

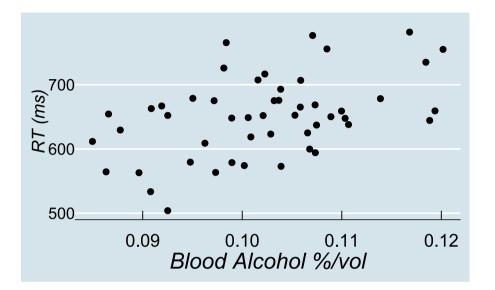
## Week 8: The Linear Model (ctd)

#### Univariate Statistics and Methodology using R

Department of Psychology The University of Edinburgh

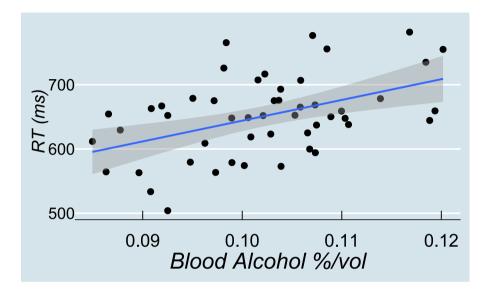
# Part 1 Quick Refresh

#### Some new data





#### Some new data



"for every extra 0.01% blood alcohol, reaction time slows down by around 32 ms"



#### The Model

mod <- lm(RT~BloodAlc, data=dat)
summary(mod)</pre>

## ## Call: ## lm(formula = RT ~ BloodAlc, data = dat) ## ## Residuals: Min 10 Median ## Max 30 ## -115.92 -40.42 1.05 42.93 126.64 ## ## Coefficients: Estimate Std. Error t value Pr(>|t|) ## ## (Intercept) 321 91 3.53 0.00093 \*\*\* ## BloodAlc 3228 3.64 0.00067 \*\*\* 888 ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 55.8 on 48 degrees of freedom ## Multiple R-squared: 0.216, Adjusted R-squared: 0.2 ## F-statistic: 13.2 on 1 and 48 DF, p-value: 0.000673

### Another (identical) Model

```
dat <- dat %>% mutate(BloodAlc100 = BloodAlc*100)
mod2 <- lm(RT~BloodAlc100, data=dat)
summary(mod2)
##</pre>
```

```
## Call:
## lm(formula = RT ~ BloodAlc100, data = dat)
##
## Residuals:
##
               1Q Median
      Min
                              3Q
                                     Мах
## -115.92 -40.42
                   1.05 42.93 126.64
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 321.24
                           91.05
                                    3.53 0.00093 ***
## BloodAlc100
               32.28
                            8.88
                                  3.64 0.00067 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 55.8 on 48 degrees of freedom
## Multiple R-squared: 0.216, Adjusted R-squared: 0.2
## F-statistic: 13.2 on 1 and 48 DF, p-value: 0.000673
```

## Part 2

**Checking Assumptions** 

## Assumptions of Linear Models

#### required

• **linearity** of relationship(!)

#### • for the *residuals*:

- normality
- homogeneity of variance
- independence

#### desirable

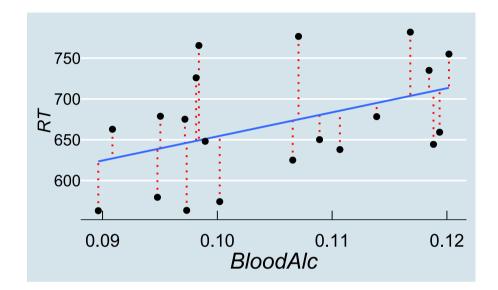
• no 'bad' (overly influential) observations

### Residuals

 $y_i = b_0 + b_1 \cdot x_i + \epsilon_i$ 

#### $\epsilon \sim N(0,\sigma) ext{ independently}$

- normally distributed (mean should be  $\simeq$  zero)
- homogeneous (differences from  $\hat{y}$  shouldn't be systematically smaller or larger for different x)
- independent (residuals shouldn't influence other residuals)



#### At A Glance

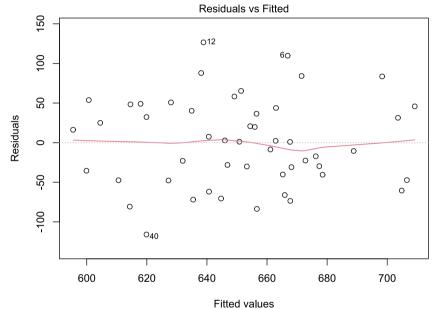
summary(mod)

## ## Call: ## lm(formula = RT ~ BloodAlc, data = dat) ## ## Residuals: ## Min 10 Median ЗQ Max ## -115.92 -40.42 1.05 42.93 126.64 ## ## Coefficients: ## Estimate Std. Error t value Pr(>|t|) ## (Intercept) 321 91 3.53 0.00093 \*\*\* ## BloodAlc 3228 888 3.64 0.00067 \*\*\* ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 55.8 on 48 degrees of freedom ## Multiple R-squared: 0.216, Adjusted R-squared: 0.2 ## F-statistic: 13.2 on 1 and 48 DF, p-value: 0.000673

