# Chapter 4: Bayesian regression models

#### Shravan Vasishth (vasishth.github.io)

#### July 2025

#### Contents

Textbook	1
Example: Multiple object tracking	2
A model for this design	2
Pilot data for working out priors	3
Fit the model	4
Posterior distributions of the parameters	5
Using the log-normal likelihood	11
Prior predictive distributions	12
Logistic regression	17
Deciding on priors	21
Fit the model	28
Does set size affect free recall?	30
Conclusion (careful about the wording!)	31

## Textbook

Introduction to Bayesian Data Analysis for Cognitive Science

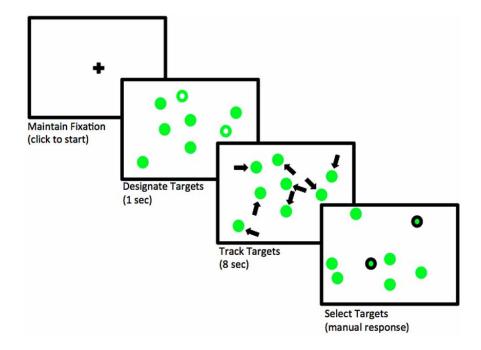
Nicenboim, Schad, Vasishth

- Online version: https://bruno.nicenboim. me/bayescogsci/
- Source code: https://github.com/bnicenboim/bayescogsci
- Physical book: here

# Example: Multiple object tracking

- The subject covertly tracks between zero and five objects among several randomly moving objects on a computer screen.
- First, several objects appear on the screen, and a subset of them are indicated as "targets" at the beginning.
- Then, the objects start moving randomly across the screen and become indistinguishable.
- After several seconds, the objects stop moving and the subject need to indicate which objects were the targets.

Our research goal is to examine **how the attentional load affects pupil size**.



## A model for this design

A model for this experiment design:

$$p\_size_n \sim Normal(\alpha + c\_load_n \cdot \beta, \sigma)$$
 (1)

- n indicates the observation number with  $n = 1, \dots, N$
- $c\_load$  refers to centered load.
- Every data point is assumed to be independent (in frequentist terms: iid).

#### Pilot data for working out priors

Some pilot data helps us work out priors:

```
data("df_pupil_pilot")
df_pupil_pilot$p_size %>% summary()
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 851.5 856.0 862.0 860.8 866.5 868.0
```

This suggests we can use the following regularizing prior for  $\alpha$ :

$$\alpha \sim Normal(1000, 500) \tag{2}$$

What we are expressing with this prior:

$$qnorm(c(0.025, 0.975), mean = 1000, sd = 500)$$

For  $\sigma$ , we use an uninformative prior:

$$\sigma \sim Normal_{+}(0, 1000) \tag{3}$$

```
## [1]
        31.33798 2241.40273
         \beta \sim Normal(0, 100)
                               (4)
qnorm(c(0.025, 0.975), mean = 0, sd = 100)
## [1] -195.9964 195.9964
Fit the model
First, center the predictor:
data("df_pupil")
(df pupil <- df pupil %>%
 mutate(c load = load - mean(load)))
## # A tibble: 41 x 5
      subj trial load p size c load
##
     <int> <int> <dbl> <dbl>
##
                    2 1021. -0.439
              1
##
   1
      701
              2
   2 701
                   1 951. -1.44
##
   3 701 3
                   5 1064. 2.56
##
   4 701 4
                   4 913. 1.56
##
   5 701
                0 603. -2.44
          5
##
##
   6 701
          6
                    3 826. 0.561
   7 701
          7 0 464. -2.44
##
   8 701
                4 758. 1.56
##
          8
                    2 733. -0.439
   9 701
##
          9
## 10 701
                    3 591. 0.561
             10
## # i 31 more rows
fit pupil <- brm(p size ~ 1 + c load,
 data = df pupil,
 family = gaussian(),
```

prior(normal(1000, 500), class = Intercept),

prior = c(

```
prior(normal(0, 1000), class = sigma),
    prior(normal(0, 100), class = b, coef = c_load)
)
```

