ENVIRONMENTAL DATA ANALYTICS: M6 – GENERALIZED LINEAR MODELS

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Catch up

Stats!

- How many arms does the average person have?
- Correlation vs causation?
  https://www.tylervigen.com/spurious-correlations
- A data analyst:
  - Better at statistics than a typical computer scientist
  - Better at computer science than a typical statistician

Stats! (for data analysts)

- Get the data in the correct format to run tests…
- Understand data types (continuous vs categorical) and how they determine the types of statistical tests used…
- Hypothesis testing…
- General types of models used (and assumptions)…
- Terminology…

M6.1- Basics of GLMs

- What are GLMs?
- Hypothesis testing
- Simple Linear Regression (“lm”)
  - Principles
  - Running in R
  - Interpreting results: stats and plots

Terminology

Term	Use
Response	Variable we are trying to predict ("dependent variable" or "target")
Independent variable	A variable used to predict the response ("predictor", "feature")
Record	Vector of predictor(s) and outcome value from an observation
Intercept	Predicted value when X = 0
Regression Coefficient	Slope of the regression line
Fitted values	Estimates of Y obtained from the regression line (aka “prediction”)
Residuals	Difference between observed and fitted values (errors)
Least Squares	Method used to find line that minimizes squared sum of residuals

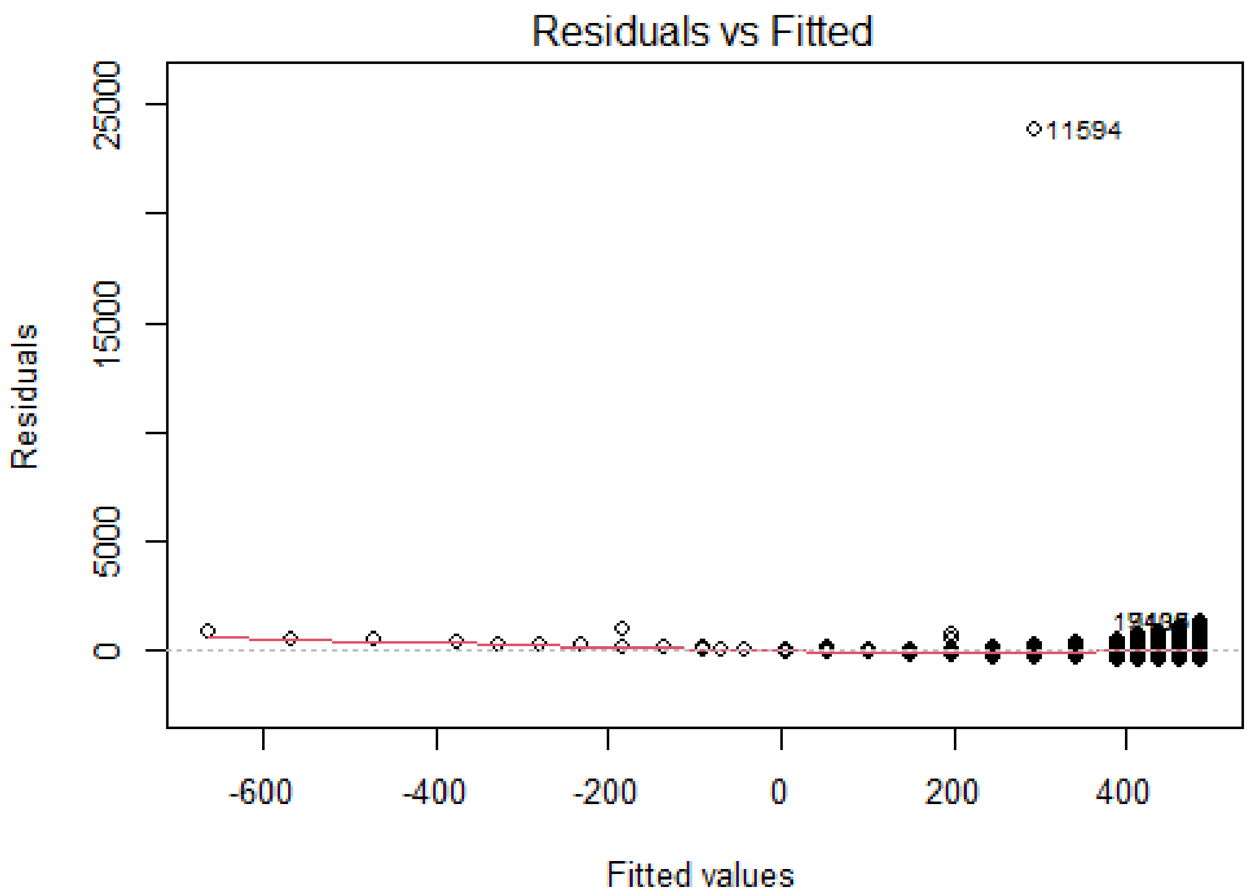
General workflow

- View data: Scatterplot of Y vs X
  - Can you see a trend?
  - Transform an axis?
- Create the linear model
  - Finds the best fit line (ordinary least squares method)
  - Assumes residuals are normal; sensitive to outliers
  - Assumes causation
- Examine the model summary & plots

