Multiple linear regression

STATISTICAL DATA ANALYSIS

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Applied AI and Data Science

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LECTURE PLANNING

Lesson	Week	Date	TOPICS	Teacher
1	35	1/Sep	Introduction to the course	MLC
			Descriptive statistics – Part I	
2	36	8/sep	Descriptive statistics – Part II	MLC
3	37	15/Sep	Probability distributions	MLC
4	38	22/Sep	Hypothesis testing (one sample)	VBV
5	39	29/Sep	Hypothesis testing (two samples)	VBV
6	40	6/Oct	ANOVA one-way	VBV
7	41	13/Oct	R class (Introduction to R and descriptive statistics)	MLC
			Point-giving activity (in class) - AT 13h10 in U45	
-	42	20/Oct	NO CLASS (Autum holidays)	
8	43	27/Oct	R class (hypothesis testing + ANOVA) MLC	
9	44	3/Nov	ANOVA two-way VBV	
-	45	10/Nov	NO CLASS	
10	46	17/Nov	Regression analysis VBV	
11	47	24/Nov	Notions of experimental design and questions VBV+MLC	
			Point-giving activity (in class)	
12	48	1/Dec	Multiple regression	MLC

Not using any software

R is used for the analyses

-

- What is a multiple regression?
- Simple linear regression vs. multiple linear regression
- Types of variables
- Multiple regression in R
- Prediction
- Questions related to the course/exam

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Content:

- What is a multiple regression?
- Simple linear regression vs. multiple linear regression
- Types of variables
- Multiple regression in R
- Prediction

Regression analysis

Regression analysis: Statistical method to analyze the relationship between two or more variables.

- Correlation is a statistical method used to determine whether a relationship between two variables exists.
- Regression is a statistical method used to describe the nature of the relationship between variables (e.g. positive or negative, linear or nonlinear).

In regression, one variable is considered independent (=input) variable (X) and the other the dependent (=output) variable (Y).

If I increase my internet speed, will I be faster to download different games? Time to download Internet speed games Independent variable (X) Dependent variable (Y)

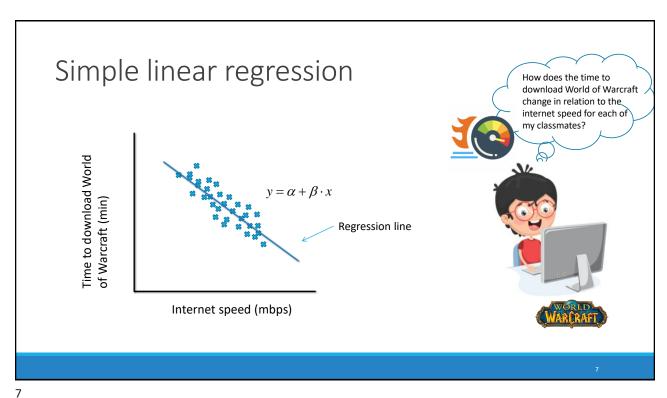
5

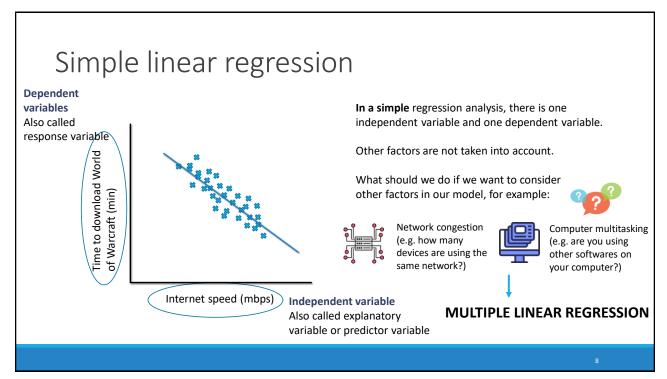
Simple linear regression

He therefore collects data from different school classmates on their internet speed and the time it took them to download the game World of Warcraft

