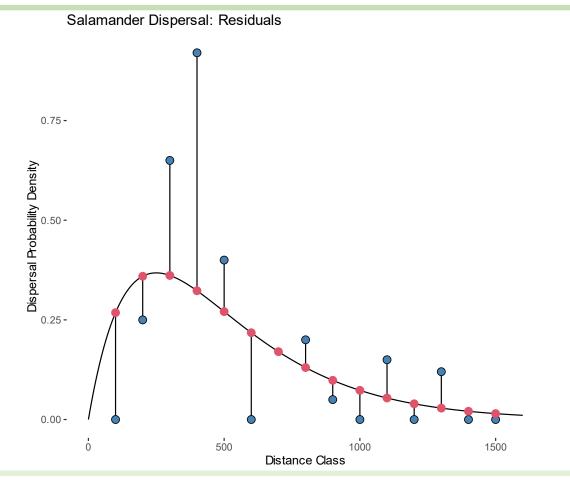
- The stochastic model is a Normal distribution.
- The spread parameter,  $\sigma$  is constant.
- In other words, the variability does not depend on the value of x

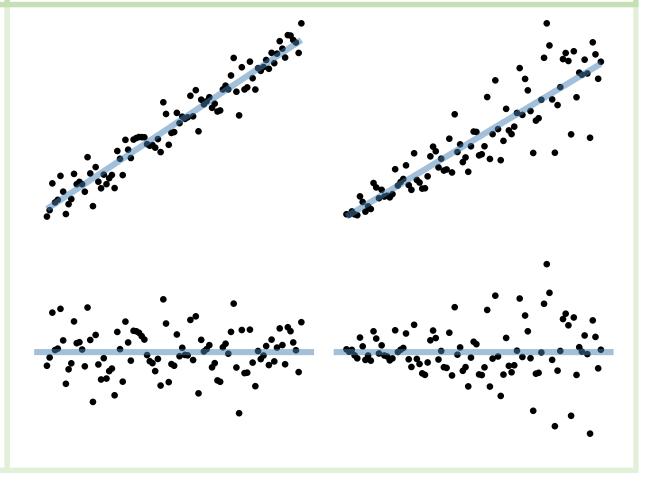


# Homogeneity Assumption



### We don't like to see a megaphone shape





## Independent Observations Assumption

#### Non-independence is one of the more challenging violations to deal with.

- Independent observation assumption key points:
  - Sampling is randomized.
  - Knowing something about observation  $x_1$  gives us no information about observation  $x_2$
- Remember independent events from probability theory?
  - The joint probability of independent events is the product of individual probabilities.
  - This is the basis for likelihood methods.

- Zuur, 2007:
  - "The independence assumption means that if an observed value is larger than the fitted value (positive residual) at a particular X value, then this should be independent of the Y value for neighboring X values."
- Non-independence can result from:
  - Proximity in space or time
  - Hierarchical structure

# Fixed X Assumption

#### We often forget about the fixed-x assumption.

- Perfect accuracy in measurements of explanatory variables.
- This assumption is frequently violated
- It's OK-ish if the *noise* in the predictor variables' measurement is small relative to the noise in the response.



## Regression Equation

# We can express the dual model compactly with a regression equation.

 The basic regression equation can be expressed in several ways:

$$y_{i} = \alpha + \beta_{1}x_{1} + \epsilon_{1}$$

$$y_{i} = \beta_{0} + \beta_{1}x_{1} + \epsilon_{1}$$

$$Y \sim Normal(\alpha + \beta X, \sigma)$$

### Regression parameter interpretation

- Intercept: "The value of the response when the predictor is zero"
  - The intercept often occurs outside the range of our data: it is an exptrapolation.
- Slope parameters: "For each 1-unit change in x, we expect a  $\beta_1$  change in the value of y (on average)."

## Parameter Interpretation

• A linear regression of penguin flipper length and body mass:

```
(Flipper length) = 136.7 + 0.015 × (body mass)

lm(
    flipper_length_mm ~ body_mass_g,
    data = penguins)

Call:
    lm(formula = flipper_length_mm ~ body_mass_g, data = penguins)

Coefficients:
    (Intercept) body_mass_g
    136.72956    0.01528
```

## Overall Model Standard Deviation

Recall the basic regression equation:

$$y_i = \alpha + \beta_1 x_1 + \epsilon_1$$

We might ask: what is the overall model standard deviation?