#### linearity

#### plot(mod,which=1)

- plots residuals  $\epsilon_i$  against fitted values  $\hat{y}_i$
- the 'average residual' is roughly zero across  $\hat{y}$ , so relationship is likely to be linear

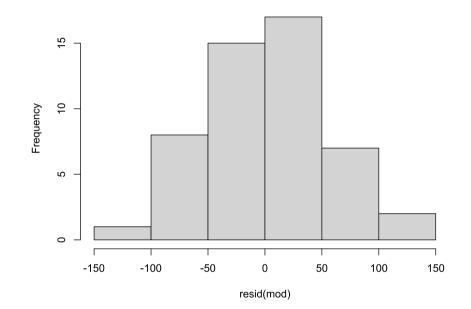


Im(RT ~ BloodAlc)

#### normality

hist(resid(mod))

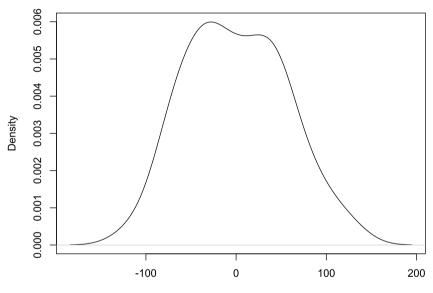
Histogram of resid(mod)



#### normality

plot(density(resid(mod)))

- check that residuals  $\epsilon$  are approximately normally distributed
- in fact there's a better way of doing this...



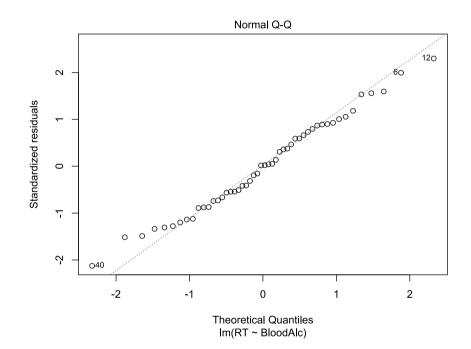
density.default(x = resid(mod))

N = 50 Bandwidth = 22.71

#### normality

#### plot(mod,which=2)

- Q-Q plot compares the residuals  $\epsilon$  against a known distribution (here, normal)
- observations close to the straight line mean residuals are approximately normal
- numbered observations refer to *row numbers* in the original data, for checking



### Q-Q Plots

#### y axis

• Our residuals, in terms of "standard deviations from the mean": standardized residual =  $\frac{\text{residual}-mean(\text{residual})}{sd(\text{residual})}$ 

scale(resid(mod))

[1] -2.10063 -1.51541 -1.46399 -1.33279 -1.30350 [6] -1.27782 -1.19769 -1.12129 -1.09559 -0.86440 ...

## Q-Q Plots

#### y axis

• Our residuals, in terms of "standard deviations from the mean": standardized residual =  $\frac{\text{residual}-\text{mean}(\text{residual})}{\text{sd}(\text{residual})}$ 

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[1] -2.10063 -1.51541 -1.46399 -1.33279 -1.30350 [6] -1.27782 -1.19769 -1.12129 -1.09559 -0.86440 ...

#### x axis

- we have 50 residuals.
- for a normal distribution, what values *should* 1/50th, 2/50th, 3/50th (etc) of the observations lie below?
- expressed in "standard deviations from the mean"

qnorm(c(1/50, 2/50, 3/50))

## [1] -2.054 -1.751 -1.555

## Q-Q Plots

#### y axis

• Our residuals, in terms of "standard deviations from the mean": standardized residual =  $\frac{\text{residual}-\text{mean}(\text{residual})}{\text{sd}(\text{residual})}$ 

scale(resid(mod))

```
[1] -2.10063 -1.51541 -1.46399 -1.33279 -1.30350
[6] -1.27782 -1.19769 -1.12129 -1.09559 -0.86440
...
```

• Q-Q Plot shows these values plotted against each other

#### x axis

- we have 50 residuals.
- for a normal distribution, what values *should* 1/50th, 2/50th, 3/50th (etc) of the observations lie below?
- expressed in "standard deviations from the mean"

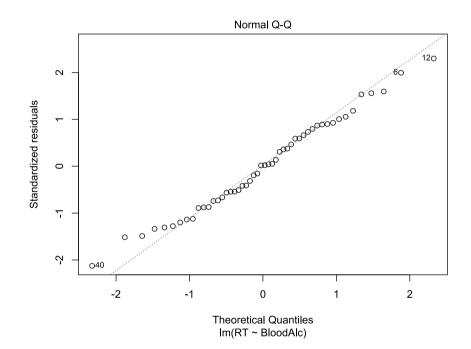
qnorm(c(1/50, 2/50, 3/50))

## [1] -2.054 -1.751 -1.555

#### normality

#### plot(mod,which=2)

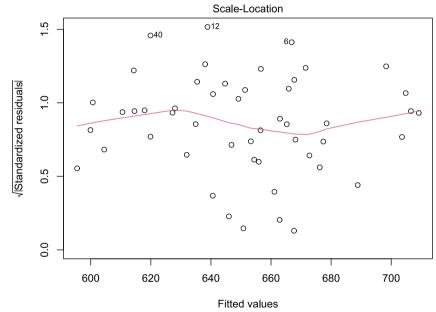
- Q-Q plot compares the residuals  $\epsilon$  against a known distribution (here, normal)
- observations close to the straight line mean residuals are approximately normal
- numbered observations refer to *row numbers* in the original data, for checking