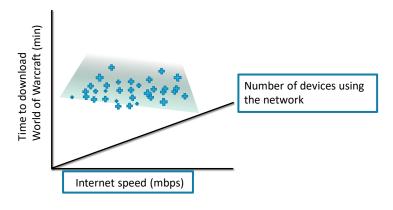
Person	Internet speed (mbps)	Time to download World of Warcraft (min)
1	1000	90.4
2	100	825.1
3	300	219.8
4	1000	85.4
5	500	150.2
6	2000	75.4
7	1200	100.1
8	600	145.1







Multiple linear regression



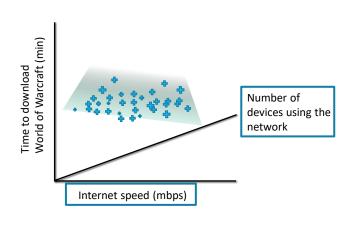
In multilple linear regression, there is not only one independent variable. There will be two or more independent variables.

Instead of just modelling download time by internet speed, now we are modeling download time using internet speed and network congestion (i.e. number of devices using the network at the same time).

It is also possible to add other factors, such as computer multitasking, server distance, etc.

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Multiple linear regression



Multiple linear regression is used to estimate the relationship between two or more independent variables and one dependent variable.

You can use multiple linear regression when you want to know:

1. How strong the relationship is between two or more independent variables and one dependent variable

2.The value of the dependent variable at a certain value of the independent variables (e.g. what time will it take for me to download World of Warcraft, if I have an internet speed on e.g. 300 mbps and no one else is using my network?). PREDICTION

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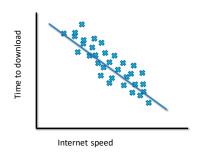
- What is a multiple regression?
- · Simple linear regression vs. multiple linear regression
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- Prediction

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Simple vs. multiple linear regression

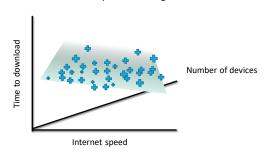
Simple linear regression



 $y = \alpha + \beta \cdot x$

 α is the intercept and β is the coefficient associated with internet speed

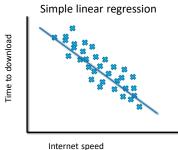
Multiple linear regression



 $y = \alpha + \beta_1 \cdot x_1 + \beta_2 \cdot x_2 + \dots + \beta_n \cdot x_n$

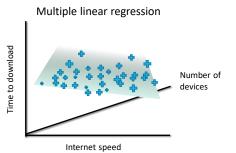
 α is the intercept, $\beta 1$ is the coefficient associated with the internet speed, and $\beta 2$ is the coefficient associated with the number of devices

Simple vs. multiple linear regression



Coefficient of determination (R2)

is calculated the same way both for simple and multiple linear regression



$$R^2 = \frac{Explained\ variation}{Total\ variation}$$

For example, a R2=0.81 means that 81% of the variation in the dependent variable (y) is accounted for by the variations in the independent variable (x).

Every dependent variable included in the model will increase R2.

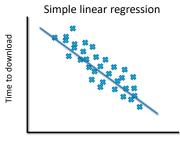
A model with more terms may seem to have a better fit just for the fact that it has more terms.

Explained variation

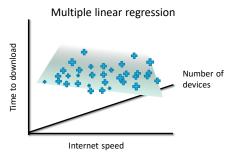
For example, a R2=0.81 means that 81% of the variation in the dependent variable (y) is accounted for by the variations in the independent variables (x1, x2, x3,)

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Simple vs. multiple linear regression



For multiple regression, R² is adjusted to compensate for the additional parameters in the equation



Internet speed

$$R^2 = \frac{Explained\ variation}{Total\ variation}$$

Correction proposed by Ezekiel:

$$\bar{R}^2 = 1 - (1 - R^2) \frac{n - 1}{n - p - 1}$$

p = number of independent variables, n = sample size

The adjusted R² compensates for the addition of variables and only increases if the new term enhances the model above what would be obtained by probability. With the adjusted R² we can evaluate whether it is worth or not to collect more data.