• By that, we mean: what is the standard deviation of the residuals:

$$sd_{model} = \sqrt{\frac{1}{n-2} \sum_{i=1}^{n} e_i^2}$$

### Why n-2?

- We lose one degree of freedom for each parameter we estimate.
- We estimated two model parameters:  $\alpha$  and  $\beta_1$ .

## A Tale of Two Tables

#### Model Coefficients and the ANoVA TAble

Two questions we might ask of a regression model:

- 1. What is the *magnitude* of the relationship between predictor  $x_1$  and response y?
- 2. How much of the variability in the model does predictor  $x_1$  explain?
- The model coefficient table tells us the direction and magnitude of the association between predictor and response.
- The Analysis of Variance (ANOVA) table tells us the relative importance of the various predictors to the overall model.



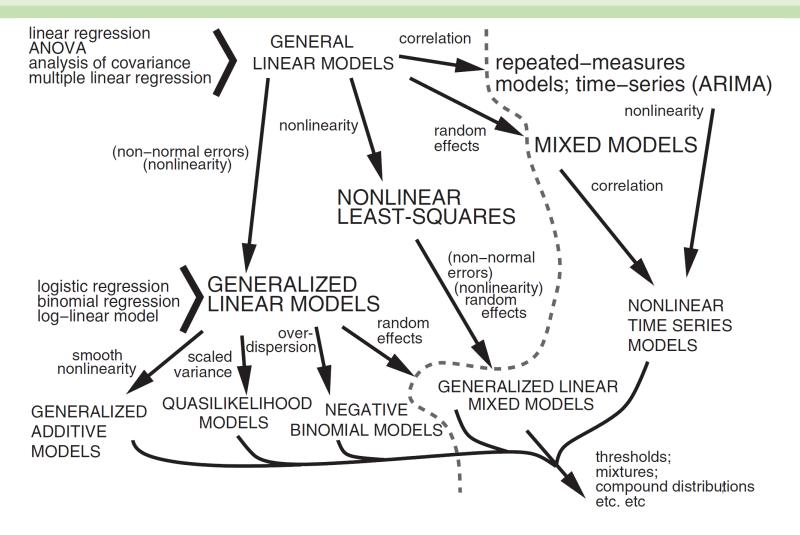
## Model Diagnostics, Validation, and Selection



- How do we know that we have chosen the best model?
- Did we include the right predictors?
- Did our algorithm find the best parameter values?
- How well does our model fit the observed data?
- How well does our model predict new data?
- Does our data/model meet assumptions?
- Are the assumption violations acceptably small?



## There are Many Types of Models: The Constellation



Bolker: Ecological Models and Data in R, Figure 9.2

## There are Many Types of Models: The Constellation

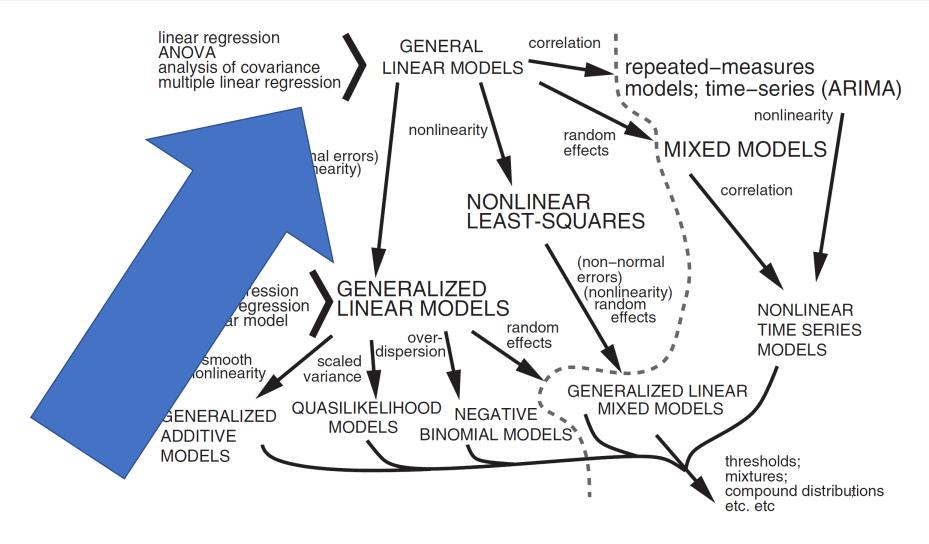
- Many of the models beyond Group 1 were developed to handle violations of one or more of the Group 1 required assumptions.
- We'll spend most of our time on Group 1 models:
  - Easiest to understand, many principles transfer to other models.
  - Easiest to implement and interpret