#### homogeneity of variance

plot(mod,which=3)

• the size of the residuals is approximately the same across values of  $\hat{y}$ 



lm(RT ~ BloodAlc)

## Visual vs Other Methods

- statistical ways of checking assumptions are introduced in the reading
- they tend to have limitations (for example, they're susceptible to sample size)
- nothing beats looking at plots like these (and plot(<model>) makes it easy)
- however, two things:

## Visual vs Other Methods

- statistical ways of checking assumptions are introduced in the reading
- they tend to have limitations (for example, they're susceptible to sample size)
- nothing beats looking at plots like these (and plot(<model>) makes it easy)
- however, two things:

1. there are no criteria for deciding exactly when assumptions are sufficiently met

- it's a matter of experience and judgement
- 2. we need to talk about **independence** of residuals

## End of Part 2

### Part 3

#### Independence, Influence

## Independence

- no easy way to check independence of residuals
- in part, because it depends on the *source* of the observations
- one determinant might be a single person being observed multiple times
- e.g., my reaction times might tend to be slower than yours  $\rightarrow$  multivariate statistics

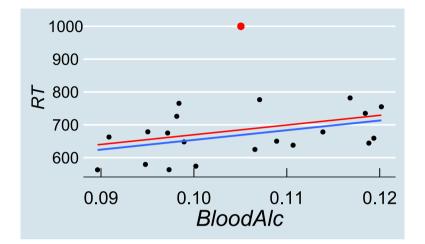
## Independence

- another determinant might be *time*
- observations in a sequence might be autocorrelated
- can be checked using the Durbin-Watson Test from the car package

library(car)
dwt(mod)

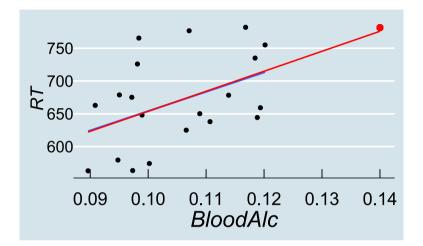
- ## lag Autocorrelation D-W Statistic p-value
- ## 1 -0.1377 2.22 0.42
- ## Alternative hypothesis: rho != 0
- shows no autocorrelation at lag 1

## Influence



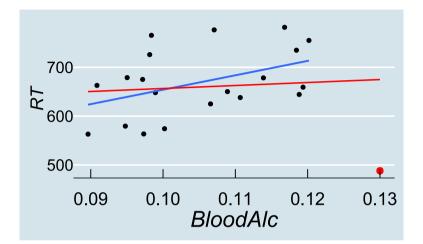
- even substantial outliers may only have small effects on the model
- here, only the intercept is affected

## Influence



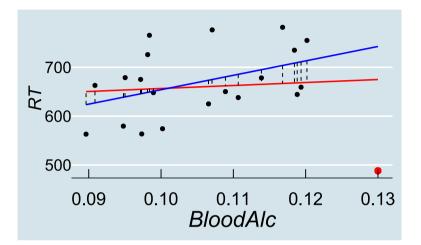
• observations with high leverage are inconsistent with other data, but may not be distorting the model

## Influence

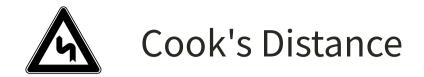


• we care about observations with high influence (outliers with high leverage)

### Cook's Distance



• a standardised measure of "how much the model differs without observation *i*"



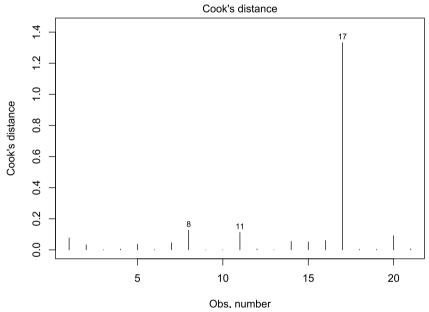
$$D_i = rac{\sum_{j=1}^n (\hat{y}_j - \hat{y}_{j(i)})^2}{(p+1) \hat{\sigma}^2}$$
 .

- $\hat{y}_{j}$  is the *j*th fitted value
- ŷ<sub>j(i)</sub> is the *j*th value from a fit which doesn't include observation *i p* is the number of regression coefficients
- $\hat{\sigma}^2$  is the estimated variance from the fit, i.e., mean squared error

### Cook's Distance

plot(mod,which=4)

- observations labelled by row
- various rules of thumb, but start looking when Cook's Distance > 0.5



lm(RT ~ BloodAlc)

## Learning to Read



- the Playmo School has been evaluating its reading programmes, using 50 students
- ages of students
- hours per week students spend reading of their own volition
- whether they are taught using phonics or whole-word methods
- outcome: "reading age"

