

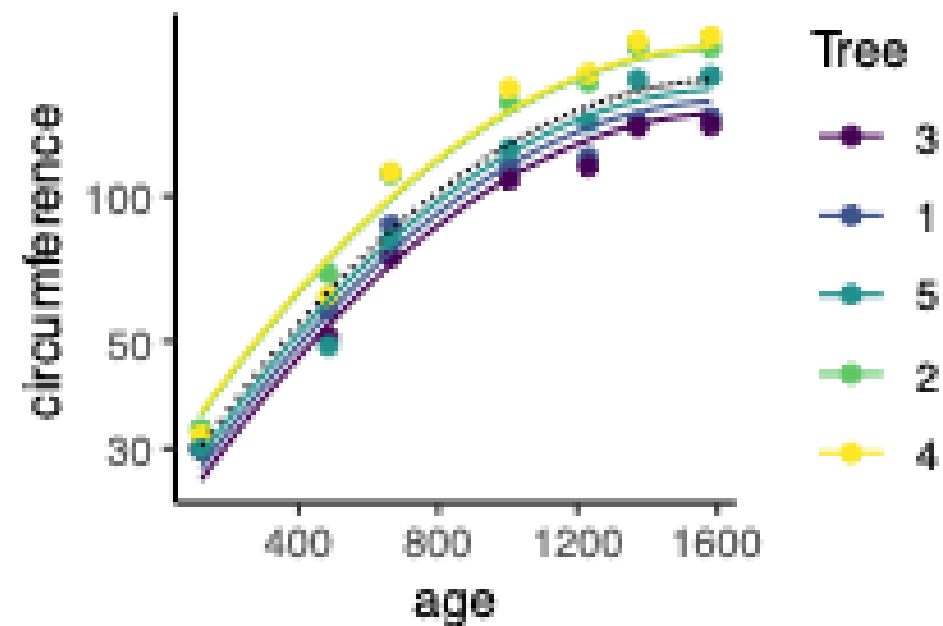
Generalized Linear Modelling 2 – fitting

Starting point:

- Clarity about what is your response variable and what are explanatory variables
- Clarity about how you expect your response variable to be distributed
- Scientific questions about the relationship between response and explanatory variables
- Data in a long-form dataframe or tibble

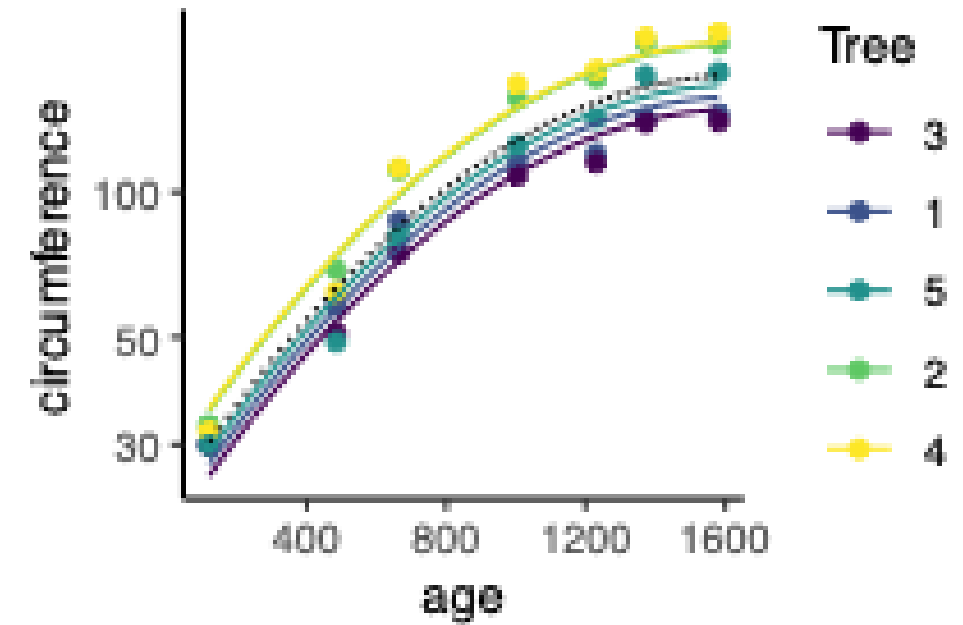
Types of response variable

- Have considered different kinds of explanatory variable
 - Numeric, categorical, fixed, random
- Have silently assumed things about the response variable
 - Numeric, continuous
 - Normally distributed (have at least checked that one)
- What if I'm counting pigeons in my garden?
 - Counts: Numeric, categorical – integers only
 - Don't know how many pigeons there could be
 - Never negative
 - Is an average number (e.g. 2)



Types of response variable

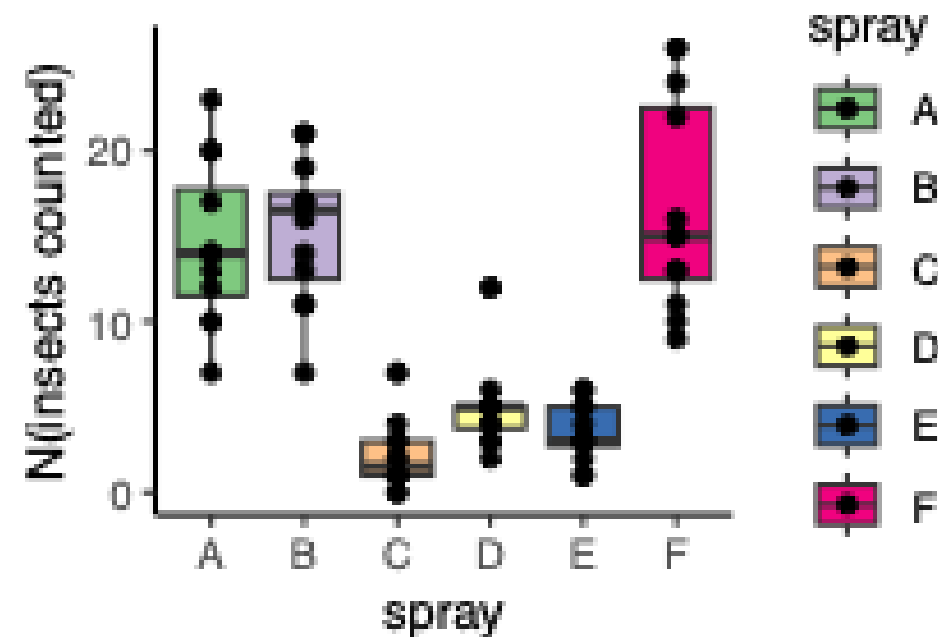
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Types of response variable