## **Key Concepts**

- What is a regression model?
- What are the key assumptions?
- What is the constellation of methods?

# Group 1: General Linear Models

## There are Many Types of Models: The Constellation



Bolker: Ecological Models and Data in R, Figure 9.2

## What's in This Section?

### Take-Home Concepts

- What makes a model linear?
  - Linear in the parameters
- Categorical and continuous predictors.
- Group 1 responses are always continuous
- Key assumptions of general linear models.

## Group 1: [General] Linear Models

### Four key assumptions:

- Normality: normality refers to the model residuals
- Constant variance a.k.a homoskedasticity, a.k.a. homogeneity
- Independent observations
- Fixed x: no measurement error in our predictor variables

### Group 1 requirements:

- Group 1 models are linear in the parameters
- Group 1 models have a single continuous response variable

### **Terminology**

- Response: Y
- Predictor(s): X
- Intercept: alpha
- Slope(s): beta

# Group 1: Types of models

Group 1 methods are essentially variations on linear regression.

- T-Test Simple Linear Regression
- 1-Way AN A
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

# Group 1: general equation format

• Element-by-element form:

$$y_i = \alpha + \beta_1 x_{1i} + \beta_2 x_{2i} + \dots + \beta_n x_{ni} + \epsilon_i$$

Matrix/Vector form:

$$Y = \alpha + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_n X_n + \epsilon$$

### Linear in the Parameters

Linearity in parameters means that in the deterministic functions, the model coefficients can only have *multiplicative* relationships to the predictor variables.

• It will help to dissect some regression equations to identify variables, coefficients/parameters, and constants.

The classic simple linear regression equation:  $y = \alpha + \beta x + \epsilon$ 

## Linear in the Parameters

This model is linear in the parameters:  $y = \alpha + \beta x + \epsilon$ Things to note:

- x and y correspond to our observations. They are not estimated.
- $\alpha$  and  $\beta$  are the model coefficients. They are the quantities we want to estimate.
- $\beta$  multiplies the predictor variable x.
- $\epsilon$  is the residuals, i.e. the stochastic model. For Group 1 this is the Normal distribution.

## Linear in the Parameters

This model is also linear in the parameters:

$$y = \alpha + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + \epsilon$$

### Things to note:

- x and y correspond to our observations. They are not estimated.
- $\beta_1$  , $\beta_2$  ,and  $\beta_3$  multiply the variables  $x_1$  and  $x_2$
- We used the product of the two predictors,  $x_1$  and  $x_2$  as a *third* predictor.

#### Linear in the Parameters

This model is *not* linear in the parameters:

$$y = \alpha + \beta_1 x_1^2 + a x_2^{\beta_2} + \epsilon$$
, Why not?

- The  $\beta_1 x_1^2$  is ok. We've just used the square of the first predictor. It's like a modification of a predictor. Imagine that we could create another predictor column called 'sq' in our data that contained the squares of  $x_1$ .
  - Even though  $x^2$  is not a linear function, the coefficient  $\beta_1$  multiplies the term.
- The term  $ax_2^{\beta_2}$  is not linear in the parameters. Why?
  - The model coefficient  $\beta_2$  does not multiply the predictor  $x_2$ , but rather it is an exponent.
  - The **constant** a multiplies x, but it is not a model coefficient estimated that is estimated from the data.

#### Linear in the Palameters

It seems weird that we can say  $\beta_1 x_1^2$  is *linear* and  $ax_2^{\beta_2}$  is not.

