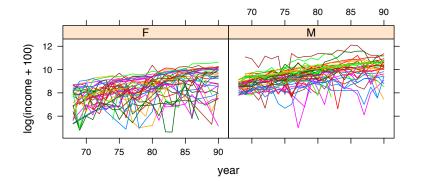
Today

- data presentation Yi Lu
- re-cap on random effects examples
- in the news
- semi-parametric regression
- March/April: Semi-parametric regression (§10.7), generalized additive models, penalized regression methods (ridge regression, lasso); proportional hazards models (§10.8)
- Chapter 9 reading: 9.1, 9.2.1, 9.2.2, 9.3.1, 9.3.2, 9.4
- HW 3: due March 21

Example: Panel Study of Income Dynamics Faraway, §9.1



$$\begin{split} \log(\mathsf{income})_{ij} &= \mu + b_{0j} + \alpha \, \mathsf{year}_i + b_{1j} \mathsf{year}_i + \\ &\beta \, \mathsf{sex}_j + \gamma \, (\mathsf{year}_i \times \mathsf{sex}_j) + \beta_2 \mathsf{educ}_j + \beta_3 \mathsf{age}_j + \epsilon_{ij}, \\ &\epsilon_{ij} \sim \mathcal{N}(0, \sigma^2), \quad b_j \sim \mathcal{N}_2(0, \sigma^2 \Omega_b) \end{split}$$
$$\mathsf{year} = \mathsf{year} - 78 \qquad j \, \mathsf{subject}, \, i \, \mathsf{year}$$

... PSID

> mmod = lmer(log(income) ~ cyear*sex + age + educ + + (cyear | person), data=psid)

$$\begin{split} \mathsf{log}(\mathsf{income})_{ij} &= \mu + b_{0j} + \alpha \, \mathsf{year}_i + b_{1j} \mathsf{year}_i + \\ \beta \, \mathsf{sex}_j + \gamma \, (\mathsf{year}_i \times \mathsf{sex}_j) + \beta_2 \mathsf{educ}_j + \beta_3 \mathsf{age}_j + \epsilon_{ij}, \\ \epsilon_{ij} \sim \mathcal{N}(\mathbf{0}, \sigma^2), \quad b_j \sim \mathcal{N}_2(\mathbf{0}, \sigma^2 \Omega_b) \end{split}$$

- we could fit separate lines for each subject (as also mentioned in SM Example 9.18)
- this would give us 85 slopes and 85 intercepts
- we could compare these slopes and intercepts between genders (two-sample test)
- simple, but limited

... PSID - using lmer

compare random effects model to fixed effects model:

```
> mmod = lmer(log(income) ~ cyear*sex + age + educ +
+ (cyear | person), data=psid)
Fixed effects:
              Estimate Std. Error t value
(Intercept) 6.67420 0.54332 12.284
cyear 0.08531 0.00900 9.480

        SexM
        1.15031
        0.12129
        9.484

        age
        0.01093
        0.01352
        0.808

        educ
        0.10421
        0.22144
        4.861

        cyear:sexM
        -0.02631
        0.01224
        -2.150

> lmod = lm(log(income) ~ cvear*sex + age + educ, data = paid)
Coefficients.
                Estimate Std. Error t value Pr(>|t|)
(Intercept) 6.737201 0.206490 32.627 <2e-16 ***
cyear 0.082049 0.005304 15.470 <2e-16 ***
sexM 1.130826 0.045554 24.824 <2e-16 ***
age 0.009401 0.005061 1.858 0.0634.
educ 0.106934 0.008184 13.066 <2e-16 ***
cyear:sexM -0.017716 0.007088 -2.499 0.0125 *
Residual standard error: 0.9126 on 1655 degrees of freedom
```

- coefficients the same; standard errors for 1m much smaller
- 1655 degrees of freedom?
- all observations treated as independent

