Friday, Feb 9

The Von Bertalanffy Growth Model

Consider the data frame walleye from the package alr4.

```
library(alr4)
head(walleye)
```

```
age length period periodf
   1 215.3
                 1 pre-1991
   1 193.3
                 1 pre-1991
2
3
   1 202.6
                 1 pre-1991
   1 201.5
                 1 pre-1991
5
   1 232.0
                 1 pre-1991
   1 191.0
                 1 pre-1991
```

The period variable refers to three distinct management periods: pre 1990, 1991-1996, and 1997-2000. It will be useful to explicitly define that as a categorical variable (i.e., a factor in R) with descriptive category labels.

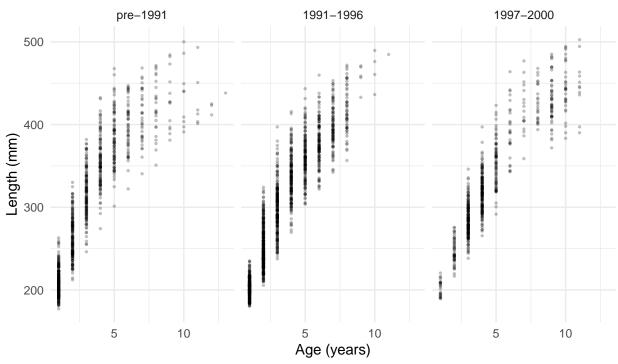
```
walleye$periodf <- factor(walleye$period, levels = c(1,2,3),
  labels = c("pre-1991","1991-1996","1997-2000"))
head(walleye)</pre>
```

```
age length period periodf
   1 215.3
                 1 pre-1991
   1 193.3
                 1 pre-1991
3
   1 202.6
                 1 pre-1991
   1 201.5
                 1 pre-1991
4
5
   1 232.0
                 1 pre-1991
    1 191.0
                 1 pre-1991
```

Let's visualize the data.

```
p <- ggplot(walleye, aes(y = length, x = age)) + facet_wrap(~ periodf) +
    theme_minimal() + geom_point(alpha = 0.25, size = 0.5) +
    labs(x = "Age (years)", y = "Length (mm)",
        title = "Length and Age of Walleye During Three Management Periods",
        subtitle = "Butternut Lake, Wisconsin",
        caption = "Source: Weisberg, S. (2014). Applied Linear Regression, 4th edition. Hoboken, NJ: Wiley."
    plot(p)</pre>
```

Length and Age of Walleye During Three Management Periods Butternut Lake, Wisconsin



Source: Weisberg, S. (2014). Applied Linear Regression, 4th edition. Hoboken, NJ: Wiley.

A common nonlinear regression model for these kind of data is the Von Bertalanffy growth model. This model can be written many different ways. One that is similar to the exponential model we used earlier is

$$E(L) = \alpha + (\delta - \alpha)2^{-a/\gamma},$$

where L and a are length and age, respectively. The parameters can be interpreted as follows.

- 1. α is the asymptote of E(L) as a increases.
- 2. δ is the value of E(L) when a=0.
- 3. γ is the value of a at which E(L) is half way between δ and α .

It is worth noting that this is *not* the parameterization of the model that is usually used in fisheries research. The parameterization I have used here is more closely related to the exponential model we considered for the ToothGrowth data.

Consider first a model in which there are no differences in the function between management periods. The starting values were obtained by "eyeballing" the plot.

```
m <- nls(length ~ alpha + (delta - alpha) * 2^(-age / gamma),
    data = walleye, start = list(alpha = 500, delta = 200, gamma = 5))
cbind(summary(m)$coefficients, confint(m))</pre>
```

```
Estimate Std. Error t value Pr(>|t|)
                                               2.5%
                                                       97.5%
                   4.7688 102.27
                                   0.00e+00 478.878 497.394
alpha
      487.724
delta
       140.729
                   2.0780
                            67.72 0.00e+00 136.654 144.732
                   0.1021
                            33.54 1.46e-211
                                              3.236
gamma
         3.424
                                                      3.632
```

Now suppose we want to allow the α and γ parameters to vary over management periods, but not δ . The