- Both are nonlinear expressions.
- However, in the first term we are raising  $x_1$  to a constant.
  - The *constant*, 2, is not estimated from the data therefore it is not a model *coefficient*.
- In the second term, we have specified a *model coefficient* as an exponent.
  - Since the coefficient does not *multiply* but rather *exponentiates* the predictor it is not *linear in the predictors*.

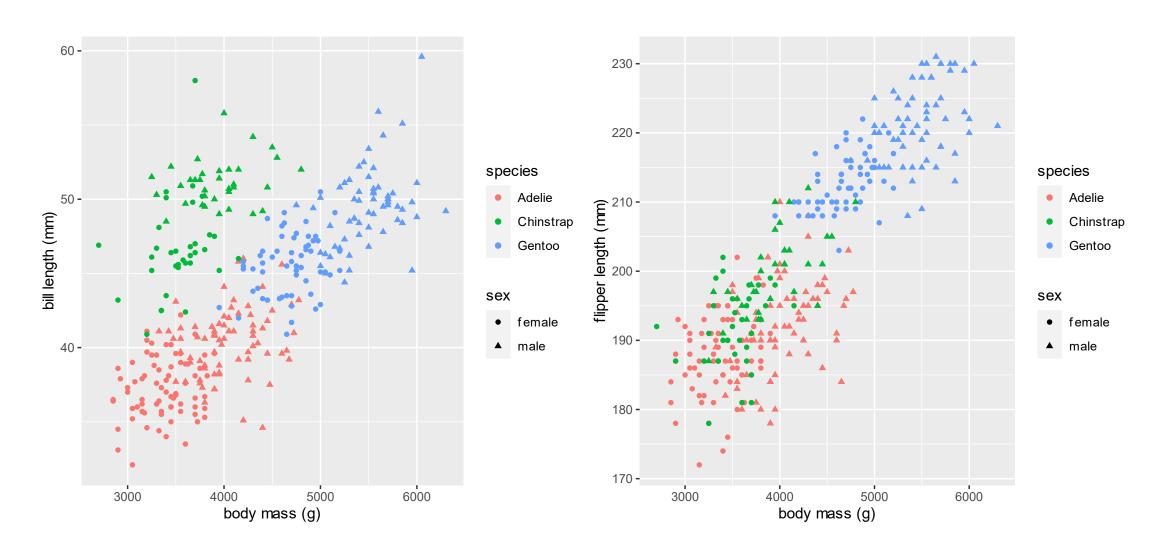
# Palmer Penguin Data

We'll use the Palmer Penguin dataset to illustrate group 1 methods

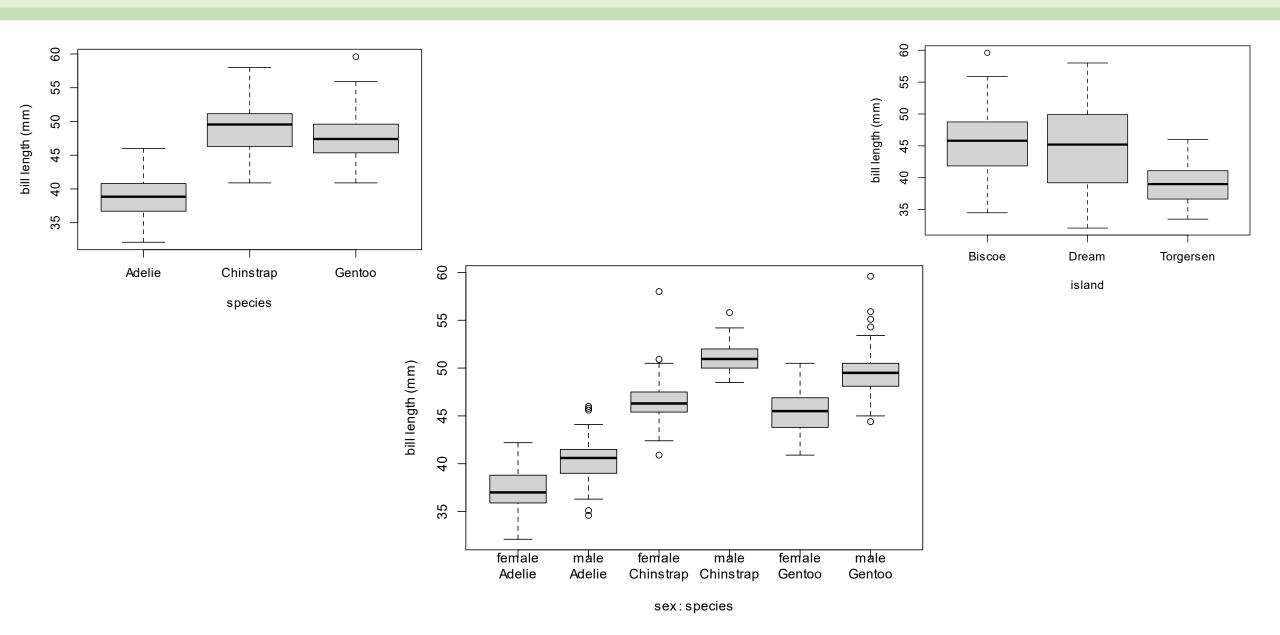
- Dr. Kristen Gorman and the Palmer Station Long Term Ecological Research (LTER) Program.
- 3 Penguin species in the Palmer Archipelago
  - size measurements: 4 continuous variables
  - species, island, and sex: categorical nominal scale
- R package palmerpenguins