... PSID - using lme

```
> mmod = lme(log(income) ~ cyear*sex + age + educ ,
random = ~ 1 + cyear | person, data=psid)
Fixed effects: log(income) ~ cyear * sex + age + educ
                  Value Std.Error DF t-value p-value
(Intercept) 6.674204 0.5433252 1574 12.283995 0.0000
cvear 0.085312 0.0089996 1574 9.479521 0.0000
sexM 1.150313 0.1212925 81 9.483790 0.0000
age 0.010932 0.0135238 81 0.808342 0.4213
educ 0.104210 0.0214366 81 4.861287 0.0000
cyear:sexM -0.026307 0.0122378 1574 -2.149607 0.0317
Random effects.
 Formula: ~1 + cyear | person
 Structure: General positive-definite, Log-Cholesky parametrization
              StdDev Corr
(Intercept) 0.53071321 (Intr)
cyear 0.04898952 0.187
Residual 0.68357323
> lmod = lm(log(income) ~ cyear*sex + age + educ, data = paid)
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
(Intercept) 6.737201 0.206490 32.627 <2e-16 ***
cyear 0.082049 0.005304 15.470 <2e-16 ***

        sexM
        1.130826
        0.045554
        24.824
        <2e-16</th>
        ***

        age
        0.009401
        0.005061
        1.858
        0.0634
        .

        educ
        0.106934
        0.008184
        13.066
        <2e-16</td>
        ***

cvear:sexM -0.017716 0.007088 -2.499 0.0125 *
```

Residual standard error: 0.9126 on 1655 degrees of freedom

Inference for fixed effects

$$\hat{\beta} = (X^{\mathrm{T}} \hat{\Upsilon} X)^{-1} X^{\mathrm{T}} \hat{\Upsilon} y, \quad \hat{\sigma}^2 = \frac{1}{n} (y - X \hat{\beta})^{\mathrm{T}} (y - X \hat{\beta})$$

• s.e.
$$(\hat{\beta}_j) = \sqrt{\{\tilde{\sigma}^2(X^{\mathrm{T}}\hat{\Upsilon}X)_{jj}^{-1}\}}$$

- educ coefficient estimate 0.1042, e^{0.1042} = 1.11, 11% increase in income per year of education
- sexM coefficient estimate 1.15, e^{1.15} = 3.16, 3× higher at baseline for males
- slope for females approximately 9% per year; for males approximately 6% per year
- standard deviation of slopes estimated to be 0.049
- variation within subjects (0.68)² larger than between subjects (0.53)²

Random effects

• estimates (predictions) of b_{0i} , b_{1i} available

•
$$Y = X\beta + Zb + \epsilon;$$
 $b \sim N(0, \sigma^2 \Omega_b), \epsilon \sim N(0, \sigma^2 \Omega_j)$

•
$$Y \sim N(X\beta, (\Omega + Z\Omega_b Z^T))$$

$$\tilde{b} = (Z^{\mathrm{T}}\hat{\Omega}^{-1}Z + \hat{\Omega}_{b}^{-1})^{-1}Z^{\mathrm{T}}\Omega^{-1}(y - X\beta)$$

$$y - X\hat{\beta} = Z\tilde{b} + y - X\hat{\beta} - Z\tilde{b}$$

= $Z\tilde{b} + \underbrace{\{I_n - Z(Z^{\mathrm{T}}\hat{\Omega}^{-1}Z + \hat{\Omega}_b^{-1})^{-1}Z^{\mathrm{T}}\hat{\Omega}^{-1}\}(y - X\hat{\beta})}_{\text{new residual}}$

pieces of lmer

- > methods(class="merMod") as.function.merMod*
- [1] anova.merMod*
- [4] confint.merMod
- [7] extractAIC.merMod*
- [10] fixef.merMod*
- [13] isLMM.merMod*
- [16] logLik.merMod*
- [19] nobs.merMod*
- [22] print.merMod*
- [25] refit.merMod*
- [28] sigma.merMod*
- [31] terms.merMod*
- [34] vcov.merMod

- deviance.merMod* family.merMod* formula.merMod* isNLMM merMod* model.frame.merMod* plot.merMod* profile.merMod* refitML.merMod* simulate.merMod* update.merMod* weights.merMod*
- coef.merMod* drop1.merMod* fitted.merMod* isGLMM.merMod* isREML merMod* model.matrix.merMod* predict.merMod* ranef.merMod* residuals.merMod* summary.merMod* VarCorr.merMod*

> ranef(mmod)

\$person

(Intercept) cyear -0.029975590 0.0161575447 2 0.015961618 0.0198586106 3 -0.122972629 -0.0449473569 4 0.109534933 -0.0074016139 5 -0.572308284 -0.1108678330 6 0 218592408 0 0263156155