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Types of variables

In the previous example, we wanted to see how **body weight (kg)** changes in accordance to:



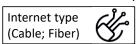
Number of devices using the same network (e.g., 1, 2, 3, 4)



What do these variables have in common?

They are all continuous quantitative variables.

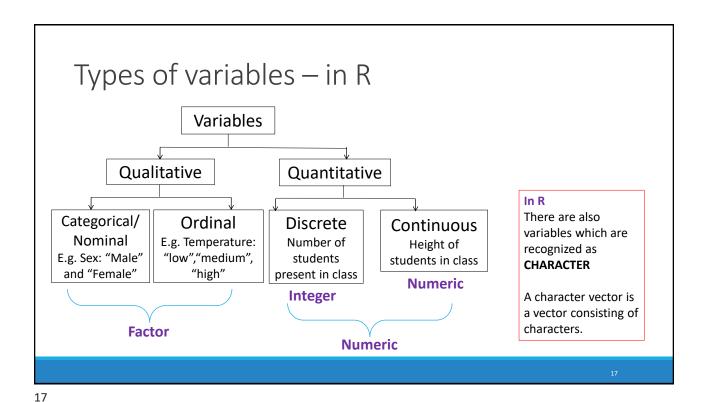
What if we have other types of variables, for example:



Multiple linear regression covers all type of independent variables, so they can all be included in the model.

We just need to make sure this is correctly done!

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Types of variables — in R

STEP 1

Are the variables correctly recognized in R?

No

You are good to go and can start with the analysis

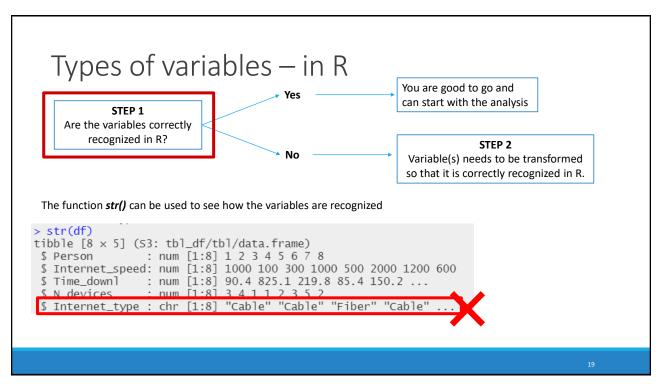
STEP 2

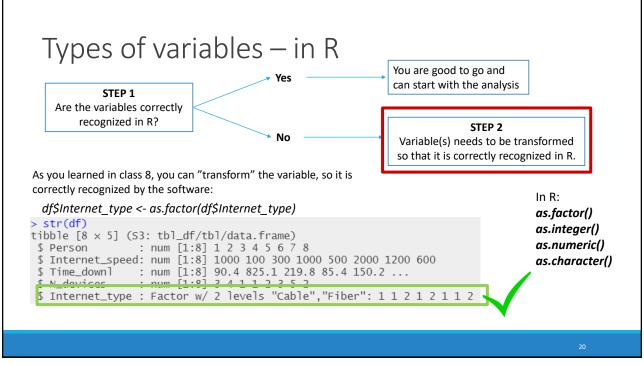
Variable(s) needs to be transformed

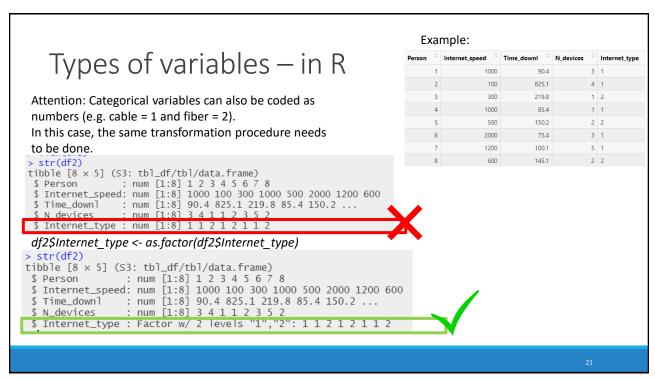
Person	Internet_speed	Time_downl	N_devices	Internet_type
1	1000	90.4	3	Cable
2	100	825.1	4	Cable
3	300	219.8	1	Fiber
4	1000	85.4	1	Cable
5	500	150.2	2	Fiber
6	2000	75.4	3	Cable
7	1200	100.1	5	Cable
8	600	145.1	2	Fiber

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so that it is correctly recognized in R.