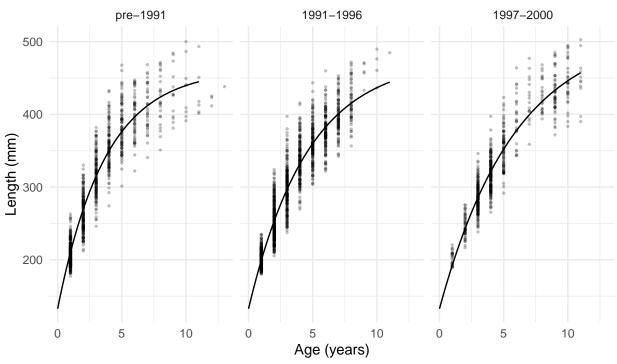
model we want could be written case-wise as

```
E(L_i) = \begin{cases} \alpha_1 + (\delta - \alpha_1) 2^{-a_i/\gamma_1}, & \text{if the } i\text{-th observation is from the first period,} \\ \alpha_2 + (\delta - \alpha_2) 2^{-a_i/\gamma_2}, & \text{if the } i\text{-th observation is from the second period,} \\ \alpha_3 + (\delta - \alpha_3) 2^{-a_i/\gamma_3}, & \text{if the } i\text{-th observation is from the third period.} \end{cases}
```

Perhaps the easiest way to specify this model is to use the case when function from the dplyr package.

```
library(dplyr)
m <- nls(length ~ case_when(</pre>
  periodf == "pre-1991" ~ alpha1 + (delta - alpha1) * 2^(-age / gamma1),
  periodf == "1991-1996" ~ alpha2 + (delta - alpha2) * 2^(-age / gamma2),
  periodf == "1997-2000" ~ alpha3 + (delta - alpha3) * 2^(-age / gamma3)
  ), start = list(alpha1 = 500, alpha2 = 500, alpha3 = 500,
    delta = 200, gamma1 = 5, gamma2 = 5, gamma3 = 5), data = walleye)
cbind(summary(m)$coefficients, confint(m))
       Estimate Std. Error t value
                                     Pr(>|t|)
                                                  2.5%
                                                         97.5%
                  4.82053 95.82 0.000e+00 453.119 471.429
alpha1 461.912
                   6.30129 75.51 0.000e+00 464.110 489.135
alpha2 475.839
                   7.76416 66.58 0.000e+00 502.581 532.897
alpha3 516.907
                   2.22347 59.67 0.000e+00 128.307 136.939 0.08383 30.70 1.299e-181 2.423 2.740
delta
        132.667
          2.574
gamma1
          3.194
                   0.12046 26.51 3.746e-140 2.971
gamma2
                                                         3.448
          4.095
                   0.15206 26.93 4.080e-144 3.817
                                                         4.410
gamma3
d <- expand.grid(age = seq(0, 11, length = 100),
   periodf = levels(walleye$periodf))
d$yhat <- predict(m, newdata = d)</pre>
p <- ggplot(walleye, aes(y = length, x = age)) + facet_wrap(~ periodf) +</pre>
  theme_minimal() + geom_point(alpha = 0.25, size = 0.5) +
  geom_line(aes(y = yhat), data = d) +
  labs(x = "Age (years)", y = "Length (mm)",
  title = "Length and Age of Walleye During Three Management Periods",
   subtitle = "Butternut Lake, Wisconsin",
   caption = "Source: Weisberg, S. (2014). Applied Linear Regression, 4th edition. Hoboken, NJ: Wiley."
plot(p)
```

Length and Age of Walleye During Three Management Periods Butternut Lake, Wisconsin



Source: Weisberg, S. (2014). Applied Linear Regression, 4th edition. Hoboken, NJ: Wiley.