- What if I'm counting insects in a field?
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 - Is an average number (*don't know what it is*)
- Two variables (response and explanatory):
 - Number of insects (categorical numeric)
 - Type of spray (categorical)

Poisson models

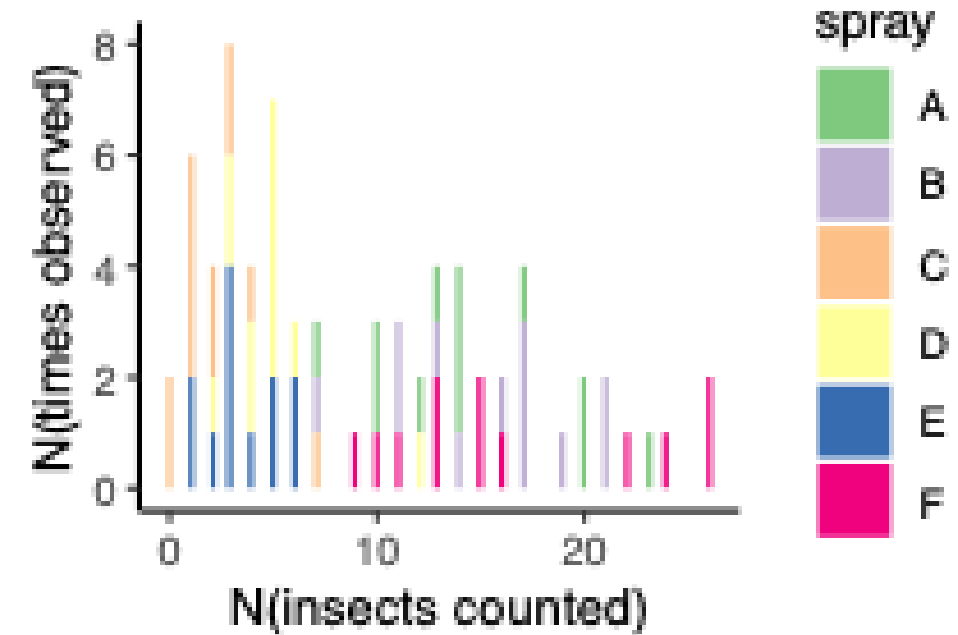


Beall, G. **The Transformation of Data from Entomological Field Experiments so that the Analysis of Variance Becomes Applicable.** *Biometrika* 32 (1942). 10.2307/2332128

Generalized linear models

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 - What's the expected count for spray A?
 - How sure are we of the answers?

