Bayesian Linear Regression

Edps 590BAY

Carolyn J. Anderson

Department of Educational Psychology

ILLINOIS

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Overview

- Generalized linear models
- Bayesian Simple linear regression
  - Numeric predictor (nels data, 1 school)
  - Missing data
  - Robust regression
  - Categorical predictor (anorexia data)
- Model evaluation

Depending on the book that you select for this course, read either Gelman et al. on specific topics (I skipped around a bit) or Kruschke Chapters chapters 13, 15 & 16 . Also I used the coda and jags, rjags, runjags and jagsUI manuals.

Regression models

- All regression models focus on model the expected value of a response or outcome variable(s) as a function of other variable(s).
- The type of regression model depends on the nature of the response variable, e.g.,
  - A numerical response ("continuous") $\rightarrow$ linear regression
  - A dichotomous response $\rightarrow$ logistic regression
  - A count response $\rightarrow$ Poisson or negative binomial regression
  - A numerical response bounded from below by 0 $\rightarrow$ Gamma, Inverse Gaussian, or log-normal regression
  - Responses nested within groups or clustered observations $\rightarrow$ "hierarchical" or random effects regression
- The above are all common examples (except the last one) of generalized linear models.

Components of a GLM

There are 3 components of a generalized linear model (or GLM):

- 1.**Random Component** — identify the response variable (Y) and specify/assume a probability distribution for it.
- 2. **Systematic Component** or "Linear Predictor" — specify what the explanatory or predictor variables are (e.g., X_1, X_2, etc). These variable enter in a linear manner

$$\eta_i = b_0 + b_1 x_{1i} + b_2 X_{2i} + \ldots + b_k X_{ki}$$

- 3. **Link** — Specify the relationship between the mean or expected value of the random component (i.e., $E(Y)$) and the systematic component.

Random Component

The distribution of the response variable is a member of the exponential (dispersion) family of distributions.

A short list of members of exponential family(or closely related):

Normal	Student-t distribution
Binomial	Multinomial
Poisson	Negative binomial
Beta	exponential
Gamma	Inverse Guassian

Systematic Component: Linear Predictor

This restriction to a linear predictor is not all that restrictive.

For example,

- $x_{3i} = x_{1i}x_{2i}$ — an "interaction".
- $x_{1i} \Rightarrow x_{1i}^2$ — a "curvilinear" relationship.
- $x_{2i} \Rightarrow \log(x_{2i})$ — a "curvilinear" relationship.

$$\eta_i = b_0 + b_1 x_{1i}^2 + b_2 \log(x_{2i}) + b_3 x_{1i}^2 \log(x_{2i})$$

This part of the model is very much like what you know with respect to ordinary linear regression.

The xs may be numeric, ordinal, nominal or some combination. For nominal or "factors", we can use dummy or effect coding.

The Link Function

"Left hand" side of an equation/model — the random component,	"Right hand" side of the equation— the systematic component; that is,
$E(Y) = \mu$	$b_0 + b_1 x_1 + b_2 x_2 + \ldots + b_k x_k$

We now need to "link" the two sides.

How is $\mu = E(Y)$ related to $b_0 + b_1 x_1 + b_2 x_2 + \ldots + b_k x_k$?
We do this using a "Link Function" $\Longrightarrow g(\mu)$

$$g(\mu) = b_0 + b_1 x_1 + b_2 x_2 + \ldots + b_k x_k$$

Simple Linear Regression as a GLM

$$Y_i = b_0 + b_1 x_i + \epsilon_i$$

- Random Component: y is the response normally distributed and typically assume $\epsilon_i \sim N(0, \sigma^2)$, os $y_i \sim N(\mu, \sigma^2)$.
- Systematic Component: Let x_i be some predictor or explanatory variable, then the systematic is linear and

$$b_0 + b_1 x_i$$

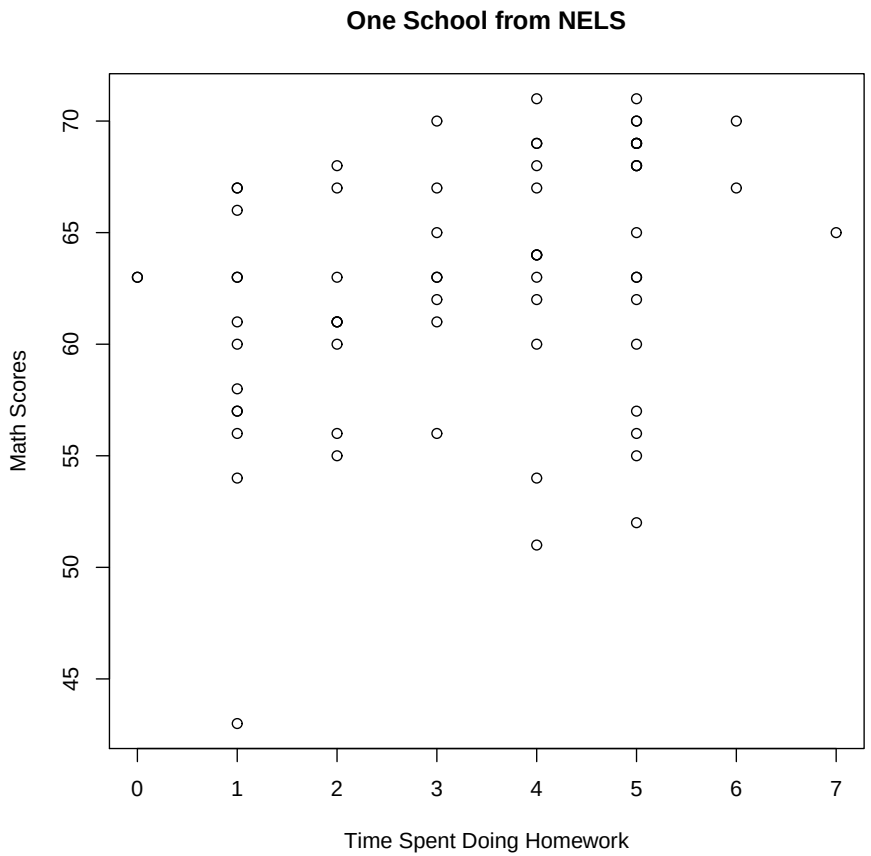
- Link Function: Is the identity link

$$g(E(Y_i)) = g(\mu|x_i) = E(Y_i) = b_0 + b_1 x_i$$

Note: The link is on the mean or expected value of Y_i.

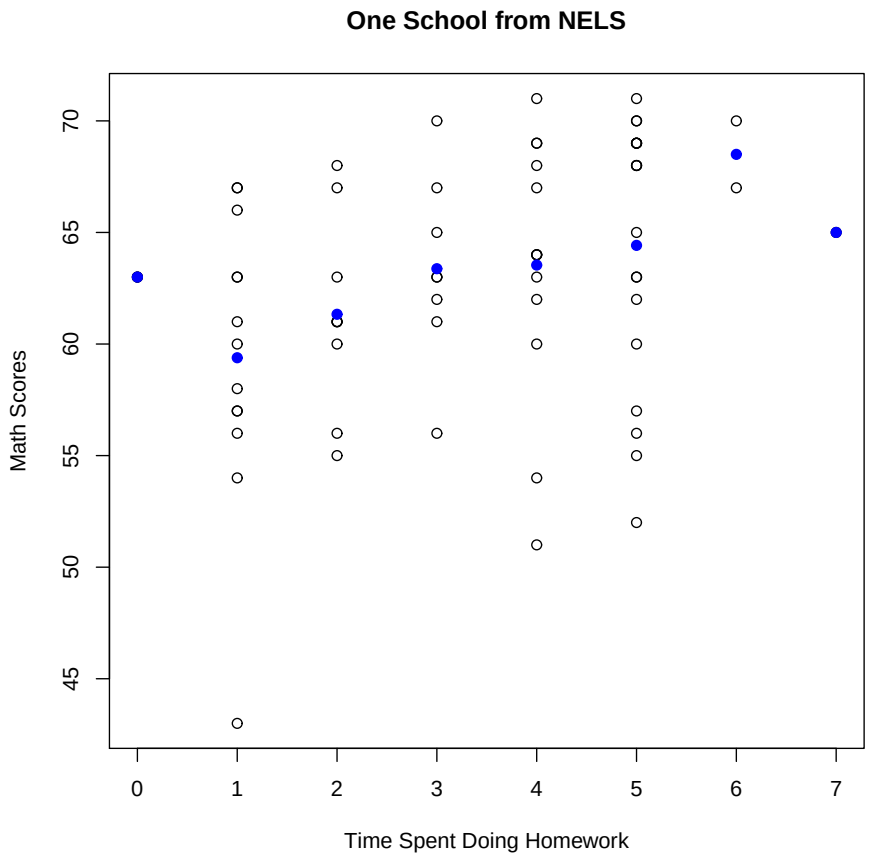
Simple Linear Regression as a GLM

Example: One school from the NELS, school id 62821 math scores by time spent doing homework:

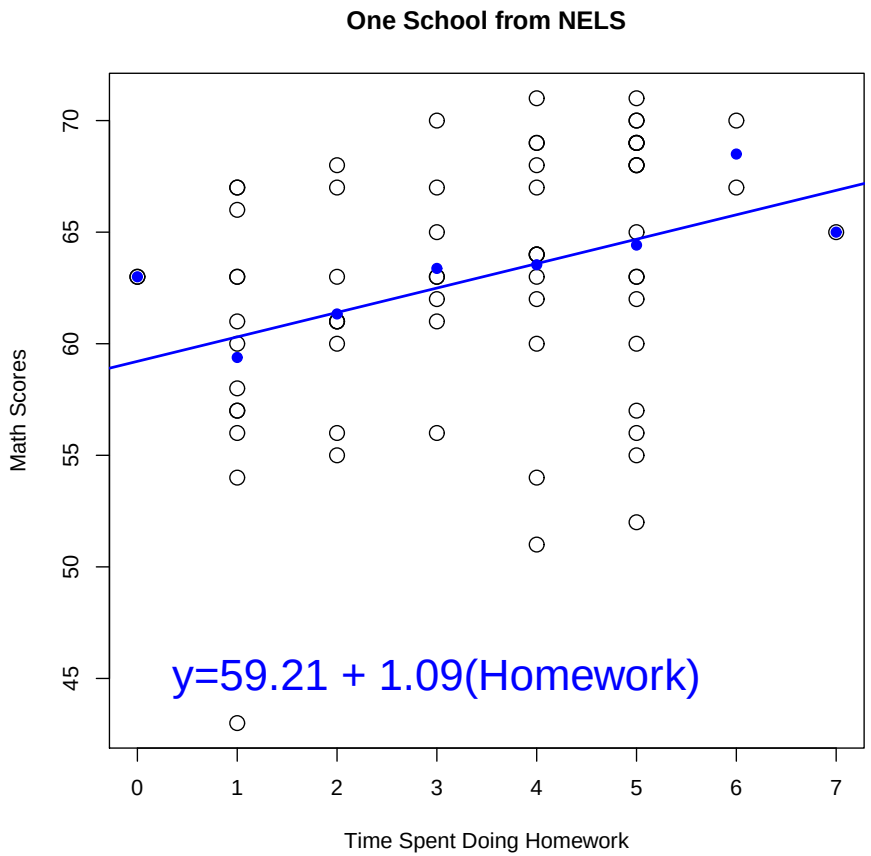


With the Means

Note that what we are really doing is fitting a linear function the means.