#### Posterior distributions of the parameters

Next, we will plot the posterior distributions of the parameters, and the posterior predictive distributions for the different load levels.

```
data("df_pupil")
(df_pupil <- df_pupil %>%
  mutate(c_load = load - mean(load)))

fit_pupil <- brm(p_size ~ 1 + c_load,
  data = df_pupil,
  family = gaussian(),
  prior = c(
    prior(normal(1000, 500), class = Intercept),
    prior(normal(0, 1000), class = sigma),
    prior(normal(0, 100), class = b, coef = c_load)
  )
)

plot(fit_pupil)</pre>
```

```
b_Intercept
                                    b Intercept
300
                           760
200
                           720
100
                           680
                                       600
                                    400
            b_c_load
                                    b_c_load
                                                  Chain
400
300
200
100
            sigma
                           210 -
400
                           180
300
200
                                    400 600
## Note: short summary is
## a function we wrote
short_summary(fit_pupil)
##
## Population-Level Effects:
            Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
## Intercept
              701.54
                        20.25
                                661.50
                                        741.19 1.00
                                                       3719
                                                                3088
               33.96
                        11.86
                                 10.97
                                         57.34 1.00
                                                       3333
                                                                2826
##
  c_load
##
## Family Specific Parameters:
        Estimate Est.Error 1-95% CI u-95% CI Rhat Bulk_ESS Tail_ESS
                            103.58
                                    162.35 1.00
                                                   3598
                                                            2882
## sigma
          128.89
                    15.51
##
##
1<-0
  df sub pupil <- filter(df pupil, load == 1)</pre>
  p <- pp_check(fit pupil,</pre>
     type = "dens overlay",
     ndraws = 100,
     newdata = df sub pupil
  )
     geom_point(data = df sub pupil,
     aes(x = p_size, y = 0.0001)) +
     ggtitle(paste("load: ", 1)) +
     coord_cartesian(xlim = c(400, 1000)) +
     theme bw()
  print(p)
```

```
0.015
0.010
0.005
0.000
0.000
0.000
0.000
0.000
0.000
```

```
1<-1
  df_sub_pupil <- filter(df_pupil, load == 1)
  p <- pp_check(fit_pupil,
    type = "dens_overlay",
    ndraws = 100,
    newdata = df_sub_pupil
) +
    geom_point(data = df_sub_pupil,
    aes(x = p_size, y = 0.0001)) +
    ggtitle(paste("load: ", 1)) +
    coord_cartesian(xlim = c(400, 1000)) +
    theme_bw()
    print(p)</pre>
```

```
load: 1

0.025

0.015

0.010

0.005

0.000

400

600

800

1000
```

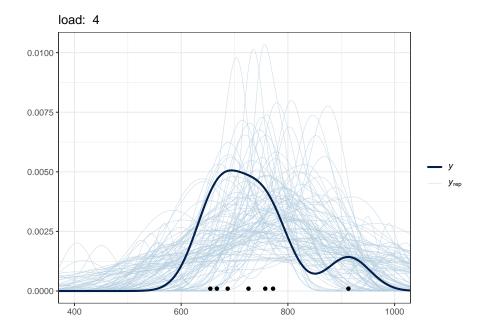
```
1<-2
  df_sub_pupil <- filter(df_pupil, load == 1)
  p <- pp_check(fit_pupil,
     type = "dens_overlay",
     ndraws = 100,
     newdata = df_sub_pupil
) +
     geom_point(data = df_sub_pupil,
     aes(x = p_size, y = 0.0001)) +
     ggtitle(paste("load: ", 1)) +
     coord_cartesian(xlim = c(400, 1000)) + theme_bw()
     print(p)</pre>
```

```
0.010
0.005
0.000
400
600
800
1000
```

```
1<-3
    df_sub_pupil <- filter(df_pupil, load == 1)
    p <- pp_check(fit_pupil,
        type = "dens_overlay",
        ndraws = 100,
        newdata = df_sub_pupil
) +
        geom_point(data = df_sub_pupil,
        aes(x = p_size, y = 0.0001)) +
        ggtitle(paste("load: ", 1)) +
        coord_cartesian(xlim = c(400, 1000)) +
        theme_bw()
    print(p)</pre>
```

```
1<-4
  df_sub_pupil <- filter(df_pupil,
  load == 1)

p <- pp_check(fit_pupil,
    type = "dens_overlay",
    ndraws = 100,
    newdata = df_sub_pupil
) +
    geom_point(data = df_sub_pupil,
    aes(x = p_size, y = 0.0001)) +
    ggtitle(paste("load: ", 1)) +
    coord_cartesian(xlim = c(400, 1000)) +
    theme_bw()
  print(p)</pre>
```



#### Using the log-normal likelihood

Next, we will look at another example: the effect of trial id on button-pressing times. This time, we will use the log-normal likelihood.