Poisson models

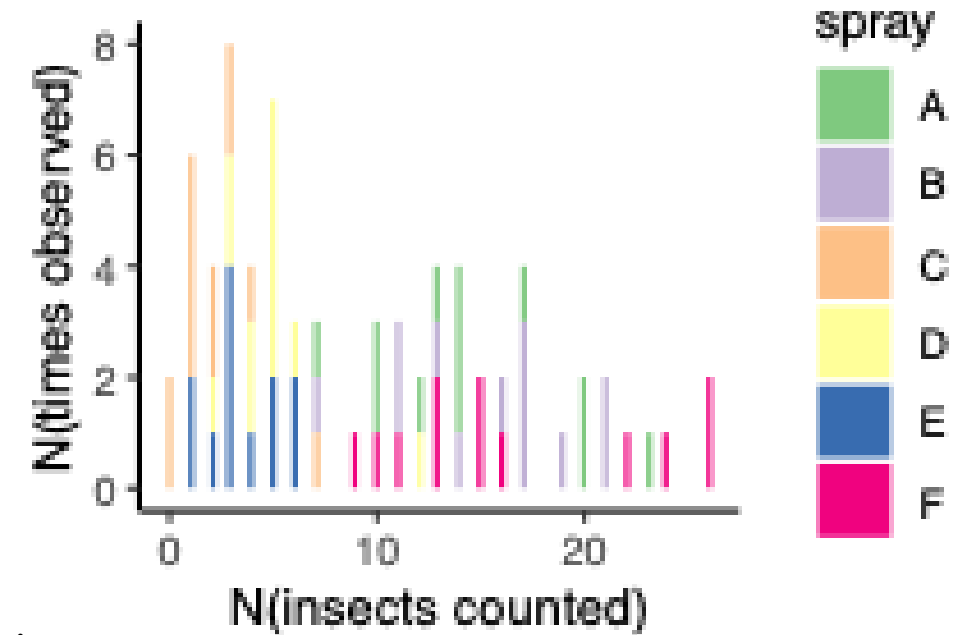


```
> model <- glm(count ~ spray, family = "poisson", data = InsectSprays)
> summary(model)
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Generalised linear models

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Poisson models



Check residual deviance

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> model <- glm(count ~ spray, family = poisson, data = InsectSprays)
> summary(model)
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```
Call:
glm(formula = count ~ spray, family = poisson, data = InsectSprays)
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Coefficients:

	Estimate	Std. Error	z value	Pr(> z)
(Intercept)	2.67415	0.07581	35.274	< 2e-16 ***
sprayB	0.05588	0.10574	0.528	0.597
sprayC	-1.94018	0.21389	-9.071	< 2e-16 ***
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sprayF	0.13926	0.10367	1.343	0.179

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

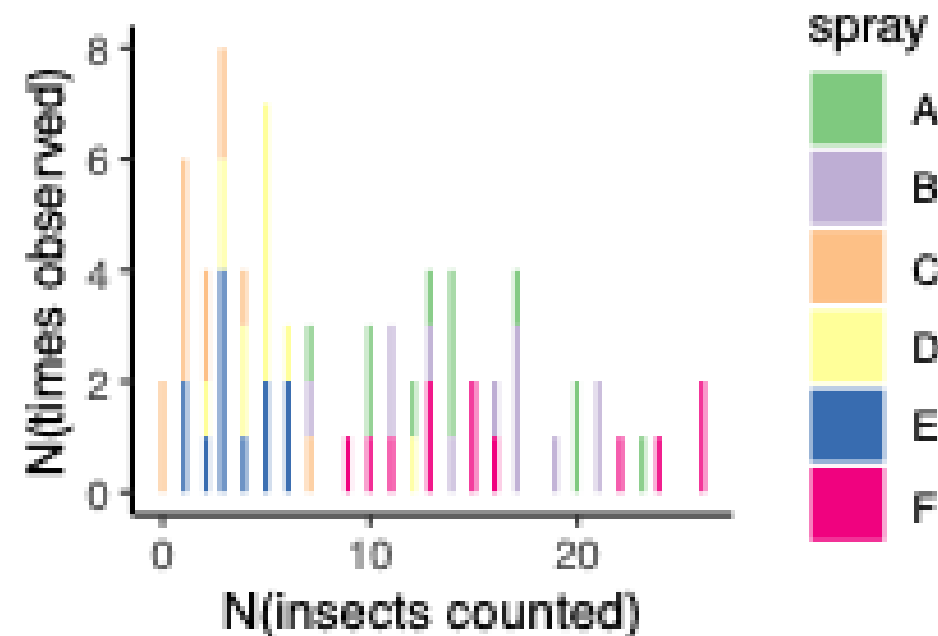
Null deviance: 409.041 on 71 degrees of freedom
Residual deviance: 98.329 on 66 degrees of freedom
AIC: 376.59

Number of Fisher Scoring iterations: 5

Generalized linear models

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Poisson models



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(Dispersion parameter for poisson family taken to be 1)
