Visualizing uncertainty

Daniel Anderson Week 7, Class 1



Agenda

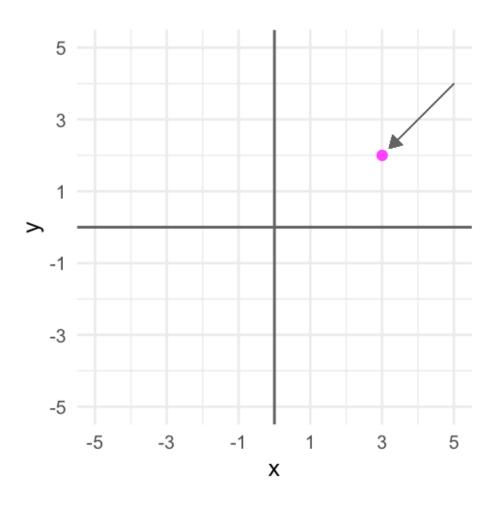
- Common ways of visualizing uncertainty
 - And how to implement them with {ggplot2}
- Framing uncertainty as relative frequencies
 - Discrete probabilities
 - Non-discrete probabilities
 - Understanding AUC calculations
- Understanding standard errors
 - Non-standard ways of visualizing SEs
- HOPs (briefly)
 - Also bootstrapping

Learning objectives

- 1. Understand there are lots of different ways to visualize uncertainty, and the best method may often be non-standard.
- 2. Understand how to implement basic methods, and the resources available to you to implement more advanced methods

The primary problem

• When we see a point on a plot, we interpret it as **THE** value.



Let's have Dr. Kay explain

Matthew Kay Keynote at Tapestry 2018: A biased tour of th...

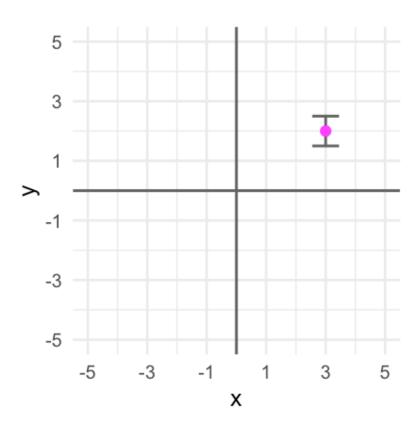


Some secondary problem

- We're not great at understanding probabilities
- We regularly round probabilities to 100% or 0%
- As probabilities move to the tails, we're generally worse

How do we typically communicate uncertainty?

• Error bars



How?

Vertical error bars

geom_errorbar

- Requires ymin and ymax aesthetics
- You have to supply these no calculation for you

Horizontal error bars

geom_errorbarh

• Requires xmin and xmax

Example

4 ford

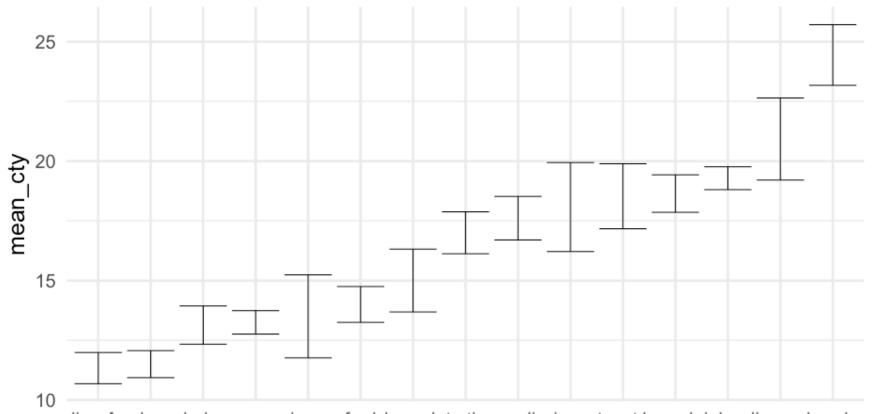
5 honda

14

6 hyundai 18.64286 0.4006470

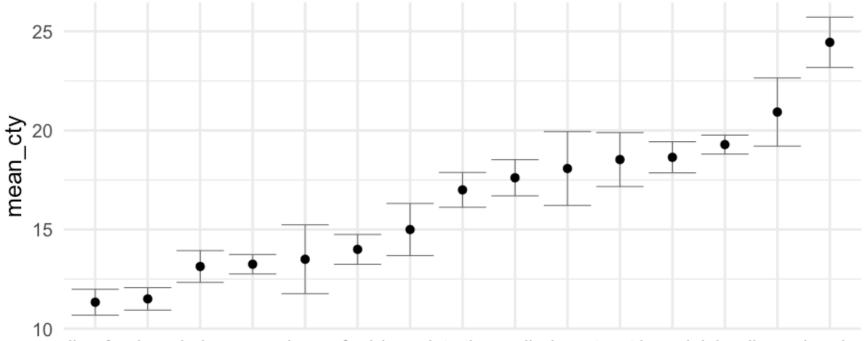
24.44444 0.6478835

0.3829708

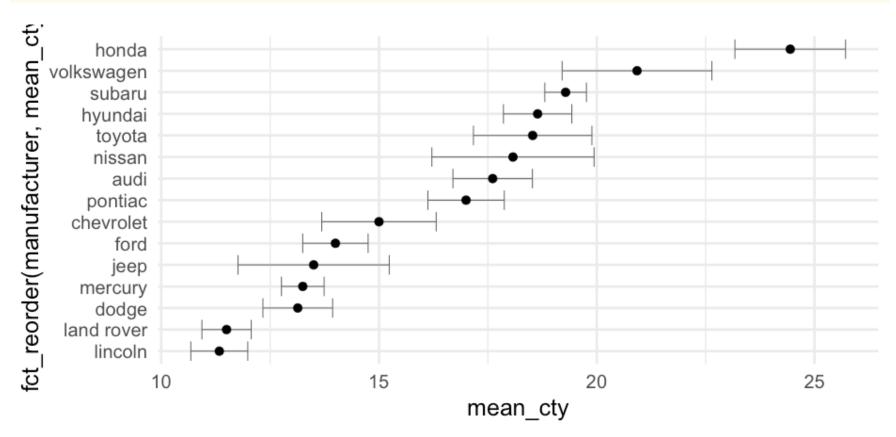


lincoland rovelodgenercuryjeep fordchevrolpontiac audi nissantoyotahyundasiubandkswagleonda fct_reorder(manufacturer, mean_cty)

Put points on top (not under)



lincoland rovelodgenercuryjeep fordchevrolptontiac audi nissantoyotahyundaiubandkswaglanda fct_reorder(manufacturer, mean_cty)



Dodging

3 f

4 f

5 r

6 r

2008

```
props <- mpg %>%
  count(drv, year) %>%
  mutate(prop = n/sum(n),
         prop_se = sqrt((prop*(1-prop)) / n))
head(props)
## # A tibble: 6 x 5
##
    drv
          year
                      prop prop_se
                  n
    <chr> <int> <int>
                     <dbl>
                                    <dbl>
##
## 1 4
           1999
               49 0.2094017 0.05812594
## 2 4
           2008
               54 0.2307692 0.05733508
```