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In-class exercise



A biologist wants to determine whether the oxygen level (measure in mg/L) and type of soil ("loam soil", "sandy soil", or "clay soil") stimulate the plant growth (measured in cm). When building a regression model, what will be the role and type of each variable?

- a) Oxygen level = independent continuous variable; Type of soil = independent nominal variable; Plant growth = dependent continuous variable.
- b) Oxygen level = dependent continuous variable; Type of soil = dependent nominal variable; Plant growth = independent continuous variable.
- c) Oxygen level = dependent discrete variable; Type of soil = independent ordinal variable;
 Plant growth = independent continuous variable.
- d) Oxygen level = independent discrete variable; Type of soil = dependent nominal variable; Plant growth = dependent discrete variable.

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Example

We want to investigate different factors that may increase the systolic blood pressure in patients. We therefore measure the blood pressure (in mmHg) of 15 patients and collect data on their BMI (in kg/m^2), age, and whether they are male or female.

ID	Blood.pressure	BMI	Age	Sex
1	127.3	28.2	36	1
2	121.2	17	39	1
3	154.3	32.2	87	2
4	95.7	24.1	45	1
5	152.4	30.4	81	2
6	144.3	27.2	52	2
7	111.9	22.9	49	1
8	99.8	21.4	56	1
9	167.3	32.5	68	2
10	141.5	25	48	2
11	111.2	18.7	41	1
12	132.4	29.1	67	1
13	161.4	34.5	79	2
14	129.8	26.4	59	1
15	128.7	22.5	48	2



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We want to investigate different factors that may increase the systolic blood pressure in patients. We therefore measure the blood pressure (in mmHg) of 15 patients and collect data on their BMI (in kg/m²), age, and whether they are male or female.

_		=				Jex.
ID	Blood.pre	essure BMI	Age	Sex		1 = Female
	1	127.3	28.2	36	1	2 = Male
	2	121.2	17	39	1	What is the dependent variable?
	3	154.3	32.2	87	2	What is the dependent variable.
	4	95.7	24.1	45	1	What are the independent variables?
	5	152.4	30.4	81	2	Are the variables correctly recognized by in R?
	6	144.3	27.2	52	2	Are the variables correctly recognized by in k:
	7	111.9	> str(da	ata_blood)	
	8	99.8	tibble	[15 x 5]	(53	: tbl_df/tbl/data.frame)
	9	167.3	\$ ID			num [1:15] 1 2 3 4 5 6 7 8 9 10
:	.0	141.5		d.pressur		num [1:15] 127.3 121.2 154.3 95.7 152.4
:	.1	111.2	\$ BMI \$ Age			num [1:15] 28.2 17 32.2 24.1 30.4 27.2 22.9 21.4 32.5 25 num [1:15] 36 39 87 45 81 52 49 56 68 48
:	.2	132.4	\$ Sex			num [1:15] 1 1 2 1 2 2 1 1 2 2
:	13	161.4	54.5	19	Z	(2.12.) 2 2 2 2 2 2 2 2 2 3 3
:	.4	129.8	26.4	59	1	
	.5	128.7	22.5	48	2	
						25

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Multiple regression in R

data_blood\$Sex <- as.factor(data_blood\$Sex)</pre>

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model1 <- Im(Blood.pressure ~ BMI + Age, data = data blood)



Using only BMI and age, build and interpret a multiple linear regression model

summary(model1) lm(formula = Blood.pressure ~ BMI + Age, data = data_blood) Residuals: 1Q Median 3Q Max -27.878 -7.548 9.718 19.035 1 019 Coefficients: value Estimate Std. Error (Intercept) 45.5811 19.6060 2.325 0.0384 BMI 2.8338 1.1694 2.423 0.5757 0.3748 0.575 Age 0.2156 Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1 Residual standard error: 14.06 on 12 degrees of freedom Multiple R-squared: 0.6413, Adjusted R-squared: F-statistic: 10.73 on 2 and 12 DF, p-value: 0.00213 0.5815

t-statistics tests the null hypothesis, whether the beta coefficient of the predictor is not significantly different from zero