If we assume that button-pressing times are lognormally distributed, we could proceed as follows:

$$t_n \sim LogNormal(\alpha + c\_trial_n \cdot \beta, \sigma)$$
 (5)

where

- N is the total number of (independent!) data points
- n = 1, ..., N, and
- rt is the dependent variable (response times in milliseconds).

The priors have to be defined on the log scale:

$$\alpha \sim Normal(6, 1.5)$$

$$\sigma \sim Normal_{+}(0, 1)$$
(6)

A new parameter,  $\beta$ , needs a prior specification:

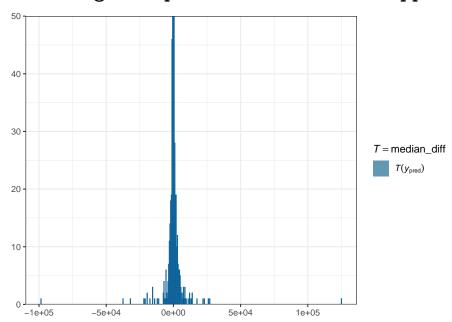
$$\beta \sim Normal(0,1) \tag{7}$$

This prior on  $\beta$  is very uninformative.

#### Prior predictive distributions

```
df spacebar ref <- df spacebar %>%
  mutate(rt = rep(1, n()))
fit_prior_press_trial <- brm(t ~ 1 + c_trial,</pre>
  data = df spacebar ref,
  family = lognormal(),
  prior = c(
    prior(normal(6, 1.5), class = Intercept),
    prior(normal(0, 1), class = sigma),
    prior(normal(0, 1), class = b,
    coef = c trial)
  ),
  sample prior = "only",
  control = list(adapt delta = 0.9)
median diff <- function(x) {</pre>
  median(x - lag(x), na.rm = TRUE)
}
pp_check(fit prior press trial,
         type = "stat",
         stat = "median_diff",
```

## Using all posterior draws for ppc type 'stat' by default.



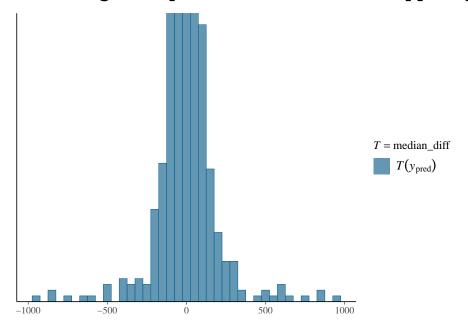
What would the prior predictive distribution look like if we set the following more informative prior on  $\beta$ ?

$$\beta \sim Normal(0, 0.01) \tag{8}$$

```
fit_prior_press_trial <- brm(t ~ 1 + c_trial,
  data = df_spacebar_ref,
  family = lognormal(),
  prior = c(
    prior(normal(6, 1.5), class = Intercept),
    prior(normal(0, 1), class = sigma),
    prior(normal(0, .01), class = b, coef = c_trial)</pre>
```

```
),
sample_prior = "only",
control = list(adapt_delta = .9)
)
```

## Using all posterior draws for ppc type 'stat' by default.



Now that we have decided on our priors, we fit the model.

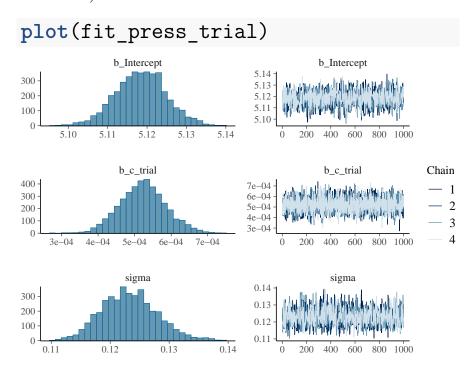
```
data("df_spacebar")
df_spacebar <- df_spacebar %>%
  mutate(c_trial = trial - mean(trial))
```

Fit the model:

```
fit_press_trial <- brm(t ~ 1 + c_trial,
  data = df_spacebar,</pre>
```

```
family = lognormal(),
  prior = c(
    prior(normal(6, 1.5), class = Intercept),
    prior(normal(0, 1), class = sigma),
    prior(normal(0, .01), class = b, coef = c_trial)
)
```