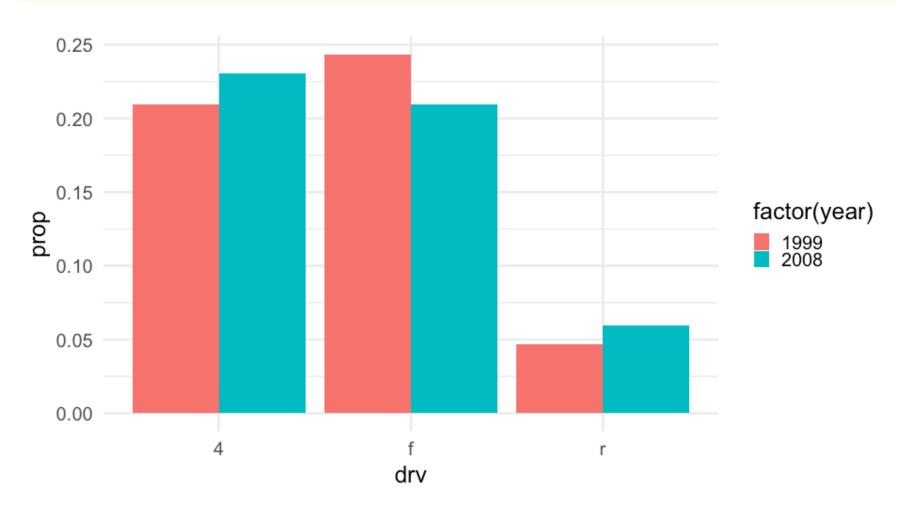
1999 57 0.2435897 0.05685528

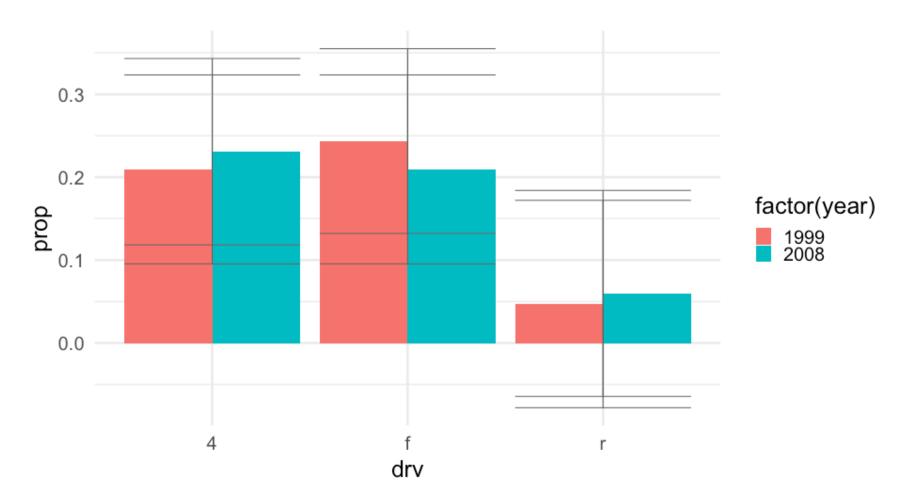
2008 49 0.2094017 0.05812594

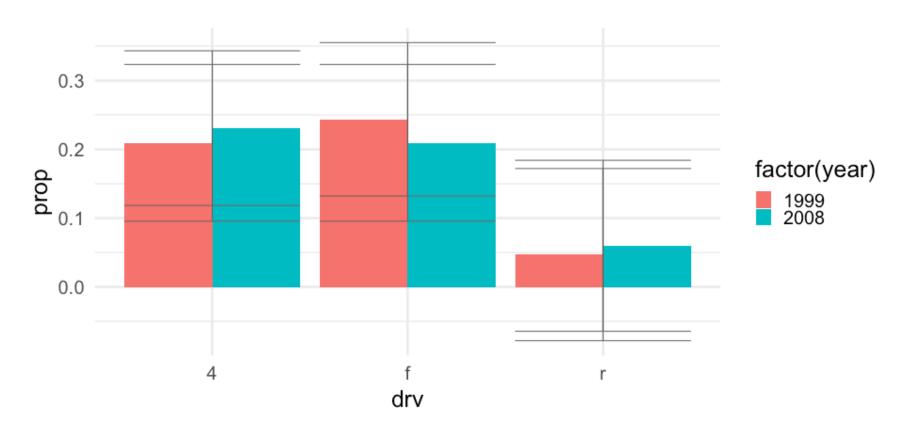
1999 11 0.04700855 0.06381703

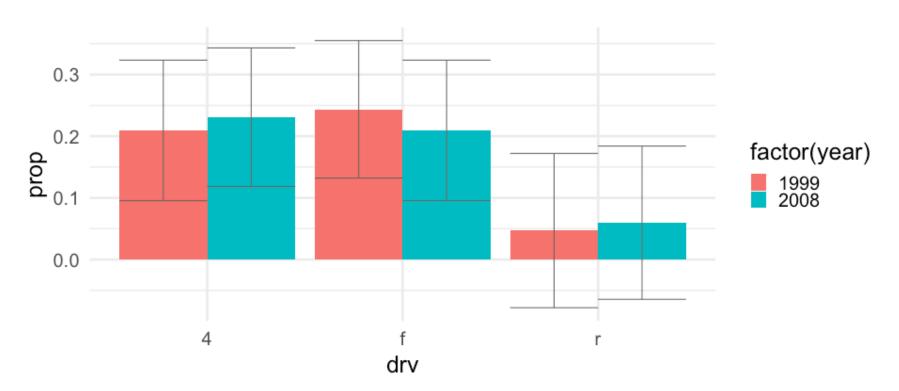
14 0.05982906 0.06338631

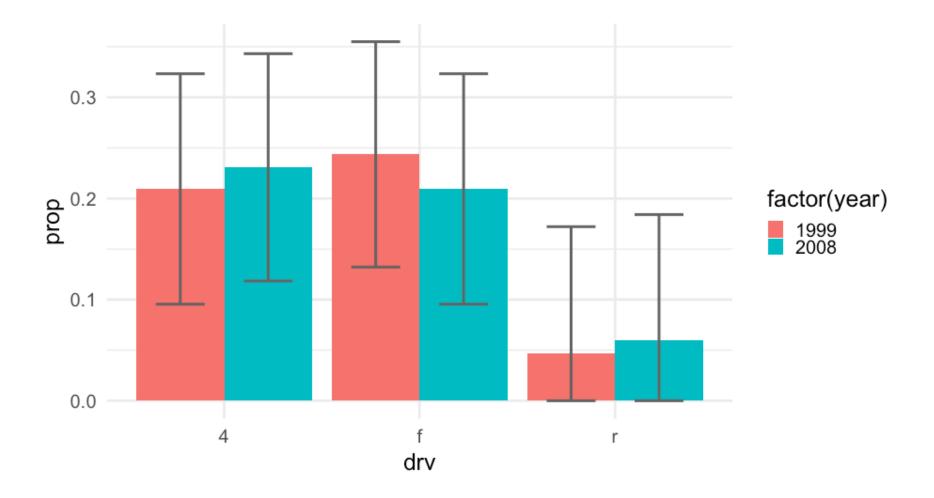
```
ggplot(props, aes(drv, prop)) +
  geom_col(aes(fill = factor(year)), position = "dodge")
```











Thinking about uncertainty

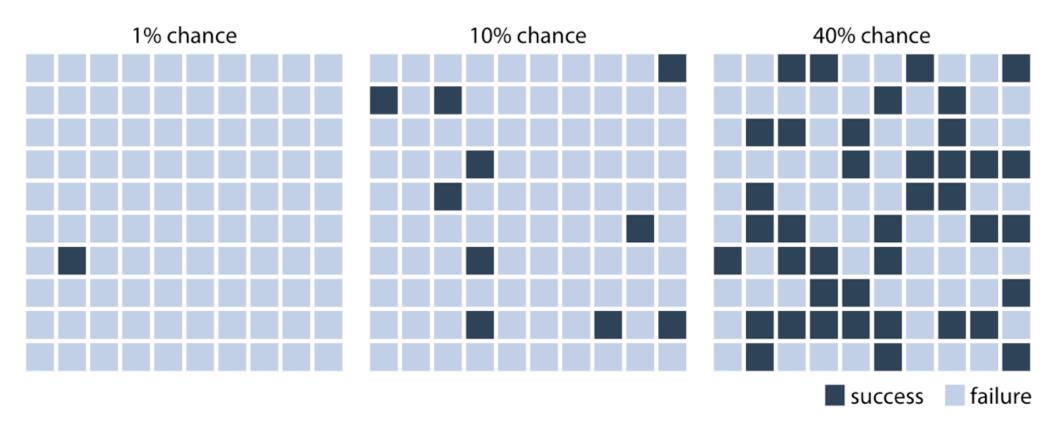
Uncertainty means exactly what it sounds like - we are not 100% sure.

- We are nearly always uncertain of future events (forecasting)
- We can also be uncertain about past events
 - I saw a parked car at 8 AM, but the next time I looked at 2PM it was gone. What time did it leave?

Quantifying uncertainty

- We quantify our uncertainty mathematically using probability
- Framing probabilities as frequencies is generally more intuitive

Framing a single uncertainty

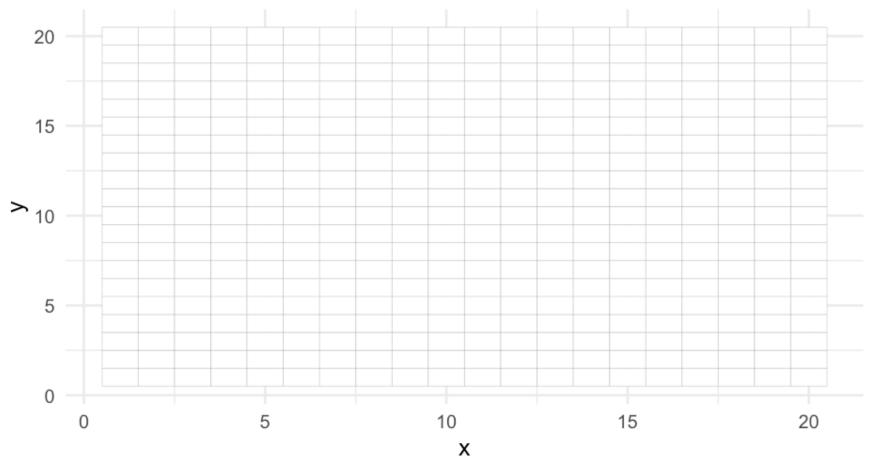


How do we make these?