Here summary and confint provide inferences for each parameter in each period, but do not provide inferences about the *differences* in the parameters *between* periods. But we can use lincon to do this. Suppose we wanted to compare the second and third periods with the first.

```
library(trtools) # for lincon
lincon(m, a = c(-1,1,0,0,0,0,0)) # alpha2 - alpha1
                                                       df pvalue
                   estimate
                              se lower upper tvalue
                     13.93 6.758 0.675 27.18 2.061 3191 0.03942
(-1,1,0,0,0,0,0),0
lincon(m, a = c(-1,0,1,0,0,0,0)) # alpha3 - alpha1
                               se lower upper tvalue
                   estimate
(-1,0,1,0,0,0,0),0
                     54.99 8.449 38.43 71.56 6.509 3191 8.75e-11
lincon(m, a = c(0,0,0,0,-1,1,0)) # gamma2 - gamma1
                                se lower upper tvalue
                                                                pvalue
(0,0,0,0,-1,1,0),0
                   0.6199 0.1061 0.4118 0.8281
                                                   5.84 3191 5.736e-09
lincon(m, a = c(0,0,0,0,-1,0,1)) # gamma3 - gamma1
```

estimate se lower upper tvalue df pvalue
$$(0,0,0,0,-1,0,1),0$$
 1.521 0.145 1.237 1.805 10.49 3191 2.372e-25

Sometimes it is helpful to write the model as a function to keep the code tidy. We can program the function

$$f(a) = \alpha + (\delta - \alpha)2^{-a/\gamma}$$

as follows.

```
vbf <- function(age, alpha, delta, gamma) {
  alpha + (delta - alpha) * 2^(-age / gamma)
}</pre>
```

Now we can use vbf in nls.

```
m <- nls(length ~ case_when(
   periodf == "pre-1991" ~ vbf(age, alpha1, delta, gamma1),
   periodf == "1991-1996" ~ vbf(age, alpha2, delta, gamma2),
   periodf == "1997-2000" ~ vbf(age, alpha3, delta, gamma3)
   ), start = list(alpha1 = 500, alpha2 = 500, alpha3 = 500,
        delta = 200, gamma1 = 5, gamma2 = 5, gamma3 = 5), data = walleye)
cbind(summary(m)$coefficients, confint(m))</pre>
```

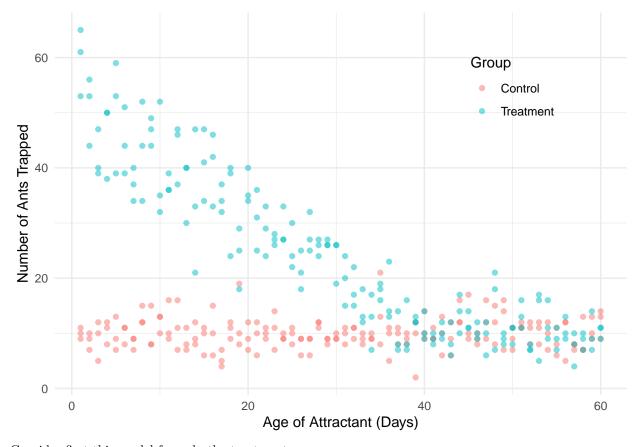
```
Estimate Std. Error t value
                                Pr(>|t|)
                                            2.5%
                                                  97.5%
alpha1 461.912 4.82053 95.82 0.000e+00 453.119 471.429
alpha2 475.839
                 6.30129 75.51 0.000e+00 464.110 489.135
alpha3 516.907 7.76416 66.58 0.000e+00 502.581 532.897
delta
       132.667 2.22347 59.67 0.000e+00 128.307 136.939
                0.08383 30.70 1.299e-181 2.423 2.740
gamma1
       2.574
        3.194
                 0.12046
                          26.51 3.746e-140
                                           2.971
                                                  3.448
gamma2
gamma3
        4.095
                 0.15206 26.93 4.080e-144
                                           3.817
                                                  4.410
```

Segmented Regression as a Linear Model

Consider data from a study of the effect of attractant age on attracting fire ants.

```
library(trtools) # for fireants data

p <- ggplot(fireants, aes(x = day, y = count, color = group)) +
    geom_point(alpha = 0.5) + theme_minimal() +
    theme(legend.position = c(0.8,0.8)) +
    labs(x = "Age of Attractant (Days)", y = "Number of Ants Trapped",
        color = "Group")
plot(p)</pre>
```