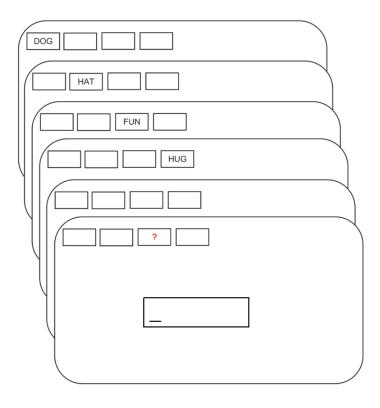
Summarize posteriors (graphically or in a table, or both):



Summarize results on the ms scale (the effect estimate from the middle of the expt to the preceding trial):

```
beta mslow <- round(quantile(beta ms, prob = 0.025), 5)
beta mshigh <- round(quantile(beta ms, prob = 0.975), 5)
c(beta msmean , beta mslow, beta mshigh)
##
               2.5%
                    97.5%
## 0.08731 0.06716 0.10855
The effect estimate at the first vs second trial:
first trial <- min(df spacebar$c trial)</pre>
second trial <- min(df spacebar$c trial) + 1</pre>
effect beginning ms <-
  exp(alpha samples + second trial * beta samples) -
  exp(alpha samples + first trial * beta samples)
## ms effect from first to second trial:
c(mean = mean(effect beginning ms),
  quantile(effect beginning ms, c(0.025, 0.975)))
                     2.5%
##
                                97.5%
         mean
## 0.07940676 0.06250213 0.09668913
Slowdown after 100 trials from the middle of the
expt:
effect 100 <-
  exp(alpha_samples + 100 * beta_samples) -
  exp(alpha_samples)
c(mean = mean(effect_100),
  quantile(effect_100, c(0.025, 0.975)))
                   2.5%
##
                             97.5%
        mean
    8.968848 6.853161 11.217428
##
The posterior predictive distribution (distribu-
tion of predicted median differences between the
n and n-100th trial):
```

# Logistic regression



```
data("df recall")
head(df recall)
## # A tibble: 6 x 7
##
    subj set size correct trial session block tested
     <chr>
##
              <int>
                      <int> <int> <int> <int>
                                                 <int>
## 1 10
                  4
                          1
                                1
                                        1
                                              1
                                                      2
## 2 10
                  8
                          0
                                4
                                        1
                                              1
                                                     8
## 3 10
                                        1
                                                     2
                  2
                          1
                            9
                                              1
                          1
                                        1
## 4 10
                  6
                                                     2
                               23
                                              1
                                        1
## 5 10
                  4
                          1
                              5
                                              2
                                                     3
## 6 10
                                7
                                                     5
                  8
                          0
                                        1
                                              2
df_recall <- df_recall %>%
 mutate(c_set_size = set_size - mean(set_size))
# Set sizes in the data set:
df recall$set size %>%
 unique() %>% sort()
## [1] 2 4 6 8
# Trials by set size
df recall %>%
  group_by(set_size) %>%
  count()
## # A tibble: 4 x 2
## # Groups: set size [4]
     set_size
##
                  n
##
        <int> <int>
                 23
## 1
            2
                 23
## 2
            4
                23
## 3
           6
## 4
            8
                 23
```

```
\eta_n = g(\theta_n) = \log\left(\frac{\theta_n}{1 - \theta_n}\right)
                                      (10)
x \leftarrow seq(0.001, 0.999, by = 0.001)
y < - \log(x / (1 - x))
logistic dat <- data.frame(theta = x, eta = y)</pre>
p1 <- qplot(logistic_dat$theta,</pre>
    logistic dat$eta, geom = "line") +
  xlab(expression(theta)) +
  ylab(expression(eta)) +
  ggtitle("The logit link") +
  annotate("text",
    x = 0.3, y = 4,
    label = expression(paste(eta, "=",
                                g(theta))),
                                parse = TRUE,
    size = 8
  ) + theme bw()
p2 <- qplot(logistic dat$eta, logistic dat$theta,
             geom = "line") + xlab(expression(eta)) +
  ylab(expression(theta)) +
  ggtitle("The inverse logit link (logistic)") +
  annotate("text",
  x = -3.5, y = 0.80,
  label = expression(paste(theta, "=", g^-1,
                              (eta))),
                              parse = TRUE, size = 8
) + theme_bw()
```