Start out by making a grid

395 15 20 ## 396 16 20 ## 397 17 20 ## 398 18 20 ## 399 19 20 ## 400 20 20

Look at the grid



Create occurrence rate

• For each sequence of x, create a variable that has the given occurence rate

How?

• Plenty of options, here's one

Consider 10%

```
nrow(grid)*.10 # n to sample

## [1] 40

set.seed(86753098)
samp <- sample(seq_len(nrow(grid)), nrow(grid)*.10)
head(samp)

## [1] 318 134 180 283 177 248

length(samp)

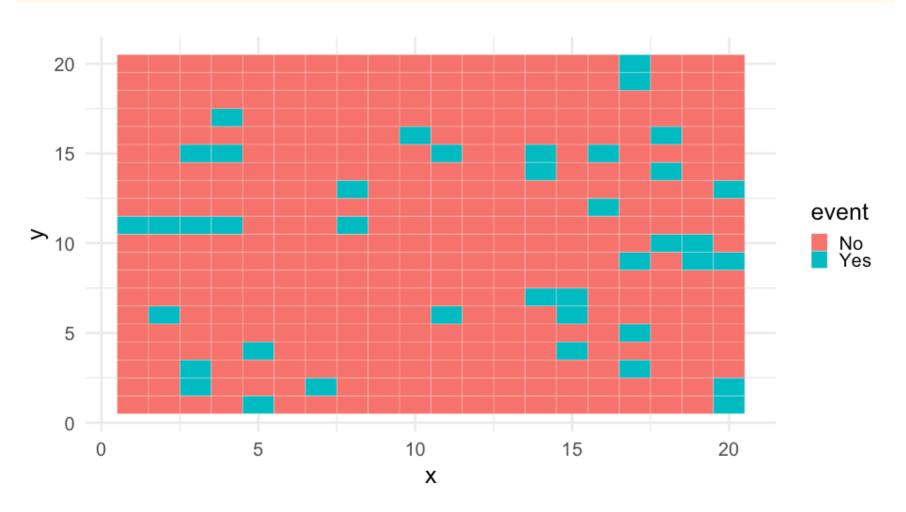
## [1] 40</pre>
```

Create the variable

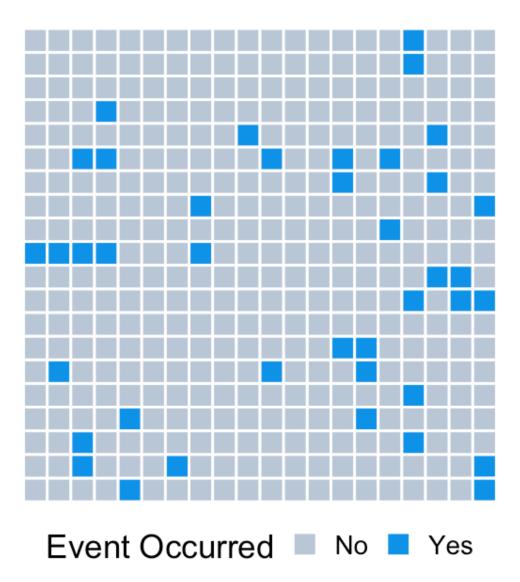
```
grid <- grid %>%
  rownames_to_column("row_id") %>%
  mutate(event = ifelse(row_id %in% samp, "Yes", "No"))
head(grid)
```

Fill in

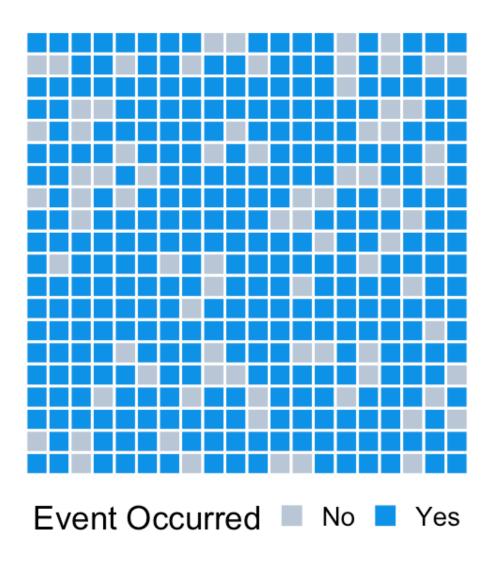
```
ggplot(grid, aes(x, y)) +
  geom_tile(aes(fill = event), color = "white")
```



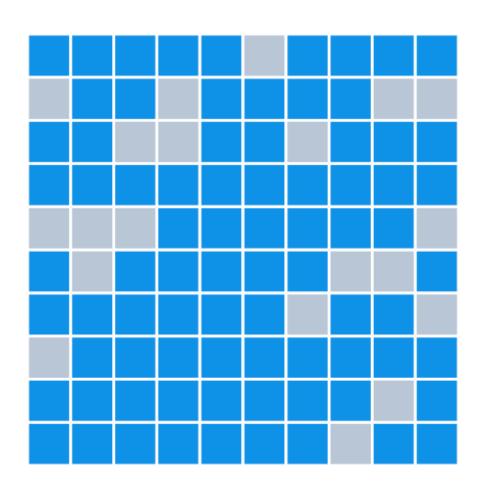
Customize



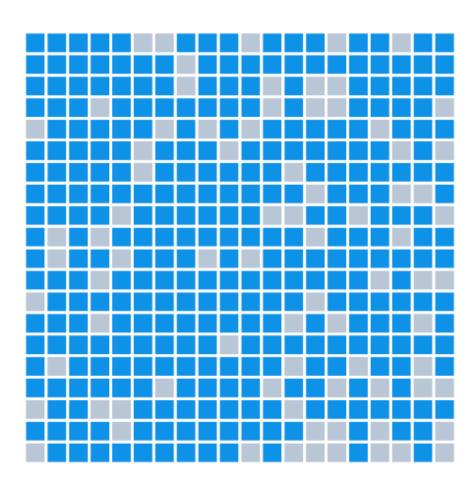
Chance of rain



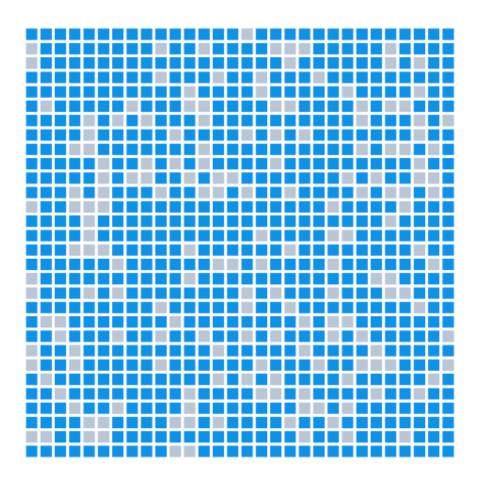
Vary grid size



Vary grid size 20 x 20



Vary grid size 30 x 30



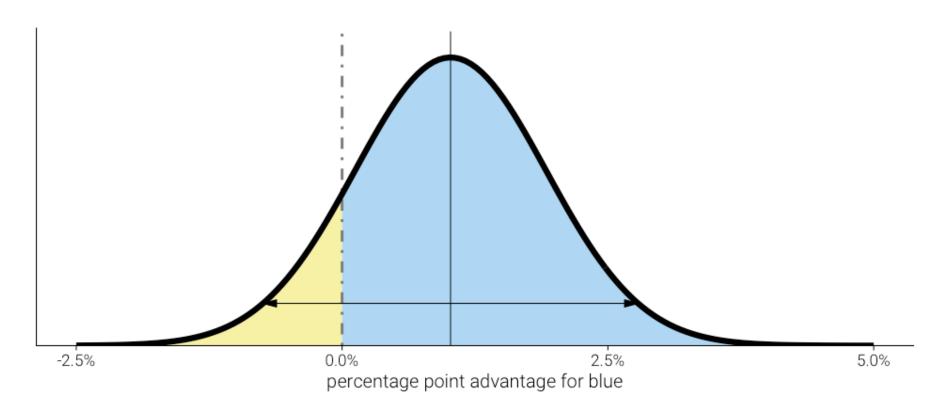
(probs too many)

Non-discrete probabilities

Hypothetical

Blue party has 1% advantage w/ margin of error of 1.76 points

Who will win?