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Null deviance: 409.041  on 71  degrees of freedom
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Check residual deviance

Moderate **over-dispersion**

library(DHARMA)

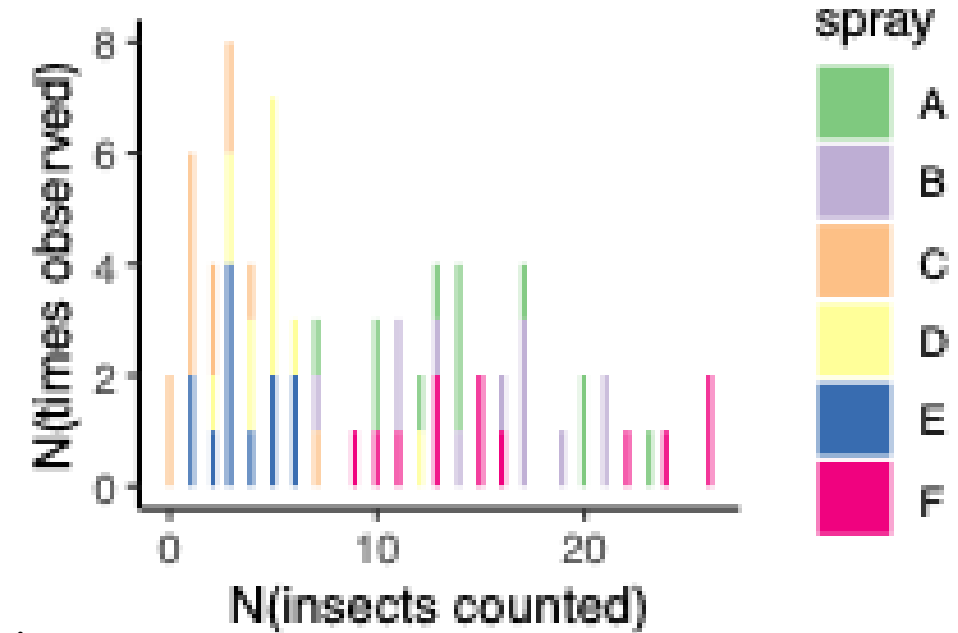
- Use to test over-dispersion
- Use for diagnostics plots

- For these purposes '**deviance**' means pretty much the same as '**variance**'
- Expect the residuals to have a Poisson distribution where mean = variance
- So expect **residual deviance** to equal the residual degrees of freedom
- **Dispersion parameter** is just the ratio residual deviance / residual df
- i.e. dispersion parameter here is $98/66 = 1.5$

Generalized linear models

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Poisson models



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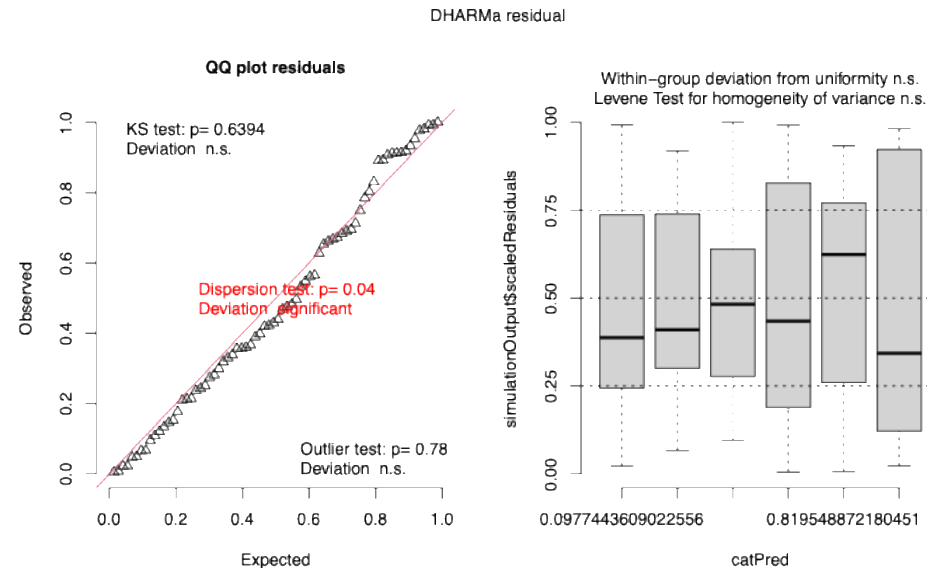
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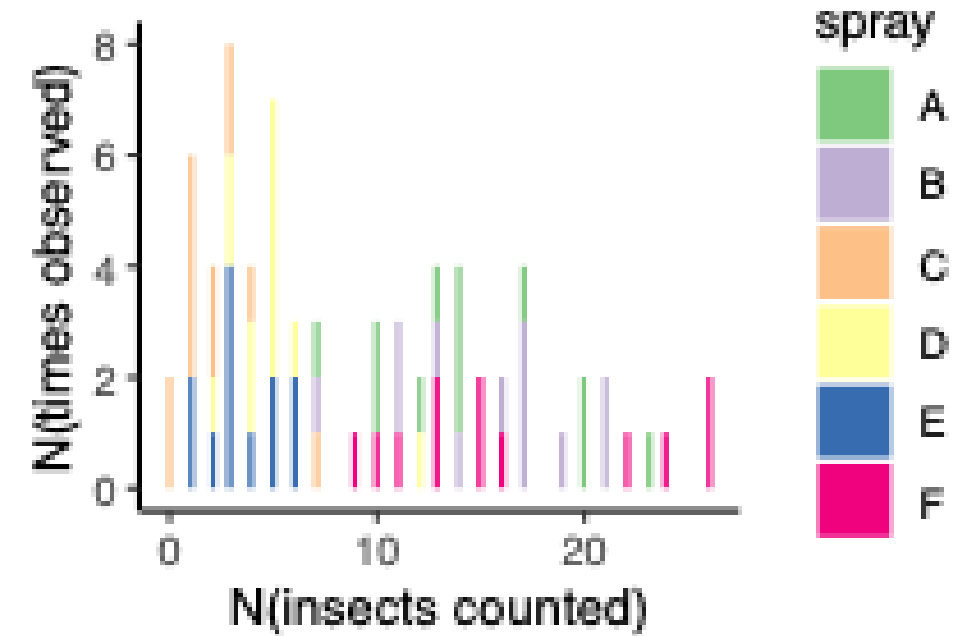
```
plot(simulateResiduals(model))
```



Generalized linear models

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            Estimate Std. Error z value Pr(>|z|)
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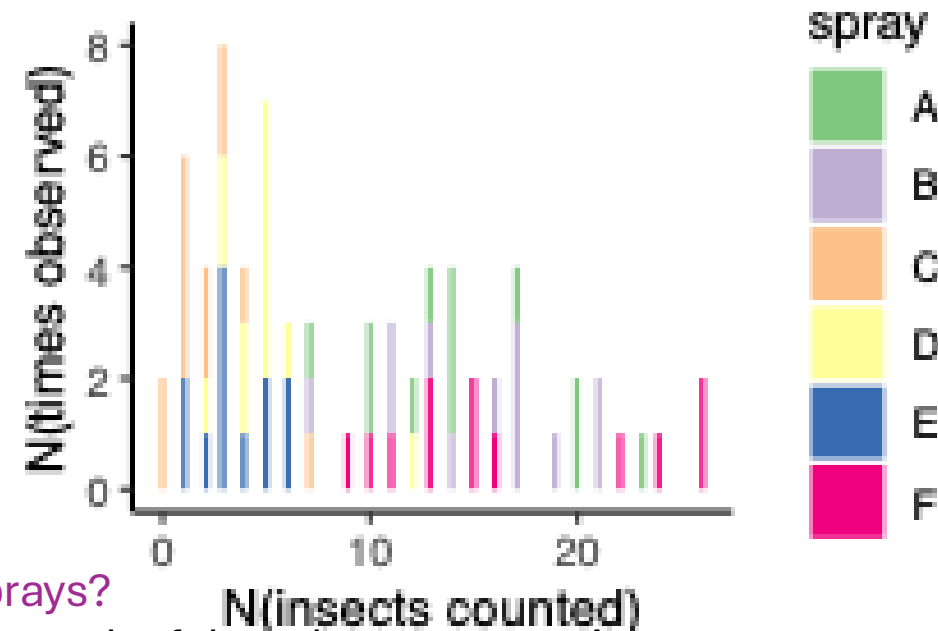
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Is there variation among sprays?

- Wald tests only compare each of the others to spray A
- Want one test of whether spray matters

`anova(model)`