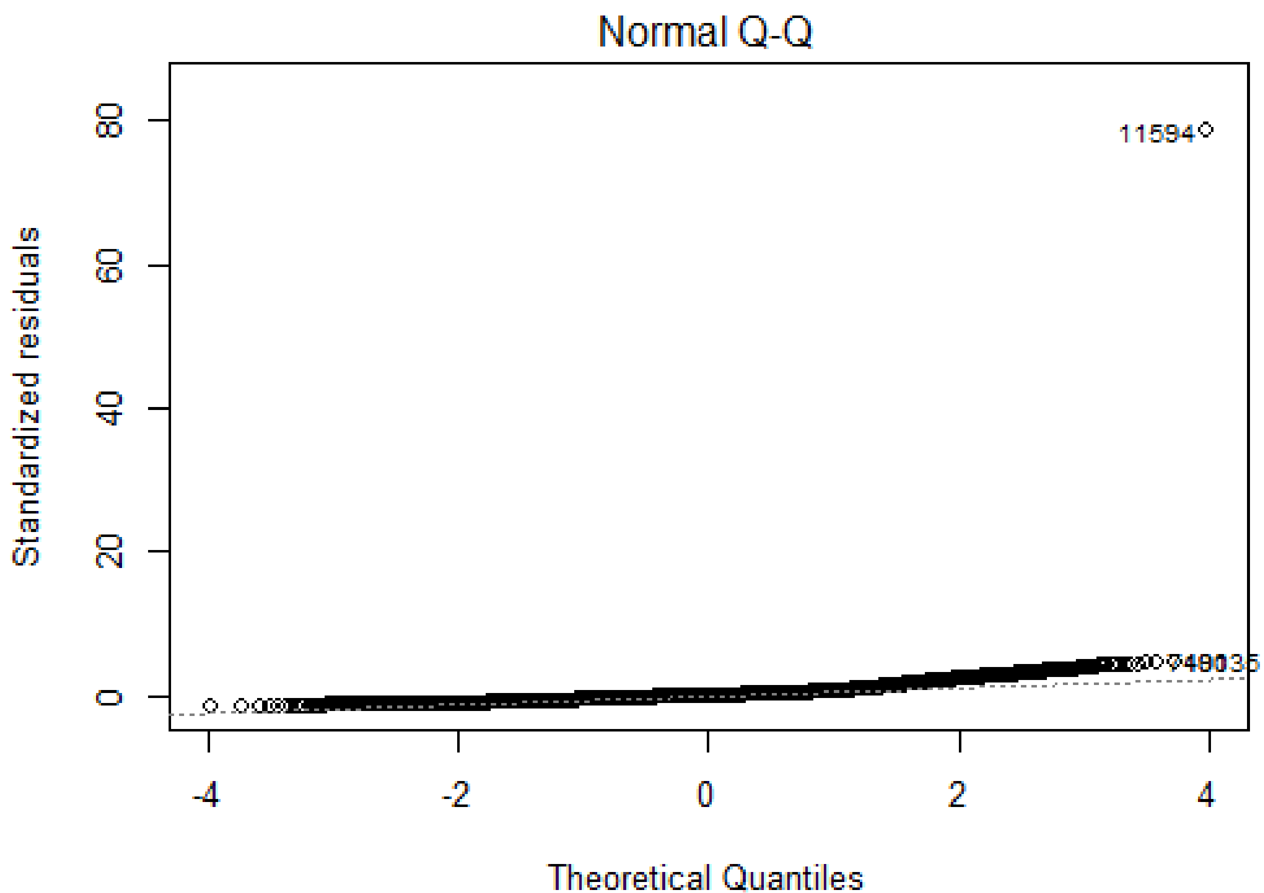
Interpreting results

```
> summary(irradiance.regression)

Call:
lm(formula = irradianceWater ~ depth, data = PeterPaul.chem.nutrients)

Residuals:
    Min      1Q  Median      3Q     Max 
-456.67 -142.62  -39.85   91.13 1375.43 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) 484.5698     3.1509   153.8   <2e-16 ***
depth       -95.6492     0.8947  -106.9   <2e-16 ***
---
Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Residual standard error: 235.3 on 15445 degrees of freedom
Multiple R-squared:  0.4253,	Adjusted R-squared:  0.4252 
F-statistic: 1.143e+04 on 1 and 15445 DF,  p-value: < 2.2e-16
```