There is a significant relationship between BMI and blood pressure

The relationship between age and blood pressure is not statistically significant

At least, one of the predictor variables is significantly related to the outcome variable

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Multiple regression in R



Using only BMI and age, build and interpret a multiple linear regression model

model1 <- Im(Blood.pressure ~ BMI + Age, data = data_blood) summary(model1)

```
Call:
lm(formula = Blood.pressure ~ BMI + Age, data = data_blood)
Residuals:
   Min
            10 Median
                             30
                                    Max
-27.878
        -7.548
                 1.019
                          9.718
                                19.035
Coefficients
            Estimate Std. Error t value Pr(>|t|)
(Intercept)
            45.5811
                        19.6060
                                  2.325
                                          0.0384 *
                         1.1694
                                          0.0321 *
                                  2.423
RMT
              2.8338
Age
              0.2156
                         0.3748
                                  0.575
                                          0.5757
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '. '0.1 ' '1
Residual standard error: 14.06 on 12 degrees of freedom
                               Adjusted R-squared: 0.5815
Multiple R-squared: 0.6413,
F-statistic: 10.73 on 2 and 12 DF, p-value: 0.00213
```

$$y = \alpha + \beta_1 \cdot x_1 + \beta_2 \cdot x_2$$

Blood pressure = $45.58 + 2.83 \cdot BMI + 0.22 \cdot Age$

The coefficient (β) can be interpreted as the average effect on y of a one unit increase in predictor, holding all other predictors fixed

For example, for a fixed age, increasing the BMI in one unit will result in an increase of 2.83 mmHg in the blood pressure (on average)

Using all independent variables, build and interpret a multiple linear regression model

model2 <- Im(Blood.pressure ~ BMI + Age + Sex, data = data_blood) summary(model2)

```
lm(formula = Blood.pressure ~ BMI + Age + Sex, data = data_blood)
Residuals:
               10
                    Median
                                 30
                                         Max
     Min
-21.6172 -2.7685
                    0.2052
                             4.6232 18.5268
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 66.87921
                      16.28453
                                  4.107
                                         0.00174
                        0.91944
             2.03747
                                         0.04871
BMI
                                  2.216
             0.02967
                        0.28944
                                  0.103
                                         0.92020
                                         0.00907 **
            21.67923
                        6.85944
Sex2
                                  3.160
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' 'I
Residual standard error: 10.63 on 11 degrees of freedom
Multiple R-squared: 0.812,
                                Adjusted R-squared: 0.7607
F-statistic: 15.84 on 3 and 11 DF, p-value: 0.0002634
```

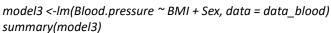
There is a significant relationship between BMI and blood pressure

The relationship between age and blood pressure is not statistically significant

There is a significant relationship between BMI and sex

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Multiple regression in R



```
lm(formula = Blood.pressure ~ BMI + Sex, data = data_blood)
Residuals:
                                 30
               10
                    Median
     Min
-21.7759
         -2.5372
                    0.2463
                             4.7444 18.6447
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                       15.5919
                                4.286
                                         0.00106 **
(Intercept) 66.8299
                         0.6462
BMI
              2.1015
                                  3.252
                                        0.00693
                                        0.00535 **
Sex2
             21.8222
                         6.4333
                                  3.392
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
```

Residual standard error: 10.18 on 12 degrees of freedom

F-statistic: 25.89 on 2 and 12 DF, p-value: 4.439e-05

Adjusted R-squared: 0.7805

Multiple R-squared: 0.8118,

We found age is not significant for the model. This means that, for a fixed BMI and sex, changes in age will not significantly affect people's blood pressure. Therefore, one can argue we can remove age from the model