NOTES FOR NEXT SLIDE

# Learning to Read



| age    | hrs_wk | method  | R_AGE  |
|--------|--------|---------|--------|
| 10.115 | 4.971  | phonics | 14.272 |
| 9.940  | 4.677  | phonics | 13.692 |
| 6.060  | 4.619  | phonics | 10.353 |
| 9.269  | 4.894  | phonics | 12.744 |
| 10.991 | 5.035  | phonics | 15.353 |
| 6.535  | 5.272  | word    | 5.798  |
| 8.150  | 6.871  | word    | 8.691  |
| 7.941  | 4.053  | word    | 6.988  |
| 8.233  | 5.474  | word    | 8.713  |
| 6.219  | 4.038  | word    | 5.908  |
|        |        |         |        |

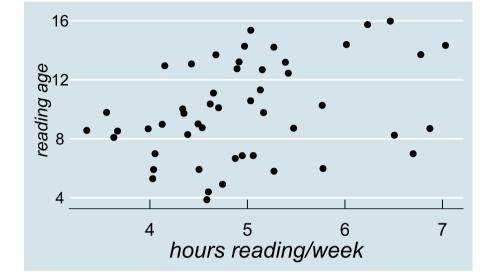
# Learning to Read



| age    | hrs_wk | method  | R_AGE  |
|--------|--------|---------|--------|
| 10.115 | 4.971  | phonics | 14.272 |
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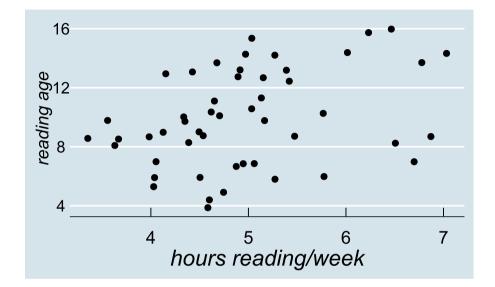
## Does Practice Affect Reading Age?

p <- reading %>%
ggplot(aes(x=hrs\_wk,y=R\_AGE)) +
geom\_point(size=3) +
ylab("reading age") +
xlab("hours reading/week")
p



## Does Practice Affect Reading Age?

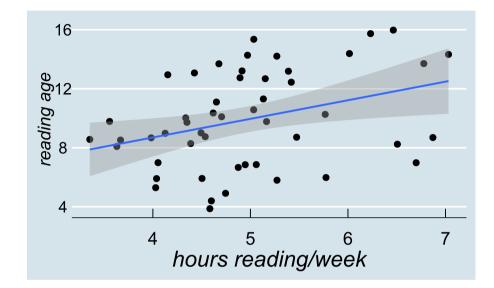
p <- reading %>%
ggplot(aes(x=hrs\_wk,y=R\_AGE)) +
geom\_point(size=3) +
ylab("reading age") +
xlab("hours reading/week")
p



- hours per week is correlated with reading age: r = 0.3483, p = 0.0132
- we can use a linear model to say something about the effect size

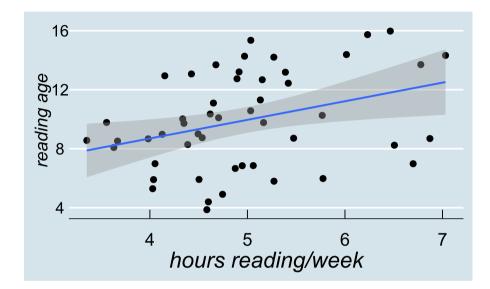
## Does Practice Affect Reading Age?

p + geom\_smooth(method="lm")



## Does Practice Affect Reading Age?

p + geom\_smooth(method="lm")



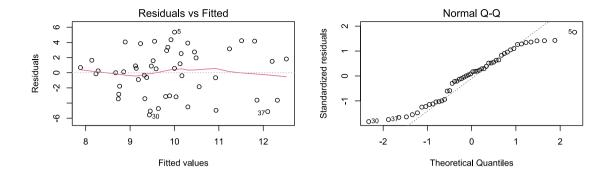
• each extra hour spent reading a week adds 1.26 years to reading age

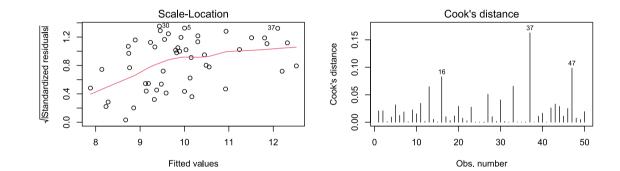
#### A Linear Model

mod <- lm(R\_AGE ~ hrs\_wk, data=reading)
summary(mod)
##</pre>

## Call: ## lm(formula = R\_AGE ~ hrs\_wk, data = reading) ## ## Residuals: ## Min 10 Median Мах 30 ## -5.567 -2.991 0.378 2.385 5.351 ## ## Coefficients: ## Estimate Std. Error t value Pr(>|t|) ## (Intercept) 3.65 2.47 1.48 0.146 ## hrs\_wk 1.26 0.49 2.57 0.013 \* ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 3.08 on 48 degrees of freedom ## Multiple R-squared: 0.121, Adjusted R-squared: 0.103 ## F-statistic: 6.63 on 1 and 48 DF, p-value: 0.0132

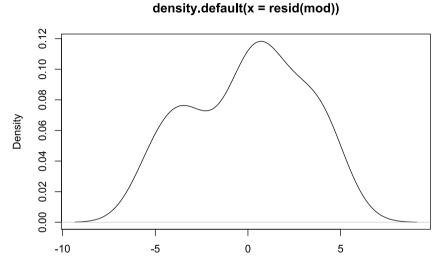
# but...