 $correct_n \sim Bernoulli(\theta_n)$ 

(9)

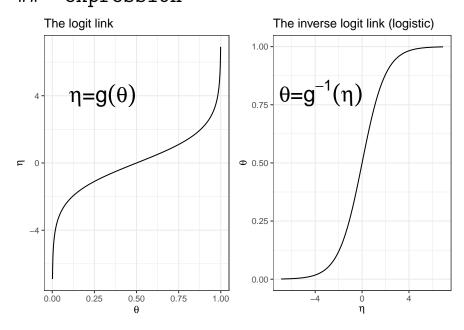
```
gridExtra::grid.arrange(p1, p2, ncol = 2)
                          The inverse logit link (logistic)
  The logit link
                        1.00
                           \theta = g^{-1}(\eta)
     \eta = g(\theta)
                       Ф 0.50
                        0.25
                        0.00
               0.75
       0.25
           0.50
x \leftarrow seq(0.001, 0.999, by = 0.001)
y < - \log(x / (1 - x))
logistic_dat <- data.frame(theta = x, eta = y)</pre>
p1 <- qplot(logistic_dat$theta,</pre>
       logistic_dat$eta, geom = "line") +
       xlab(expression(theta)) +
       ylab(expression(eta)) +
       ggtitle("The logit link") +
       annotate("text",
       x = 0.3, y = 4,
       label = expression(paste(eta, "=",
       g(theta))), parse = TRUE, size = 8
  ) +
  theme_bw()
p2 <- qplot(logistic_dat$eta,</pre>
       logistic_dat$theta, geom = "line") +
       xlab(expression(eta)) +
```

```
ylab(expression(theta)) +
    ggtitle("The inverse logit link (logistic)") +
    annotate("text",
    x = -3.5, y = 0.80,
    label = expression(paste(theta, "=", g^-1, (eta))),
    parse = TRUE, size = 8
) + theme_bw()

gridExtra::grid.arrange(p1, p2, ncol = 2)

## Warning in is.na(x): is.na() applied to non-(list or vector)
```

## Warning in is.na(x): is.na() applied to non-(list or vector)
## 'expression'
## Warning in is.na(x): is.na() applied to non-(list or vector)
## 'expression'



## Deciding on priors

```
data("df_recall")
head(df_recall)

## # A tibble: 6 x 7

## subj set_size correct trial session block tested
## <chr> <int> <int> <int> <int> <int> <int> <int>
```

```
## 1 10
                        4
                                                              1
                                                                       2
                                   1
                                           1
                                                      1
##
   2 10
                                   0
                                           4
                                                      1
                                                              1
                                                                       8
                        8
## 3 10
                                                      1
                                                              1
                                                                       2
                        2
                                   1
                                           9
                                                              1
                                                                       2
## 4 10
                        6
                                   1
                                          23
                                                      1
                                                                       3
   5 10
                        4
                                   1
                                           5
                                                      1
                                                              2
## 6 10
                                           7
                                                              2
                                                                       5
                        8
                                   0
                                                      1
```

```
df_recall <- df_recall %>%
  mutate(c_set_size = set_size - mean(set_size))
```

The linear model is now fit not to the 0,1 responses as the dependent variable, but to  $\eta_n$ , i.e., log-odds, as the dependent variable:

$$\eta_n = \log\left(\frac{\theta_n}{1 - \theta_n}\right) = \alpha + \beta \cdot c\_set\_size_n$$
 (11)

- Unlike the linear models, the model is defined so that there is no residual error term  $(\varepsilon)$  in this model.
- Once  $\eta_n$  is estimated, one can solve the above equation for  $\theta_n$  (in other words, we compute the inverse of the logit function and obtain the estimates on the probability scale).

This gives the above-mentioned logistic regression function:

$$\theta_n = g^{-1}(\eta_n) = \frac{\exp(\eta_n)}{1 + \exp(\eta_n)} = \frac{1}{1 + \exp(-\eta_n)}$$
(12)

In summary, the generalized linear model with

the logit link fits the following Bernoulli likelihood:

$$correct_n \sim Bernoulli(\theta_n)$$
 (13)

- The model is fit on the log-odds scale,  $\eta_n = \alpha + c\_set\_size_n \cdot \beta$ .
- Once  $\eta_n$  has been estimated, the inverse logit or the logistic function is used to compute the probability estimates  $\theta_n = \frac{\exp(\eta_n)}{1+\exp(\eta_n)}$ .