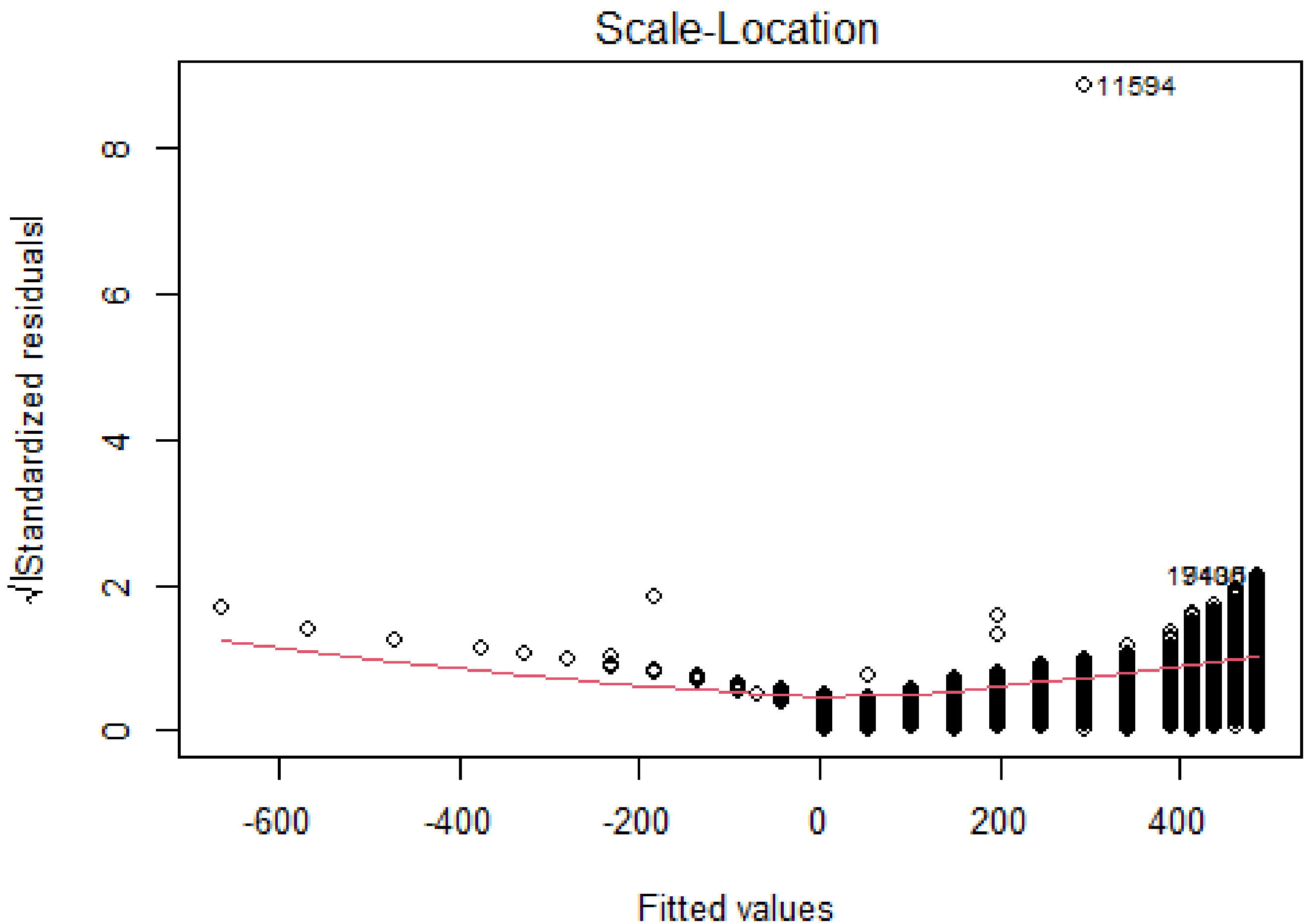
Plots…


Residuals vs Fitted
Residuals
Fitted values
0
5000
15000
25000
-600
-400
-200
0
200
400
11594

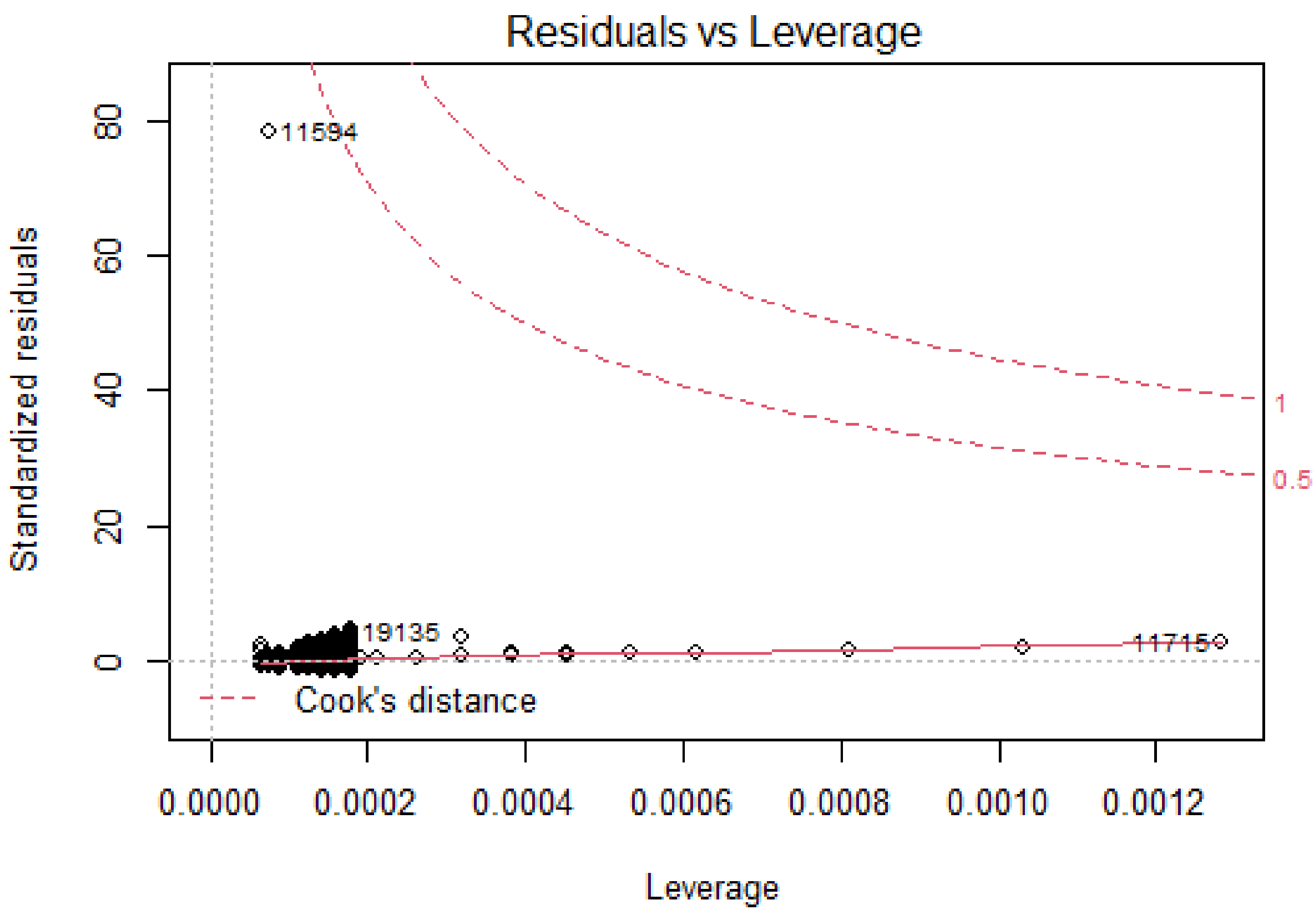
Plots…


Normal Q-Q
Standardized residuals
Theoretical Quantiles
0
20
40
60
80
-4
-2
0
2
4
11594

Plots…


Scale-Location
11594
19488
8
6
4
2
0
√|Standardized residuals|
-600
-400
-200
0
200
400
Fitted values

Plots…



Residuals vs Leverage
Standardized residuals
80
60
40
20
0
0.0000
0.0002
0.0004
0.0006
0.0008
0.0010
0.0012
Leverage
11594
19135
11715
1
0.5
Cook's distance

Multiple Linear Regression

- Many independent variables to predict "y"
- Correlation matrices
- Issue of overfitting…
- Akaike's Information Criterion (AIC)

Multiple Linear Regression: Workflow

- Generate linear model (`lm`)
- Apply `step()` function to resulting model
  - Note initial AIC
  - Note change in AIC with removal (addition) of single terms
  - If AIC decreases with removal, then remove the term(s) and re-run `lm`
  - Repeat: `step()` will suggest final linear regression model
- Run suggested model and report findings: Does R2 increase?