A bit of math

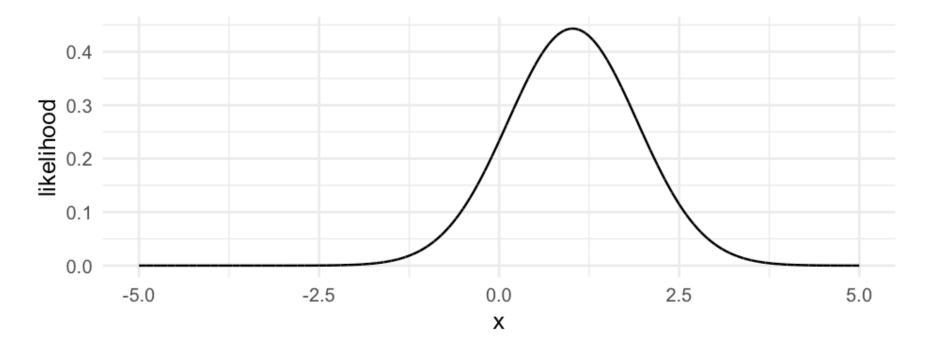
Our prior distribution was defined by $\mu=1.02$ and sd=0.9.

• What's the chance the end result is below zero?

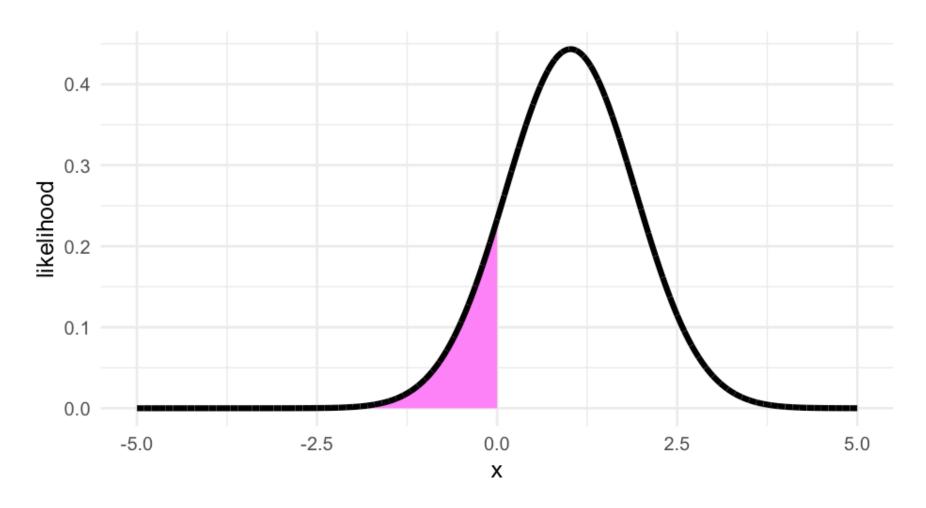
The hard way

Calculate the exact probability of data below zero under this distribution

```
x <- seq(-5, 5, 0.001)
likelihood <- dnorm(x, 1.02, 0.9)
sim <- data.frame(x, likelihood)
ggplot(sim, aes(x, likelihood)) +
  geom_line(size = 1.2)</pre>
```



How do we calculate this portion?



Integrate

```
zab <- filter(sim, x <= 0)
pracma::trapz(zab$x, zab$likelihood)</pre>
```

[1] 0.1285372

Easier: Simulate

0.12968 0.87032

```
random_draws <- rnorm(1e5, 1.02, 0.9)
table(random_draws > 0) / 1e5

##
## FALSE TRUE
```

Discretized plot

[36]

[41]

[46]

1.518046248

1.810106666

2.226679530

1.571531692

1.878748728

2.348211925

```
ppoints(50)
##
    [1] 0.01 0.03 0.05 0.07 0.09 0.11 0.13 0.15 0.17 0.19 0.21 0.23 0.25 0.27 0.29
   [16] 0.31 0.33 0.35 0.37 0.39 0.41 0.43 0.45 0.47 0.49 0.51 0.53 0.55 0.57 0.59
   [31] 0.61 0.63 0.65 0.67 0.69 0.71 0.73 0.75 0.77 0.79 0.81 0.83 0.85 0.87 0.89
   [46] 0.91 0.93 0.95 0.97 0.99
qnorm(ppoints(50), 1.02, 0.9)
    [1] -1.073713087 -0.672714247 -0.460368264 -0.308211925 -0.186679530
##
    [6] -0.083875308
##
                      0.006247984 0.087209949 0.161251272
                                                              0.229893334
         0.294220878
                                                 0.468468308
##
   \lceil 11 \rceil
                      0.355037836
                                   0.412959225
                                                              0.521953752
                      0.624078151
                                   0.673211580
                                                 0.721331988
                                                              0.768612869
   [16]
         0.573734687
##
## [21]
         0.815209521
                      0.861263252
                                   0.906904788
                                                 0.952257124
                                                              0.997437983
                                                 1.178736748
## [26]
         1.042562017
                      1.087742876
                                  1.133095212
                                                              1.224790479
## [31]
         1.271387131
                      1.318668012
                                  1.366788420
                                                 1.415921849
                                                              1.466265313
```

1.627040775

2.500368264

1.952790051

1.684962164

2.033752016

2.712714247

1.745779122

2.123875308

3.113713087

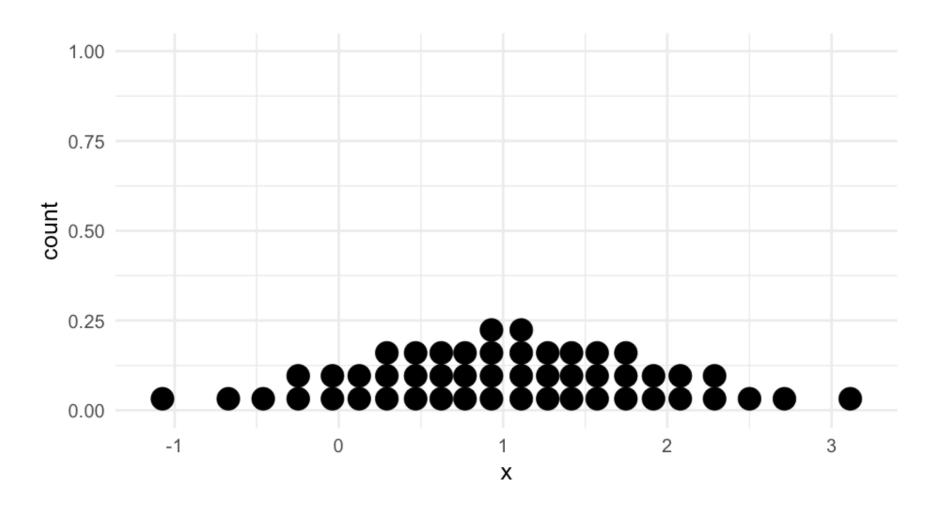
```
discretized <- data.frame(x = qnorm(ppoints(50), 1.02, 0.9)) %>%
  mutate(winner = ifelse(x <= 0, "#b1daf4", "#f8f1a9"))
head(discretized)</pre>
```

```
## x winner
## 1 -1.07371309 #b1daf4
## 2 -0.67271425 #b1daf4
## 3 -0.46036826 #b1daf4
## 4 -0.30821193 #b1daf4
## 5 -0.18667953 #b1daf4
## 6 -0.08387531 #b1daf4
```

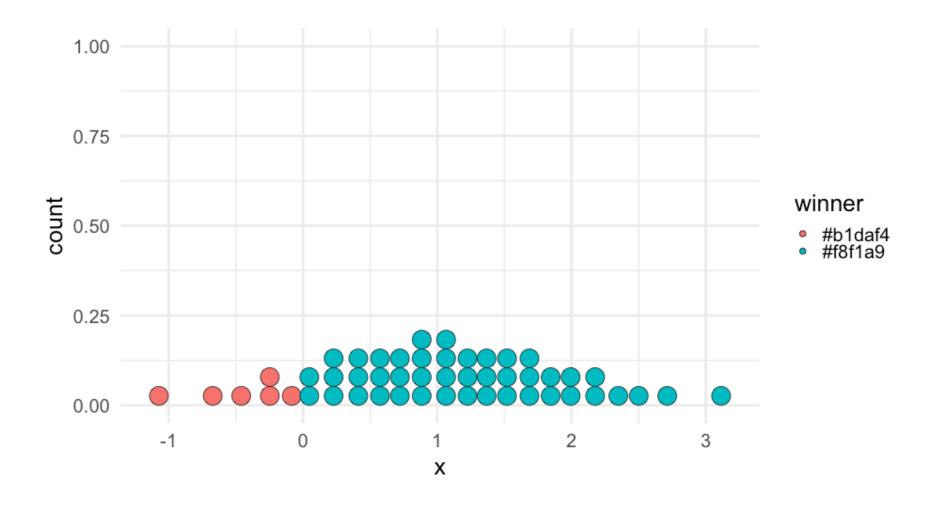
tail(discretized)

```
## x winner
## 45 2.123875 #f8f1a9
## 46 2.226680 #f8f1a9
## 47 2.348212 #f8f1a9
## 48 2.500368 #f8f1a9
## 49 2.712714 #f8f1a9
## 50 3.113713 #f8f1a9
```