```
> anova(model)
Analysis of Deviance Table

Model: poisson, link: log

Response: count

Terms added sequentially (first to last)


```

	Df	Deviance	Resid.	Df	Resid. Dev	Pr(>Chi)
NULL				71	409.04	
spray	5	310.71		66	98.33	< 2.2e-16 ***

How much variation?

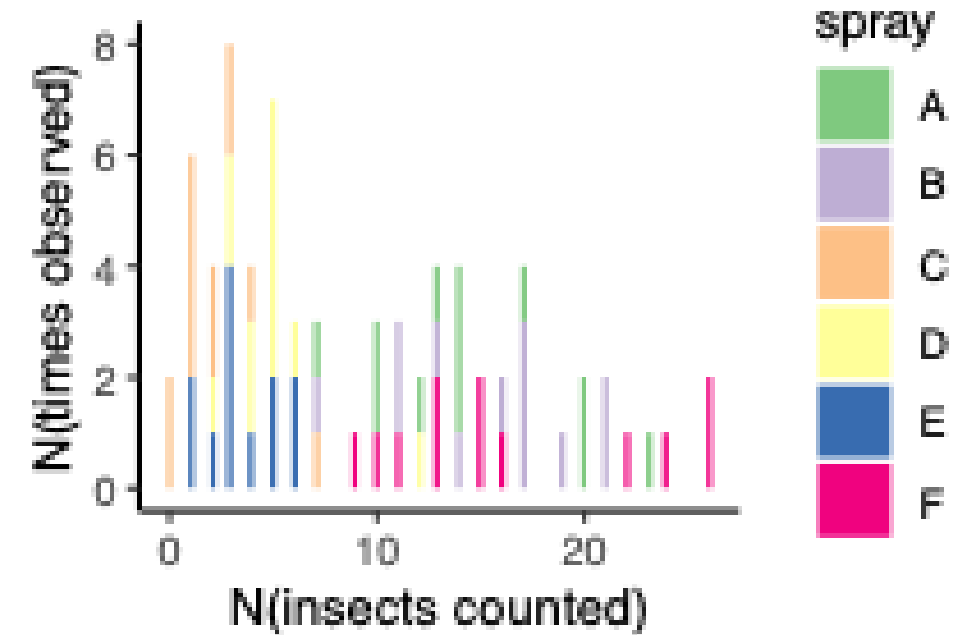
- Linear model so numbers add up

$$\hat{y}_i = \beta_0 + \beta_1 x_1$$
- So expect spray A to be 2.67, spray E to be $2.67 - 1.42 = 1.25$ etc.

Generalized linear models

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- So expect spray A to be 2.67, spray E to be $2.67 - 1.42 = 1.25$ etc.
- Signs are right, but numbers aren't counts

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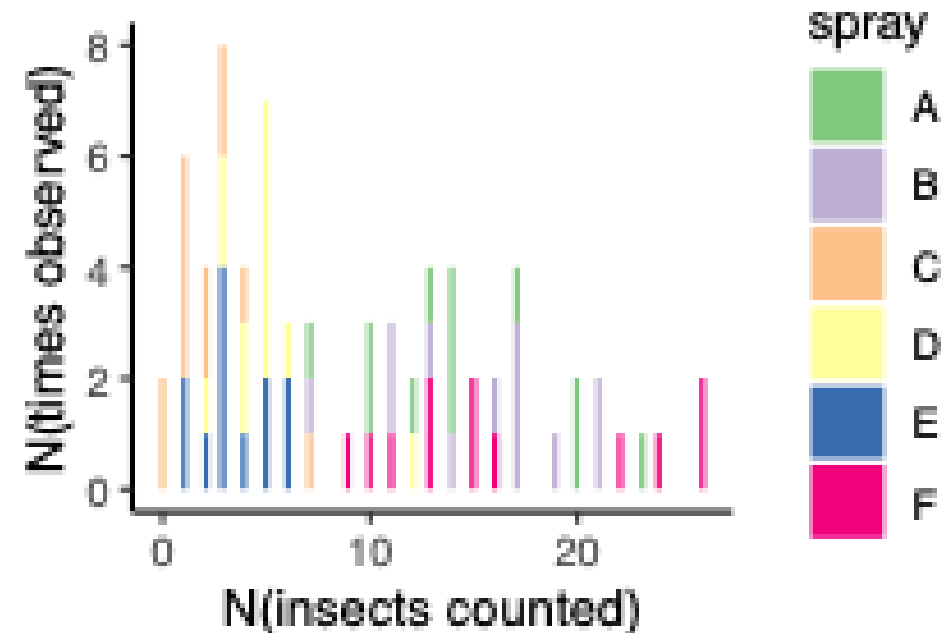
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- Coefficients are on a log scale

Generalized linear models

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How much variation?

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$$\hat{y}_i = \beta_0 + \beta_1 x_1$$
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- To reverse the log transform need to exponentiate:
 $\exp(\text{coef}(\text{model}))$

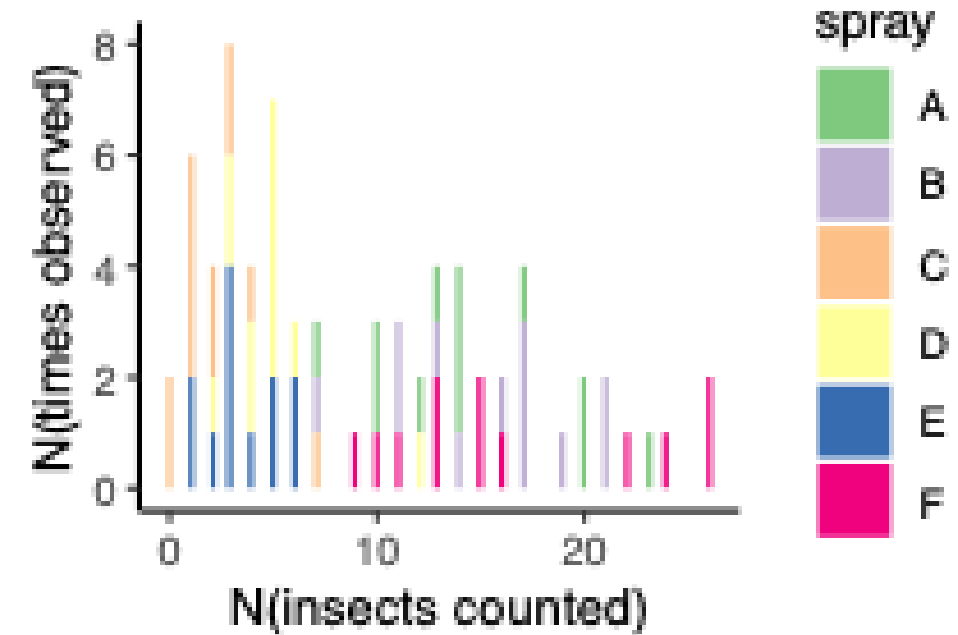
```
> exp(coef(model))
(Intercept)      sprayB      sprayC      sprayD      sprayE      sprayF