M6.2 – ANOVA

- Predicting Y from categorical variables
- Terminology

Terminology

- **Factor:** A variable used to group data, suspected to explain variability in another [response] variable.
  - Example: Land cover from which a litter sample was collected

- **Levels:** The different values found in the factor
  - Example: *Forest*, *Wetland*, *Shrub*

- **Balanced Design:**
  - All *levels* have equal number of observations

ANOVA: Assumptions

- Populations are normally distributed
- Variances are equal
- Observations are independent

ANOVA: Litter biomass across sites

- Group data by factor (plot, date, land cover class)
- Compute sum of dry mass across combos of factors
- Examine summaries
  - Value ranges and variance, factor levels
- Assess assumptions
  - Population sizes equal? No…
  - Normality? Shapiro test → Only two sites..
  - Normality? QQ Plot → Not normal
  - Equal variance? Bartlett test → Not normal
- Compute ANOVA: \`AOV\`

ANOVA: Results

"aov"

```
> Litter.Totals.anova <- aov(data = Litter.Totals, dryMass ~ plotID)
> summary(Litter.Totals.anova)
             Df Sum Sq Mean Sq F value   Pr(>F)    
plotID       11   7584   689.5   4.813 1.45e-06 ***
Residuals   198  28363   143.2                     
```

"lm"

```
Call:
lm(formula = dryMass ~ plotID, data = Litter.Totals)

Residuals:
    Min      1Q  Median      3Q     Max 
-18.586  -5.419  -1.529   1.964  59.821 

Coefficients:
                Estimate Std. Error t value Pr(>|t|)    
(Intercept)       15.680      2.746   5.711 4.08e-08 ***
plotIDNIWO_041     1.299      4.061   0.320 0.749396    
plotIDNIWO_046    -5.724      3.996  -1.432 0.153580    
plotIDNIWO_047   -11.204      4.134  -2.710 0.007315 ** 
plotIDNIWO_051   -10.011      4.061  -2.465 0.014546 *  
plotIDNIWO_057     5.006      3.937   1.272 0.205013    
plotIDNIWO_058   -13.282      3.883  -3.420 0.000760 ***
plotIDNIWO_061    -2.494      3.937  -0.633 0.527140    
plotIDNIWO_062   -12.632      3.883  -3.253 0.001342 ** 
plotIDNIWO_063   -13.286      3.937  -3.375 0.000888 ***
plotIDNIWO_064    -7.664      3.883  -1.974 0.049805 *  
plotIDNIWO_067    -3.114      4.061  -0.767 0.444110    
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 11.97 on 198 degrees of freedom
Multiple R-squared:  0.211,	Adjusted R-squared:  0.1671 
F-statistic: 4.813 on 11 and 198 DF,  p-value: 1.452e-06
```

ANOVA: *Post Hoc* tests

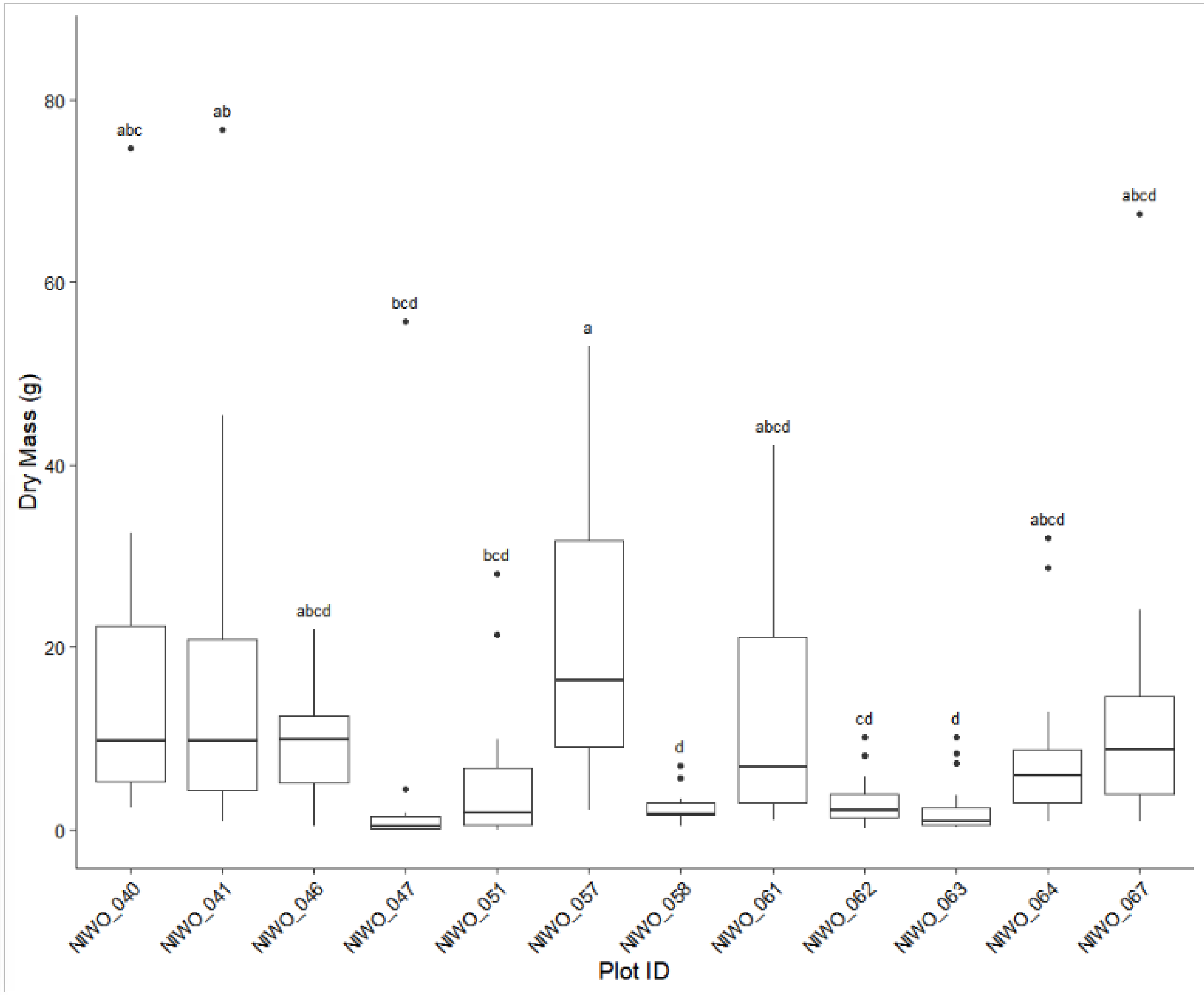
- If means are found not to be the same, which are different?
- Tukey HSD → Compares all pairwise combinations
  - Computes diff of … and upper values
  - Finds groups

```
$groups
         dryMass groups
NIWO_057 20.685833      a
NIWO_041 16.979063     ab
NIWO_040 15.680000    abc
NIWO_061 13.186111   abcd
NIWO_067 12.565938   abcd
NIWO_046  9.956176   abcd
NIWO_064  8.015789   abcd
NIWO_051  5.668750    bcd
NIWO_047  4.476333    bcd
NIWO_062  3.047632     cd
NIWO_058  2.398421      d
NIWO_063  2.393889      d
```