#### Assumptions Not Met!

- it seems that the assumptions aren't met for this model
- (another demonstration on the right)
- one reason for this can be because there's still systematic structure in the residuals
- i.e., *more than one thing* which can explain the variance



N = 50 Bandwidth = 1.253

#### End of Part 3

## Part 4

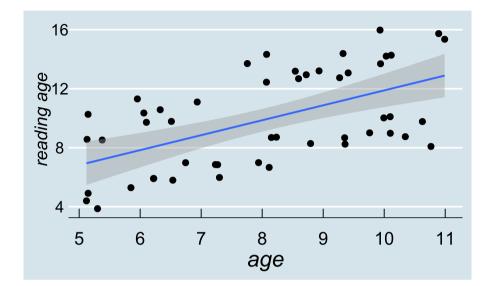
Multiple Regression

# Adding Age into the Equation

- so far, have focused on effects of practice
- but presumably older children read better?

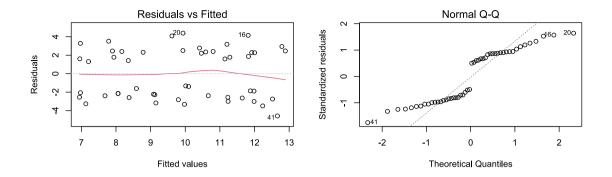
| age    | hrs_wk | method  | R_AGE  |  |
|--------|--------|---------|--------|--|
| 10.115 | 4.971  | phonics | 14.272 |  |
| 9.940  | 4.677  | phonics | 13.692 |  |
| 6.060  | 4.619  | phonics | 10.353 |  |
| 7.941  | 4.053  | word    | 6.988  |  |
| 8.233  | 5.474  | word    | 8.713  |  |
| 6.219  | 4.038  | word    | 5.908  |  |

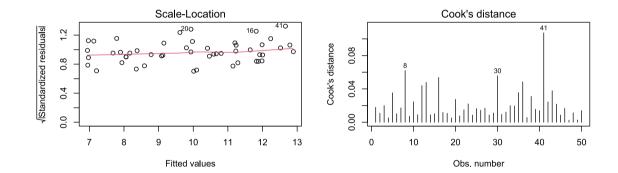
### Another Model



#### Another Model

mod2 <- lm(R\_AGE ~ age, data=reading)</pre> summary(mod2) ## ## Call: ## lm(formula = R\_AGE ~ age, data = reading) ## ## Residuals: ## Min 10 Median 30 Max ## -4.577 -2.509 -0.005 2.390 4.392 ## ## Coefficients: ## Estimate Std. Error t value Pr(>|t|) ## (Intercept) 1.764 1.753 1.01 0.32 1.012 0.212 4.76 0.000018 \*\*\* ## age ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 2.7 on 48 degrees of freedom ## Multiple R-squared: 0.321, Adjusted R-squared: 0.307 ## F-statistic: 22.7 on 1 and 48 DF, p-value: 0.0000179





## Two Models, No Answers

- we now have two models that don't map well to assumptions
- each suggests an effect
  - one of age
  - one of hrs\_wk

- if we run them independently, the chances of a type 1 error are
  - $\frac{1}{20}$  (mod, including hrs\_wk)
  - $\circ \frac{1}{20}$  (mod2, including age)
- or  $\frac{1}{10}$  overall

## Two Models, No Answers

- we now have two models that don't map well to assumptions
- each suggests an effect
  - one of age
  - one of hrs\_wk

- if we run them independently, the chances of a type 1 error are
  - $\frac{1}{20}$  (mod, including hrs\_wk)
  - $\circ \frac{1}{20}$  (mod2, including age)
- or  $\frac{1}{10}$  overall

we need to test multiple predictors in one linear model

## Model Equations Again

 $\operatorname{outcome}_i = (\operatorname{model})_i + \operatorname{error}_i$ 

 $y_i = b_0 \cdot 1 + b_1 \cdot x_i + \epsilon_i$ 

# Model Equations Again

 $egin{aligned} ext{outcome}_i &= ( ext{model})_i + ext{error}_i \ & y_i &= b_0 \cdot 1 + b_1 \cdot x_i + \epsilon_i \end{aligned}$ 

linear model with two predictors

 $egin{aligned} y_i &= b_0 \cdot 1 + b_1 \cdot x_{1i} + b_2 \cdot x_{2i} + \epsilon_i \ \hat{y}_i &= b_0 \cdot 1 + b_1 \cdot x_{1i} + b_2 \cdot x_{2i} \end{aligned}$ 