 14.5000000    1.0574713    0.1436782    0.3390805    0.2413793    1.1494253
```

- So expect 14.5 insects with spray A
- Expect spray E to give $\exp(1.25) = 3.5$
 (or $14.5 * 0.24 = 3.5$)
- Can get predictions on count scale directly using
 $\text{predict}(\text{model}, \text{type} = \text{"response"})$

Generalized linear models

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 - Does number of insects depend on spray used? Yes, $P < 2.2 \times 10^{-16}$

Poisson models



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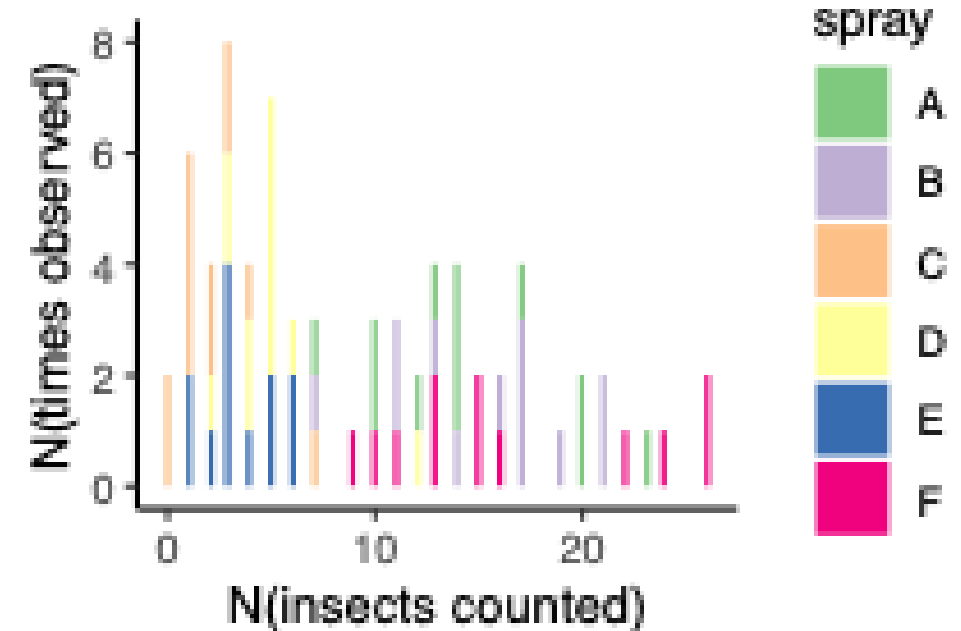
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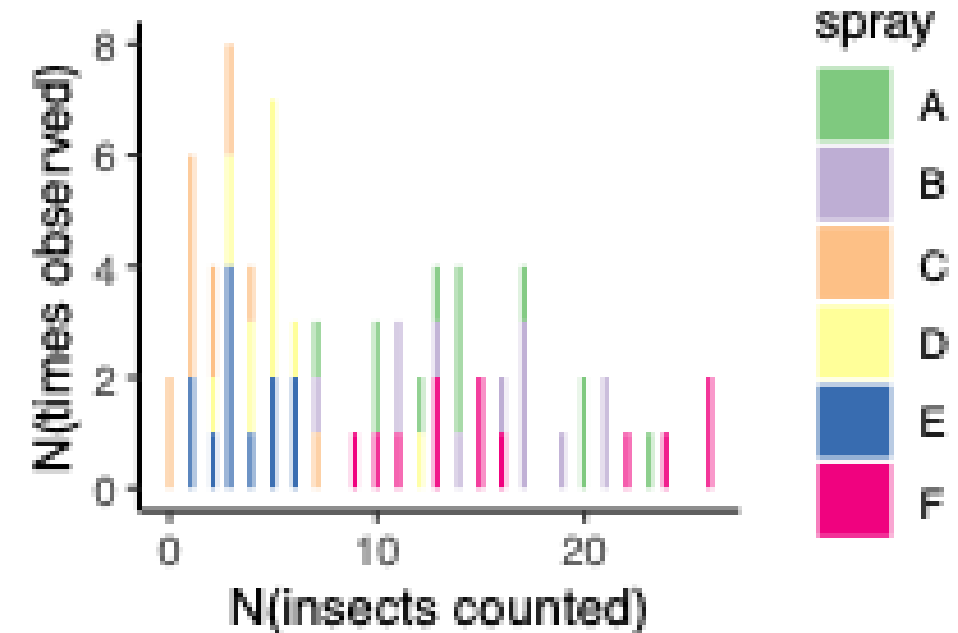
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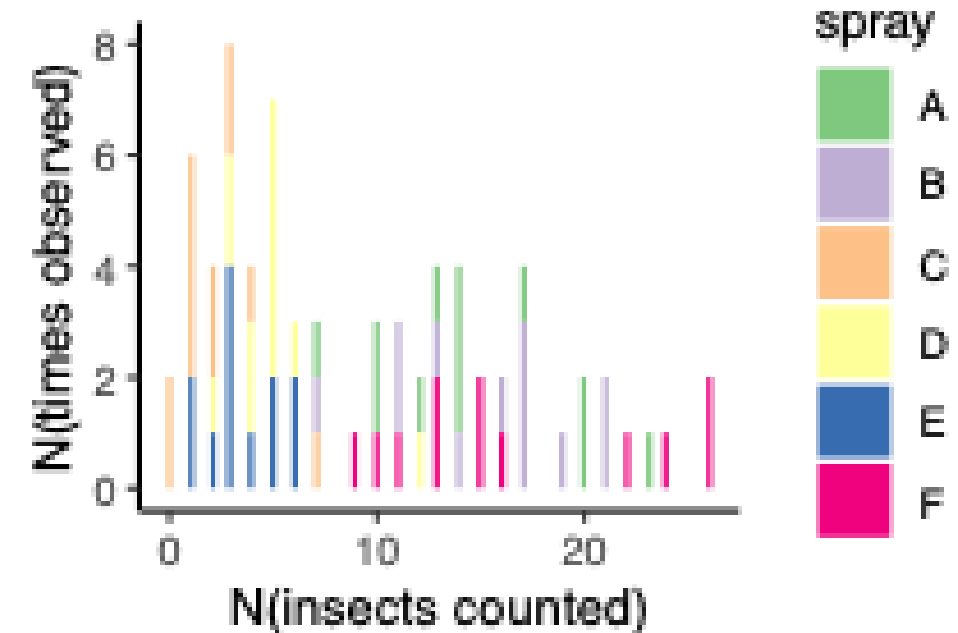
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- What's the expected count for spray A? 14.5 insects (can only count integers, but this is the expected average)
- How sure are we of the answers? SE and CI on the link scale so CI is $\exp(2.5) - \exp(2.8)$ i.e. 14.5 (12.5 – 16.8 95% CI)



Coefficients:

	Estimate	Std. Error	z value	Pr(> z)	
(Intercept)	2.67415	0.07581	35.274	< 2e-16	***
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```
> confint(model)
```