> length(residuals(mmod)) [1] 1661

Example: Balance experiment

Faraway, 10.1

- ► 3 × 2 factorial, 2 replications per subject
- factors: surface (normal or foam);
 vision (open, closed, domed)
- 20 male and 20 female subjects
- auxiliary variables age, height, weight
- simplest analysis, subject by subject 2 × 3 factorial with 2 observations per cell

... balance

- three possible model fits
 - 1. ignore subject, fit usual glm
 - include a fixed effect for each subject, fit usual glm confounded with subject-level covariates
 - include random intercepts for subject fewer parameters to estimate, allows subject covariates to be used
- fit using glmer in lme or glmmPQL in MASS
- each involves an approximate integral of random effects, results can vary depending on control parameters

... balance

```
> library(MASS)
> balance2 <- glmmPQL(stable ~ Sex + Age + Height + Weight + Surface + Vision,
+ random = ~1 | Subject, family = binomial, data = ctsib)
> summary(balance2)
Random effects:
Formula: ~1 | Subject
       (Intercept) Residual
StdDev: 3.060712 0.5906232
Variance function:
Structure: fixed weights
Formula: ~invwt
Fixed effects: stable ~ Sex + Age + Height + Weight + Surface + Vision
               Value Std.Error DF t-value p-value
(Intercept) 15.571494 13.498304 437 1.153589 0.2493
Sexmale 3.355340 1.752614 35 1.914478 0.0638
Age -0.006638 0.081959 35 -0.080992 0.9359
Height -0.190819 0.092023 35 -2.073601 0.0455
Weight 0.069467 0.062857 35 1.105155 0.2766
Surfacenorm 7.724078 0.573578 437 13.466492 0.0000
Visiondome 0.726464 0.325933 437 2.228873 0.0263
Visionopen 6.485257 0.543980 437 11.921876 0.0000
```

480 - 3 = 477 - 40 = 437 40 - 5 = 35

this is similar to a split-plot experiment: treatments are within subjects (sub-plots);

covariates are between subjects (main plots); see OzDASL

In the News CBC



Cheating students punished by the 1000s, but many mundetected

CBC survey shows 7,086 students disciplined for cheating at Canadian universities in 2011-12

By Holly Moore, CBC News Posted: Feb 25, 2014 4:00 AM CT | Last Updated: Feb 25, 2014 4:30 PM CT



- A CBC survey of Canadian universities shows more than 7,000 students were disciplined for academic cheating in 2011-12, a finding experts say falls well short of the number of students who actually cheat.
- In the first survey of its kind, CBC News contacted 54 universities and asked them to provide the number of 2011-12 academic misconduct cases that went through a formal discipline process.
- Forty-two institutions supplied data, showing less than one per cent of total students were affected.
- "There's a huge gap between what students are telling us they're doing and the numbers of students that are being caught and sanctioned for those behaviours," said Julia Christensen Hughes,
- Hughes said surveys of students show that more than 50 per cent admit to different forms of cheating.



SFU disciplines more cheating students than UBC, survey says

More than 500 students disciplined for academic dishonesty at SFU, only 36 at UBC, between 2011-2012

CBC News Posted: Feb 25, 2014 6:19 AM PT | Last Updated: Feb 25, 2014 6:36 PM PT



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Detecting cheating can be hard. Christensen Hughes published a study in 2006 that found that more than 50 per cent of undergraduate students and 35 per cent of graduate students admitted they had cheated on written work.



Canadian Journal of Higher Education Revue canadienne d'enseignement supérieur Volume 36, No. 2, 2006, pages 1 - 21 www.ingentaconnect.com/content/csshe/cjhe

Academic Misconduct within Higher Education in Canada

Julia M. Christensen Hughes University of Guelph

Donald L. McCabe

- This paper ... presenting the results of a study conducted at 11 Canadian higher education institutions between January 2002 and March 2003.
- A modified version of the survey utilized in the Center for Academic Integrity's Assessment Project ... was used to collect data from 11 Canadian higher education institutions between January 2002 and March 2003
- Each institution was encouraged to advertise the project broadly and an e-mail message inviting participation was distributed to each institution's entire academic population
- Response rates ranged from approximately 5 to 25%
- In addition to these low to modest response rates, this study had several limitations