With the Means and Regression



Results of OLS for NELS

```
ols.lm <- lm(math~homework,data=nels)
summary(ols.lm)
```

```
Residuals: Min      1Q  Median      3Q     Max
        -17.3049 -2.4941  0.4112  4.3166  7.5059
Coefficients:
             Estimate Std. Error t value      Pr(>|t|)
(Intercept)  59.2102     1.4314  41.366  < 2e-16 ***
homework      1.0946     0.3852   2.842   0.00599 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 5.394 on 65 degrees of freedom
Multiple R-squared:  0.1105,    Adjusted R-squared:  0.09681
F-statistic: 8.074 on 1 and 65 DF,  p-value: 0.005991
```

Bayesian Linear Regression via Gibbs Sampling

Goal: Find the posterior distribution of the parameters of the regression model; namely, b_0, b_1 and σ^2.

$$p(b_0, b_1, \sigma^2 | y_1, \ldots, y_n) \propto p(y_1, \ldots, y_n | b_0, b_1, \sigma^2) p(b_0, b_1, \sigma^2)$$

We'll use Gibbs sampling and set

- Likelihood or the data model:

$$p(y_1, \ldots, y_n | b_0, b_1, \sigma^2) \sim \prod_{i=1}^{n} N(\mu_i | b_0, b_1, \sigma^2)$$

  where $\mu_i = \mu | x_i = b_0 + b_1 x_i$.
- Priors – uniformative, e.g.,
  - $b_0 \sim N(0, 1/(100 \times \text{sd}(y)^2))$
  - $b_1 \sim N(0, 1/(100 \times \text{sd}(y)^2))$
  - $1/\sigma^2 = \text{precision} \sim Gamma(.01, .01)$ or $\sigma^2 \sim \text{Uniform}(1E = 3, 1E_30)$

rjags: dataList

```
set.seed(75)

dataList ← list(y=nels$math,
          x=nels$homework,
         N=length(nels$math),
         sdY = sd(nels$math)
         )
```

rjags: Model

```
nelsLR1 = ‘‘model {
      for (i in 1:N){
      y[i] ~ dnorm(mu[i] , precision)
      mu[i] <- b0 + b1*x[i]
     }
     b0 ~ dnorm(0 , 1/(100*sdY^2) )
     b1 ~ dnorm(0 , 1/(100*sdY^2) )
     precision ~ dgamma(.01,.01)
     }’’

writeLines(nelsLR1, con=‘‘nelsLR1.txt’’)
```

rjags: Compile & Initialize

```
b0Init → mean(nels$math)
b1Init → 0
precInit → 1/sd(nels$math)

initsList = list(b0=b0Init, b1=b1Init, precision=precInit)

jagsNelsLR1 ← jags.model(file=‘‘nelsLR1.txt’’,
                data=dataList,
                inits=initsList,
                n.chains=4,
                n.adapt=500)
```

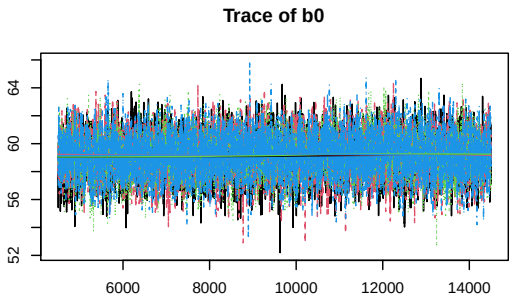
rjags: Sample and Summarize

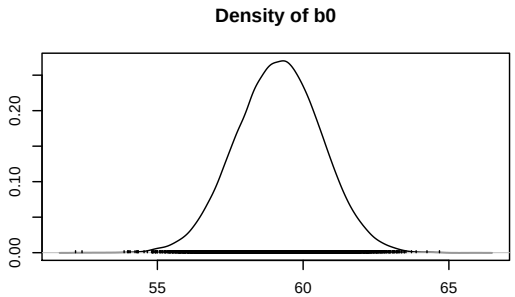
```
# "wrapper": sets trace monitor, up-dates model &
# puts output into single mcmc.list object
Samples ← coda.samples(jagsNelsLR1,
variable.names=c("b0","b1","sigma"), n.iter=4000)
```

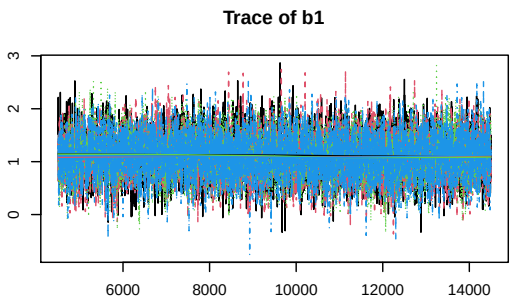
Check Convergence:

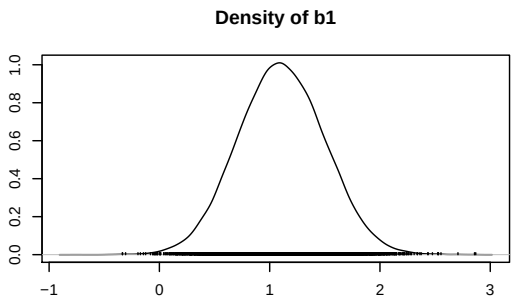
```
plot(Samples)
```

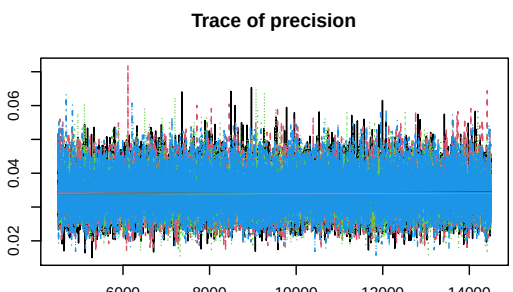
Trace and Densities

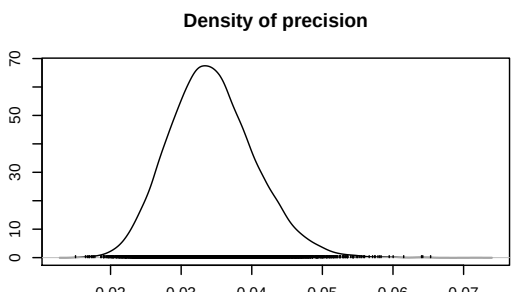






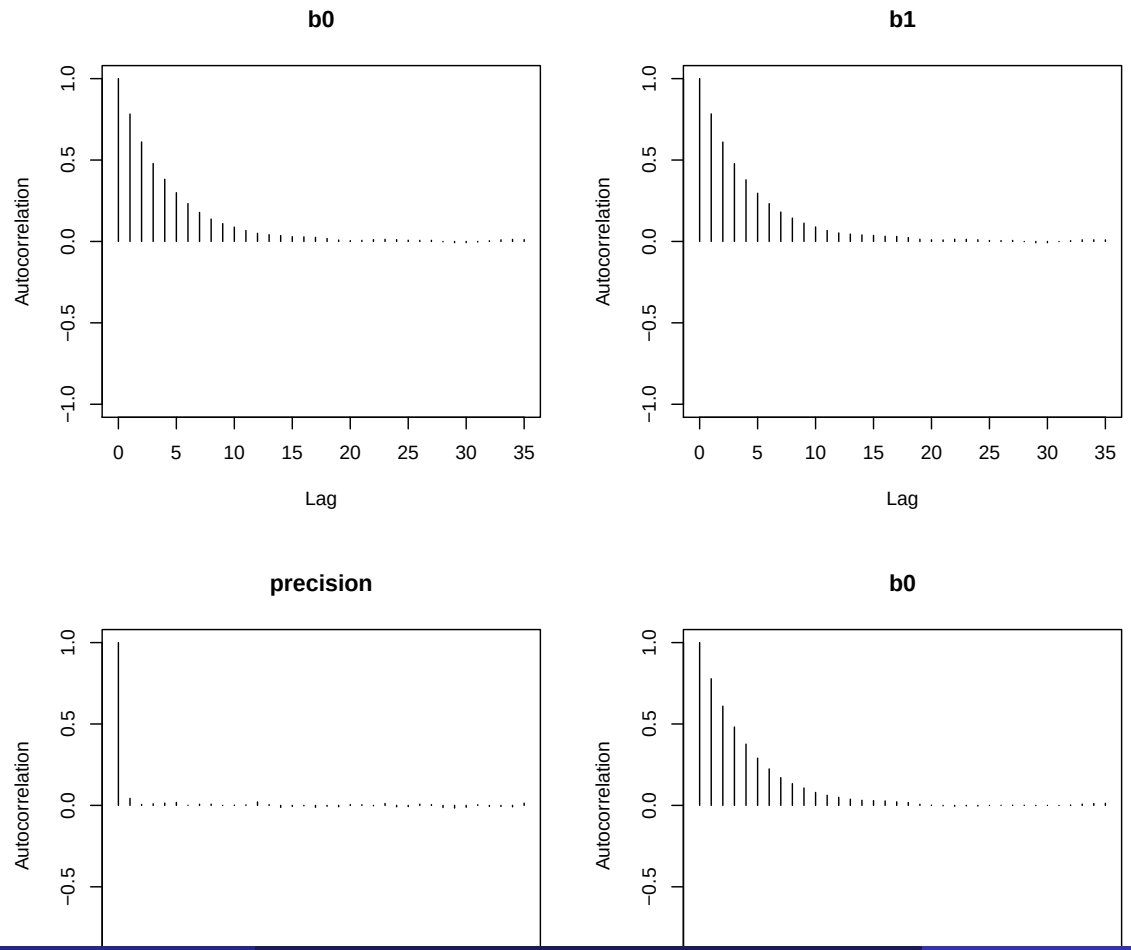






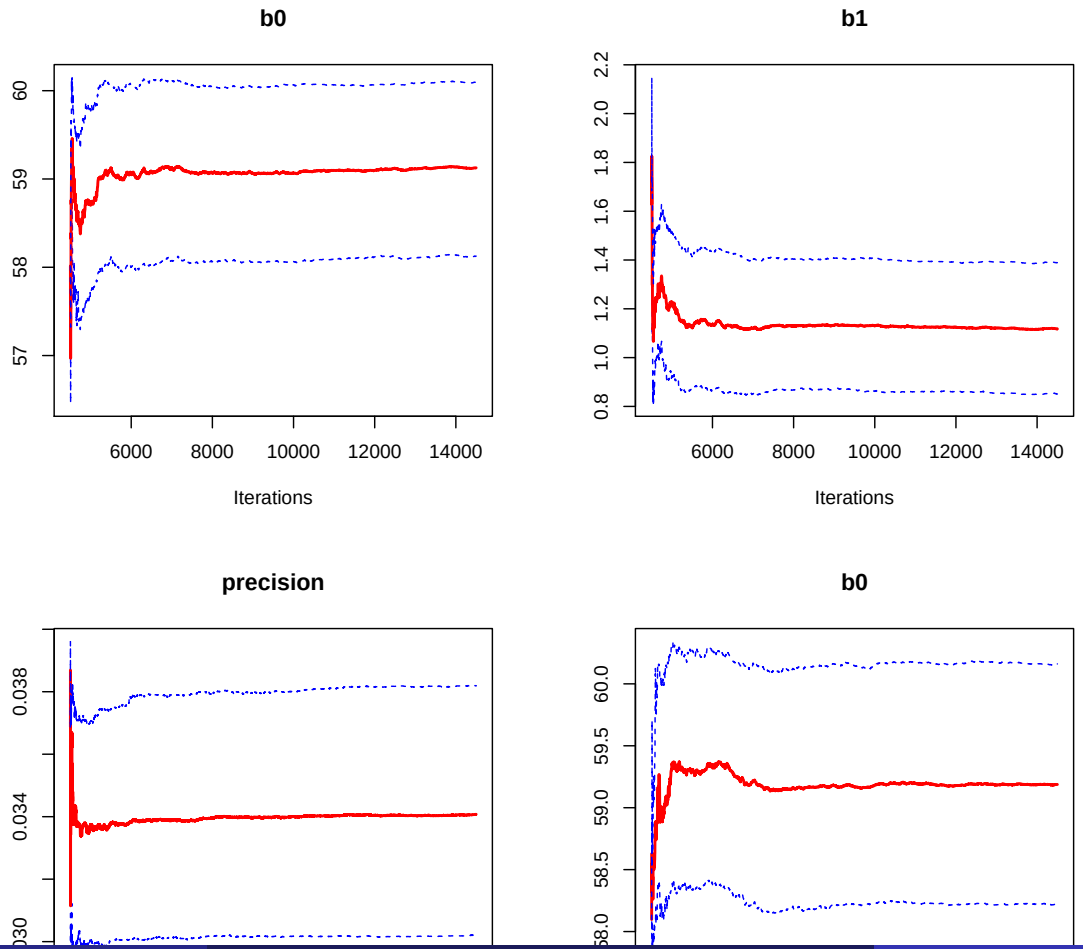
Auto-Correlations

One for each chain, but only one shown here.