Waiting for profiling to be done...

	2.5 %	97.5 %
(Intercept)	2.52178693	2.8191381
sprayB	-0.15136099	0.2635229
sprayC	-2.38324541	-1.5411710
sprayD	-1.38456987	-0.7928587
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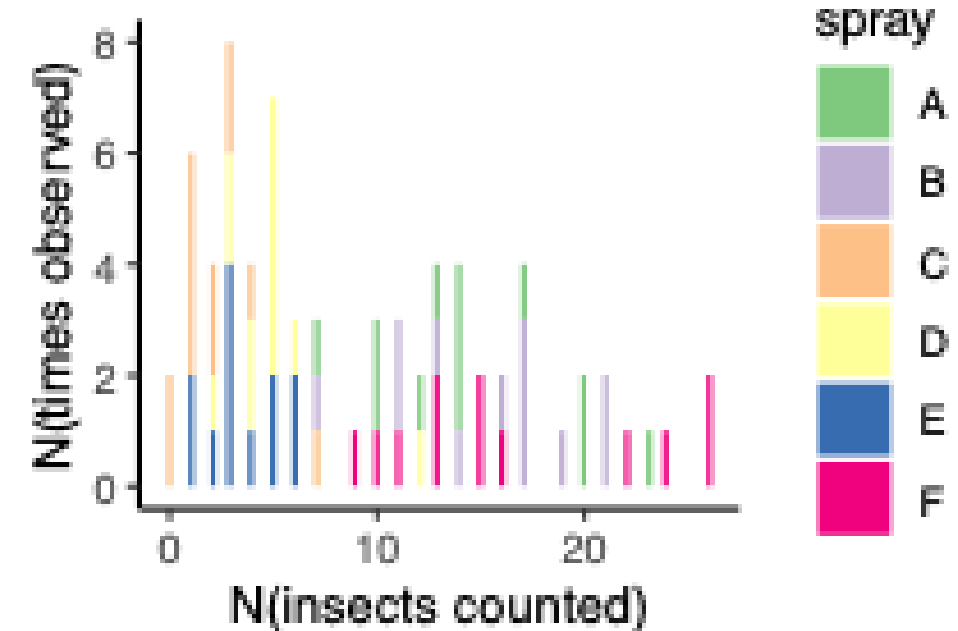
Poisson models

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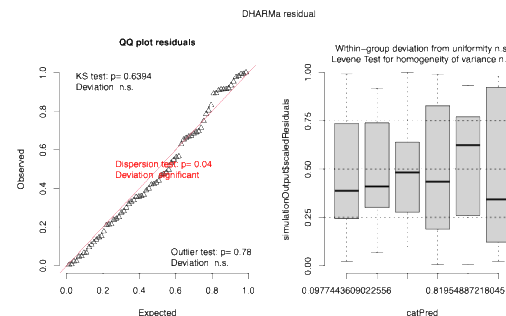


- Take the very similar approach to other families

- e.g. binomial

- But what if checks fail?