ANOVA: *Post Hoc* tests

- Box plots!

```
$groups
            dryMass groups
NIWO_057 20.685833      a
NIWO_041 16.979063     ab
NIWO_040 15.680000    abc
NIWO_061 13.186111   abcd
NIWO_067 12.565938   abcd
NIWO_046  9.956176   abcd
NIWO_064  8.015789   abcd
NIWO_051  5.668750    bcd
NIWO_047  4.476333    bcd
NIWO_062  3.047632     cd
NIWO_058  2.398421      d
NIWO_063  2.393889      d
```



Two-way ANOVA

- Do samples have different mean dry mass among groupings by **functional group** and **NLCD class**?

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
functionalGroup	7	6193	884.7	71.540	< 2e-16	***
nlcdClass	2	223	111.7	9.033	0.000125	***
Residuals	1682	20800	12.4			

- Interactive effects…

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
functionalGroup	7	6193	884.7	72.445	< 2e-16	***
nlcdClass	2	223	111.7	9.147	0.000112	***
functionalGroup:nlcdClass	14	431	30.8	2.521	0.001444	**
Residuals	1668	20369	12.2			

Two-way ANOVA: Post Hoc

- Tukey's HSD
- Create interaction list (all combinations):
- Run ANOVA on that…
- Run HSD.test on ANOVA results
- Find functional groups…

	dryMass	groups
Needles.evergreenForest	7.431888889	a
Needles.grasslandHerbaceous	5.178888889	b
Needles.shrubScrub	4.406288660	bc
Mixed.shrubScrub	2.266184211	cd
Twigs/branches.evergreenForest	2.079294118	d
Mixed.evergreenForest	1.624375000	d
Woody material.evergreenForest	1.203936170	d
Mixed.grasslandHerbaceous	1.129000000	d
Twigs/branches.grasslandHerbaceous	0.949900000	d
Twigs/branches.shrubScrub	0.479583333	d
Woody material.shrubScrub	0.127968750	d
Flowers.evergreenForest	0.119625000	d
Other.grasslandHerbaceous	0.096666667	d
Other.evergreenForest	0.084807692	d
Seeds.evergreenForest	0.073461538	d
Other.shrubScrub	0.066576087	d
Leaves.shrubScrub	0.058936170	d
Woody material.grasslandHerbaceous	0.048877551	d
Leaves.grasslandHerbaceous	0.030471698	d
Seeds.shrubScrub	0.028777778	d
Leaves.evergreenForest	0.016025641	d
Flowers.shrubScrub	0.015505618	d
Flowers.grasslandHerbaceous	0.005425532	d
Seeds.grasslandHerbaceous	0.005416667	d

M6.3 - Exercises

- T-tests:
  - 1-sample & 2-sample;
  - 1-sided & 2-sided
- Exercises…
  - Linear regression

Question

- On average, do daily ozone values in our data meet the air quality standards of 50 ppm?

One Sample T-Test

Tests for different response among samples in two groups…

One-sample T-test: Is the mean equal to *50 ppm*

- H_o: The difference the sample mean and the value is zero
- H_a: The difference is NOT zero (two-sided);
  The difference is GREATER THAN zero (one-sided);
  The difference is LESS THAN zero (one-sided);

Are Ozone levels below the threshold for "good" AQI index (0-50)?

T-test: Workflow

- **State the hypothesis:**
  - H_0: Mean ozone is >= 50ppm (*one-sided*)
  - H_a: Mean ozone is < than 500ppm
- **Examine the data:**
  - What is the reported mean ***of our sample***?
- **Test for normality** (Shapiro-Wilks; histogram; QQplot)
- **T-test** (one-tail?)
- **Summarize results**
  - Put result into words
  - Reference the test used, the test-statistic, and the p-value

1-sample, 1-sided T-test: Output

```
        One Sample t-test

data:  EPAair$Ozone
t = -57.98, df = 6829, p-value < 2.2e-16
alternative hypothesis: true mean is less than 50
95 percent confidence interval:
     -Inf 41.13416
sample estimates:
mean of x
 40.87526
```

Two-Sample T-Tests

- **Do two samples have different means?**
  - H_0: Samples have the same mean
  - H_a: Samples have different means