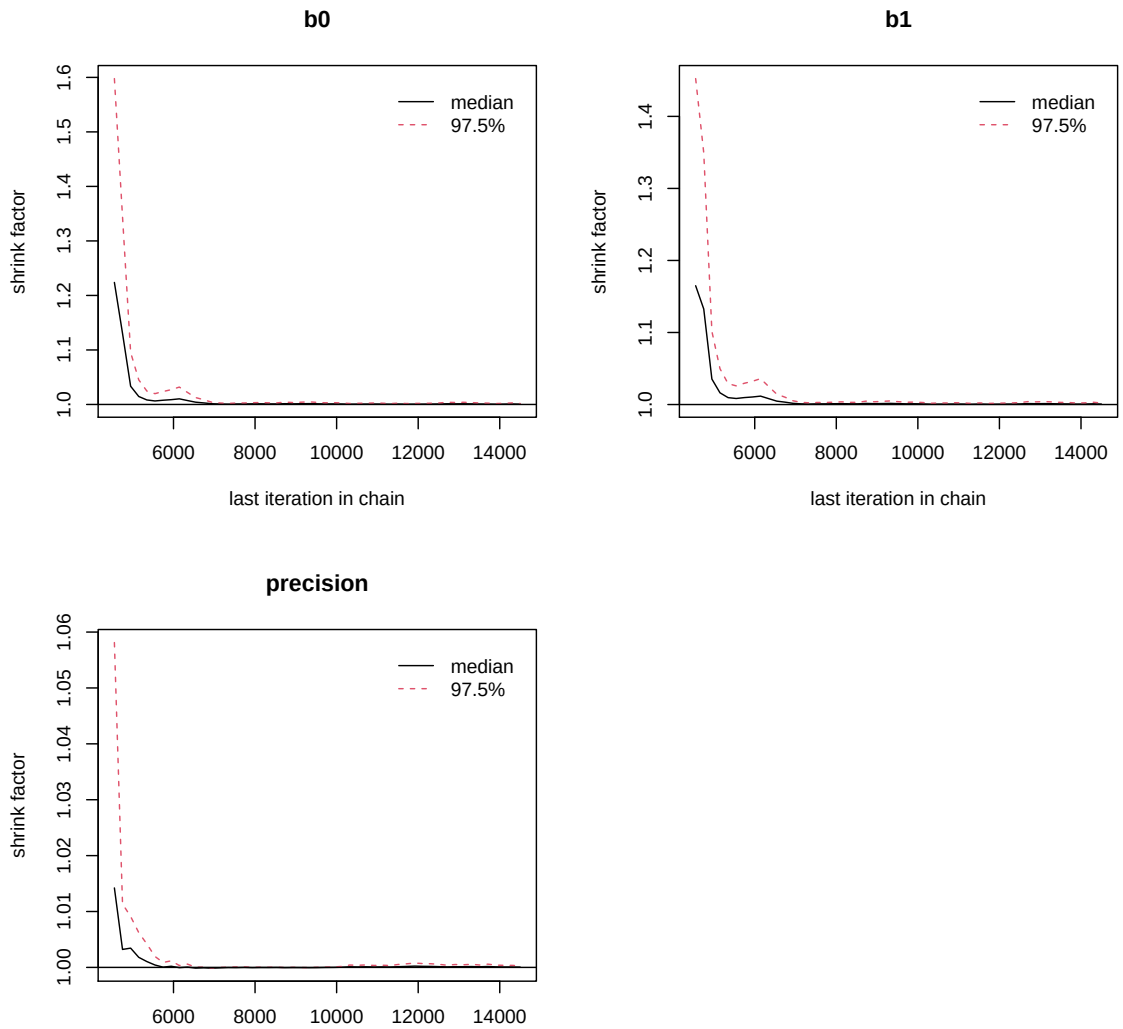


Estimates over Iterations

One for each chain, but only one given here.



Gelman Plot


b0
median
97.5%
shrink factor
last iteration in chain
b1
median
97.5%
shrink factor
last iteration in chain
precision
median
97.5%
shrink factor

Gelman Values

```
gelman.diag(Samples1)
```

```
Potential scale reduction factors:

          Point est. Upper C.I.
b0                 1          1
b1                 1          1
precision          1          1

Multivariate psrf

1
```

High Density Intervals per Chain

PDHinterval(Samples1)

[[1]]

	lower	upper
b0	56.274	61.9050
b1	0.350	1.8661
precision	0.023	0.0462

attr(,"Probability")
[1] 0.95

[[2]]

	lower	upper
b0	56.3016	61.919
b1	0.3470	1.850
precision	0.0223	0.045

attr(,"Probability")
[1] 0.95

[[3]]

	lower	upper
b0	56.2946	62.0328
b1	0.3281	1.8697
precision	0.0230	0.0466

attr(,"Probability")
[1] 0.95

[[4]]

	lower	upper
b0	56.3516	61.9836
b1	0.3430	1.8533
precision	0.0225	0.0458

attr(,"Probability")
[1] 0.95

rjags — Summary Statistics

Iterations = 1001:3000
Thinning interval = 1
Number of chains = 4
Sample size per chain = 2000

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

	Mean	SD	Naive SE	Time-series SE
b0	59.15958	1.454227	7.271e-03	2.087e-02
b1	1.10619	0.391472	1.957e-03	5.669e-03
precision	0.03437	0.006049	3.025e-05	3.077e-05

rjags — Summary Statistics (continued)

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
b0	56.31449	58.18313	59.17435	60.1487	61.982547
b1	0.35256	0.83857	1.10307	1.3708	1.872497
precision	0.02354	0.03016	0.03404	0.0382	0.047219

rjags — Summary Statistics (continued)

2. Quantiles for each variable:

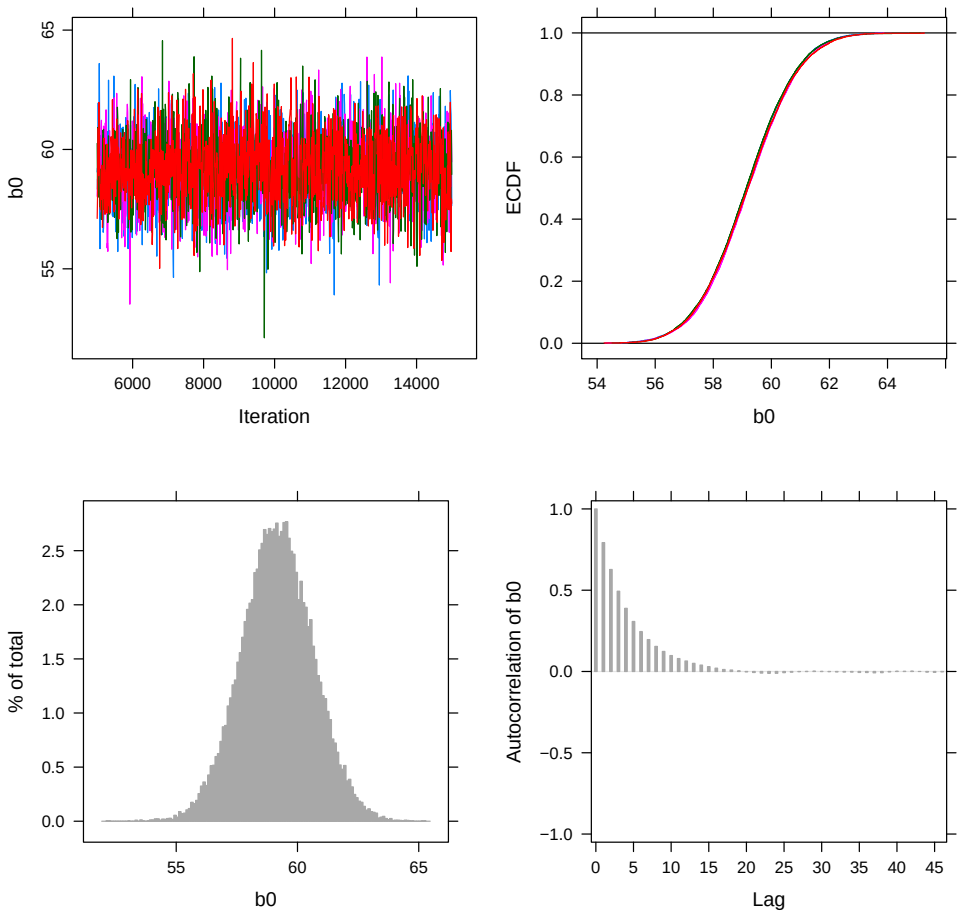
	2.5%	25%	50%	75%	97.5%
b0	56.239	58.191	59.180	60.141	62.127
b1	0.325	0.839	1.101	1.361	1.887
sigma	4.628	5.156	5.477	5.822	6.559

runjags

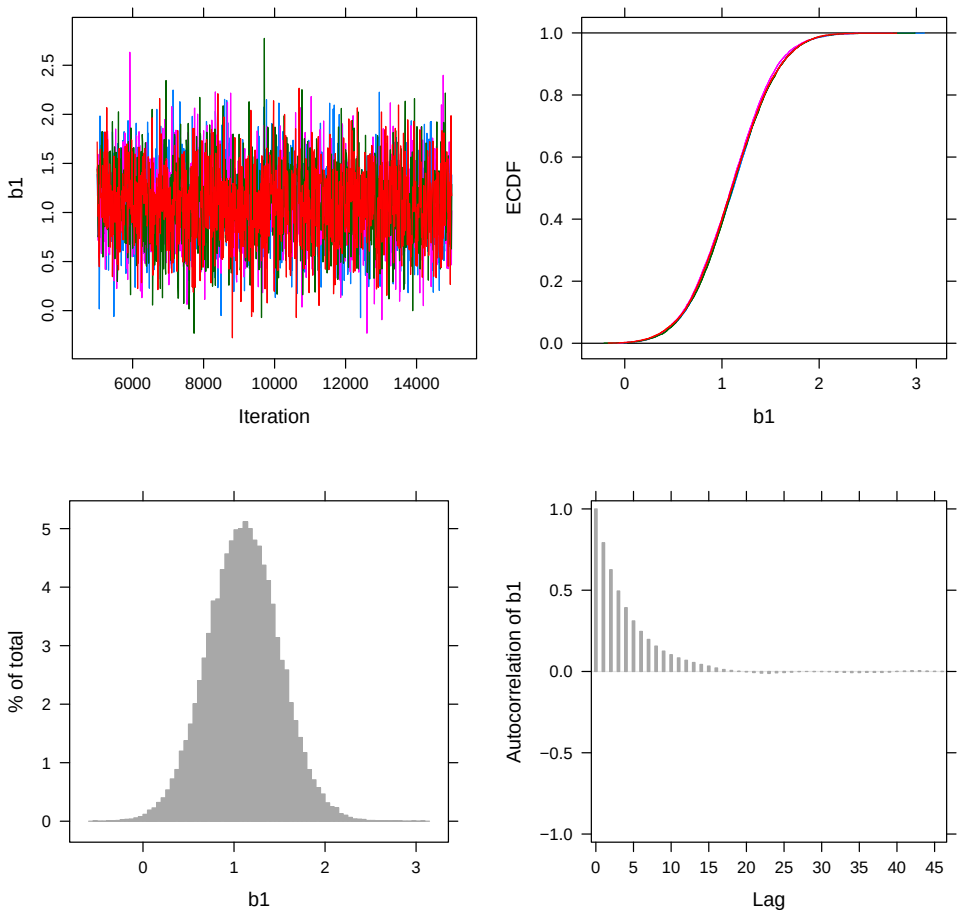
For input see Rmarkdown.