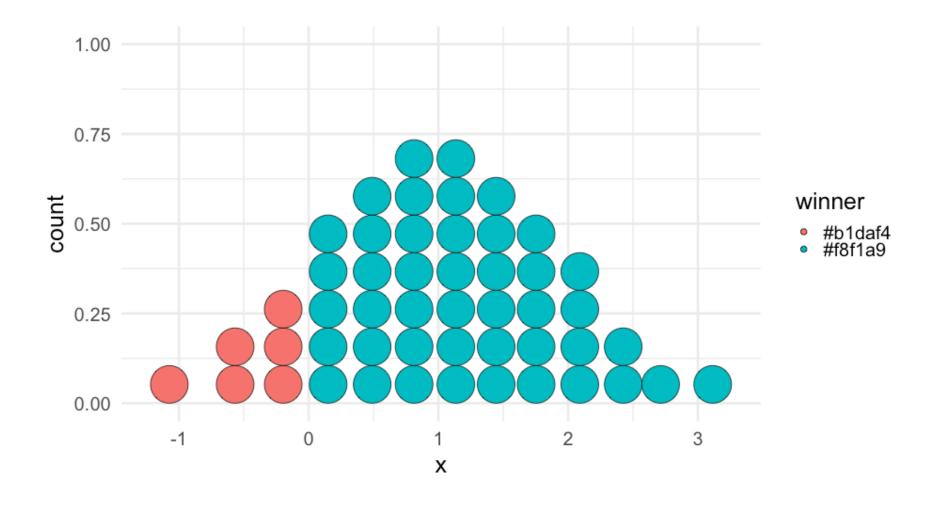
ggplot(discretized, aes(x)) +
 geom_dotplot()



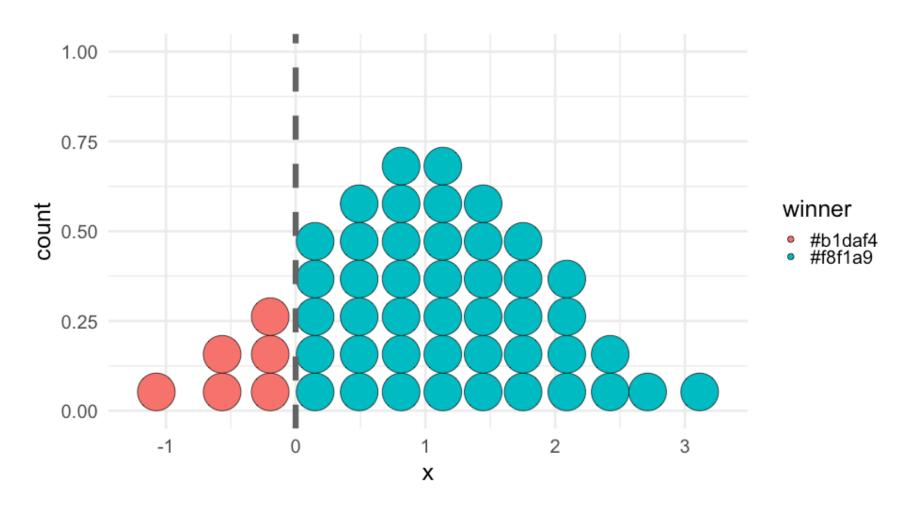
ggplot(discretized, aes(x)) +
 geom_dotplot(aes(fill = winner))

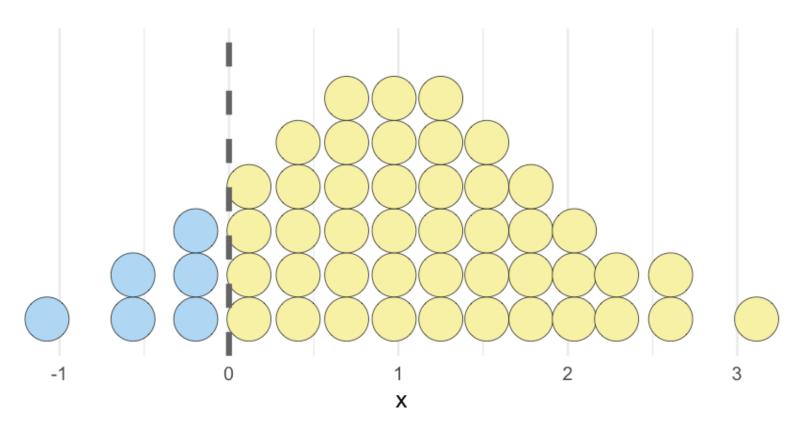


```
ggplot(discretized, aes(x)) +
  geom_dotplot(aes(fill = winner), binwidth = 0.29)
```

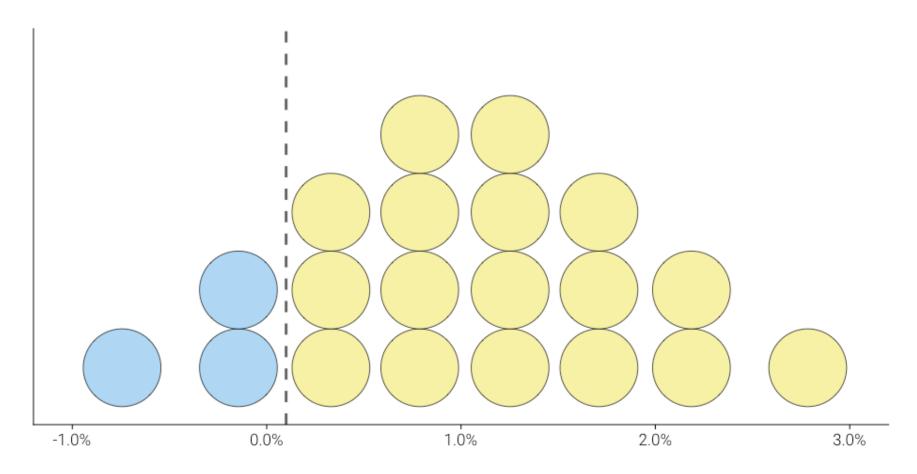


```
ggplot(discretized, aes(x)) +
  geom_dotplot(aes(fill = winner), binwidth = 0.29) +
  geom_vline(xintercept = 0, color = "gray40", linetype = 2, size = 3)
```





Probs too many though



Each ball represents 5% probability

Uncertainty of point estimates

Quick review (hopefully a review)

- What is a standard error?
- Standard deviation of the sampling distribution
- What is the sampling distribution?
- Samples from the underlying, population-based, generative distribution
- What does this mean, exactly?
- Let's simulate to explore

Simulation

- Imagine the "real" distribution has $\mu=100$ and $\sigma=10$.
- Let's draw a sample of 10 from this distribution

```
set.seed(123)
sampl0a <- rnorm(n = 10, mean = 100, sd = 10)
sampl0a

## [1] 94.39524 97.69823 115.58708 100.70508 101.29288 117.15065 104.60916
## [8] 87.34939 93.13147 95.54338</pre>
```

Calculate the mean

```
mean(samp10a)
## [1] 100.7463
```

Do it a second time

```
samp10b <- rnorm(n = 10, mean = 100, sd = 10)
samp10b

## [1] 112.24082 103.59814 104.00771 101.10683 94.44159 117.86913 104.97850
## [8] 80.33383 107.01356 95.27209

mean(samp10b)

## [1] 102.0862</pre>
```

Do it a bunch of times

```
# from purrr (base methods work basically just as well in this case)
samples <- rerun(1000, rnorm(10, mean = 100, sd = 10))
samples
## [[1]]
##
  [1] 89.32176 97.82025 89.73996 92.71109 93.74961 83.13307 108.37787
##
   [8] 101.53373
                  88.61863 112.53815
##
## [[2]]
## [1] 104.26464 97.04929 108.95126 108.78133 108.21581 106.88640 105.53918
##
   [8]
        99.38088
                  96.94037 96.19529
##
## [[3]]
## [1] 93.05293 97.92083 87.34604 121.68956 112.07962 88.76891 95.97115
##
  [8] 95.33345 107.79965 99.16631
##
## [[4]]
   [1] 102.53319 99.71453 99.57130 113.68602 97.74229 115.16471 84.51247
##
##
   [8] 105.84614 101.23854 102.15942
##
  [[5]]
##
   [1] 103.79639 94.97677 96.66793 89.81425 89.28209 103.03529 104.48210
##
##
    [8] 100.53004 109.22267 120.50085
                                                                           55 / 83
##
```

Calculate all means

```
head(
    map_dbl(samples, mean)
)
```

```
## [1] 95.75441 103.22045 99.91284 102.21686 101.23084 96.37082
```

• What's the *sd* of these means? That's the standard error.

```
sd(map_dbl(samples, mean))
```

```
## [1] 3.144175
```

• Note that it depends on sample size. Let's re-do this, pulling a sample of 100 each time.