Consider first this model for only the treatment group:

$$E(Y_i) = \beta_0 + \beta_1 x_i + \beta_2 \mathbf{1}(x_i < \delta)(x_i - \delta),$$

where Y_i and x_i are the fire ant count and age of attractant, respectively, and 1 is an *indicator function* defined as

$$\mathbf{1}(x_i < \delta) = \begin{cases} 1, & \text{if } x_i < \delta, \\ 0, & \text{if } x_i \ge \delta. \end{cases}$$

In general, an indicator function is a function such that

$$\mathbf{1}(\text{statement}) = \begin{cases} 1, & \text{if the statement is true,} \\ 0, & \text{if the statement is false.} \end{cases}$$

Writing the model case-wise for $x_i < \delta$ versus $x_i \ge \delta$ we have

$$E(Y_i) = \begin{cases} \beta_0 - \beta_2 \delta + (\beta_1 + \beta_2) x_i, & \text{if } x_i < \delta, \\ \beta_0 + \beta_1 x_i, & \text{if } x_i \ge \delta. \end{cases}$$

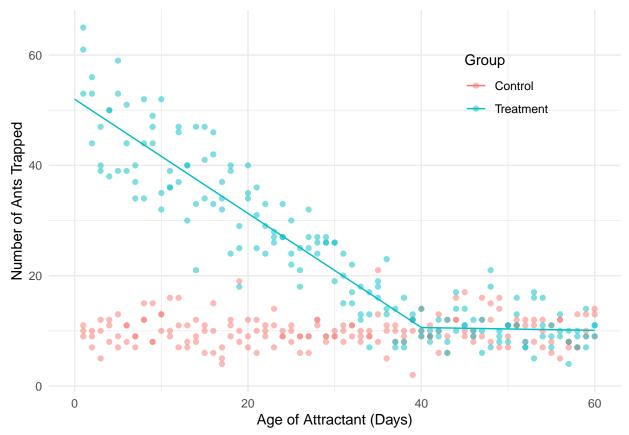
This is sometimes called *segmented*, *piece-wise*, or *broken-stick* regression. It is also a special case of a *spline*. The δ is called a "knot" of the spline. If the knot is known then this is a *linear* model.

```
treated <- subset(fireants, group == "Treatment")
m <- lm(count ~ day + I((day < 40)*(day - 40)), data = treated)
summary(m)$coefficients</pre>
```

```
Estimate Std. Error t value Pr(>|t|)
(Intercept) 11.62723 3.74415 3.1054 2.213e-03
day -0.02574 0.07898 -0.3259 7.449e-01
I((day < 40) * (day - 40)) -1.00914 0.10389 -9.7138 3.798e-18
```

Note that we can write the indicator function $\mathbf{1}(x_i < 40)$ as (day < 40) in R.

```
d <- expand.grid(day = seq(0, 60, length = 100), group = "Treatment")
d$yhat <- predict(m, newdata = d)
p <- p + geom_line(aes(y = yhat), data = d)
plot(p)</pre>
```



Now it would be useful to extend the model to include the control group, but subject to a couple of constraints:

- 1. The relationship between expected count and age for the *control* group should not have a break (because there is no attractant to wear off).
- 2. After 40 days the relationship between expected count and age should be *identical* for the control and treatment groups (because the attractant has worn off).

Here's a model that will accomplish that:

$$E(Y_i) = \beta_0 + \beta_1 x_i + \beta_2 \mathbf{1}(x_i < \delta)(x_i - \delta)g_i,$$

where

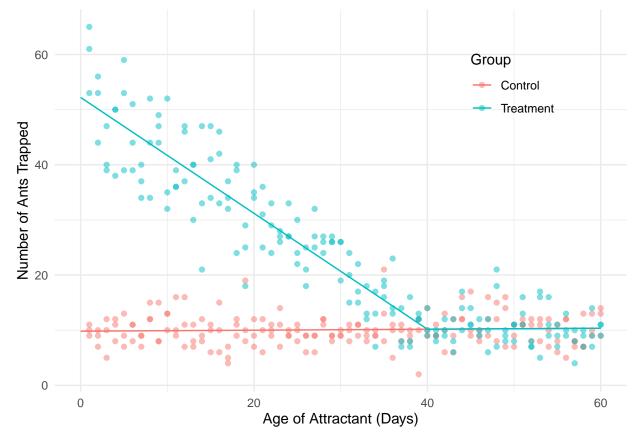
$$g_i = \begin{cases} 1, & \text{if the } i\text{-th observation is from the treatment group,} \\ 0, & \text{otherwise,} \end{cases}$$