But need to look at convergence diagnostics

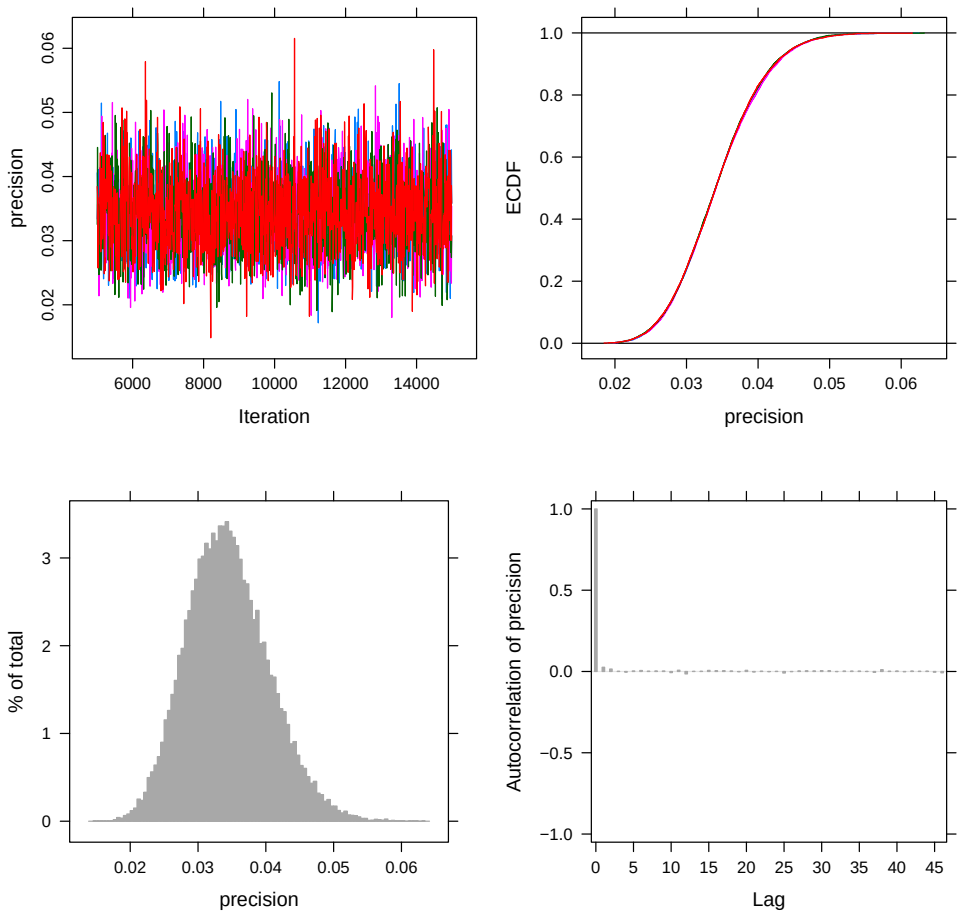
plot(samples) for b0



plot(samples) for b1



plot(samples) for precision



runjags output

For input see Rmarkdown. From the Manual, the print(x) gives:

- "Lower95" and "Upper95" are the limits of the high density intervals.
- "SD" is the standard deviation of posterior samples.
- "MCerr" the Monte Carlo standard error $= SD/\sqrt{SSeff}$.
- "MC%ofSD" is The Monte Carlo standard error expressed as a percent of SD. The rule of thumb is that this should be less than 5% of sample sample SD.
- "SSeff" is effective sample size.
- "AC.XX" is the auto-correlation at lag XX where default if 10. This can be changed by giving the autocorr.diag argument.
- "psrf" is the potential scale factor of the Gelman-Rubin statistic (or "Rhat"). If there is a $ this indicates a problem with the model or sampler.

runjags output

JAGS model summary statistics from 40000 samples (chains = 4; adapt+burnin = 5000)

	Lower95	Median	Upper95	Mean	SD	Mode
b0	56.32	59.16	62.10	59.17	1.47	NA
b1	0.31	1.10	1.86	1.10	0.39	NA
precision	0.02	0.03	0.05	0.03	0.01	NA

runjags output (continued)

	MCerr	MC%ofSD	SSeff	AC.10	psrf
b0	2.158860e-02	1.5	4630	0.10	1.00
b1	5.763820e-03	1.5	4692	0.10	1.00
precision	3.137604e-05	0.5	37007	-0.01	1.00

How to Handle Missing Values

Just sample them!

- Can have missing data for both y_i and x_i
- Modify the Model to make x_i stochastic, e.g.,

```
nelsLR1 = ``model {
        for (i in 1:N){
        y[i] ~ dnorm(mu[i] , precision)
        mu[i] <- b0 + b1*x[i]
        x[i] dnorm(mu.x, prec.x)
       }
       b0 ~ dnorm(0 , 1/(100*sdY^2) )
       b1 ~ dnorm(0 , 1/(100*sdY^2) )
       precision <- 1/sigma^2
       sigma ~ dgamma(.01, .01)
       mu.x ~ dnorm(0, 1/100*sdY^2)
       prec.x ~ dgamma(.01, .01)        }''
```

Example: Missing Values

First we'll change some values in nels to missing:

N ← nrow(nels)

I renamed the variables because I didn't want to delete them from the nels data set.

y ← nels$math
y.miss = sample(N)[1 : 2]
y[y.miss] ← NA
y

We repeated this for x (i.e., homework)

Example: Missing Values

Data list is the same, but need to add to initial values:

```
initsList = list("b0"=mean(nels$math),
                 "b1"=sd(nels$math),
                 "precision"=.1,
                 "mu.x"=mean(nels$math),
                 "prec.x"=.2)
```

Now rjags

Example: Missing Values

Sampling: add to what will be monitored

```
SamplesMiss ← coda.samples(NelsMiss,
variable.names=c("b0","b1","precision","mu.x","prec.x","y","x"),
n.iter=4000)
```

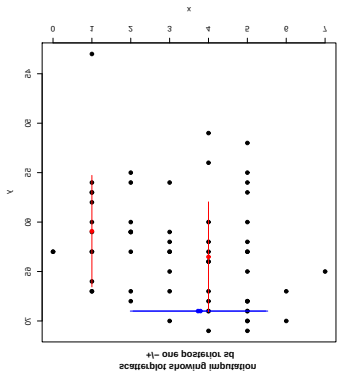
Might want more iterations. . .

Example: Missing Values

If all the diagnostics look good, the examine output.
Note that for plot that are computed for each parameter, there will be one for each y and x (whether value were missing or not).

	Mean	SD	Naive SE	Time-series SE
b0	59.159 1.6544	1.307995e-02		3.996678e-02
b1	1.096 0.4362	3.448480e-03		1.064580e-02
mu.x	3.302 0.2173	1.718580e-03		1.746156e-03
prec.x	0.330 0.0587	4.641015e-04		4.820829e-04
precision	0.033 0.0060	4.755955e-05		5.148071e-05
$x[1]$	4.000 0.0000	0.000000e+00		0.000000e+00
$x[2]$	5.000 0.0000	0.000000e+00		0.000000e+00

Example: Missing Values



Example: Missing Values

This is a bit different from what's in the Rmarkdown, because what was taken out as missing differs.

You can also place more complex models on the ones for imputed values, especially the x's.

Robust Simple linear regression

We basically swap out the normal distribution and use Student's t-distribution. Everything stays the same, except the following (what changes is in red).

```
tMod1 = ``model {
    for (i in 1:N){
     y[i] ~ dt(mu[i] , precision,nu)
     mu[i] <- b0 + b1*x[i]
    }
    b0 ~dnorm(0 , 1/(100*sdY^2) )
    b1 ~ dnorm(0 , 1/(100*sdY^2) )
    sigma ~ uniform(1E-5, 1E+5)
    nuMinusOne ~ dexp(1/29)
    nu <- nuMinusOne+1
    } ''
```

Change in code for t-distribution

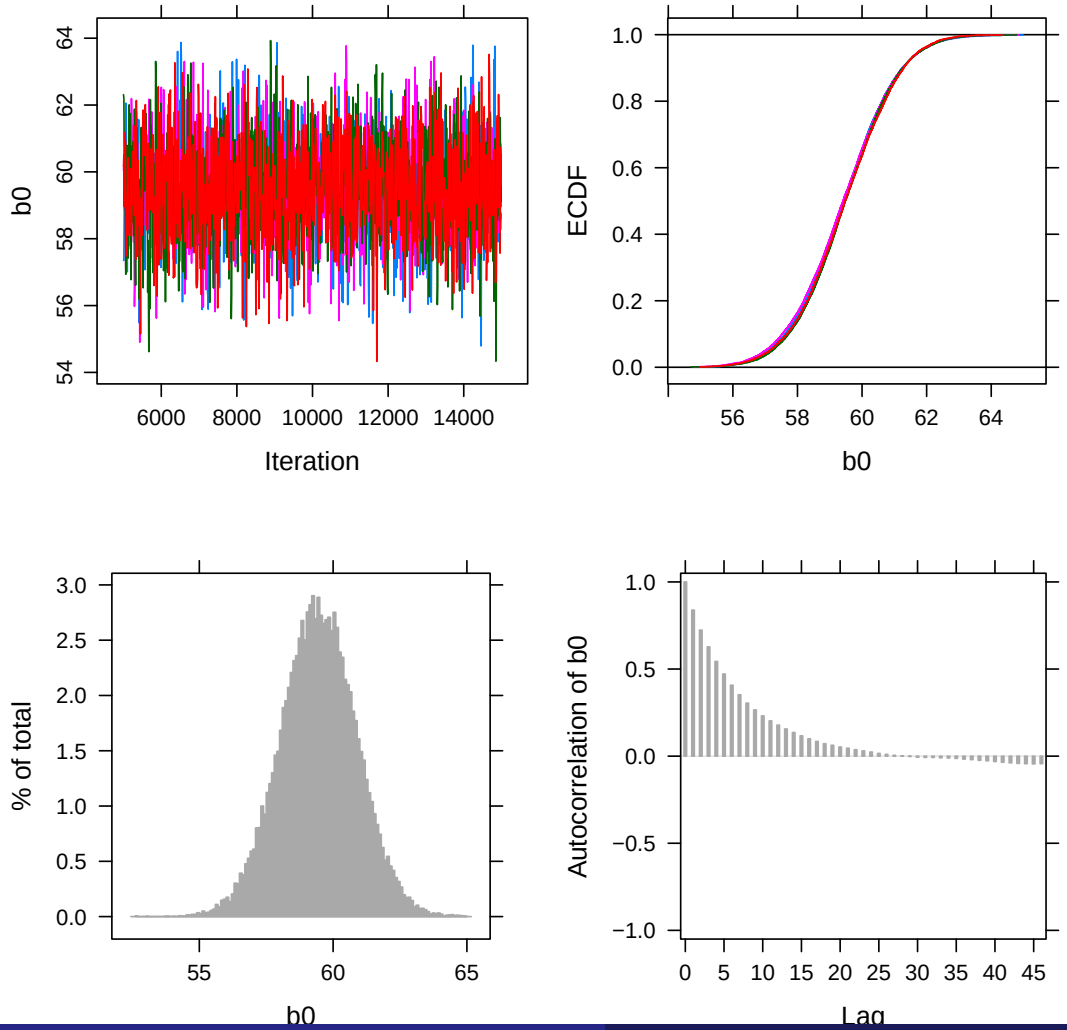
```
b0Init ← mean(nels$math)
b1Init ← 0
sigmaInit ← var(nels$math)
nuMinusOneInit = 20

initsList ← list(b0=b0Init, b1=b1Init, sigma=sigmaInit,
nuMinusOne=nuMinusOneInit )
```

and

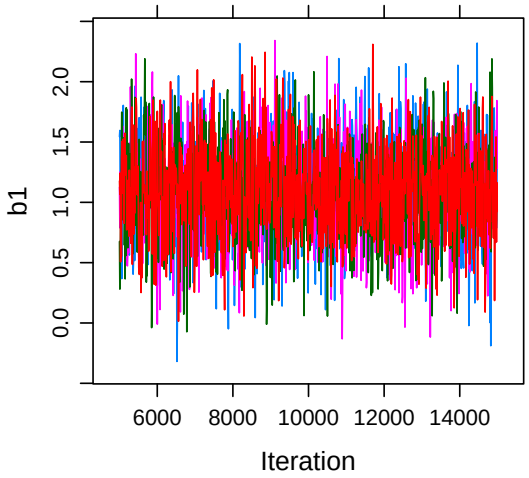
```
tSamples2 ← coda.samples(jagsModelLm2,
variable.names=c(‘‘b0’’,‘‘b1’’,‘‘sigma’’,‘‘nu’’),
n.iter=2000)
```

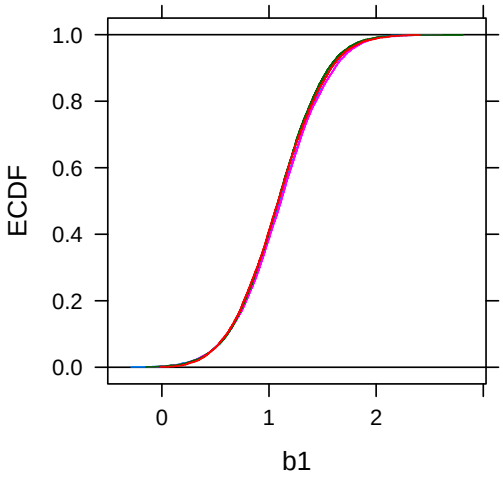
Note: The following is from run.jags, but Rmarkdown is from rjags.