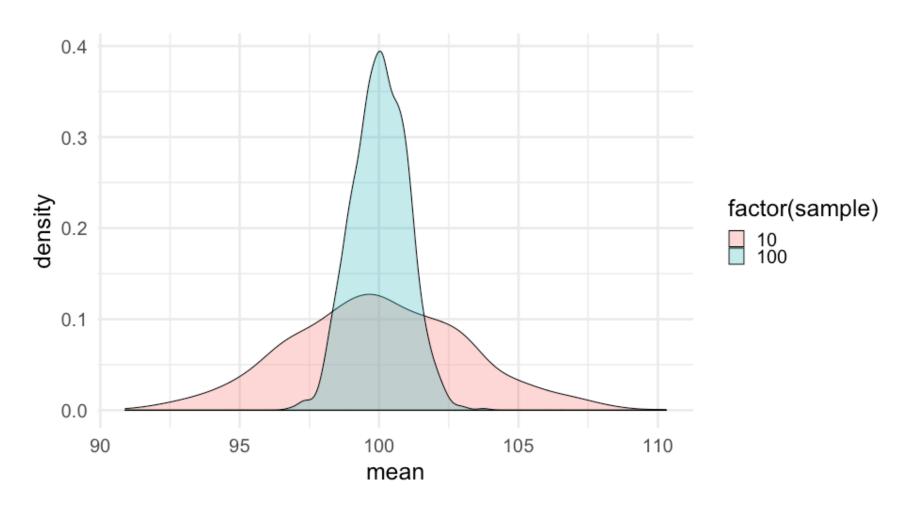
```
samples2 <- rerun(1000, rnorm(100, mean = 100, sd = 10))
sd(map_dbl(samples2, mean))</pre>
```

```
## [1] 0.9728883
```

Visualize the sampling distributions

```
## # A tibble: 2,000 x 3
     iter sample
##
               mean
    <int> <dbl>
                   <dbl>
##
##
       1
             10 95.75441
  1
##
  2 2 10 103.2204
  3 3 10 99.91284
##
     4 10 102.2169
##
##
        5
            10 101.2308
##
    6
               96.37082
     7
##
            10 103.1310
  7
        8
            10 104.3709
##
##
        9
             10 96.04152
             10 96,77087
##
  10
       10
## # ... with 1,990 more rows
```

```
ggplot(sample_means, aes(mean)) +
  geom_density(aes(fill = factor(sample)), alpha = 0.3)
```