- **Assumptions:**
  - Normal distributions
  - Similar variances

2-sample T-test result

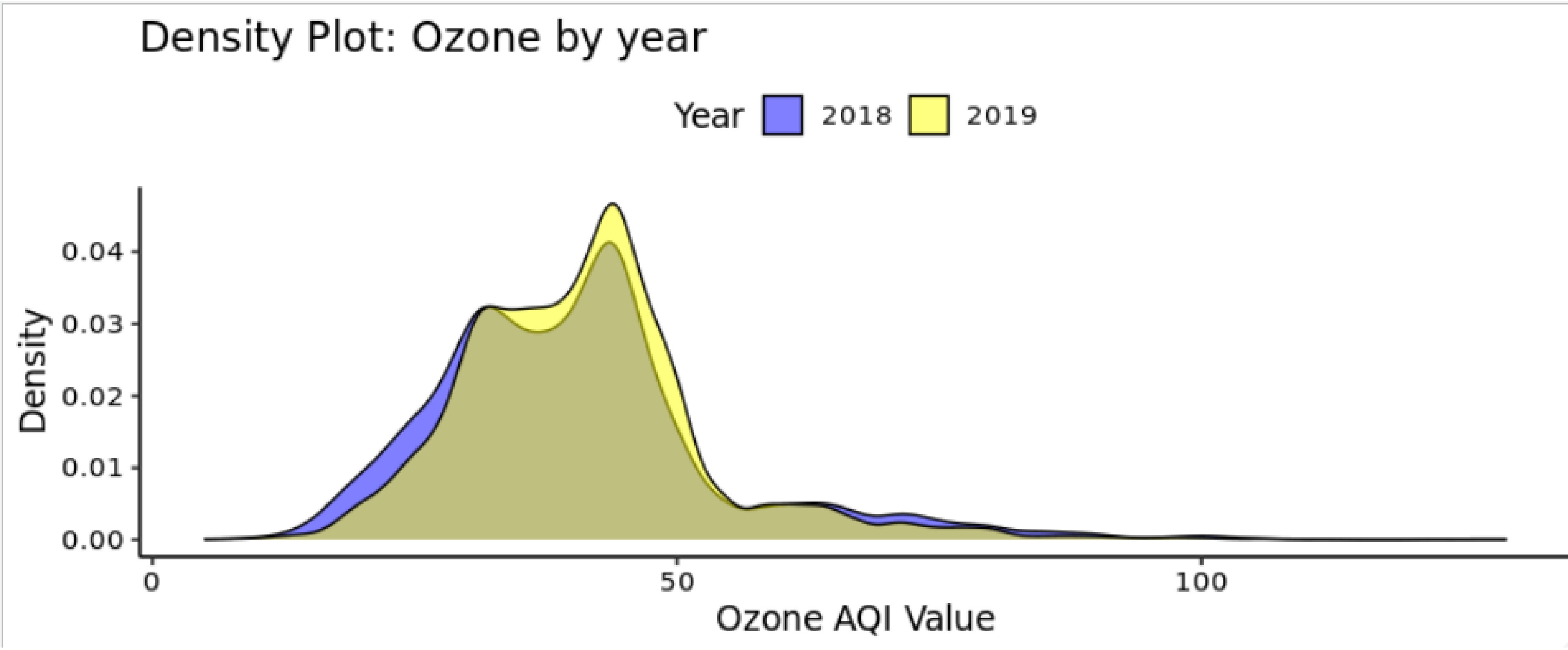
- As T-test

```
        Welch Two Sample t-test

data:  EPAair$Ozone by EPAair$Year
t = -2.6642, df = 6467.7, p-value = 0.007736
alternative hypothesis: true difference in means between group 2018 and group 2019 is not equal to 0
95 percent confidence interval:
 -1.4670426 -0.2232942
sample estimates:
mean in group 2018 mean in group 2019 
          40.43065           41.27581 
```

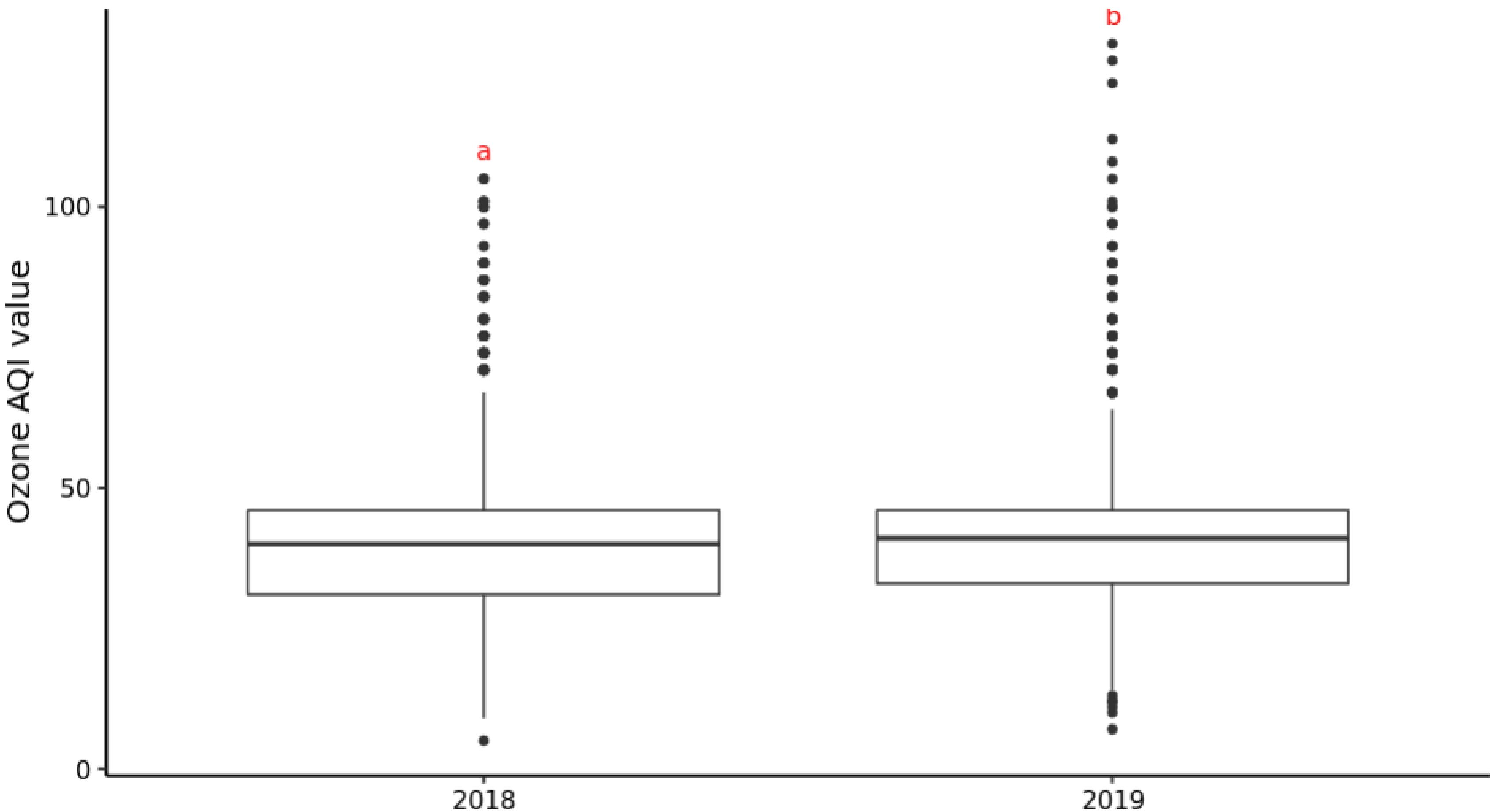
- As linear model→

```
Call:
lm(formula = EPAair$Ozone ~ EPAair$Year)

Residuals:
    Min      1Q  Median      3Q     Max 
-35.431  -8.431  -0.431   5.569  87.724 

Coefficients:
              Estimate Std. Error t value Pr(>|t|)   
(Intercept) -1665.1192   635.9203  -2.618  0.00885 **
EPAair$Year     0.8452     0.3150   2.683  0.00732 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 13 on 6828 degrees of freedom
  (2146 observations deleted due to missingness)
Multiple R-squared:  0.001053,  Adjusted R-squared:  0.0009066 
F-statistic: 7.197 on 1 and 6828 DF,  p-value: 0.00732
```