- (as they did, marginally, here)



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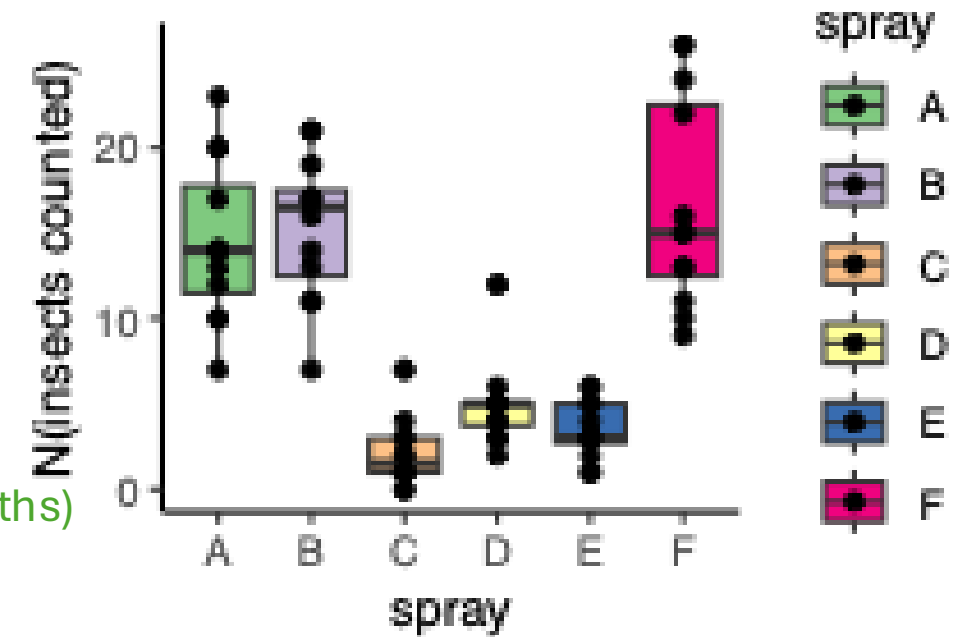
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Generalized linear models

- But what if checks fail?
 - (as they did, marginally, here)
- Think again what your model knows about
 - Is there something missing?
 - Known explanatory variables (covariates) that aren't modelled
- Possibilities here
 - Different insect species have different sensitivity (aphids versus moths)
 - Some fields are windier than others
 - Some fields are closer to insect-rich habitats than others
- Adding in such covariates likely to deal with over-dispersion
- Under-dispersion rarer – could be something problematic with the experiment (non-independence, confounding)
 - All the fields with one spray were either close or far away from a source of insects
- Only when done your best with the model and it's *still* over/under dispersed
 - Fit an extra parameter to account for it
- Various options
 - family = quasipoisson
 - Negative binomial

Poisson models



Generalized linear models

- Various options
 - family = quasipoisson
 - Negative binomial

```
glm(count ~ spray, family = "poisson")  
glm(count ~ spray, family = "quasipoisson")
```

- Very similar outcome

```
> model <- glm(count ~ spray, family = poisson, data = InsectSprays)  
> summary(model)
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Call:  
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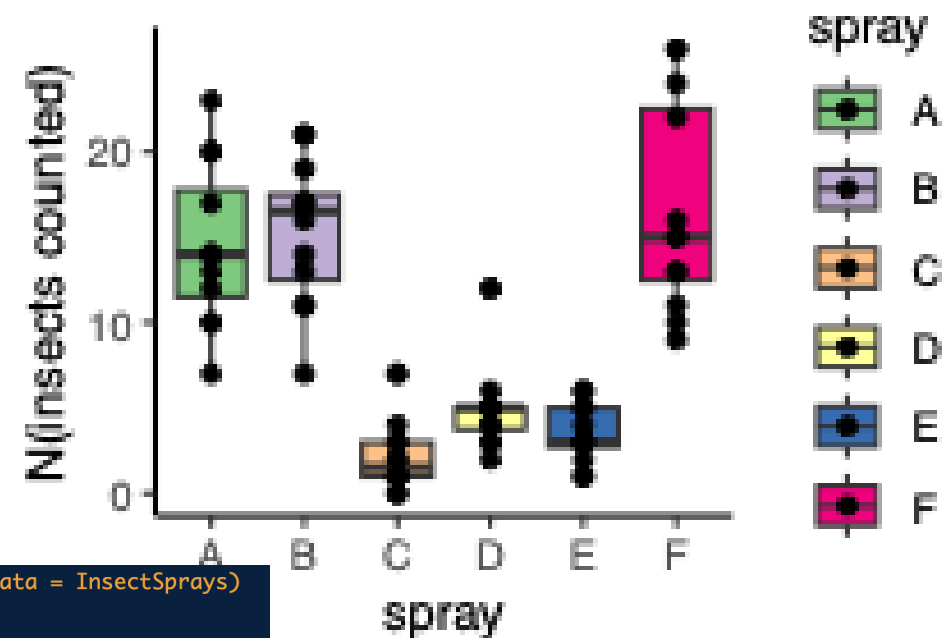
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Poisson models



```
> mqp <- glm(count ~ spray, family = quasipoisson, data = InsectSprays)  
> summary(mqp)
```

```
Call:  
glm(formula = count ~ spray, family = quasipoisson, data = InsectSprays)
```

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	2.67415	0.09309	28.728	< 2e-16 ***
sprayB	0.05588	0.12984	0.430	0.668
sprayC	-1.94018	0.26263	-7.388	3.30e-10 ***
sprayD	-1.08152	0.18499	-5.847	1.70e-07 ***
sprayE	-1.42139	0.21110	-6.733	4.82e-09 ***
sprayF	0.13926	0.12729	1.094	0.278

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