https://education.rstudio.com/blog/2020/07/palmerpenguins-cran/

# Palmer Penguins



# Palmer Penguins – Graphical Exploration



#### Group 1: T-tests

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

#### T-tests are appropriate with

- One categorical predictor with 1 or 2 levels
- One continuous response

#### T-tests analyze the following questions:

- Is the mean of one group different from a fixed value?
- Are the means of two groups different from each other?

#### An elaboration of the t-test:

 1-way ANOVA extends t-test to 3 or more groups.

#### What could a t-test tell us about the penguins?

Hint: What all the categorical predictors?



# Group 1. Simple Linear Regression

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

#### SLR Requires:

- One continuous response
- One continuous predictor
- What questions could we address in the penguin data?

#### Simple Linear Regression elaborations

- 1. Multiple linear regression: More than one continuous predictors
- 2.ANOVA: One categorical predictor (instead of continuous)
- 3.ANCOVA: Mixture of categorical and continuous predictors

## Group 1: 1-Way Analysis of Variance

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

ANOVA: Categorical predictor, 3 or more levels

Continuous response

Analyzes the following questions:

- 1.Are the group means different from one another?
- Note: ANOVA does not specify which pairs of groups are different from one another.

#### What could a 1-way ANOVA tell us about the penguins?

# What were the categorical variables?

- Sex
- Species
- Island



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#### ANOVA elaborations

Two or more categorical predictors: multi-way ANOVA Categorical and continuous predictors: Analysis of Covariance (ANCOVA)

Post ANOVA analysis: which groups are different from one another?

- Tukey Honest Significant Difference (HSD) test
  - Pairwise tests between all factor levels.
    - number of pairs gets large very quickly!
  - Correction for multiple testing: Bonferroni, etc.

# Group 1: Multiple Linear Regression

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

#### A multiple linear regression model has:

- One continuous response
- Two or more continuous predictors

The model attempts to quantify the pairwise relationships between each predictor and the response - combined effect of 2 or more predictors on the response

Multiple regression can fail with highly correlated predictors: Ellinearity and multicollinearity.

# Group 1: Multiple Linear Regression

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression
- n-Way ANOVA
- ANCOVA

#### Multiple regression elaborations:

- Mixture of categorical and continuous predictors:
  - Interaction terms: synergistic effects of two or more predictors.
  - Analysis of Covariance (ANCOVA)

What can it tell us about the penguins?

- What were the continuous predictors?
  - flipper length, bill measurements, body mass.
- Could we use these three continuous variables to predict the species?
  - Hint: no! Group 1 methods require a continuous response!

## Group 1: Multi-Way ANoVA

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression\*\*
- n-Way ANOVA
- ANCOVA

Categorical analogue of multiple regression

- Main effects
- Interactions

What could we ask with the penguin data?

Categorical variables: island, sex

Elaboration: Mix of categorical and continuous variables Analysis of Covariance (ANCOVA)

# Group 1: Analysis of Covariance

- t-test
- Simple Linear Regression
- 1-Way ANOVA
- Multiple Linear Regression\*\*
- n-Way ANOVA
- ANCOVA

# ANCOVA combines categorical and continuous data:

- A mix of categorical and continuous predictors
- Continuous response

What could we ask with the penguin data?