so that the model can be written as

$$E(Y_i) = \begin{cases} \beta_0 - \beta_2 \delta + (\beta_1 + \beta_2) x_i, & \text{if the } i\text{-th observation is from the treatmnt group and } x_i < \delta, \\ \beta_0 + \beta_1 x_i, & \text{otherwise.} \end{cases}$$

```
d <- expand.grid(day = seq(0, 60, length = 100),
    group = c("Control", "Treatment"))
d$yhat <- predict(m, newdata = d)

p <- ggplot(fireants, aes(x = day, y = count, color = group)) +
    geom_point(alpha = 0.5) + theme_minimal() +
    theme(legend.position = c(0.8,0.8)) +
    labs(x = "Age of Attractant (Days)",
    y = "Number of Ants Trapped", color = "Group") +
    geom_line(aes(y = yhat), data = d)
plot(p)</pre>
```



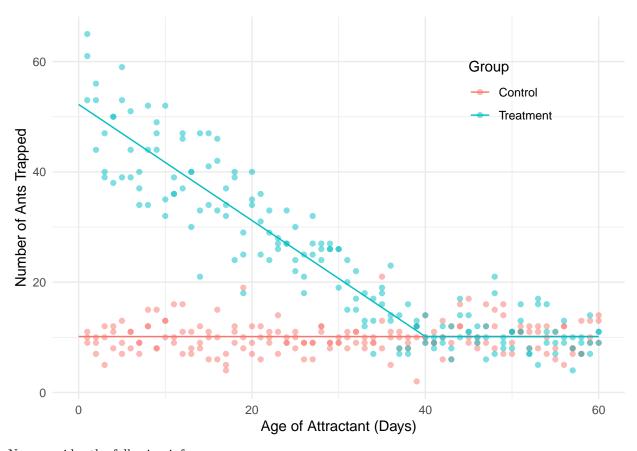
Now we can make some inferences.

estimate se lower upper tvalue df pvalue Control 10.18 0.2573 9.671 10.68 39.56 357 1.523e-132

```
10.18 0.2573 9.671 10.68 39.56 357 1.523e-132
Treatment
# slopes before day 40
contrast(m,
  a = list(group = c("Control", "Treatment"), day = 1),
 b = list(group = c("Control", "Treatment"), day = 0),
 cnames = c("Control", "Treatment"))
           estimate
                         se
                               lower
                                        upper
                                                tvalue df
                                                                pvalue
Control
           0.008954 0.01509 -0.02072 0.03863
                                                0.5935 357 5.532e-01
Treatment -1.050865 0.01926 -1.08873 -1.01299 -54.5726 357 2.658e-175
# slopes after day 40
contrast(m,
  a = list(group = c("Control", "Treatment"), day = 41),
  b = list(group = c("Control", "Treatment"), day = 40),
 cnames = c("Control", "Treatment"))
          estimate
                        se
                              lower
                                      upper tvalue df pvalue
Control
          0.008954 0.01509 -0.02072 0.03863 0.5935 357 0.5532
Treatment 0.008954 0.01509 -0.02072 0.03863 0.5935 357 0.5532
# difference in expected counts at day 20
contrast(m,
 a = list(group = "Treatment", day = 20),
 b = list(group = "Control", day = 20))
estimate
              se lower upper tvalue df
                                            pvalue
```

We could go one step further by assuming that for the control group and after the knot the expected count is constant. This would require us to drop the term $\beta_1 x_i$.