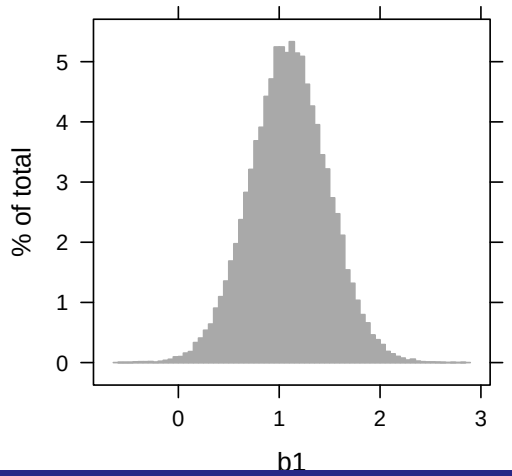
Diagnostics for b_0 (from runjags)

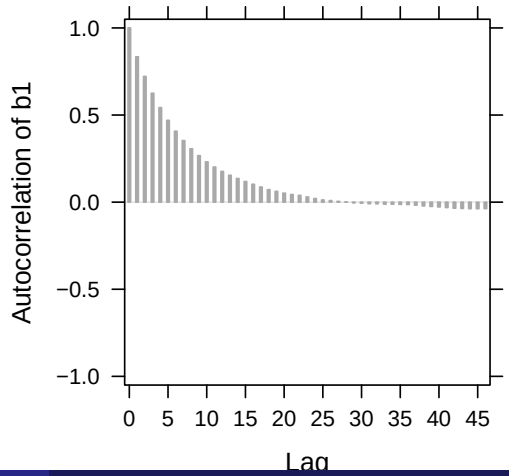


Diagnostics for b_1 (from runjags)

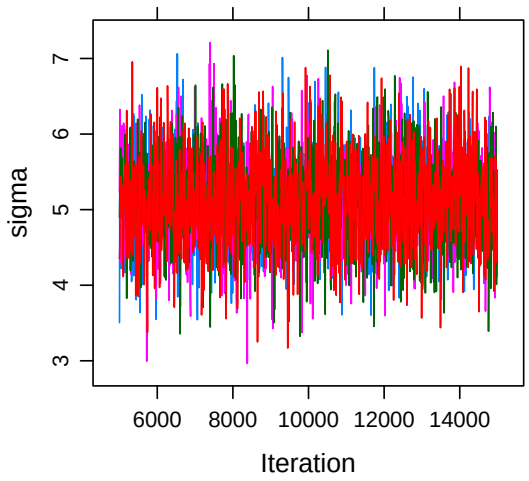


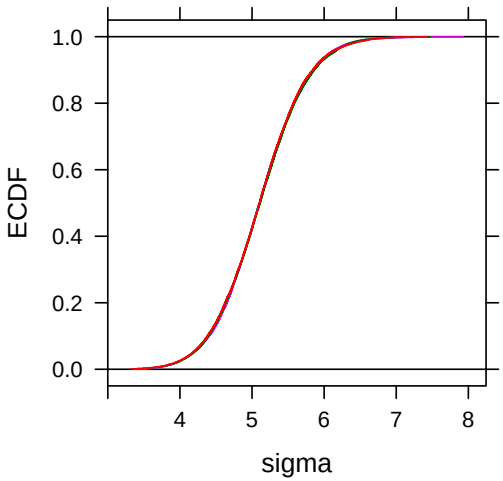


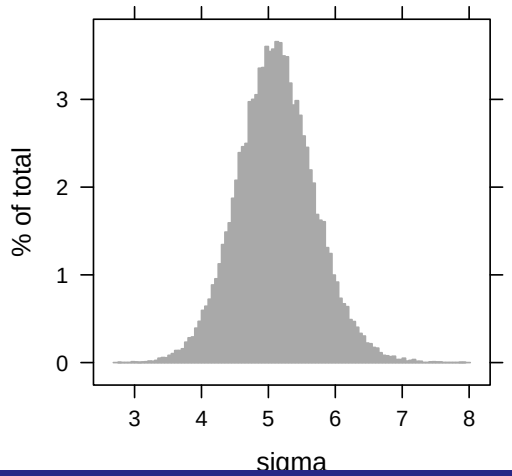


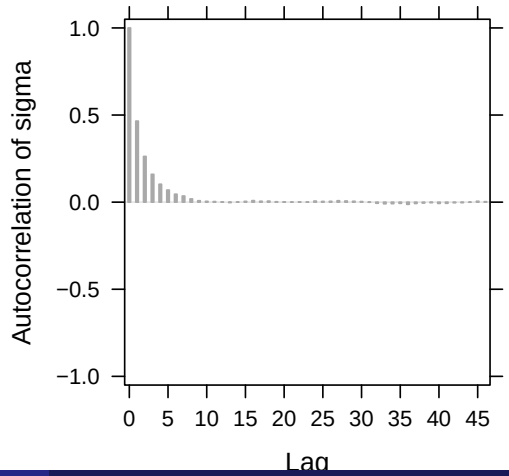


Diagnostics for σ (from runjags)

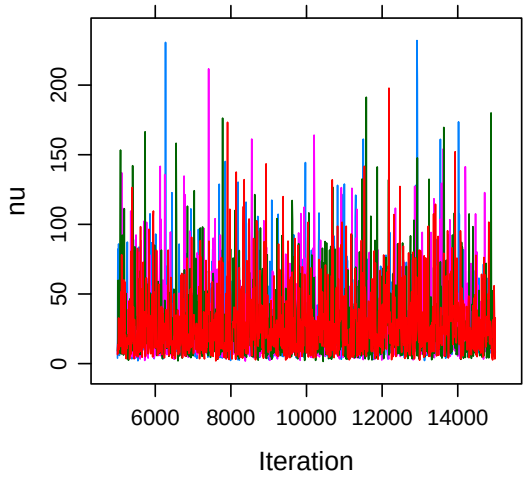


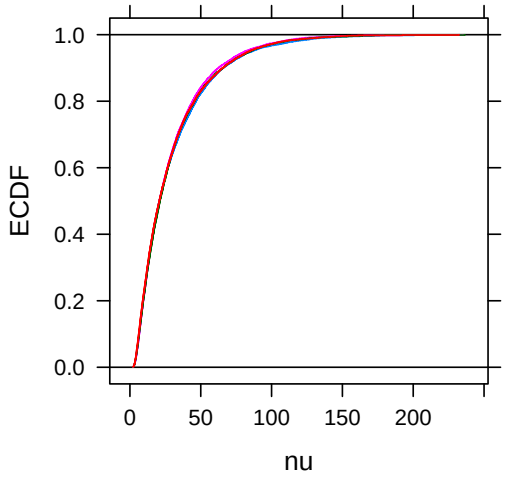


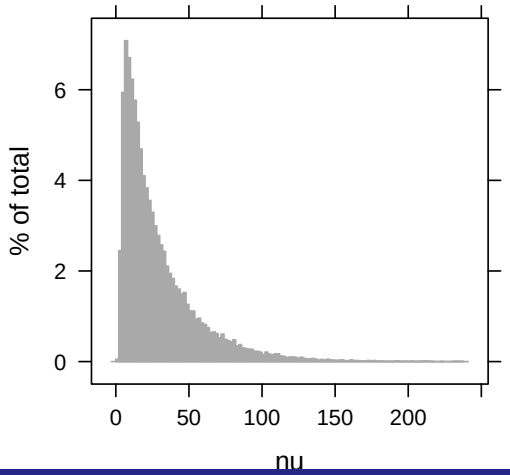


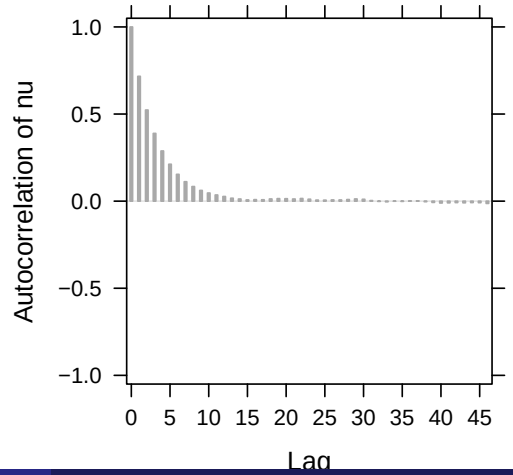


Diagnostics for ν (from runjags)









Robust Diagnostics (continued)

```
effectiveSize(tSamples2)
```

```
      b0       b1       nu    sigma
658.5908 613.5677 1174.5014 2423.3811
```

```
Potential scale reduction factors:
      Point est. Upper C.I.
b0          1.01       1.02
b1          1.00       1.01
nu          1.00       1.01
sigma       1.00       1.00

Multivariate psrf
      1.01
```

Robust Results: rjags

Iterations = 2001:6000
Thinning interval = 1
Number of chains = 4
Sample size per chain = 4000

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

	Mean	SD	Naive SE	Time-series SE
b0	59.453	1.3860	0.010958	0.039443
b1	1.095	0.3731	0.002950	0.010515
nu	30.047	27.3598	0.216298	0.594131
sigma	5.106	0.5752	0.004547	0.008506

Robust Results: rjags (continued)

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
b0	56.745	58.5196	59.453	60.374	62.193
b1	0.350	0.8472	1.100	1.343	1.819
nu	3.940	10.8159	21.070	40.072	106.263
sigma	3.988	4.7209	5.101	5.470	6.257

Note:

- Students's t with $\nu > 30$ is nearly a normal distribution
- Small values of ν can only be accurately estimated if the data have heavy tails.

Robust Results: runjags

Note: I first ran without giving it starting values and it gave very bad results; however, when I gave it reasonable starting values, the alogrithm gave the following:

JAGS model summary statistics from 40000 samples (chains = 4; adapt+burnin = 5000):

	Lower95	Median	Upper95	Mean	SD	Mode
b0	56.565	59.413	62.266	59.414	1.4495	–
b1	0.3547	1.1029	1.8945	1.1078	0.39188	–
sigma	3.9821	5.0937	6.268	5.1051	0.57832	–
nu	2.0227	20.275	84.365	29.262	27.731	–

Robust Results: runjags

	MCerr	MC%ofSD	SSeff	AC.10	psrf
b0	0.026558	1.8	2979	0.21902	1.0012
b1	0.0071753	1.8	2983	0.21209	1.0012
sigma	0.0052615	0.9	12081	0.0026606	1.0001
nu	0.36794	1.3	5680	0.073407	1.0002

Model fit assessment:
DIC = 420.0348
[PED not available from the stored object]
Estimated effective number of parameters: pD = 3.64552
Total time taken: 2.1 minutes

Normal or t?

For the nels data, Student's t seems to have a *very slight* edge on the Normal, but not enough for me to switch to t for these data.

- $\nu \approx 20$ to 29.
- DIC: Deviance information criteria (more on this later)

$$DIC_{normal} = 420.1767 \qquad \geq \qquad DIC_{t-dist} = 420.034$$

- pD: estimated number of effective parameters (more on this later)

$$pD_{normal} = 3.11697 \qquad \leq \qquad pD_{t-dist} = 3.64552$$

Note: I first ran robust for 2,000 iterations, but diagnostics suggested that it didn't converge so I increased to 4,000. It might be worth while increasing this further.

Catogrical Predictors

If there are only 2 level of a categorical predictor, we could do something akin to a 2 sample t-test:

- We approximate the posterior distributions of each level, with different means and possibly different variances.
- Approximate the posterior distribution of the difference between the means and if desired effect size.
- Dummy or effect code and use a linear regression model.

If there are 2 or more levels,

- Do a Bayesian ANOVA model.
- We could dummy (or effect) code them and use them in a multiple regression model.

We will deal with 2 categorical, but will do multiple regression for 3 level predictor later.