Fit a model

```
m <- lm(cty ~ displ + class, mpg)
summary(m)
##
## Call:
## lm(formula = cty ~ displ + class, data = mpg)
##
## Residuals:
               10 Median
##
      Min
                              30
                                     Max
## -5.2689 -1.1503 -0.0156 1.0341 12.9782
##
## Coefficients:
##
                  Estimate Std. Error t value Pr(>|t|)
                              1.4729 19.538 < 2e-16 ***
## (Intercept)
                  28.7768
## displ
                  -2.1716
                              0.1747 -12.433 < 2e-16 ***
## classcompact
                              1.2522 -2.874 0.00444 **
                  -3.5991
## classmidsize
                  -3.6755
                              1.2063 -3.047 0.00259 **
## classminivan
                  -5.5951
                              1.3060 -4.284 2.71e-05 ***
## classpickup
                  -6.1825
                              1.1214 -5.513 9.60e-08 ***
## classsubcompact -2.6290
                              1.2369 -2.125 0.03464 *
## classsuv
                  -5.5994
                              1.0872 -5.150 5.65e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

Visualize with standard errors

-5.599361 1.087160

library(broom)

8 classsuv

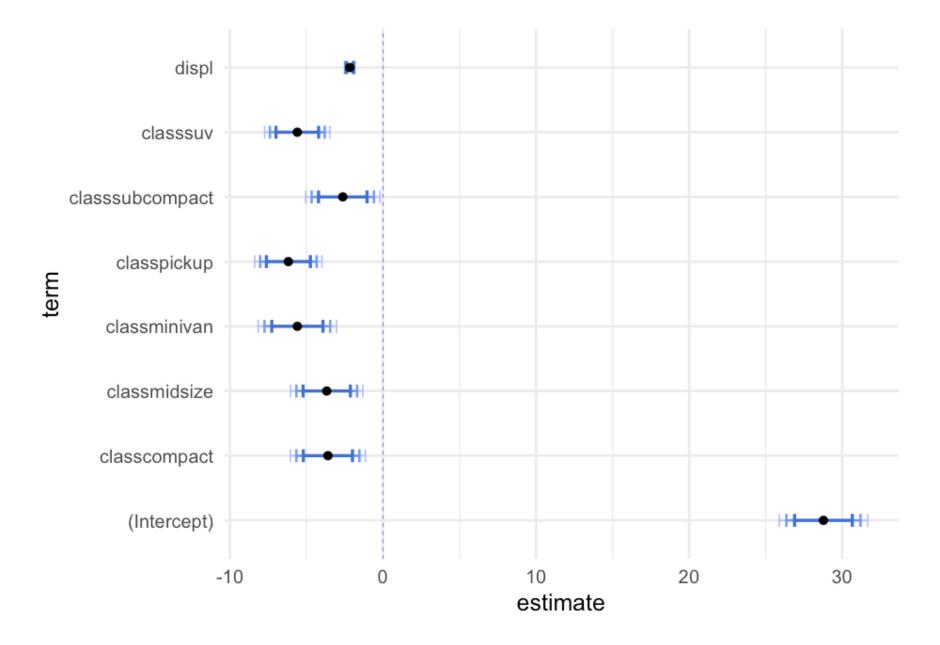
```
tidied_m <- tidy(m, conf.int = TRUE)</pre>
tidied_m
## # A tibble: 8 x 7
                    estimate std.error statistic
##
                                                       p.value conf.low conf.hig
    term
    <chr>
                       <dbl>
                                 <dbl>
                                            <dbl>
                                                         <dbl>
                                                                   <dbl>
                                                                              <dbl
##
## 1 (Intercept)
                  28.77682 1.472892
                                        19.53763 1.905873e-50 25.87446 31.67918
## 2 displ
                   -2.171562 0.1746638 -12.43281 2.197130e-27 -2.515740 -1.827384
## 3 classcompact
                   -3.599125 1.252190
                                        -2.874265 4.436052e- 3 -6.066585 -1.131664
## 4 classmidsize
                   -3.675526 1.206253
                                        -3.047061 2.585762e- 3 -6.052466 -1.298585
## 5 classminivan
                   -5.595070 1.305993
                                        -4.284151 2.714490e- 5 -8.168550 -3.021590
## 6 classpickup
                   -6.182466 1.121448
                                        -5.512931 9.600087e- 8 -8.392297 -3.972634
## 7 classsubcomp... -2.629038 1.236950
                                       -2.125420 3.463687e- 2 -5.066467 -0.191608
```

-5.150446 5.652249e- 7 -7.741628 -3.457093

Alternative methods

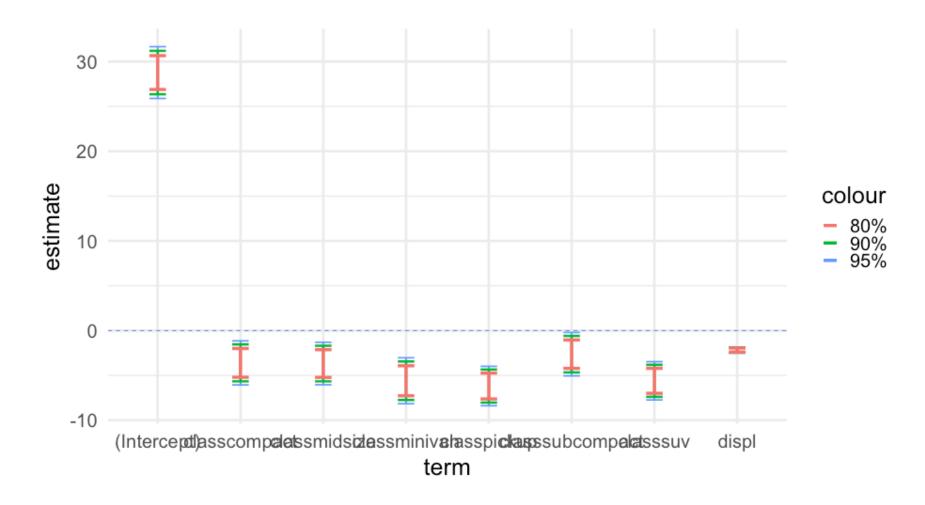
Multiple error bars

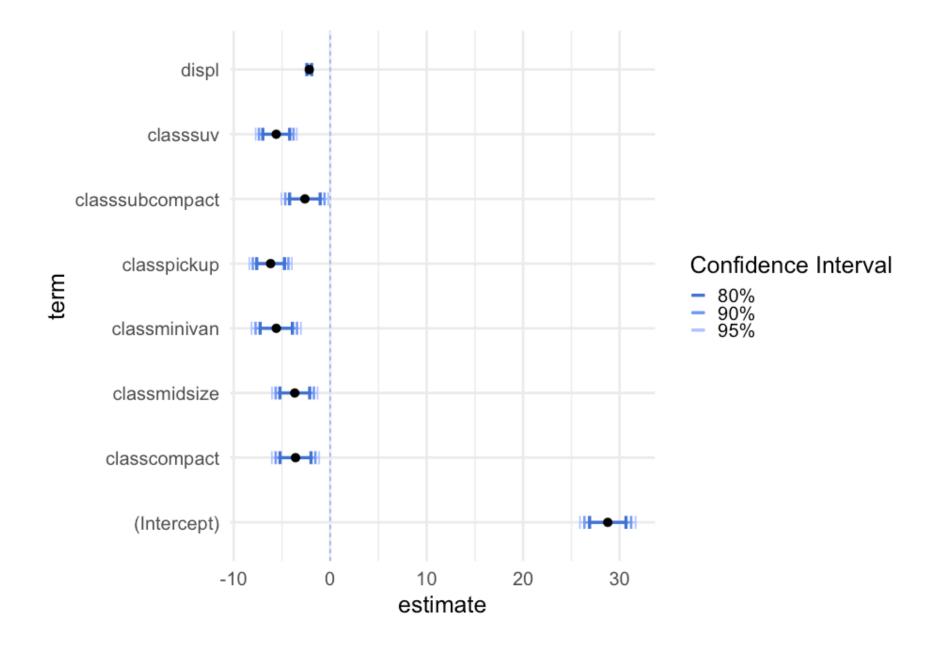
```
library(colorspace)
ggplot(tidied_m, aes(term, estimate)) +
  geom_hline(yintercept = 0,
             color = "cornflowerblue",
             linetvpe = 2) +
  geom_errorbar(aes(ymin = estimate + qnorm(.025)*std.error,
                    ymax = estimate + qnorm(.975)*std.error),
                color = lighten("#4375D3", .6),
                width = 0.2,
                size = 0.8) + # 95% CI
  geom_errorbar(aes(ymin = estimate + qnorm(.05)*std.error,
                    ymax = estimate + gnorm(.95)*std.error),
                color = lighten("#4375D3", .3),
                width = 0.2,
                size = 1.2) + # 90\% CI
  geom_errorbar(aes(ymin = estimate + qnorm(.1)*std.error,
                    ymax = estimate + qnorm(.9)*std.error),
                color = "#4375D3",
                width = 0.2,
                size = 1.6) + # 80\% CI
  geom point() +
  coord_flip()
```



Add levels to legend

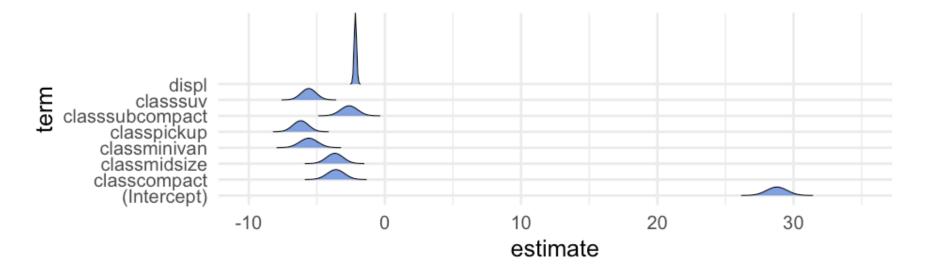
```
p <- ggplot(tidied_m, aes(term, estimate)) +</pre>
 geom_hline(yintercept = 0,
             color = "cornflowerblue",
             linetype = 2) +
 geom_errorbar(aes(ymin = estimate + qnorm(.025)*std.error,
                    ymax = estimate + qnorm(.975)*std.error,
                    color = "95%"),
                width = 0.2,
                size = 0.8) +
 geom_errorbar(aes(ymin = estimate + qnorm(.05)*std.error,
                    ymax = estimate + qnorm(.95)*std.error,
                    color = "90%"),
                width = 0.2,
                size = 1.2) + # 90% CI
 geom_errorbar(aes(ymin = estimate + qnorm(.1)*std.error,
                    ymax = estimate + qnorm(.9)*std.error,
                    color = "80%"),
                width = 0.2,
                size = 1.6) # 80% CI
```





Density stripes

Actual densities

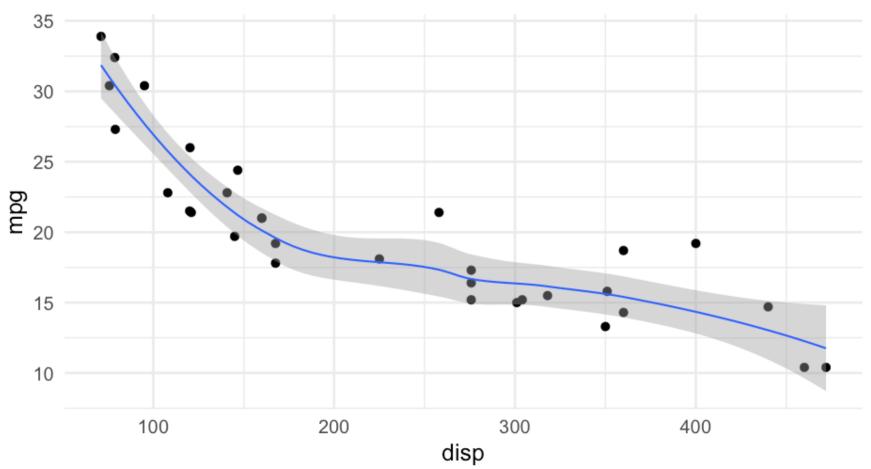


HOPs

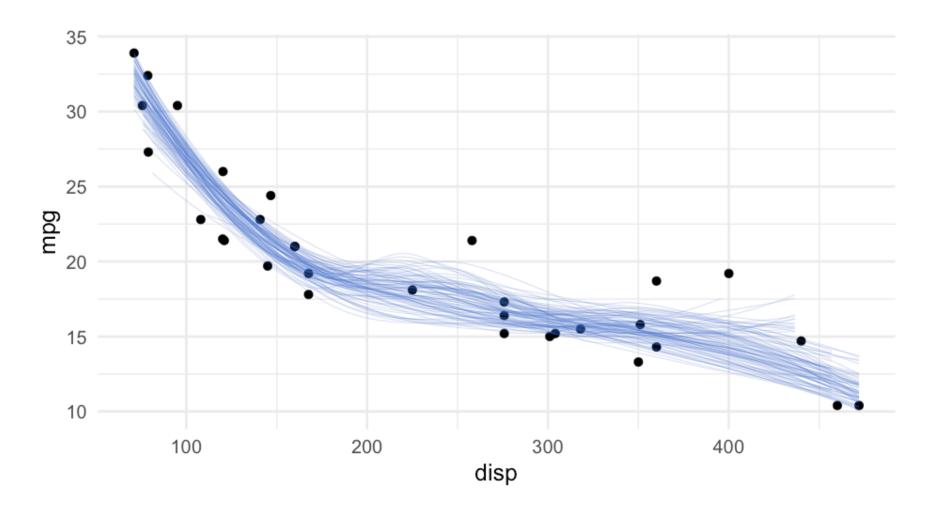
Hypothetical Outcome Plots (and related plots)

Standard regression plot