- Substantially fewer graduate students (only 9%) reported having engaged in one or more instances of serious test cheating behaviour,
- while a surprisingly high number (35%) reported having engaged in one or more instances of serious cheating on written work (see Table 3).
- our findings suggest that these rates may be understated as many graduate students (37%) reported they were certain another student had cheated in a test or exam

Semiparametric Regression §10.7

- ► model $y_j = g(x_j) + \epsilon_j$, j = 1, ..., n x_j scalar
- mean function g(·) assumed to be "smooth"
- introduce a kernel function w(u) and define a set of weights

$$w_j = \frac{1}{h} w \left(\frac{x_j - x_0}{h} \right)$$

• estimate of g(x), at $x = x_0$:

$$\hat{g}(x_0) = \frac{\sum_{j=1}^n w_j y_j}{\sum_{j=1}^n w_j}$$

Nadaraya-Watson estimator (10.40) – local averaging

... kernel smoothing

►

►

 better estimates can be obtained using local regression at point x

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} 1 & (x_1 - x_0) & \cdots & (x_1 - x_0)^k \\ \vdots & \vdots & & \vdots \\ 1 & (x_n - x_0) & \cdots & (x_n - x_0)^k \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_k \end{pmatrix} + \begin{pmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \vdots \\ \varepsilon_n \end{pmatrix},$$
$$\hat{\beta} = (X^T W X)^{-1} X^T W y$$

$$\hat{g}(x_0) = \hat{\beta}_0$$

• usually obtain estimates $\hat{g}(x_j), j = 1, ..., n$

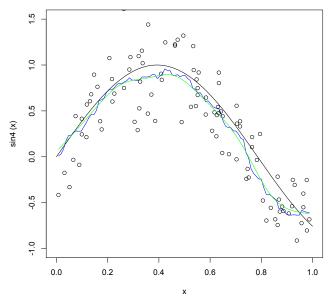
... kernel smoothing

- odd-order polynomials work better than even; usually local linear fits are used
- kernel function is often a Gaussian density, or the tricube function (10.37)
- choice of bandwidth, h controls smoothness of function
- kernel estimators are biased
- larger bandwidth = more smoothing increases bias, decreases variance
- some smoothers allows variable bandwidth depending on density of observations near x₀
- ksmooth computes local averages; loess computes local linear regression (robustified)

Example: weighted average

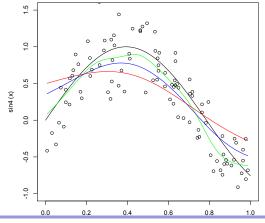
?ksmooth

```
ksmooth(x,y,kernel=c("box","normal"),bandwidth=0.5,
         range.x=range(x),
         n.points=max(100,length(x)), x.points)
> eps < -rnorm(100, 0, 1/3)
> x<-runif(100)
> sin4 <- function(x) {sin(4 x)}
> y < -sin4(x) + eps
> plot(sin4,0,1,type="1",ylim=c(-1.0,1.5),xlim=c(0,1))
> points (x, y)
> lines(ksmooth(x,y,"box",bandwidth=.2),col="blue")
> lines(ksmooth(x,y,"normal",bandwidth=.2),col="green")
```



... Example

- > plot(sin4,0,1,type="1",ylim=c(-1.0,1.5),xlim=c(0,1))
- > lines(ksmooth(x,y,"normal",bandwidth=.2),col="green")
- > lines(ksmooth(x,y,"normal",bandwidth=0.4),col="blue")
- > lines(ksmooth(x,y,"normal",bandwidth=0.6),col="red")



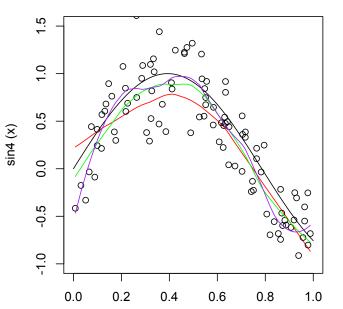
х

Fitting in R

- scatter.smooth fits a loess curve to a scatter plot
- Loess takes a family argument : family = gaussian gives weighted least squares using K_λ as weights and family=symmetric gives a robust version using Tukey's biweight
- supsmu implements "Friedman's super smoother": a running lines smoother with elaborate adaptive choice of bandwidth
- Library KernSmooth has locpoly for local polynomial fits, and by setting degree = 0 gives a kernel smooth
- as usual more smoothing means larger bias, smaller variance