Now we only have predictors which are statistically significant

Sex: 1 = Female 2 = Male

Reference category: female



```
Blood\ pressure = 66.83 + 2.10 \cdot BMI + 21.82 \cdot Sex(Male)
```

```
Call:
lm(formula = Blood.pressure ~ BMI + Sex, data = data_blood)
Residuals:
                                 3Q
               10
                    Median
    Min
                                         Max
         -2.5372
                             4.7444 18.6447
-21.7759
                    0.2463
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
            66.8299
                                 4.286 0.00106 **
(Intercept)
                        15.5919
BMT
              2.1015
                         0.6462
                                  3.252
                                         0.00693 **
                                  3.392 0.00535 **
Sex2
             21.8222
                         6.4333
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 10.18 on 12 degrees of freedom
Multiple R-squared: 0.8118,
                              Adjusted R-squared: 0.7805
```

F-statistic: 25.89 on 2 and 12 DF, p-value: 4.439e-05

This means that, the blood pressure in men are estimated to be 21.82 mmHg higher than the blood pressure in women

This means that, for a male with BMI = 25, his predicted blood pressure will be:

```
BP = 66.83 + 2.10 \cdot BMI + 21.82 \cdot Sex(Male)

BP = 66.83 + 2.10 \cdot 25 + 21.82 \cdot 1

BP = 141.15
```

For a female with BMI = 25, her predicted blood pressure will be:

 $BP = 66.83 + 2.10 \cdot BMI + 21.82 \cdot Sex(Male)$ $BP = 66.83 + 2.10 \cdot 25$

BP = 119.33

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Coefficient of determination (R²)



```
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
                                   4.107
(Intercept) 66.87921
                        16.28453
                                          0.00174 **
             2.03747
                         0.91944
                                    2.216 0.04871 *
             0.02967
                         0.28944
                                   0.103 0.92020
                                   3.160 0.00907 **
            21.67923
                         6.85944
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Residual standard error: 10 63 on 11 degrees of freedom
Multiple R-squared: 0.812,
r-statistic. 13.84 on 3 and 11 DF, p-value: 0.0002634
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 66.8299
                        15.5919 4.286 0.00106 **
               2.1015
                           0.6462
                                     3.252 0.00693 **
                                    3.392 0.00535 **
Sex2
              21.8222
                           6.4333
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '. '0.1 ' '1
Residual standard error: 10 18 on 12 degrees of freedom
Multiple R-squared: 0.8118, Adjusted R-squared: 0.
                                  Adjusted R-squared: 0.7805
  statistic: 25.89 on 2 and 12 DF, p-value: 4.439e
```

Multiple R²: explains how much of the variation in the dependent variable (y) is accounted for by the variations in the independent variables (x1, x2, x3,)

$$R^2 = \frac{Explained\ variation}{Total\ variation}$$

The values are basically the same for both models.

Adjusted R²: compensates for the addition of new variables. $\bar{R}^2 = 1 - (1 - R^2) \frac{n-1}{n-p-1}$

As Adjusted R² is higher for the simpler model, some people may decide to remove age from the model

For the exam, you do not need to worry to make these decisions yourself!

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Predicting outcomes



The same way as the class for simple linear regression, the regression line can be used for prediction.

The better the fit of the model, the better the prediction will be.

Predicting outcomes



1 = Female 2 = Male

What will be the expected blood pressure of a man with a BMI of 25?

```
Blood pressure = 66.83 + 2.10 \cdot BMI + 21.82 \cdot Sex(Male) BP = 141.15
25
1
```

model3 <-Im(Blood.pressure ~ BMI + Sex, data = data_blood) predict(model3, data.frame(BMI =25, Sex = "2"))

```
> predict(model3, data.frame(BMI =25, Sex = "2"),
```

> 141.1894

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In-class exercise

A group of marine biologists have developed a model to predict the weight of fish individuals, based on the fish species and their measurements. They have therefore built a model based on the following parameters collected from 159 different fish:

- Species: Name of the fish species (Bream, Parkki, Perch, Pike, Roach, Smelt, and Whitefish)
- Weight: Weight of individual fish in grams
- Length 1: Longitudinal length in cm
- Length 2: Diagonal length in cm
- Length 3: Cross length in cm
- Height: Height in cm
- Width: Width in cm