Anorexia: 2 Groups

We will do this by example, using the Anorexia data.
The girls in the study received one of 3 possible treatments:

- Standard (coded as 2)
- Family (coded as 3)
- Cognitive (coded as 1)

But, dichotomizing for now:

Treatment	mean	sd	var	n
standard	-0.450	7.989	63.819	26
alternative	4.580	7.468	55.767	46

Anorexia: standard analysis

t-test: $H_0 : \mu_s = \mu_a$ versus $H_1 : \mu_s \neq \mu_a$

$$t = -2.627, \qquad df = 70, \qquad p - value < .05$$

mean in group 0	mean in group 1
-0.450000	4.580435

jags: dataList

Looks mostly like any standard regression:

```
dataList <- list(y=ano$change,
                 x=ano$altRx,
                 N=length(ano$change),
                 sdY = sd(ano$change)
                 )
```

jags: Model with Discrete

```
TwoLevels1 = ‘‘model {
## Likelihood
    for (i in 1:N){
                y[i] ~ dnorm(mu[i] , 1/sigma^2)
                mu[i] <- b0 + b1*x[i]
    }

## Priors
    b0 ~ dnorm(0 , 1/(10*sdY^2) )
    b1 ~ dnorm(0 , 1/(10*sdY^2) )
    sigma ~ dunif( 1E-3, 1E+30 )
} ’’

writeLines(TwoLevels1, con=‘‘TwoLevels1.txt’’)
```

jags: Initialize and Compile

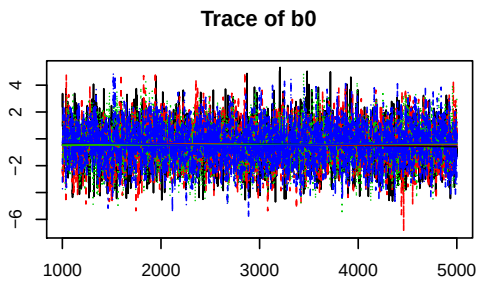
```
b0Init ← mean(ano$change)
b1Init ← 0
sigmaInit ← sd(ano$change)
initsList ← list(b0=b0Init, b1=b1Init, sigma=sigmaInit )

jagsTwoLevels1 ← jags.model(file=‘‘TwoLevels1.txt’’,
                  data=dataList,
                  inits=initsList,
                  n.chains=4,
                  n.adapt=500
)
```

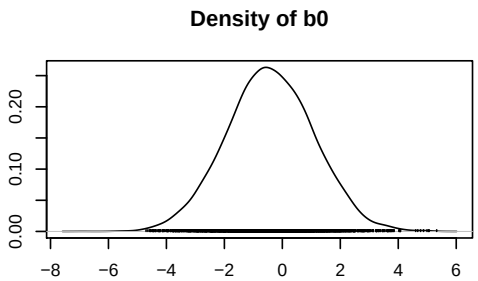
jags: Run and Summary

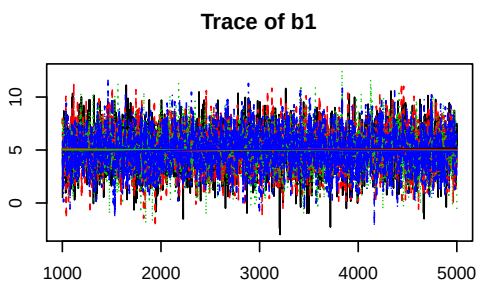
```
update (jagsTwoLevels1, n.iter=500)

twoSamp1 ← coda.samples(jagsTwoLevels1,
variable.names=c("b0","b1","sigma"), n.iter=4000)

summary(twoSamp1)
par(ask=TRUE)
plot(twoSamp1)
```

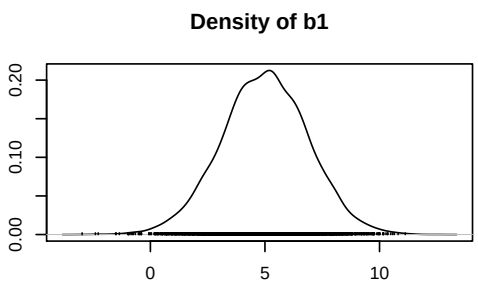
And run all diagnostics on results to check for convergence.. . .

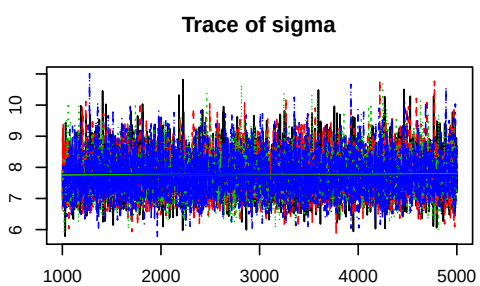
jags: Some diagnostics

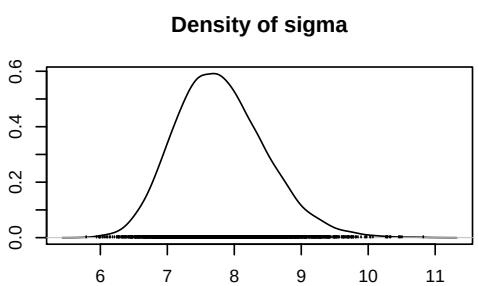




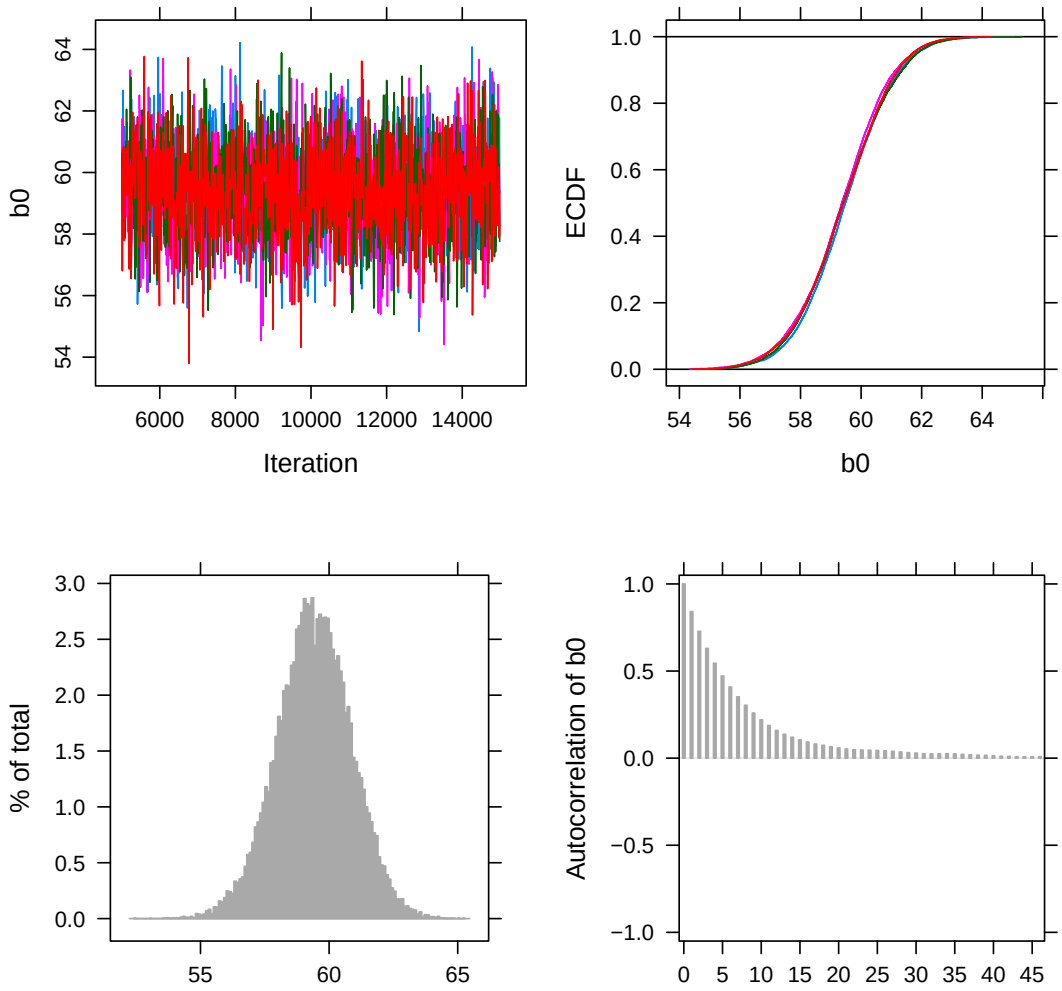




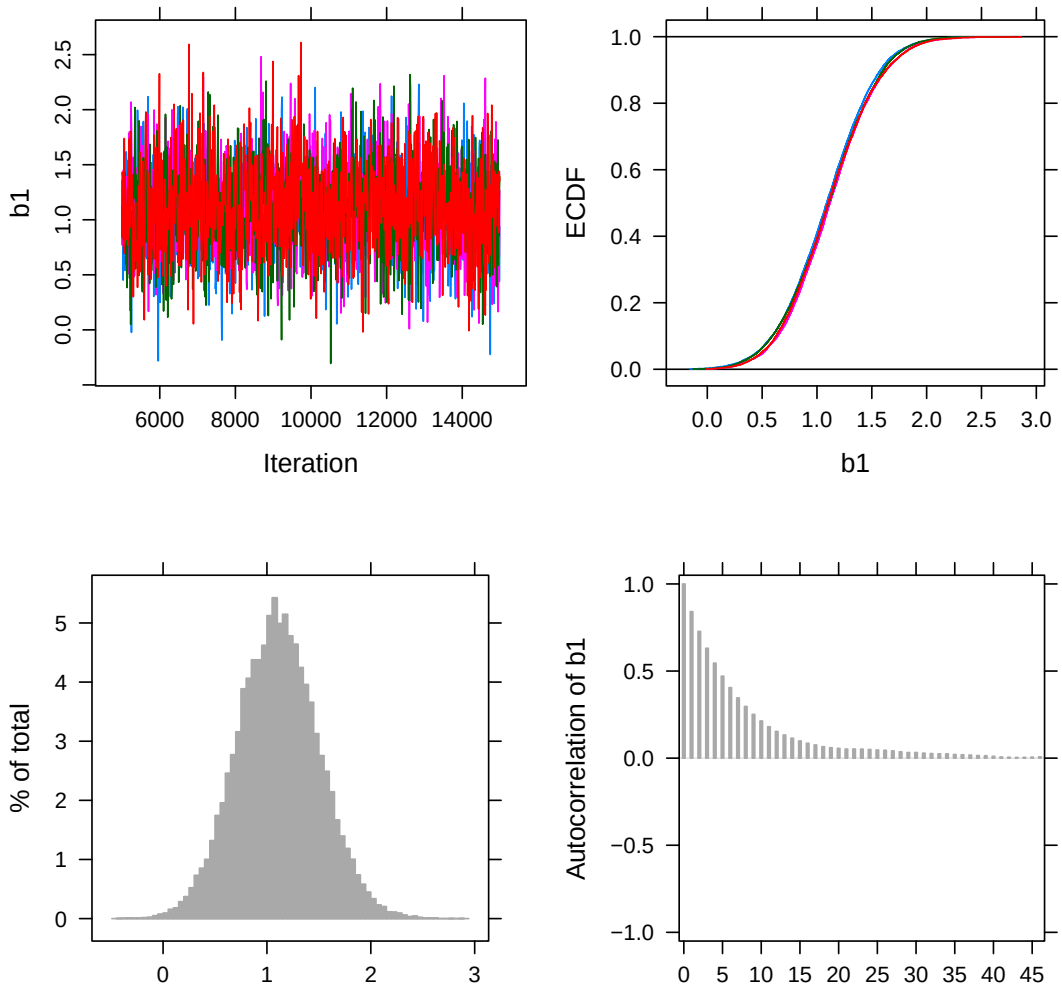




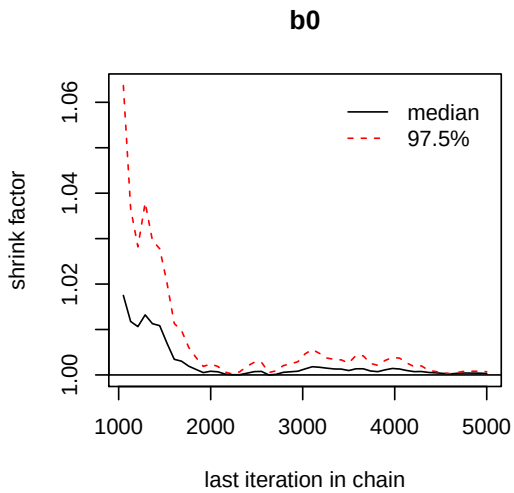
jags: Some diagnostics

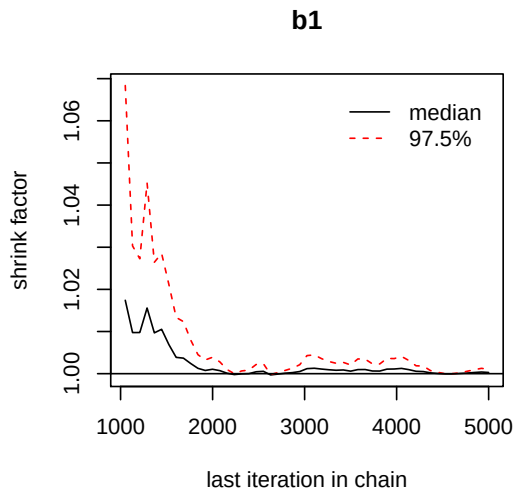


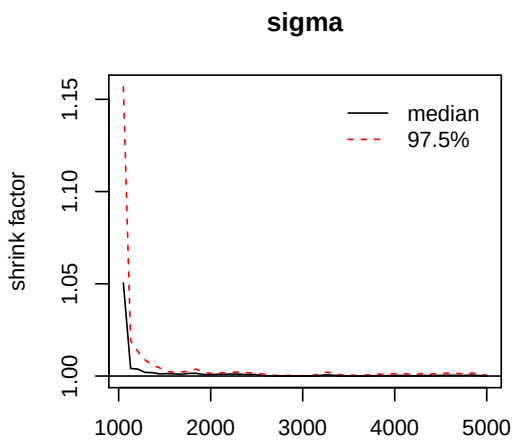
jags: Some diagnostics



jags: Some diagnostics







Results

Iterations = 1001:5000
Thinning interval = 1
Number of chains = 4
Sample size per chain = 4000