There are two functions in R that implement the logit and inverse logit functions:

- qlogis(p) for the logit function and
- plogis(x) for the inverse logit or logistic function.

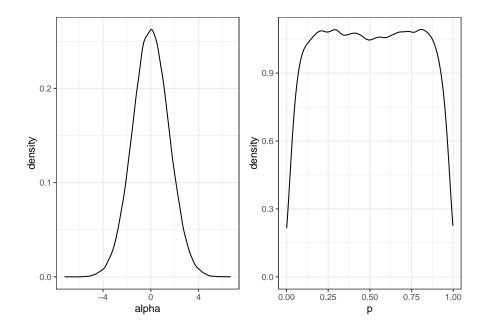
$$\alpha \sim Normal(0,4)$$
 (14)

Let's plot this prior in log-odds and in probability scale by drawing random samples.

Prior for  $\alpha \sim Normal(0,4)$  in log-odds and in probability space.

$$\alpha \sim Normal(0, 1.5)$$
 (15)

Prior for  $\alpha \sim Normal(0, 1.5)$  in log-odds and in probability space.



We can examine the consequences of each of the following prior specifications:

```
1. \beta \sim Normal(0, 1)

2. \beta \sim Normal(0, 0.5)

3. \beta \sim Normal(0, 0.1)

4. \beta \sim Normal(0, 0.01)

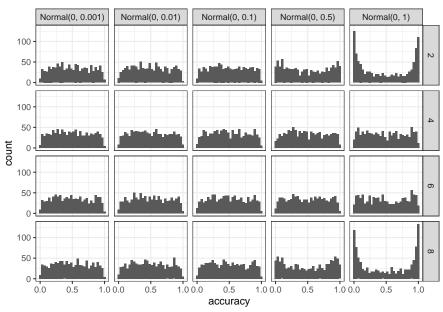
5. \beta \sim Normal(0, 0.001)
```

```
prob = theta)
      )
    },
    .id = "iter"
  ) %>%
    # .id is always a string and has to
    # be converted to a number
    mutate(iter = as.numeric(iter))
}
N obs <- 800
set_size \leftarrow rep(c(2, 4, 6, 8), 200)
alpha samples \leftarrow rnorm(1000, 0, 1.5)
sds beta \leftarrow c(1, 0.5, 0.1, 0.01, 0.001)
prior_pred <- map_dfr(sds_beta, function(sd) {</pre>
  beta_samples <- rnorm(1000, 0, sd)</pre>
  logistic_model_pred(
    alpha samples = alpha samples,
    beta_samples = beta_samples,
    set_size = set_size,
    N_{obs} = N_{obs}
  ) %>%
    mutate(prior_beta_sd = sd)
})
mean accuracy <-
  prior pred %>%
  group_by(prior beta sd, iter, set size) %>%
  summarize(accuracy = mean(correct_pred)) %>%
  mutate(prior = paste0("Normal(0, ",
  prior beta sd, ")"))
## `summarise()` has grouped output by 'prior_beta_sd', 'iter'.
```

## using the `.groups` argument.

```
mean_accuracy %>%
  ggplot(aes(accuracy)) +
  geom_histogram() +
  facet_grid(set_size ~ prior) +
  scale_x_continuous(breaks = c(0, 0.5, 1))+
  theme_bw()
```

## `stat\_bin()` using `bins = 30`. Pick better value with `binwi

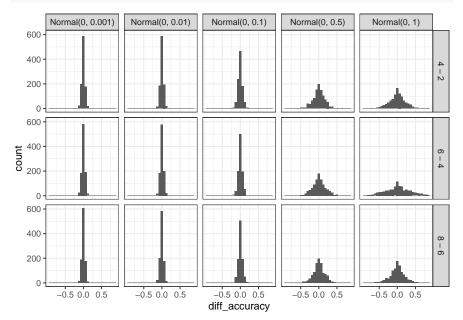


It's usually more useful to look at the predicted differences in accuracy between set sizes.

```
diff_accuracy <- mean_accuracy %>%
   arrange(set_size) %>%
   group_by(iter, prior_beta_sd) %>%
   mutate(diff_accuracy = accuracy - lag(accuracy)) %>%
   mutate(diffsize = paste(set_size, "-",
   lag(set_size))) %>%
   filter(set_size > 2)

diff_accuracy %>%
   ggplot(aes(diff_accuracy)) +
   geom_histogram() +
```

```
facet_grid(diffsize ~ prior) +
scale_x_continuous(breaks = c(-0.5, 0, 0.5)) +
theme_bw()
```