- Categorical variables: island, sex
- Continuous variables: flipper length, bill dimensions, body mass

# When do group 1 methods start to fail?

#### Four key assumptions:

- Independent observations
- Constant variance a.k.a homoskedasticity, a.k.a. homogeneity
- Fixed x: no measurement error in our predictor variables
- Normality: normality refers to the model residuals

## When do group 1 methods start to fail?

#### [Multi]Collinearity

- If two predictors are correlated they contain redundant information.
  - How does a model know which predictor should get the credit?
- Detecting collinearity between two variables is easy: just calculate the correlation coefficients
- Multi-collinearity: complex correlational structures can exist among 3 or more variables.
  - Pearson/Spearman correlation coefficient is only for 2 variables.
  - Multicollinearity is hard to detect.
  - It causes 'unstable' coefficients: coefficients can change drastically when one observation is removed.

# **Key Concepts**

- What makes a model linear
- Categorical and continuous predictors.
- Key assumptions of general linear models.

# Model Coefficients and the ANOVA Table

#### What's in This Section?

#### Take-Home Concepts

- Interpreting model coefficient tables for categorical variables
- Interpreting model coefficient tables for continuous variables
- Interpreting the ANOVA table
- Intro to dummy variables

### Group 1 model interpretation

#### Group 1 models are linear in the parameters

This makes the interpretation of model terms *relatively* easy.

 But note, there is still lots of complexity especially when we mix continuous and categorical terms and interaction terms.

#### Recall the basic equation:

$$y_i = \alpha + \beta_1 x_1 + \beta_2 x_2 + \ldots + \epsilon$$

- When all of the predictor variables have a value of zero, we expect y to have a value of  $\alpha$ , on average.
- For every 1-unit change in  $x_1$  we expect a  $\beta_1$ -unit change in y, on average.

# Group 1 model summary presentations

Table of model coefficients model summary.

 This table tells us the strength of effects of predictors, overall model significance test

#### ANOVA table.

 This table shows the model variability attributed to each factor, factor-specific significance tests

## Group 1 model interpretation

#### **Model Coefficients**

Intercept: What is the value of the response when the predictor has value zero?

Slope: What is the change in the response with each unit change in the predictor?

Standard Errors: shape of sampling distribution

F-test: overall model significance test

#### **ANoVA Table**

Degrees of freedom: Reflects the number of samples, number of factor levels, number of individuals per factor level etc.

Sum of squares: Reflects the total squared deviation from the mean explained by a source.

Mean squares: Mean SS due to a source (per DF)

F tests: Test for ratio of variability explained by a particular predictor variable

# ANOVA table vs. model coefficient table

Model coefficient table tells you	ANOVA table tells you
1.Intercept and slope coefficients 2.Overall model significance test, correlation test	<ul><li>1.Variability explained by each factor in the model</li><li>2.Significance tests for each factor separately</li></ul>

#### 1-way ANOVA

When we have a continuous response and a single categorical predictor with 2 levels we can use a t-test.

What if there are 3 or more levels?

- The t-test is not enough.
- Analysis of Variance is a generalization of the t-test for 3 or more groups.

### Model Coefficient Tables: Dummy Variables

When you fit a model using a categorical predictor with n levels, the algorithm first detects all of the factor levels present in the data, then creates a set of n - 1 *dummy variables*.

 The dummy variables allow the model-building process to treat each factor level as if it were a separate, numerical predictor that can take on only values of zero or one.

species	species Gentoo	speciesChinstrap
Adelie	0	0
Gentoo	1	0
Chinstrap	0	1

#### Model Coefficient Tables: Interpretation for Categorical Predictors

Since each factor level is treated as a predictor variable, there will be slope parameters for each.

When R builds a model, it selects one of the factor levels to serve as the base case.

• When the model contains only categorical variables, the base case is analogous to the *intercept* term in a model, i.e. the  $\alpha$ .

It'll be easier to understand with an example.

## 1-way ANOVA: Palmer Penguins

# The procedure for conducting an ANOVA in R is:

- Create a linear model fit with lm().
- Use anova() to perform the Analysis of Variance and print the ANOVA table.