## Model Equations Again

 $egin{aligned} ext{outcome}_i &= ( ext{model})_i + ext{error}_i \ & y_i &= b_0 \cdot 1 + b_1 \cdot x_i + \epsilon_i \end{aligned}$ 

linear model with two predictors

<sup>1</sup> we'll come back to why order can matter in a bit

### **Running a Multiple Regression**

mod.m <- lm(R\_AGE ~ age + hrs\_wk, data=reading)
summary(mod.m)</pre>

## ## Call: ## lm(formula = R\_AGE ~ age + hrs\_wk, data = reading) ## ## Residuals: ## Min 10 Median 30 Мах ## -4.385 -2.251 0.326 2.395 3.201 ## ## Coefficients: Estimate Std. Error t value Pr(>|t|) ## ## (Intercept) -2.423 2.472 -0.98 0.332 ## age 0.938 0.206 4.55 0.000038 \*\*\* ## hrs\_wk 0.964 0.418 2.31 0.025 \* ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 2.59 on 47 degrees of freedom ## Multiple R-squared: 0.39, Adjusted R-squared: 0.364 ## F-statistic: 15 on 2 and 47 DF, p-value: 0.00000896

## Running a Multiple Regression

| # | #             |        |       |       |          |     |
|---|---------------|--------|-------|-------|----------|-----|
| # | # (Intercept) | -2.423 | 2.472 | -0.98 | 0.332    |     |
| # | # age         | 0.938  | 0.206 | 4.55  | 0.000038 | *** |
| # | # hrs_wk      | 0.964  | 0.418 | 2.31  | 0.025    | *   |
| # | #             |        |       |       |          |     |

- there are *independent* effects of age and practice
  - $\circ~$  reading age improves by 0.9378 for each year of age
  - reading age improves by 0.9636 for each weekly hour of practice
- note that the *intercept* (0 years old, 0 hours/week) is meaningless here

## **Running a Multiple Regression**

## ... ## (Intercept) -2.423 2.472 -0.98 0.332 0.938 0.206 4.55 0.000038 \*\*\* ## age ## hrs\_wk 0.964 0.418 2.31 0.025 \* ## ...

- there are *independent* effects of age and practice
  - $\circ~$  reading age improves by 0.9378 for each year of age
  - reading age improves by 0.9636 for each weekly hour of practice
- note that the *intercept* (0 years old, 0 hours/week) is meaningless here
- important question: is this model better than a model based just on age?

### Model Fit: R<sup>2</sup>

## ...
## Residual standard error: 2.59 on 47 degrees of freedom
## Multiple R-squared: 0.39, Adjusted R-squared: 0.364
## F-statistic: 15 on 2 and 47 DF, p-value: 0.00000896

- in multiple regression,  $R^2$  measures the fit of the entire model
  - sum of individual *R*<sup>2</sup>s *if predictors not correlated*
- $R^2 = 0.3902$  looks better than the  $R^2$  for mod2 (age as a predictor) of 0.3211
- but any predictor will improve  $R^2$  (chance associations guarantee this)

```
mod2 <- lm(R_AGE ~ age, data=reading)
mod.2r <- update(mod2, ~ . + runif(50))
summary(mod.2r)</pre>
```

```
## ...
## Multiple R-squared: 0.361, Adjusted R-squared: 0.334
## ...
```

### Model Fit: F

## ...
## Residual standard error: 2.59 on 47 degrees of freedom
## Multiple R-squared: 0.39, Adjusted R-squared: 0.364
## F-statistic: 15 on 2 and 47 DF, p-value: 0.00000896

• in multiple regression, F tests the whether the model overall explains more variance than we would expect by chance.

• can be phrased as a model comparison:

```
null_mod <- lm(R_AGE ~ 1, data = reading)
mod.m <- lm(R_AGE ~ age + hrs_wk, data=reading)
anova(null_mod, mod.m)</pre>
```

## Analysis of Variance Table
##
## Model 1: R\_AGE ~ 1
## Model 2: R\_AGE ~ age + hrs\_wk
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 49 517
## 2 47 315 2 202 15 9e-06 \*\*\*
## --## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

### **Comparing Models**

• We can also use *F* ratios to compare models in terms of variance explained by each model:

 $\circ$  Models must be "nested" - predictors of one model are a subset of predictors in the other.

• Models must be fitted to the same data.

#### Partitioning Variance

• Take one model, and examine variance explained by each predictor:

```
mod.f <- lm(R_AGE ~ age + hrs_wk, data=reading)
anova(mod.m)</pre>
```

## Analysis of Variance Table
##
## Response: R\_AGE
## Df Sum Sq Mean Sq F value Pr(>F)
## age 1 166.0 166.0 24.75 0.0000092 \*\*\*
## hrs\_wk 1 35.7 35.7 5.33 0.025 \*
## Residuals 47 315.3 6.7
## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

#### **Order Matters!**

#### • age then hrs\_wk

## Analysis of Variance Table ## ... ## Response: R\_AGE ## Df Sum Sq Mean Sq F value Pr(>F) 1 166.0 166.0 24.75 0.0000092 \*\*\* ## age ## hrs\_wk 1 35.7 35.7 5.33 0.025 \* ## Residuals 47 315.3 6.7 ## ---