21.2 0.4602 20.29 22.1 46.05 357 2.908e-152



Now consider the following inferences.

```
# slopes before day 40
contrast(m,
  a = list(group = c("Control", "Treatment"), day = 1),
  b = list(group = c("Control", "Treatment"), day = 0),
  cnames = c("Control", "Treatment"))
          estimate
                       se lower upper tvalue df
                                                       pvalue
Control
             0.000 0.0000 0.00 0.000
                                          NaN 358
                                                          NaN
            -1.052 0.0191 -1.09 -1.015 -55.08 358 7.001e-177
# slopes after day 40
contrast(m,
  a = list(group = c("Control", "Treatment"), day = 41),
  b = list(group = c("Control", "Treatment"), day = 40),
  cnames = c("Control", "Treatment")) # slopes after day 40
```

Segmented Regression as a Nonlinear Model

0

0

0 0

0 0

estimate se lower upper tvalue df pvalue

0

0

If the knot δ is known then the model is linear. We can write

$$E(Y_i) = \beta_0 + \beta_1 x_i + \beta_2 \mathbf{1}(x_i < \delta)(x_i - \delta)g_i$$

NaN

NaN

NaN 358

NaN 358

as

Control

Treatment

$$E(Y_i) = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2},$$

where $x_{i1} = x_i$ (day) and $x_{i2} = \mathbf{1}(x_i < \delta)(x_i - \delta)g_i$, provided we know δ . But what if δ is unknown and is to be estimated? Then we have a nonlinear model.

Let's start estimating a linear model with nls by guessing the value of δ . This will give us some good starting values.

```
m <- nls(count ~ b0 + b1 * day + b2 * (day < 40) * (day - 40) *
   (group == "Treatment"), data = fireants,
   start = list(b0 = 0, b1 = 1, b2 = 1))
cbind(summary(m)$coefficients, confint(m))</pre>
```

```
Estimate Std. Error t value Pr(>|t|) 2.5% 97.5% b0 9.818633 0.59822 16.4131 1.665e-45 8.64216 10.99511 b1 0.008954 0.01509 0.5935 5.532e-01 -0.02072 0.03863 b2 -1.059819 0.02301 -46.0541 2.908e-152 -1.10508 -1.01456
```

Now consider a model where the knot (δ) is a *parameter*, using the estimate from the linear model as starting values.

```
m <- nls(count ~ b0 + b1 * day + b2 * (day < delta) * (day - delta) *
  (group == "Treatment"), data = fireants,
  start = list(b0 = 10, b1 = 0, b2 = -1, delta = 40))
cbind(summary(m)$coefficients, confint(m))</pre>
```

```
Estimate Std. Error t value
                                     Pr(>|t|)
                                                  2.5%
                                                          97.5%
b0
       9.807069
                  0.60056 16.3298 3.885e-45 8.62598 10.98816
       0.008604
                  0.01516
                            0.5674 5.708e-01 -0.02122 0.03843
b1
b2
      -1.052444
                  0.03597 -29.2590 9.772e-97 -1.12822 -0.98318
delta 40.200079
                  0.75454 53.2776 1.061e-171 38.60885 41.69578
```

We can use lincon provided that the quantity of interest is a linear combination of parameters. For example, recall that the model can be written as

$$E(Y_i) = \begin{cases} \beta_0 - \beta_2 \delta + (\beta_1 + \beta_2) x_i, & \text{if } x_i < \delta \text{ and treatment,} \\ \beta_0 + \beta_1 x_i, & \text{otherwise,} \end{cases}$$

so the slope before the knot for the treatment group is $\beta_1 + \beta_2$. This can be written as

$$\ell = a_0 \beta_0 + a_1 \beta_1 + a_2 \beta_2 + a_3 \delta + b$$

where $a_0 = 0$, $a_1 = 1$, $a_2 = 1$, $a_3 = 0$, and b = 0.