Example: local linear smoothing

```
> plot(sin4,0,1,type="l",ylim=c(-1,1.5),xlim=c(0,1), xlab = "x")
> lo1 = loess(y \sim x, degree = 1, span = 0.75)
> attributes(lo1)
Śnames
[1] "n"
          "fitted" "residuals" "enp"
                                                  " < "
                                                                "one delta"
                                                                "call"
[7] "two.delta" "trace.hat" "divisor" "pars"
                                                   "kd"
[13] "terms" "xnames" "x"
                                        "v"
                                                   "weights"
$class
[1] "loess"
> lines(lo1$x[ord],lo1$fitted[ord],col="red")
> lo2 = loess(y~x, degree=1, span=0.4)
> lo3 = loess(y~x, degree=2, span=0.4)
> lines(lo1$x[ord],lo2$fitted[ord],col="green")
> lines(lo1$x[ord],lo3$fitted[ord],col="purple")
```



```
scatter.smooth {stats}
```

```
Scatter Plot with Smooth Curve Fitted by Loess
```

```
Description
```

Plot and add a smooth curve computed by loess to a scatter plot.

```
Usage
scatter.smooth(x, y = NULL, span = 2/3, degree = 1,
    family = c("symmetric", "gaussian"),
    xlab = NULL, ylab = NULL,
    ylim = range(y, prediction$y, na.rm = TRUE),
    evaluation = 50, ...)
loess.smooth(x, y, span = 2/3, degree = 1,
    family = c("symmetric", "gaussian"), evaluation = 50, ...)
Arguments
x,y the x and y arguments provide the x and y coordinates for the plot. Any reasonable way of
    the coordinates is acceptable. See the function xy.coords for details.
```

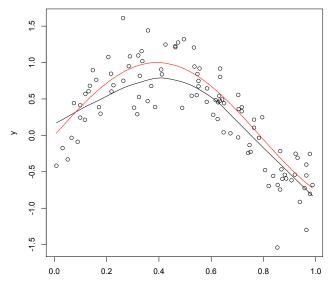
span smoothness parameter for loess.

```
degree degree of local polynomial used.
```

family if "gaussian" fitting is by least-squares, and if family="symmetric" a re-descending M d
is used.

xlab label for x axis.

ylab label for y axis.





supsmu {stats}

Friedman's SuperSmoother

Description

Smooth the (x, y) values by Friedman's 'super smoother'.

Usage

supsmu(x, y, wt, span = "cv", periodic = FALSE, bass = 0)

Arguments

x	x values for smoothing
---	------------------------

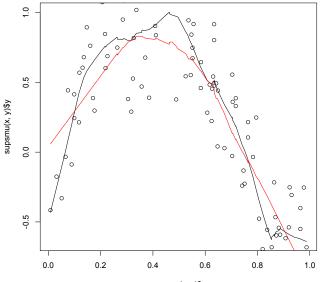
- y y values for smoothing
- wt case weights, by default all equal
- span the fraction of the observations in the span of the running lines smoother, or "cv" to choose th leave-one-out cross-validation.

periodic if TRUE, the x values are assumed to be in [0, 1] and of period 1.

bass controls the smoothness of the fitted curve. Values of up to 10 indicate increasing smoothness.

Details

supsmu is a running lines smoother which chooses between three spans for the lines. The running lines sn are symmetric, with k/2 data points each side of the predicted point, and values of k as 0.5 * n, 0.2 * 0.05 * n, where n is the number of data points. If span is specified, a single smoother with span span sused.



supsmu(x, y)\$x

Inference from smooth functions

$$\hat{\beta} = (X^T W X)^{-1} X^T W y$$

•
$$W = \operatorname{diag}(w_1, \ldots, w_n)$$

•
$$\hat{g}(x_0) = \hat{\beta}_0 = \sum_{j=1}^n S(x_0; x_j, h) y_j$$

•
$$S(x_0; x_1, h), \dots, S(x_0; x_n, h)$$
 first row of "hat" matrix $(X^T W X)^{-1} X^T W$

•
$$\mathsf{E}\{\hat{g}(x_0)\} = \sum_{j=1}^n S(x_0; x_j, h)g(x_j)$$

•
$$\operatorname{var}\{\hat{g}(x_0)\} = \sigma^2 \sum_{j=1}^n S(x_0; x_j, h)^2$$