#### • hrs\_wk then age

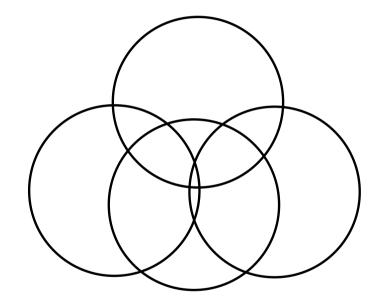
## Analysis of Variance Table
## ...
## Response: R\_AGE
## Df Sum Sq Mean Sq F value Pr(>F)
## hrs\_wk 1 62.7 62.7 9.35 0.0037 \*\*
## age 1 139.0 139.0 20.72 0.000038 \*\*\*
## Residuals 47 315.3 6.7
## ---

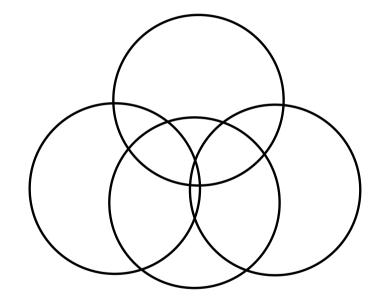
# Type 1 vs. Type 3 SS

- order matters because R, by default, uses Type 1 sums of squares for anova()
  - calculate each predictor's improvement to the model *in turn*
- compare to Type 3 sums of squares
  - calculate each predictor's improvement to the model *taking all other predictors into account*
- huge debate about which is "better" (nobody likes Type 2)
- if using Type 1, predictors should be entered into the model in a theoretically-motivated order