In-class exercise



They started the process by including all predictors in the model. The following model output was obtained:

Coefficients: Estimate Std. Error t value Pr(>|t|) (Intercept) -918.3321 127.0831 -7.226 2.5e-11 75.6995 2.176 0.031152 * 120.3135 1.147 0.253419 SpeciesParkki 164.7227 SpeciesPerch 120.3135 137.9489 -208.4294 135.3064 -1.540 0.125607 SpeciesPike SpeciesRoach 103.0400 91.3084 1.128 0.260954 SpeciesSmelt 446.0733 119.4303 3.735 0.000268 *** SpeciesWhitefish 93.8742 0.971 0.333045 96.6580 -80.3030 36.2785 -2.214 0.028403 * Length1 45.7180 1.747 0.082653 Length2 79.8886 29.3002 1.110 0.268633 Length3 32.5354 5.2510 13.0560 0.402 0.688128 Height -0.5154 Width 23.9130 -0.022 0.982832 Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1 Residual standard error: 93.83 on 147 degrees of freedom Multiple R-squared: 0.9361, Adjusted R-squared: 0.9313 F-statistic: 195.7 on 11 and 147 DF, p-value: < 2.2e-16

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In-class exercise



Classify the following statements as TRUE or FALSE:

STATEMENT 1: All fish that are Perch, Pike, Roach and Whitefish should be removed from the analysis.

STATEMENT 2: The weight of a Pike fish is estimated to be 208 grams lower than a Perch fish (considering all other variables are fixed).

STATEMENT 3: Increasing the longitudinal length of a fish in 1 cm will result in a decrease of 80.3 grams in the fish's weight (considering all other variables are fixed).

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- What is a multiple regression?
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- · Questions related to the course/exam

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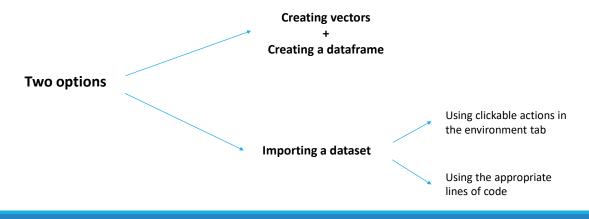
Exam

- Date of exam: 9th of January.
- Multiple choice exam in ItsLearning.
- Questions will involve concepts' understanding and calculations for problem solving and interpretation of findings.
- It will cover the entire course content.
- 120 minutes.
- Around 20 questions summing 100 points in total.
- You can find in ItsLearning a detailed file with information on what you can (or cannot) bring.

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Opening the data in R

• In class #7, you learned different ways to upload your data in R



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Opening the data in R

Creating vectors
+
Creating a dataframe

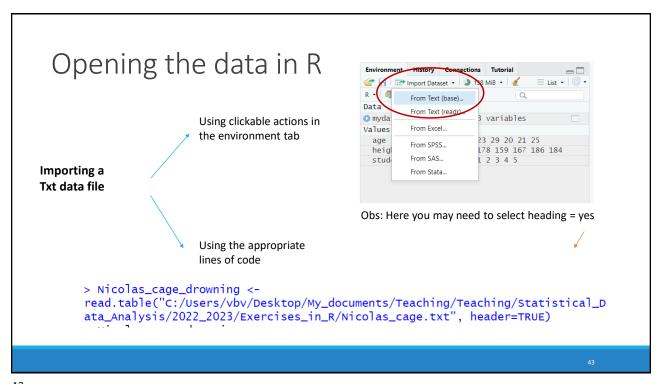
 You can create vectors for each variable and later use the function data.frame()

```
# Creating vectors:
student <- c(1, 2, 3, 4, 5)
age <- c(23, 29, 20, 21, 25)
height <- c(178, 159, 167, 186, 184)

#Creating a dataframe
mydata <- data.frame(student, age, height)
```

ΛR

 We will give you the precise commands to import the data in R (as we did in the last point-giving activity)



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Questions?