```
ggplot(mtcars, aes(disp, mpg)) +
  geom_point() +
  geom_smooth()
```



Alternative



How? Bootstrapping

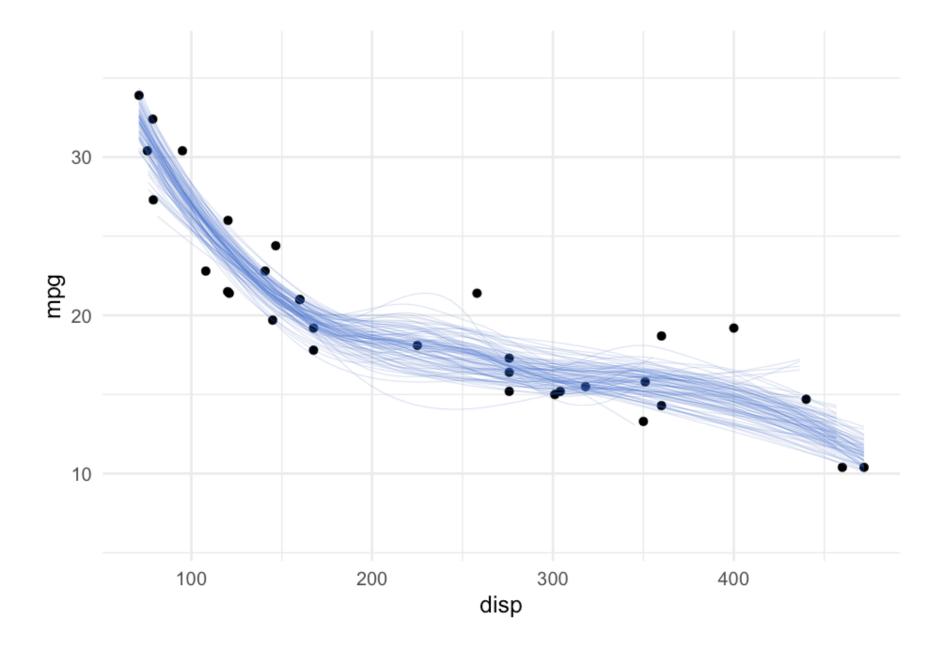
```
row_samps <- rerun(100,</pre>
      sample(seq_len(nrow(mtcars)),
             nrow(mtcars),
             replace = TRUE))
row_samps
## [[1]]
   [1] 31 6 32 12 1 14 2 11 20 10 26 10 22 30 25 25 5 31 19 13 19 20 17 1 4
  [26] 12 12 25 20 21 16 23
##
## [[2]]
   [1] 11 23 14 1 24 20 10 30 27 24 22 23 25 1 18 18 25 8 8 16 25 19 31 13 11
  [26] 10 21 6 14 14 12 24
##
  [[3]]
##
   [1] 27 29 22 5 6 8 14 16 7 13 17 13 21 10 7 21 7 20 30 30 5 10 9 8 4
##
  [26] 15 16 21 27 23 19 7
##
## [[4]]
          7 8 28 3 17 13 26 8 30 3 32 20 10 2 6 19 21 11 6 16 9 17 4 25
       4 27 29 19 21 1 16
  [26]
##
                                                                          73 / 83
##
```

Extract samples

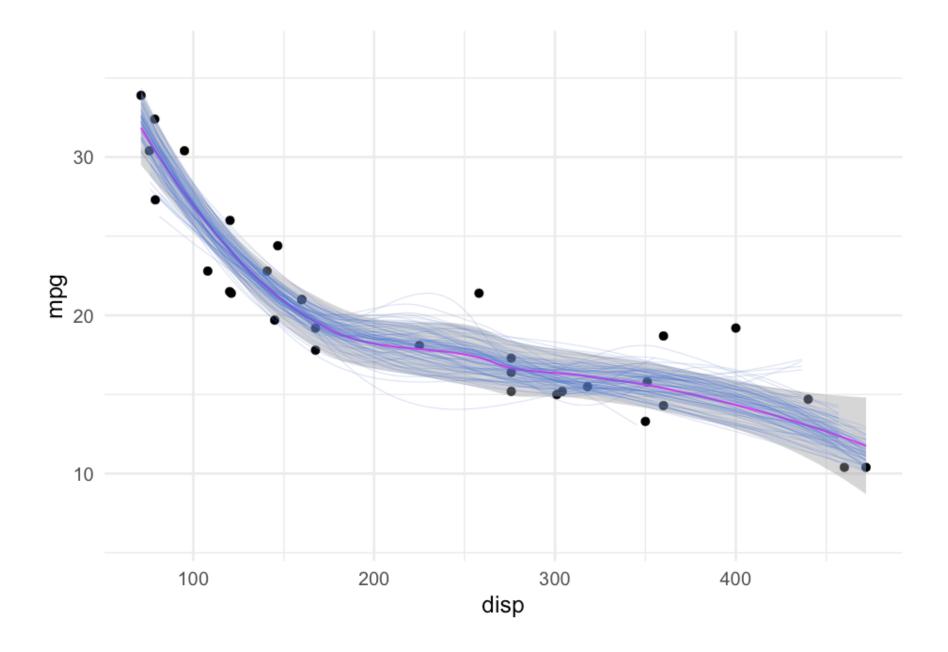
```
d_samps <- map_df(row_samps, ~mtcars[., ], .id = "sample")</pre>
head(d_samps)
##
    sample mpg cyl disp hp drat wt qsec vs am gear carb
         1 15.0
## 1
                  8 301.0 335 3.54 3.57 14.60
                                                1
                                                     5
                                                          8
## 2
         1 18.1
                6 225.0 105 2.76 3.46 20.22 1 0
                                                          1
## 3
         1 21.4 4 121.0 109 4.11 2.78 18.60 1 1
                                                     4
         1 16.4
                  8 275.8 180 3.07 4.07 17.40 0 0
## 4
## 5
         1 21.0
                  6 160.0 110 3.90 2.62 16.46 0 1
                                                     4
                                                          4
         1 15.2
                  8 275.8 180 3.07 3.78 18.00 0 0
                                                     3
                                                          3
## 6
tail(d_samps)
```

```
##
       sample mpg cyl disp hp drat wt qsec vs am gear carb
## 3195
          100 10.4
                    8 460.0 215 3.00 5.424 17.82
## 3196
         100 19.2
                    8 400.0 175 3.08 3.845 17.05
         100 27.3
                    4 79.0 66 4.08 1.935 18.90 1 1
## 3197
## 3198
         100 21.0
                    6 160.0 110 3.90 2.875 17.02
                                                              4
## 3199
         100 18.7
                    8 360.0 175 3.15 3.440 17.02 0
                                                              2
## 3200
         100 30.4
                     4 95.1 113 3.77 1.513 16.90 1
```

Plot both data sources

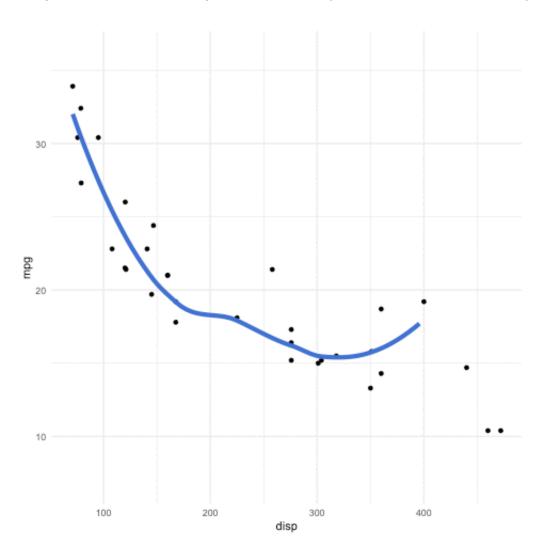


Note, they match up



HOPs

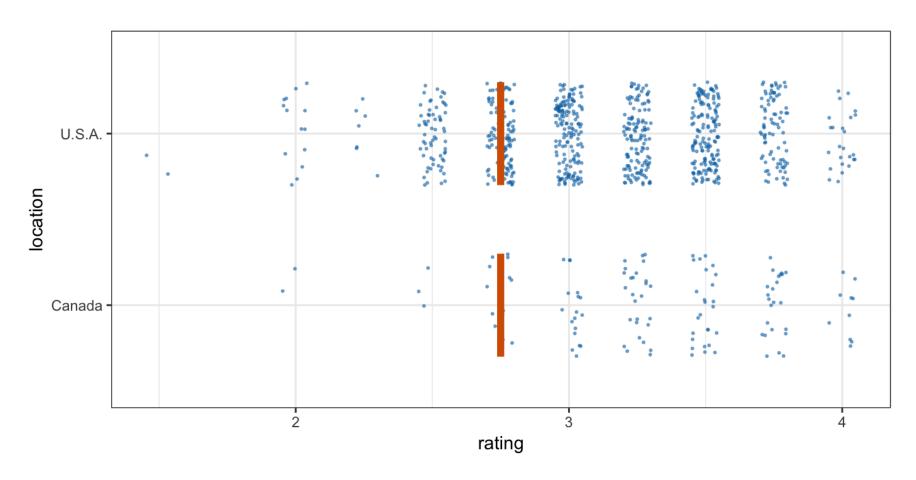
Hops animate the process, so you can't ever really settle on one "truth"



How?

gganimate::transition_states

Another example



Another examples

From Dr. Kay again

Matthew Kay Keynote at Tapestry 2018: A biased tour of th...



Conclusions

- Lots of tools at your disposal (perhaps so many it can be difficult to choose)
- Consider animations if it fits the medium
- Do try to communicate uncertainty whenever possible
- I'd recommend checking out Clause Wilke's talk from rstudio::conf(2019L), where he talks about the ungeviz package (which looks really cool and promising and I hope to play around with more in the future).

Next time

- Tables with the gt package and a few others
- Fonts with showtext and/or extrafont