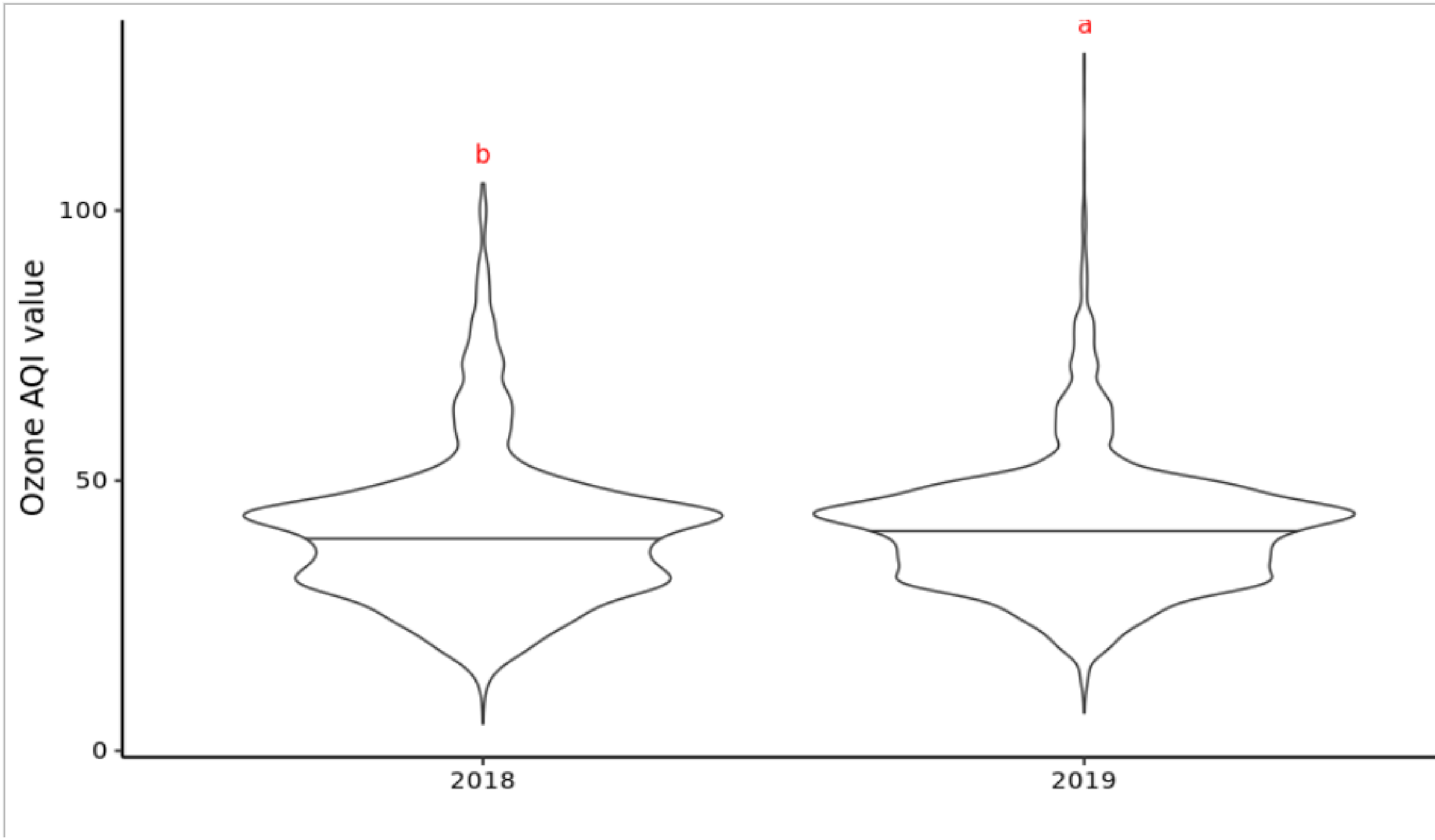
Exercise 2: Density plot



Exercise 2: Box plot

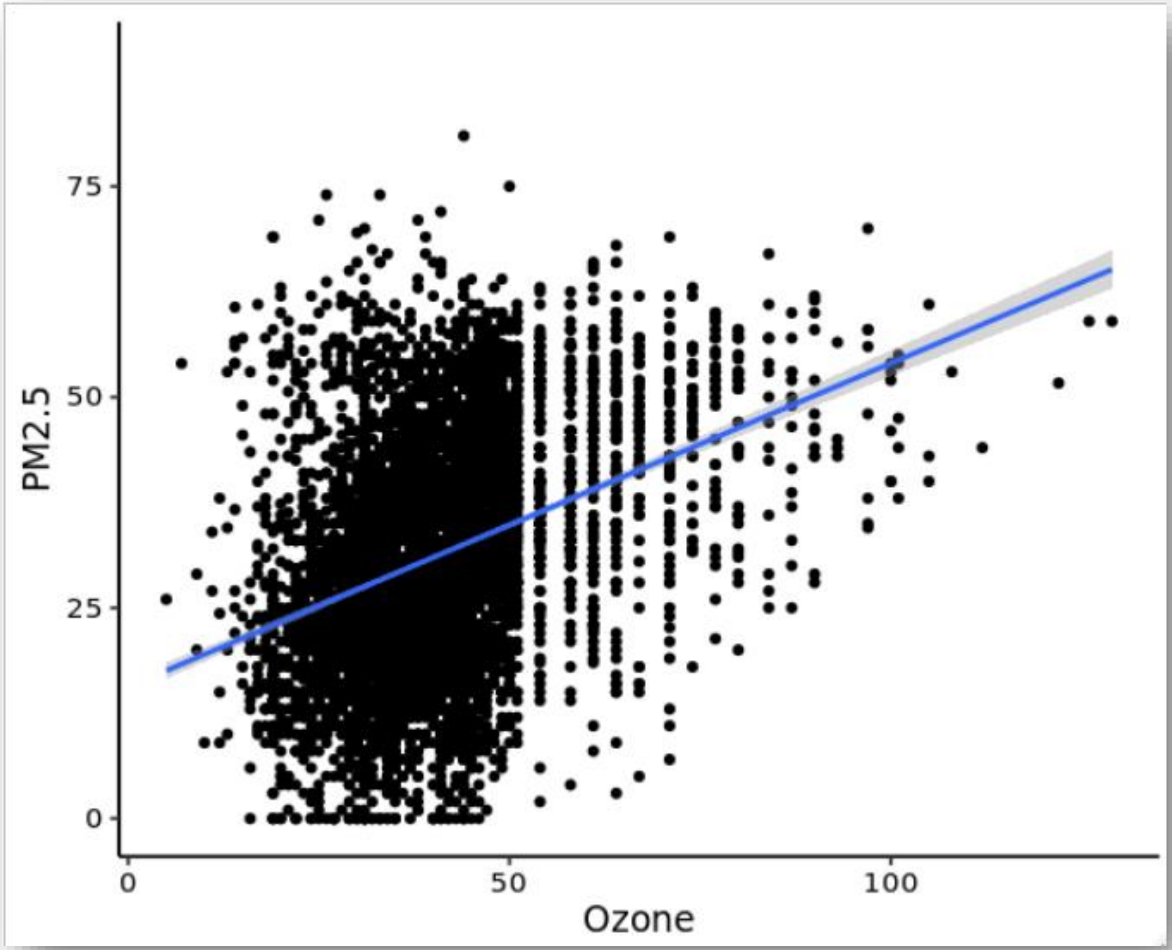


Exercise 2: Violin plot



Exercise 3&4: Linear Regression

- Can we predict PM2.5 from Ozone?

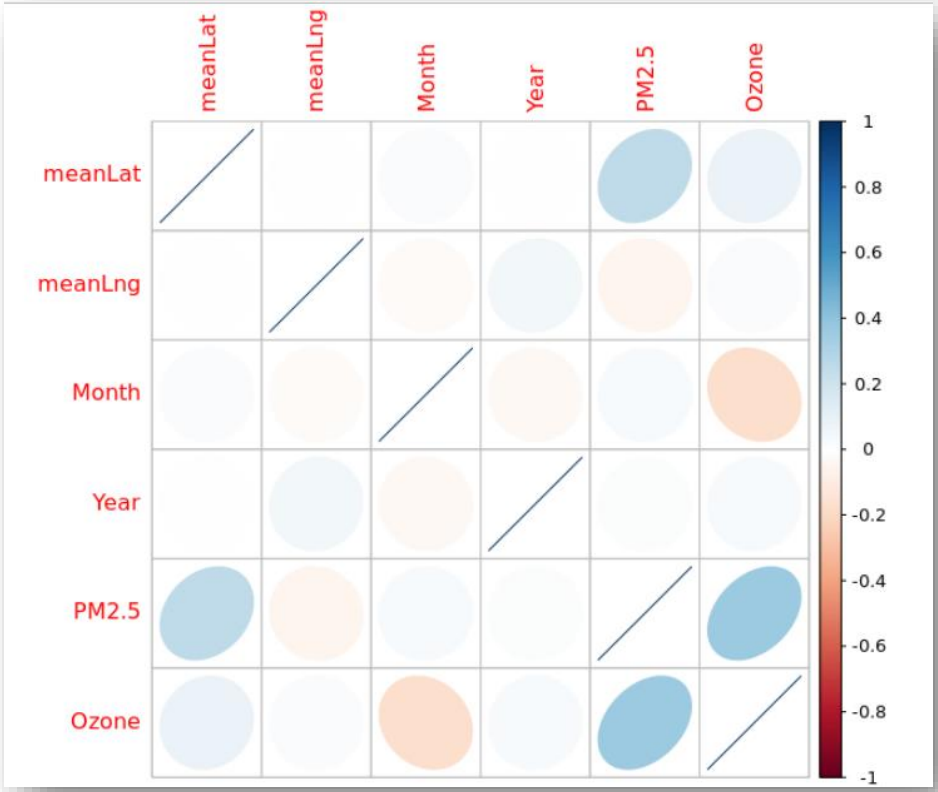


Exercise 3&4

```
Call:
lm(formula = PM2.5 ~ Ozone, data = EPAair)

Residuals:
    Min      1Q  Median      3Q     Max 
-37.204  -8.931  -0.613   8.463  48.473 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) 15.63824    0.55556   28.15   <2e-16 ***
Ozone        0.38384    0.01298   29.58   <2e-16 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 13.06 on 5774 degrees of freedom
  (3200 observations deleted due to missingness)
Multiple R-squared:  0.1316,	Adjusted R-squared:  0.1314 
F-statistic: 874.9 on 1 and 5774 DF,  p-value: < 2.2e-16
```

Exercise 5: Correlation matrix

- Tip:
  - Subset dataframe to include numeric columns only
  - Remove NAs



Exercise 6: Stepwise AIC

PM2.5 ~

Ozone + Year + Month + SITE_LATITUDE + SITE_LONGITUDE

All Terms

```
Residual standard error: 12.6 on 5770 degrees of freedom
  (3200 observations deleted due to missingness)
Multiple R-squared:  0.1927,    Adjusted R-squared:  0.192
F-statistic: 275.5 on 5 and 5770 DF,  p-value: < 2.2e-16
```

Trimmed…

```
Residual standard error: 12.6 on 5771 degrees of freedom
  (3200 observations deleted due to missingness)
Multiple R-squared:  0.1926,    Adjusted R-squared:  0.192
F-statistic: 344.2 on 4 and 5771 DF,  p-value: < 2.2e-16
```