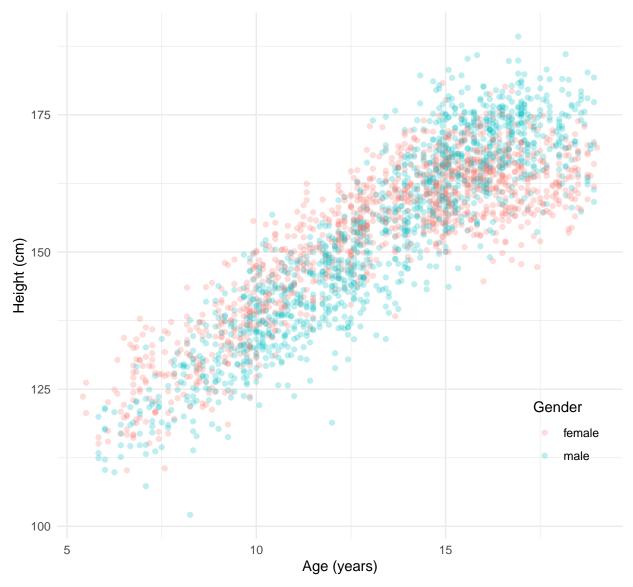
```
# slope before knot for treatment group
lincon(m, a = c(0, 1, 1, 0))
```

```
estimate se lower upper tvalue df pvalue (0,1,1,0),0 -1.044 0.03262 -1.108 -0.9797 -32 356 8.718e-107
```

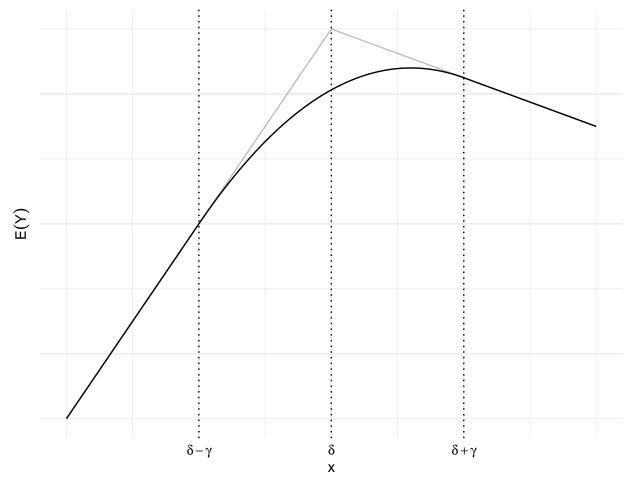
Bent Cable Regression

The data frame children in the package **npregfast** contains 2500 observations of the age and height of children.

```
library(ggplot2)
library(npregfast)
p <- ggplot(children, aes(x = age, y = height, color = sex)) +
   geom_point(alpha = 0.25) + theme_minimal() +
   labs(x = "Age (years)", y = "Height (cm)", color = "Gender") +
   theme(legend.position = c(0.9,0.2))
plot(p)</pre>
```



The "bent cable" regression model can be used as kind of crude growth model for these data. It can be viewed as a generalization of the segmented regression model where rather than having two lines meet at a sharp angle, one line gradually transitions into the other by attaching them by what looks like a bent cable. The figure below shows a bent cable model.



The grey lines show a segmented regression model while the solid curve shows a bent cable model. Essentially there are two lines: one line to the left of $\delta - \gamma$ and one line to the right of $\delta + \gamma$. And between the two lines (i.e., between $\delta - \gamma$ and $\delta + \gamma$) is a quadratic polynomial that joins the two lines in such a way that the whole piece-wise function is smooth. The parameter δ represents the point at which the two lines would meet if there was no bend, and γ is the half of the distance between the points $\delta - \gamma$ and $\delta + \gamma$. As γ gets closer to zero this function approaches a segmented regression model (as shown by the grey lines).

The bent cable regression model can be written as

$$E(Y) = \beta_0 + \beta_1 x + \beta_2 q(x, \delta, \gamma),$$

where $q(x, \delta, \gamma)$ is a function defined as

$$q(x, \delta, \gamma) = \frac{(x - \delta + \gamma)^2}{4\gamma} \mathbf{1}(\delta - \gamma \le x \le \delta + \gamma) + \mathbf{1}(x > \delta + \gamma)(x - \delta).$$

This can be written case-wise as

$$E(Y) = \begin{cases} \beta_0 + \beta_1 x, & \text{if } x < \delta - \gamma, \\ \beta_0 + \beta_1 x + \beta_2 \frac{(x_i - \delta + \gamma)^2}{4\gamma}, & \text{if } \delta - \gamma \le x \le \delta + \gamma, \\ \beta_0 - \delta \beta_2 + (\beta_1 + \beta_2) x, & \text{if } x > \delta + \gamma. \end{cases}$$

So when $x < \delta - \gamma$ we have a line with intercept β_0 and slope β_1 , and after $x > \delta + \gamma$ we have another line with intercept $\beta_0 - \delta\beta_2$ and slope $\beta_1 + \beta_2$. Between $\delta - \gamma$ and $\delta + \gamma$ is what is basically a quadratic regression model. And all three functions are constrained so that they form one smooth and continuous function.