1. Empirical mean and standard deviation for each variable plus standard error of the mean:

	Mean	SD	Naive SE	Time-series SE
b0	-0.4191	1.5087	0.011927	0.025225
b1	4.9912	1.8874	0.014921	0.031464
sigma	7.7980	0.6764	0.005348	0.007256

Note OLS:

	Mean	SD
b0	-0.450	1.502
b1	5.030	1.879

Results

2. Quantiles for each variable:

	2.5%	25%	50%	75%	97.5%
b0	-3.381	-1.427	-0.4378	0.595	2.507
b1	1.240	3.746	5.0115	6.265	8.672
sigma	6.613	7.320	7.7471	8.224	9.263

Results (runjags)

JAGS model summary statistics from 40000 samples (chains = 4; adapt+burnin = 5000):

	Lower95	Median	Upper95	Mean	SD	Mode
b0	-3.413	-0.44216	2.5999	-0.43925	1.5236	–
b1	1.1796	5.0162	8.724	5.0122	1.9097	–
sigma	6.526	7.7556	9.1795	7.8018	0.68151	–

Results (runjags)

	MCerr	MC%ofSD	SSeff	AC.10	psrf
b0	0.0076523	0.5	39642	0.0013856	1
b1	0.0095995	0.5	39577	-0.0056292	1.0001
sigma	0.0045814	0.7	22129	-0.0025553	1.0001

Model fit assessment:
DIC = 501.678
PED not available from the stored object
Estimated effective number of parameters: pD = 3.12037

Total time taken: 5.8 seconds

Model Evaluation

- Model assumptions
- Comparing posterior inferences to substantive knowledge
- Posterior predictive checking
- Sensitivity analysis (prior and likelihood)

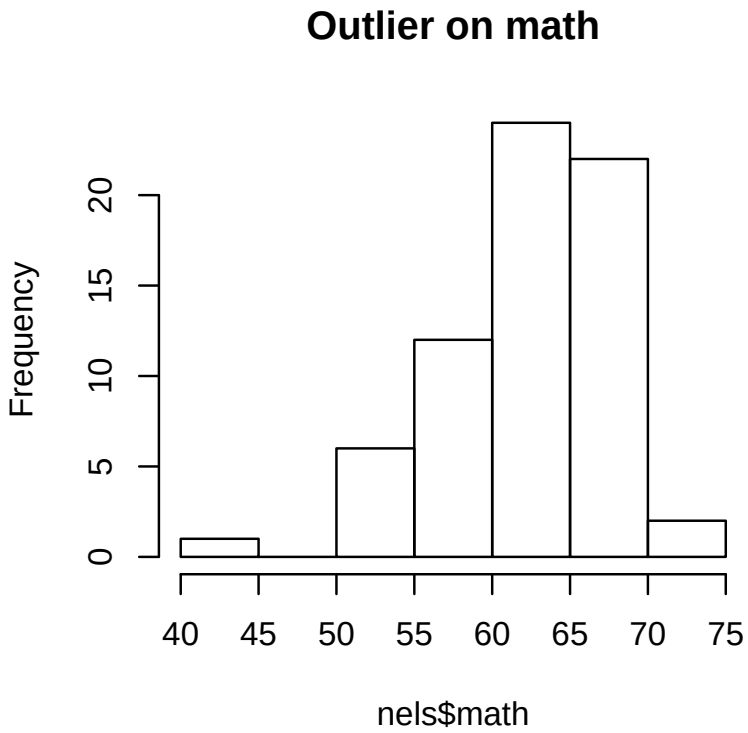
We talk about each and do them on the NELS dataset.

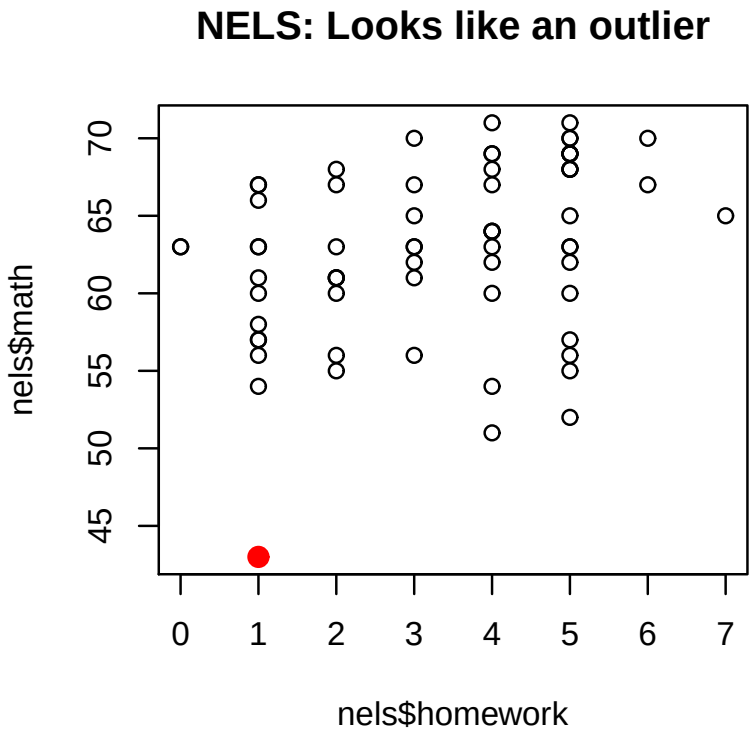
Model Assumptions

Things to consider:

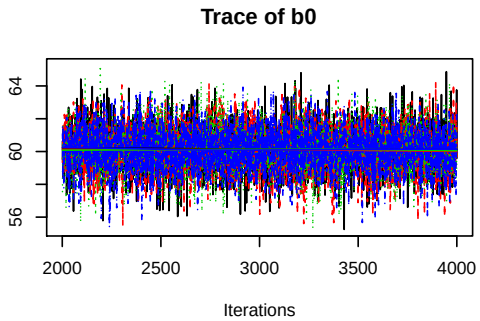
- Design of the study?
  - Random (or least independent observations)
  - Large enough sample size.
  - Was data checked for outliers or iregularities? $\rightarrow$ there is an outlier
  - Is normality reasonable?
- Exchangeability (before seeing results – a priori): The data tells us about relative ordering of effects and similarity between effects. If we don't include features.. . .
  - NELS: If it is known that students in group A get a better test scores that students in groups B (not due to how much homework they do), this would suggest that prior is not a single normal distribution.
  - The data should be an independent sample from the same population.
  - The left handiness of presidents didn't meet this assumption (nor independence)
- Normality Reason? (a priori)
- Should the scale (and location) be uniformly distributed?

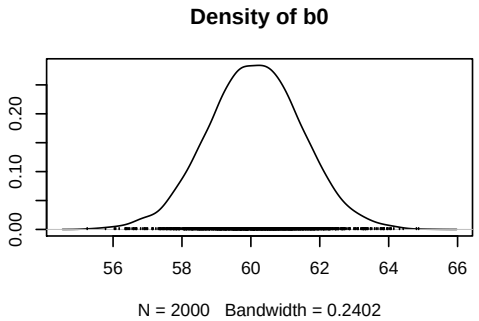
The Outlier

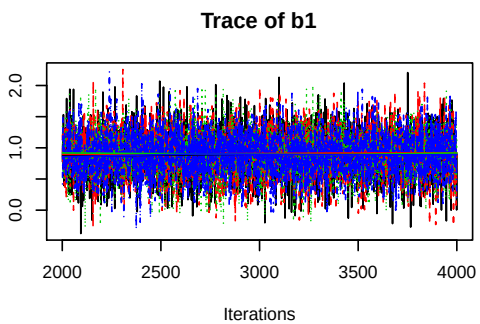

Outlier on math
Frequency
0
5
10
15
20
40
45
50
55
60
65
70
75
nels$math

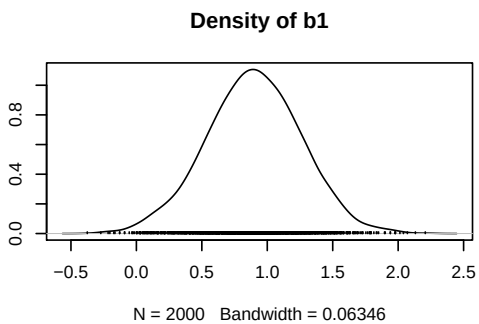

NELS: Looks like an outlier
nels$math
45
50
55
60
65
70
0
1
2
3
4
5
6
7
nels$homework

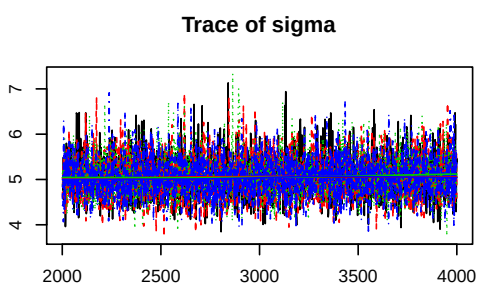
Model without Outlier

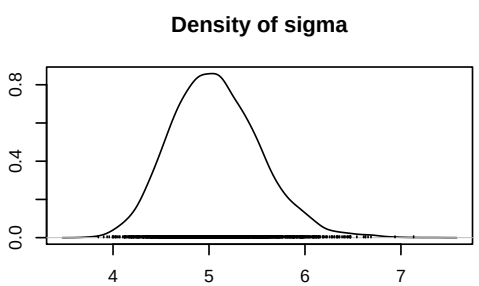












Re-run Model without Outlier

JAGS model summary statistics from 40000 samples (chains = 4; adapt+burnin = 5000):

	Lower95	Median	Upper95	Mean	SD Mode
b0	57.477	60.137	62.862	60.131	1.3714 –
b1	0.1779	0.89154	1.6213	0.89476	0.36696 –
sigma	4.23	5.0332	6.0037	5.0667	0.46093 –

With the outlier, $b_0 = 59.180 (MCerr = 0.008)$,
$b_1 = 1.100 (MCerr = 0.010)$ and $\sigma = 5.508 (MCerr = 0.005)$.

Keep it in data or leave it out? (I left it out in the following, but this is debatable)

Re-run Model without Outlier (continued)

	MCerr	MC%ofSD	SSeff	AC.10	psrf
b0	0.006857	0.	5 40000	-0.011618	1
b1	0.0018278	0.	5 40307	-0.0094452	1
sigma	0.0031472	0.	7 21451	0.0059596	1

Model fit assessment:
DIC = 403.0281
PED not available from the stored object
Estimated effective number of parameters: pD = 3.10001

Total time taken: 5.3 seconds

Posterior Inferences & Substantive Knowledge

Inference about the parameters and what we know about the data.

For example, NELS data:

- Is $b_0 = 60.131$ reasonable? Is it similar to overall mean of data, which is 63.121?
- Is $b_1 = 0.89476$ reasonable? Note that the $\min(y) = 51$ and $\max(y) = 71$, and interquartile range goes from 60.00 to 67.75. Why would $b_1 = 20$ would be unreasonable?
- Is $\sigma = 5.0667$ reasonable? Note that $sd(y) = 5.155$.

These seem OK for NELS data.

Posterior Predictive Check

Inference about predicted values

For this we can simulated the posterior predictive distribution using Monte Carlo method.

We can use Monte Carlo methods. Lets replicate predictions of y many times:

- 1. Draw b_0 from it's posterior: $b_0 \sim N(\bar{b}_0, sd(b_0)^2)$, where $\bar{b}_0 = 60.131$ and $sd(b_0) = 1.3714$
- 2. Draw b_1 from it's posterior: $b_1 \sim N(\bar{b}_1, sd(b_1)^2)$, where $\bar{b}_1 = 0.89476$ and $sd(b_1) = 0.46093$ 3.
- For each student:
  - Draw ϵ_i from it's posterior: $\epsilon_i \sim N(0, \bar{\sigma}^2)$, where $\bar{\sigma} = 5.0667$
  - Compute:

$$y_i^{(rep)} = b_0 + b_1 x_i + \epsilon_i$$

Output from Monte-Carlo

Suppose that we have drawn S replications from the posterior predictive distributions so that we have

$$\begin{pmatrix} y_1^{(1)} & y_1^{(2)} & \dots & y_1^{(S)} \\ y_2^{(1)} & y_2^{(2)} & \dots & y_2^{(S)} \\ y_3^{(1)} & y_3^{(2)} & \dots & y_3^{(S)} \\ \vdots & \vdots & \ddots & \vdots \\ y_N^{(1)} & y_N^{(2)} & \dots & y_N^{(S)} \end{pmatrix} \rightarrow \begin{matrix} g(y_1) \\ g(y_2) \\ g(y_3) \\ \vdots \\ g(y_N) \end{matrix}$$

$$\downarrow$$

$$h(y^{(1)}) \quad h(y^{(2)}) \quad \dots \quad h(y^{(S)})$$

where $g(\ )$ and $h(\ )$ are statistics, e.g., mean, min, max, sd, etc.