• similarly
$$\hat{g} = (\hat{g}(x_1), \dots, \hat{g}(x_n)) = \mathcal{S}_h y$$

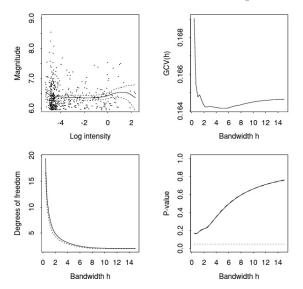


Figure 10.16 Smooth analysis of earthquake data. Upper left: local linear regression of magnitude on log intensity just before quake (solid). with 0.95 pointwise confidence bands (dots). Upper right: generalized cross-validation criterion GCV(h) as a function of bandwidth h. Lower left: relation between degrees of freedom v1 (solid), v2 (dots), and h. Lower right: significance traces for test of no relation between magnitude and log intensity, based on chi-squared approximation (dots) and saddlepoint approximation (solid). The horizontal line shows the conventional 0.05 significance level.

10 · Nonlinear Regression Models

Extension

• original model $y_j = g(x_j) + \epsilon_j$

• extend to
$$y_j \sim f(\cdot; \beta, \phi x_j)$$

$$\max_{\beta} \sum \frac{1}{h} w\left(\frac{x_j - x_0}{h}\right) \log f(y_j; \beta, \phi, x_0)$$

- local log-likelihood fitting
- example $y_j = r_j/m_j$, $r_j \sim \text{Binom}\{m, \pi(x_j)\}$

$$\pi(x) = \exp[\theta(x)/\{1 + \exp\{\theta(x)\}]$$

Example 10.32

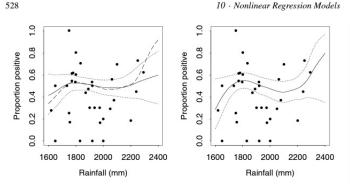
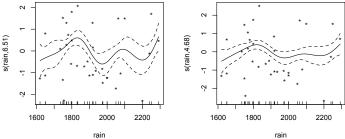


Figure 10.17 Local fit
probabilities
$$\pi(x)$$
, with
the fit of local linear
logistic model with
 $h = 400$ (solid) and 0.9;
opinitwise confidence
bands (dots). Also show
is the local linear fit with
 $h = 300$ (dashes). The
right panel shows the loo
quadratic fit with $h = 4$
and its 0.95 confidence
band. Note the increasec
variability due to the
quadratic fit, and its
stronger curvature at the
boundaries.

$$\theta(x) \doteq \beta_0 + \beta_1 (x - x_0) + \dots + \beta_k (x - x_0)^k / k!$$
$$\hat{\theta}(x_0) = \hat{\beta}_0$$

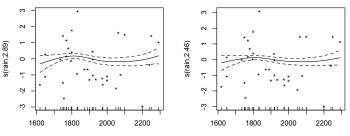
... Ex 10.32

```
> library(mgcv)
    > library(SMPracticals)
    > data(toxo)
    > ?gam
    > toxo.gam <- gam(cbind(r,m-r) ~ s(rain), family = binomial, data = toxo)</pre>
    > summarv(toxo.gam)
    Family: binomial
    Link function: logit
    Formula:
    cbind(r, m - r) \sim s(rain)
    Parametric coefficients:
                Estimate Std. Error z value Pr(>|z|)
     (Intercept) -0.09015 0.08573 -1.052 0.293
    Approximate significance of smooth terms:
               edf Ref.df Chi.sg p-value
    s(rain) 6.515 7.57 23.05 0.00259 **
    Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 `' 1
    R-sq.(adj) = 0.221 Deviance explained = 36.7%
    UBRE score = 0.82365 Scale est. = 1 n = 34
    > par(mfrow=c(2,2))
    > toxo.gam$sp
        s(rain)
    0 008141828
    > plot(gam(cbind(r,m-r) ~ s(rain), sp=toxo.gam$sp, family = binomial, data = toxo), residuals=
    > plot(gam(cbind(r,m-r) \sim s(rain), sp=0.05, family = binomial, data = toxo), residuals=TRUE, p
    > plot/gam/gbind/r m r) ~ g/raip) on=0 E family = binomial data = toyo) posiduale=TDUE ng
STA 2201>Apple dia (gram (cbring da range) ~ s(rain), sp=1, family = binomial, data = toxo), residuals=TRUE as apch=
```













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