Given the complexity of the function $q(x, \delta, \gamma)$, it is useful to program it.

```
q <- function(x, delta, gamma) {
    (x - delta + gamma)^2 / (4 * gamma) *
        (delta - gamma <= x & x <= delta + gamma) +
        (x > (delta + gamma)) * (x - delta)
}
```

First I will estimate a *linear* model with crude guesses of δ and γ .

```
m <- nls(height ~ b0 + b1 * age + b2 * q(age, 15, 1), data = children,
    start = list(b0 = 0, b1 = 0, b2 = 0))
    summary(m)$coefficients</pre>
```

```
Estimate Std. Error t value Pr(>|t|)

b0 84.886 0.80646 105.26 0.00e+00

b1 5.320 0.06612 80.46 0.00e+00

b2 -4.172 0.21769 -19.16 1.78e-76
```

Next we can use the estimates of β_0 , β_1 , and β_2 as starting values in a nonlinear model.

```
m <- nls(height ~ b0 + b1 * age + b2 * q(age, delta, gamma), data = children,
    start = list(b0 = 85, b1 = 5.3, b2 = -5, delta = 15, gamma = 1))
summary(m)$coefficients</pre>
```

```
Estimate Std. Error t value Pr(>|t|)
b0
        85.898
                 0.95916 89.555 0.000e+00
b1
        5.217
                  0.08468 61.613 0.000e+00
                 0.68653 -7.631 3.297e-14
h2
        -5.239
        15.662
                  0.27560 56.828 0.000e+00
delta
                           2.889 3.897e-03
        1.483
                  0.51344
gamma
```

The slope after the bend is $\beta_1 + \beta_2$, but if $\beta_2 = -\beta_1$ then the slope after the bend would be zero. This model would then be

$$E(Y) = \beta_0 + \beta_1 x - \beta_1 q(x, \delta, \gamma).$$

Let's consider using this model but now with a separate growth curve for males and females.

```
m <- nls(height ~ case_when(
    sex == "male" ~ b0m + b1m*age - b1m*q(age, deltam, gammam),
    sex == "female" ~ b0f + b1f*age - b1f*q(age, deltaf, gammaf)),
    data = children, start = list(b0m = 86, b0f = 86, b1m = 5, b1f = 5,
    deltam = 15, deltaf = 15, gammam = 1.5, gammaf = 1.5))
summary(m)$coefficients</pre>
```

```
Estimate Std. Error t value
                                   Pr(>|t|)
       79.5271
                 1.04815 75.874 0.000e+00
b0m
b0f
       86.2213
                  1.65345 52.146 0.000e+00
        5.6137
                  0.08511 65.959
b1m
                                  0.000e+00
        5.4542
                  0.16443 33.171 3.665e-200
b1f
deltam 16.3983
                  0.12218 134.209 0.000e+00
                  0.14833 95.416 0.000e+00
deltaf
       14.1533
        0.8673
                  0.49692
                           1.745
                                   8.105e-02
gammam
        1.9069
                  0.43727 4.361 1.348e-05
gammaf
```

```
d <- expand.grid(sex = c("male","female"), age = seq(5, 20, length = 200))
d$yhat <- predict(m, newdata = d)

p <- ggplot(children, aes(x = age, y = height, color = sex)) +
    geom_point(alpha = 0.125) + theme_minimal() +</pre>
```

```
geom_line(aes(y = yhat), data = d) +
labs(x = "Age (years)", y = "Height (cm)", color = "Gender") +
theme(legend.position = c(0.9,0.2))
plot(p)
```