Type 1 vs. Type 3 SS

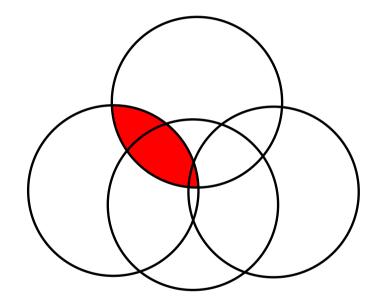


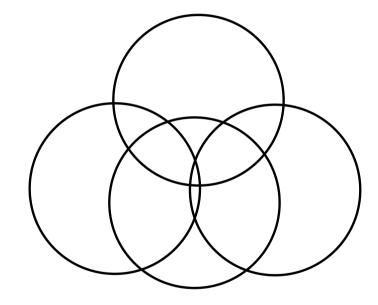




Type 1 vs. Type 3 SS

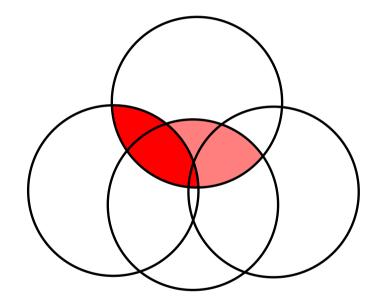


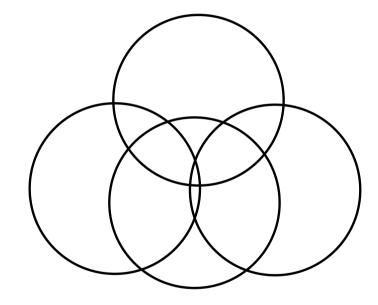




Type 1 vs. Type 3 SS

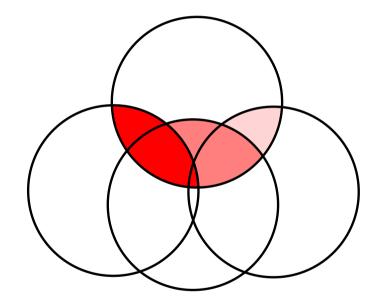


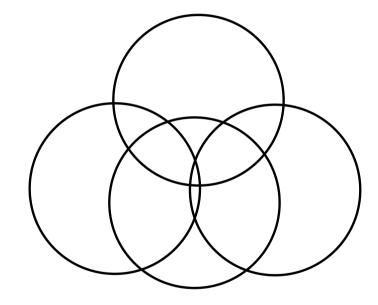




Type 1 vs. Type 3 SS

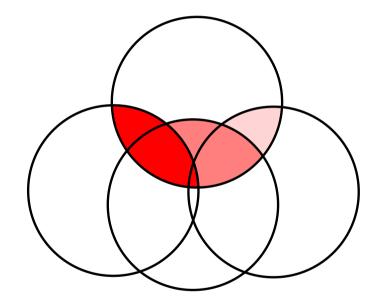


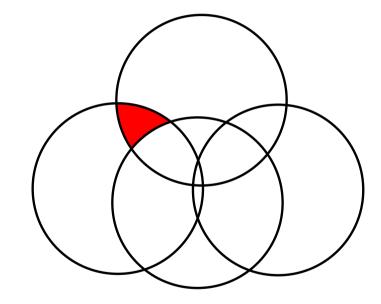




Type 1 vs. Type 3 SS

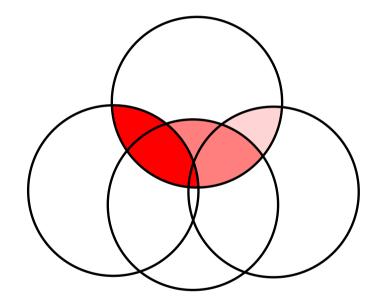


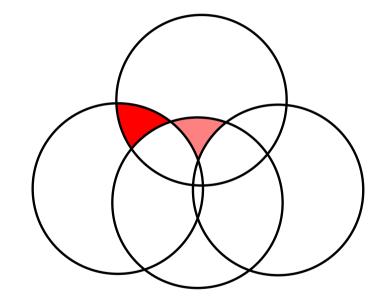




Type 1 vs. Type 3 SS

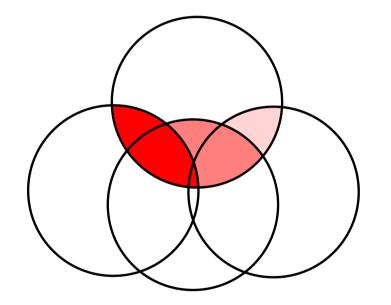


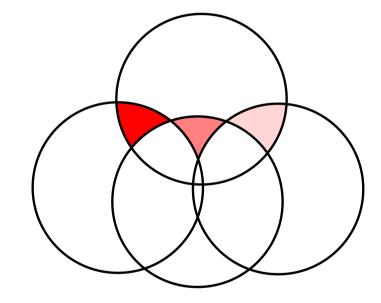




Type 1 vs. Type 3 SS







Type 1 vs. Type 3 SS

#### Type 1 - "Incremental" (Order Matters)

# age then hrs\_wk: `
anova(lm(R\_AGE~age+hrs\_wk,data=reading))

```
## Analysis of Variance Table
##
## Response: R_AGE
##
            Df Sum Sq Mean Sq F value
                                        Pr(>F)
            1 166.0
                       166.0 24.75 0.0000092 ***
## age
## hrs wk
          1 35.7
                         35.7
                                5.33
                                         0.025 *
## Residuals 47 315.3
                         6.7
## ---
```

# hrs\_wk then age: anova(lm(R\_AGE~hrs\_wk+age,data=reading))

```
## Analysis of Variance Table
##
## Response: R_AGE
##
            Df Sum Sq Mean Sq F value Pr(>F)
                               9.35 0.0037 **
## hrs_wk
          1 62.7
                        62.7
            1 139.0
                              20.72 0.000038 ***
## age
                       139.0
## Residuals 47 315.3
                         6.7
## ---
```

#### Type 3 - "Last one in"

mod.m <- lm(R\_AGE~hrs\_wk+age,data=reading)
drop1(mod.m, test="F")</pre>

## Single term deletions ## ## Model: ## R\_AGE ~ hrs\_wk + age Df Sum of Sq RSS AIC F value Pr(>F) ## ## <none> 315 98.1 ## hrs wk 1 5.33 35.7 351 101.4 0.025 \* ## age 1 139.0 454 114.3 20.72 0.000038 \*\*\* ## ----

### So far..

What can we do with multiple regressions?

- Examine proportion of variance explained  $R^2$
- Test whether the model improves over chance F test at the bottom of summary (model)
- Conduct comparisons between *nested* models

```
e.g. lm(y ~ x1) vs lm(y ~ x1 + x2 + x3 + x4)
using anova (model1, model2)
```

- Test the variance explained by each predictor in the model, either...
  - incrementally (in the order inputted into the model) anova (model)
  - o after accounting for all other predictors
     drop1(model, test = "F")

### **Two Subtly Different Questions**

```
After accounting for age, does hrs_wk influence R_AGE?
```

```
mod.m <- lm(R_AGE~ age + hrs_wk, data=reading)
anova(mod.m)</pre>
```

```
## Analysis of Variance Table
##
## Response: R_AGE
##
            Df Sum Sq Mean Sq F value
                                         Pr(>F)
             1 166.0
                        166.0
                                24.75 0.0000092 ***
## age
## hrs wk
             1 35.7
                         35.7
                                 5.33
                                          0.025 *
## Residuals 47 315.3
                          6.7
## ---
```

After accounting for age, *how does* hrs\_wk influence R\_AGE?

mod.m <- lm(R\_AGE~ age + hrs\_wk, data=reading)
summary(mod.m)</pre>

## ... ## Estimate Std. Error t value Pr(>|t|) ## (Intercept) -2.423 2.472 -0.98 0.332 0.938 ## age 0.206 4.55 0.000038 \*\*\* 0.964 0.418 ## hrs\_wk 0.025 \* 2.31 ## ---## ...

#### The Two-Predictor Model

mod.m <- lm(R\_AGE ~ age + hrs\_wk, data=reading)
summary(mod.m)</pre>

## ## Call: ## lm(formula = R\_AGE ~ age + hrs\_wk, data = reading) ## ## Residuals: ## Min 10 Median 30 Мах ## -4.385 -2.251 0.326 2.395 3.201 ## ## Coefficients: Estimate Std. Error t value Pr(>|t|) ## ## (Intercept) -2.423 2.472 -0.98 0.332 0.206 ## age 0.938 4.55 0.000038 \*\*\* ## hrs\_wk 0.964 0.418 2.31 0.025 \* ## ---## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1 ## ## Residual standard error: 2.59 on 47 degrees of freedom ## Multiple R-squared: 0.39, Adjusted R-squared: 0.364 ## F-statistic: 15 on 2 and 47 DF, p-value: 0.00000896

### The Two-Predictor Model

### End

# Acknowledgements

• icons by Diego Lavecchia from the Noun Project