These priors seem reasonable:

$$\alpha \sim Normal(0, 1.5)$$

$$\beta \sim Normal(0, 0.1)$$
(16)

#### Fit the model

Next: fit the model and examine the posterior distributions of the parameters.

```
data("df_recall")
head(df_recall)
## # A tibble: 6 x 7
     subj set_size correct trial session block tested
              <int> <int> <int> <int> <int><</pre>
     <chr>
                          1
                                        1
                                                      2
## 1 10
## 2 10
                  8
                          0
                                4
                                        1
                                                      8
                  2
                                                      2
## 3 10
                          1
                               9
                                        1
## 4 10
                               23
                                                      2
                                5
                                                      3
## 5 10
                                                      5
## 6 10
df_recall <- df_recall %>%
  mutate(c_set_size = set_size - mean(set_size))
```

```
fit recall <- brm(correct ~ 1 + c set size,
  data = df recall,
  family = bernoulli(link = logit),
  prior = c(
     prior(normal(0, 1.5), class = Intercept),
     prior(normal(0, .1), class = b,
     coef = c set size)
  )
posterior_summary(fit_recall,
               variable = c("b_Intercept",
               "b_c_set_size"))
##
               Estimate Est.Error
                                    Q2.5
                                             Q97.5
## b_Intercept
              1.9160614 0.30618832 1.360939
                                        2.54766496
## b_c_set_size -0.1842353 0.08192451 -0.344429 -0.01897062
plot(fit recall)
          b_Intercept
                                b_Intercept
                         3.0
300
200
                         2.0
100
                                             Chain
           2.0
                     3.0
                              200
                                400 600 800 1000
          b_c_set_size
                                b_c_set_size
300
                         0.0
                         -0.1
200
                         -0.2
100
                         -0.3
                         -0.4
                              200
                                400 600
alpha samples <- as_draws_df(fit recall)$b Intercept
beta_samples <- as_draws_df(fit_recall)$b_c_set_size</pre>
beta mean <- round(mean(beta samples), 5)
beta low <- round(quantile(beta samples,
               prob = 0.025), 5)
beta_high <- round(quantile(beta_samples,</pre>
```

```
prob = 0.975), 5)
alpha samples <- as_draws_df(fit recall)$b Intercept
av accuracy <- plogis(alpha samples)</pre>
c(mean = mean(av accuracy), quantile(av accuracy,
                              c(0.025, 0.975))
                             97.5%
##
                   2.5%
        mean
## 0.8678746 0.7959122 0.9274165
Does set size affect free recall?
Find out the decrease in accuracy in proportions
or probability scale:
beta samples <- as_draws_df(fit recall)$b c set size
effect middle <- plogis(alpha samples)</pre>
  plogis(alpha samples - beta samples)
c(mean = mean(effect middle),
  quantile(effect middle, c(0.025, 0.975)))
                         2.5%
##
                                      97.5%
           mean
## -0.019002261 -0.037342092 -0.002084453
four <- 4 - mean(df recall$set size)</pre>
two <- 2 - mean(df recall$set size)
effect 4m2 <-
  plogis(alpha samples + four * beta samples) -
  plogis(alpha samples + two * beta samples)
c(mean = mean(effect_4m2),
  quantile(effect 4m2, c(0.025, 0.975)))
##
                         2.5%
                                      97.5%
           mean
```

## -0.029656381 -0.054228972 -0.004103123

#### Conclusion (careful about the wording!)

The posterior distributions of the parameters (transformed to probability scale) are consistent with the claim that increasing set size reduces accuracy.

# Notice that I did not write any of the following sentences:

- "There is a significant effect of set size on accuracy". This sentence is basically non-sensical since we didn't do a frequentist significance test.
- "We found that set size reduces accuracy":
  That is a discovery claim. Such a claim of
  the existence of an effect requires us to quantify the evidence for a model assuming that
  set size affects accuracy, relative to a baseline model. Later, we will use Bayes factors
  (or, even later, k-fold cross validation).

The wording I used simply states that the observed **pattern** is consistent with set size reducing accuracy. I am careful not to make a discovery claim. In particular, I am not claiming that I found a general truth about the nature of things.