Recall that ANOVA is really a just a different way of looking at a linear model.

 To better understand the relationship, we'll focus on the model coefficient table first:

```
lm (
  formula = body mass g ~ species,
  data = penguins)
Call:
lm(formula = body mass g ~ species,
 data = penguins)
Coefficients:
      (Intercept)
          3700.66
speciesChinstrap
            32.43
    speciesGentoo
          1375.35
```

#### **Factor Base Cases**

There are slopes for Chinstrap and Gentoo, but where is the Adelie coefficient?

• Recall: the base case is the intercept in a 1-way ANOVA.

R assigned "Adelie" to be the base case.

- Notice how R formats the factor-level coefficient names:
  - the variable name prepended to the factor level.

## Interpreting the Coefficient Table

1375.35

- Mean Adelie penguin mass is 3700 grams
- Mean Chinstrap penguin mass is 3700 + 32 grams
- Mean Gentoo penguin mass is 3700 + 1375 grams

Everything is relative to the base case!

## Interpreting the Coefficient Table

- The intercept is 3700 grams: Adelie penguins weigh 3700g, on average
- The regression slope for Chinstrap is 32 grams per unit.
  - Adding one 'penguin unit' increases the penguin mass by 32 grams, on average.
- The regression slope for Gentoo slope 1375 grams
  - Adding one 'penguin unit' increases the penguin mass by 1375 grams, on average.

Everything is relative to the base case!

# Interpreting the Coefficient Table

We can obtain the mean masses of each species from the model coefficient table.

- Mean Chinstrap penguin mass
  - $3733 = 3701 + 1 \times 32 + 0 \times 1375$
- Mean Gentoo penguin mass:
  - $5076 = 3701 + 0 \times 32 + 1 \times 1375$

## Dummy Variables

If we consider  $x_{chin}$  a dummy variable which is equal to 1 if the observation is a Chinstrap penguin and 0 otherwise, and likewise for  $x_{gentoo}$  we could write the regression equation symbolically as:

$$y_i = \alpha_{adelie} + \beta_{chin} \times x_{chin} + \beta_{gentoo} \times x_{gentoo}$$

What would the coefficient table and equation equation look like if Chinstrap penguins were lighter than Adelie penguins?

#### 1-way ANOVA: ANOVA Table

#### We have examined the model coefficients and calculated the group means.

- The masses seem pretty different, but how could we assess the ANOVA *alternative* hypothesis?
  - "The body masses of penguins for at least one species are different from the masses of the other species"

### 1-way ANOVA: Model Coefficient Table

What can we learn from the model coefficient table?

The *intercept* and *speciesGentoo* coefficients have low p-values, but that's not exactly what we wanted to know!

• We wanted to know about the penguin species in general.

### 1-way ANOVA: ANOVA Table

#### The ANOVA table gives us a clue

#### The ANoVA Table

- Note how the *species* predictor is now a single line.
  - There were model coefficients for each factor level.

### Model Coefficients and ANOVA Provide Complementary Information

We'll cover model coefficient interpretation, and the ANOVA table details in greater depth, but for now you should notice:

- Model slope/intercept coefficients: there is one coefficient for each factor level of a categorical predictor.
- The intercept coefficient corresponds to the base case.
- Model coefficient table characterizes the strength and significance of individual intercept and slope coefficients.
  - It does not tell us about the overall significance of the categorical predictor.
- The ANOVA table evaluates the ANOVA null hypothesis.
  - It does not tell us which factor levels are different
  - The two tables each provide part of the picture.

Neither the model coefficient table nor the ANOVA table tell us if a particular pair of factor levels are *significantly* different form one another!

### Model Coefficients and ANOVA Provide Complementary Information

Neither the model coefficient table nor the ANOVA table tell us whether a particular pair of factor levels are *significantly* different form one another!

- This is the realm of post-hoc testing.
  - Post-hoc testing is an analysis you perform after (post) you perform the initial analysis (hoc).
- The Tukey Honest Significant Difference is a common post-hoc method.

#### **Key Concepts**

- Interpreting model coefficient tables for categorical variables
- Interpreting model coefficient tables for continuous variables
- Interpreting the ANOVA table
- Intro to dummy variables