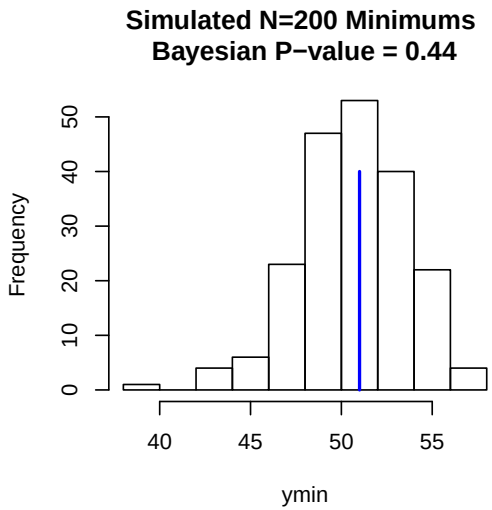
Bayesian p-value

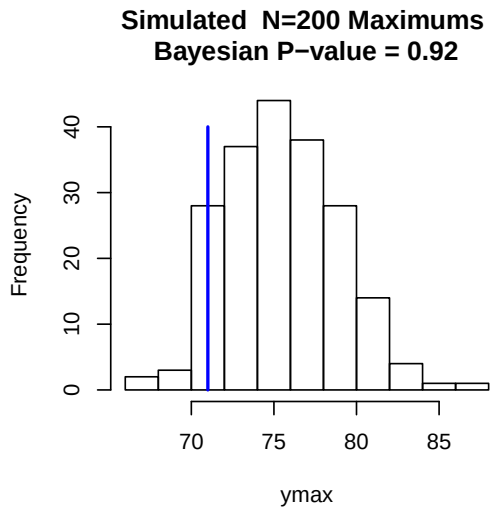
A Bayesian p-value is the number of times the $h(y^{(rep)})$s are greater than the statistic computed on the data.

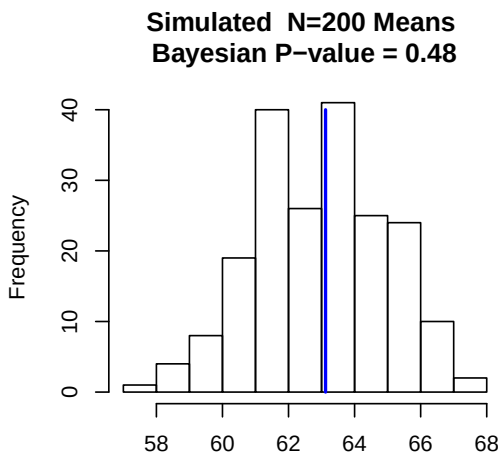
For example, I ran 200 replications and 48% of the time the means from the Monte Carlo simulation were greater than the mean for the data (i.e., 63.12).

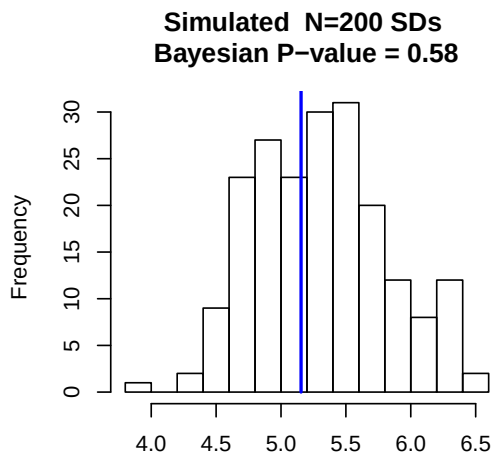
We want p-values near $.5$.

NELS: Posterior Predictive Distribution









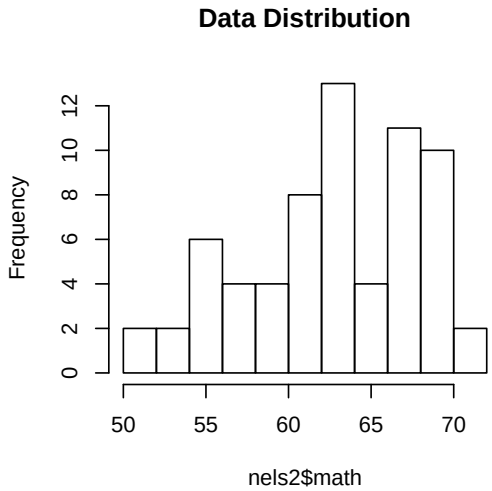
Means over Replications

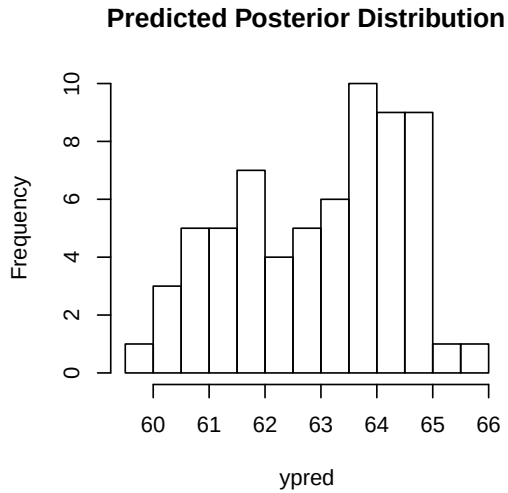
If we take the mean over replications,

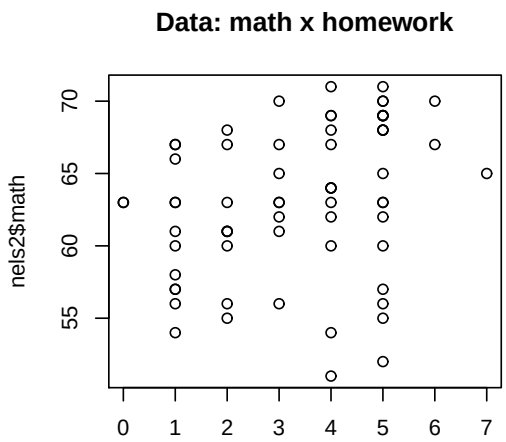
$$(y_i^{(1)} + y_i^{(2)} + \ldots + y_i^{(S)})/S = \bar{y}_i$$

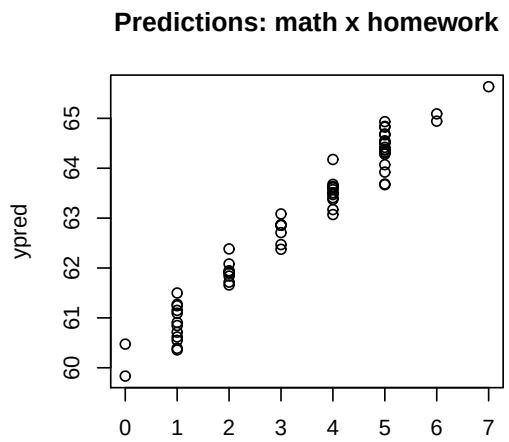
This gives us a posterior prediction of y the ith students.

Distributions of Predictions









An Alternative Method to Run Monte Carlo

We can run the Monte Carlo post hoc or the computation of $y^{(rep)}$ can be imbedded into the jags code. A disadvantage of this is that it can increase time for jags to run, which would be a concern in larger problems. This produces as many values as iterations.

Let's suppose that you want to look at data and predicted residuals or "discrepancies""

The following pages include altered code in

- The model: Likelihood for loop and after
- The call to coda.samples
- Add code to extract residuals computed, compute p-value and plot.

Change to the likelihood

```
ModelLm2 ← ‘‘model {                          ## Likelihood
            for (i in 1:N){
               y[i] ~ dnorm(mu[i], precision)
               mu[i] ← b0 + b1*x1[i] + b2*x2[i]

               res[i] ← y[i] - mu[i]
               emp.new[i] ~ dnorm(mu[i],precision)
               res.new[i] ← emp.new[i] - mu[i]
            }
## Priors
            b0 ~ dnorm(0 , 1/(10*sdY^2) )
            b1 ~ dnorm(0 , 1/(10*sdY^2) )
            sigma ~ dunif(0, 1E+4 )
            precision ← 1/sigma^2
## Derived parameters
            fit ← sum(res[])
            fit.new ← sum(res.new[])
}’’
```

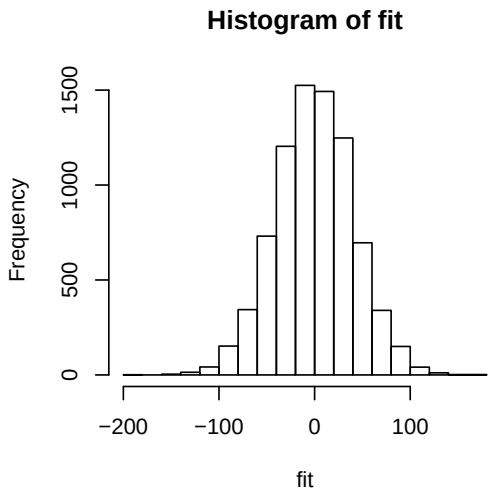
Change coda.samples and Post

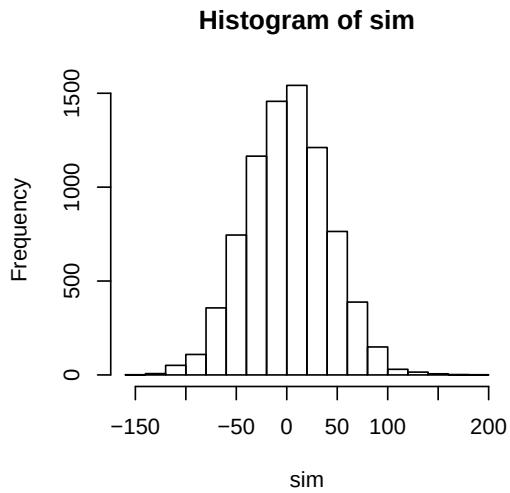
```
Samples1x ← coda.samples( jagsModelLm1x,
variable.names=c("b0","b1","sigma","fit","fit.new"),
n.iter=2000)

## Posterior predictive check of residuals
## Get the betas in a matrix
head(Samples1x)

ffit ← as.array(Samples1x)
b ← rbind(ffit[,,1],ffit[,,2],ffit[,,3],ffit[,, 4])
```

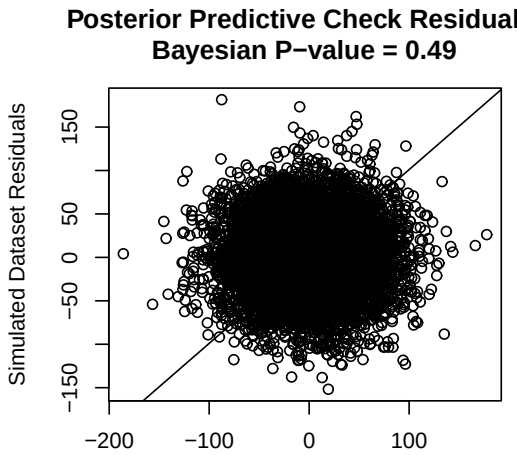
Change Set-up and Figure

```
fit <- b[,3]
sim <- b[,4]
# Bayesian pvalue
bpval ← mean(fit>sim)
bpval

par(mfrow=c(2,2))
hist(fit)
hist(sim)
plot(fit, y = sim,
    xlab = "Actual Dataset Residuals",
    ylab = "Simulated Dataset Residuals",
     main = paste("Posterior Predictive Check
      Residuals","Bayesian P-value =", round(bpval, 2)))
abline(1, 1)
```

Figure Produced







Sensitivity Analysis

- Try different priors:
  - Different parameters for them (if have prior beliefs)
  - Different distributions, e.g., Gamma for precision rather than uniform
- Try different likelihoods, e.g., use Student-t instead of Normal.

Summary

What we did in this set of notes:

- Brief overview of Generalize linear models
- Gained more experience with jags, including what is in the output summaries given by runjags..
- Put in a linear model for the mean.
- Used a normal likelihood for the data.
- Used a t-distribution as the likelihood for the data: "robust".
- Covered some methods for model evaluation.
- Did some posterior predictive checks of statistics computed on data and of predictions of y, in effect we solved integration problems via Monte Carlo simulations.

Next topic: Multiple Linear Regression