

Module 3: bivariate and multivariate analysis

BIOSTAT 213: Introduction to Computing in the R Software Environment

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Wednesday, January 30, 2019

Continuous vs continuous

Options for continuing work with the NHANES data

- ▶ one option is to simply **rename your folder for Module 2** (eg, module 2) to something more generic (eg, nhanes), use that folder as the working directory, and import the data using `read.csv('nhanes.csv')`
- ▶ another option is to create a folder for Module 3 (eg, module 3), use that folder as the working directory, and import the data by **specifying the path to the data file in `read.csv()`** (eg, `read.csv('.../module 2/nhanes.csv')`)
- ▶ yet another option is to create a folder for Module 3 (eg, module 3), use that folder as the working directory, and (if your operating system supports it) **create a symbolic link to the data file** in your Module 3 folder so that you can continue to use `read.csv('nhanes.csv')`

Scatter plots

- ▶ to create a scatter plot of LDL (low-density lipoprotein) cholesterol and systolic blood pressure, with LDL cholesterol on the y axis:

```
> plot(x=ii$bpxsy1,y=ii$lbdldl)
```

- ▶ or, without argument names:

```
> plot(ii$bpxsy1,ii$lbdldl)
```

Scatter plots

Module 3:
bivariate and
multivariate
analysis

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Continuous vs
continuous

Continuous vs
categorical

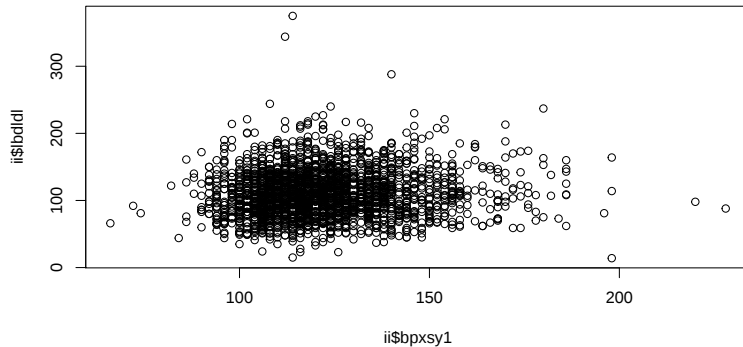
Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression



Scatter plots

- ▶ equivalently, we can use **formula notation**:

```
> plot(ii$lbdldl~ii$bpxsy1)
```

- ▶ the tilde (~) means **versus**
- ▶ formula notation is used throughout R
- ▶ we'll see it throughout the day as we discuss plotting functions, hypothesis tests, and **linear regression**
- ▶ formula notation, in general: $y \sim x$

Scatter plots

Module 3:
bivariate and
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analysis

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Continuous vs
continuous

Continuous vs
categorical

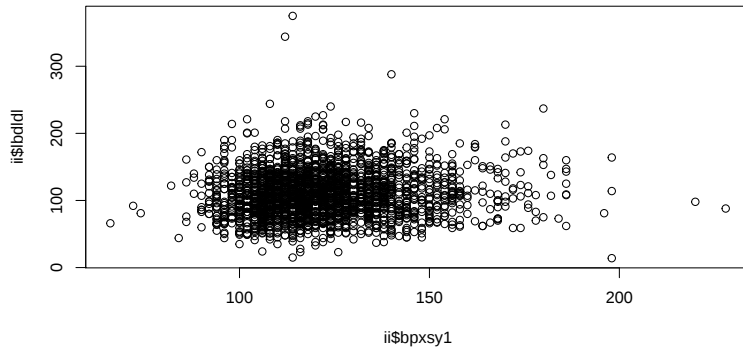
Categorical vs
categorical

Installing and
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ggplot2

Brief Exercise

Linear regression



Scatter plots

- equivalently, using the data argument:

```
> plot(lbdldl~bpxsy1,data=ii)
```

Scatter plots

Module 3:
bivariate and
multivariate
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Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

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Brief Exercise

Linear regression

```
> plot(ii$lbdldl~ii$bpxsy1,xlab='Systolic blood pressure (mmHg)',  
+      ylab='LDL cholesterol (mg/dL)')
```

Scatter plots

Module 3:
bivariate and
multivariate
analysis

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Continuous vs
continuous

Continuous vs
categorical

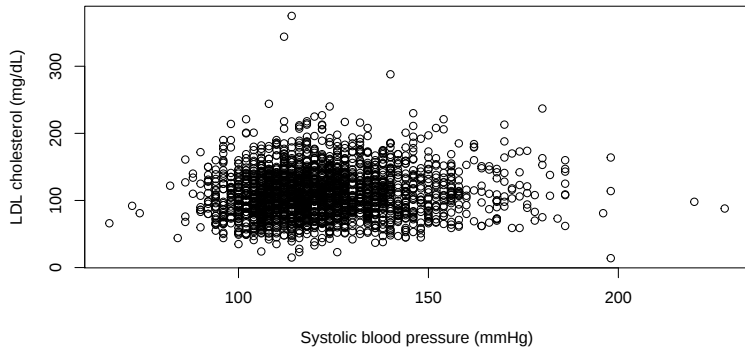
Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression



LOESS

- ▶ we'll discuss **LOESS** (locally estimated scatterplot smoothing) when we discuss **ggplot2** (I find it easier to add LOESS lines via **ggplot2** than via “base” R)

Correlation coefficients

```
> cor(x=ii$bpxsy1,y=ii$lbdldl,use='complete.obs')  
[1] 0.06946024  
> cor(x=ii$bpxsy1,y=ii$lbdldl,use='complete.obs',  
+      method='pearson')  
[1] 0.06946024  
> cor(x=ii$bpxsy1,y=ii$lbdldl,use='complete.obs',  
+      method='spearman')  
[1] 0.07451623
```

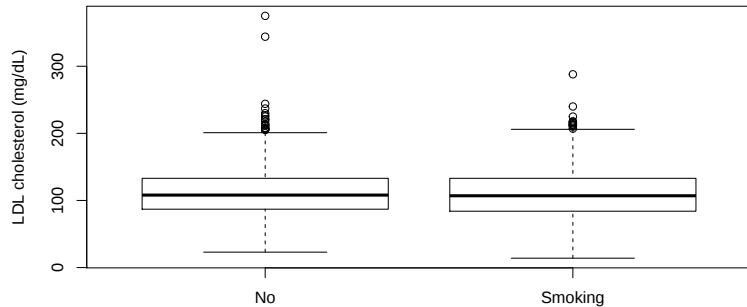
Continuous vs categorical

Box plots

- ▶ to create a box plot of LDL (low-density lipoprotein) cholesterol and history of smoking, with LDL cholesterol on the y axis:

```
> plot(ii$lbdldl~ii$hs,xlab='',ylab='LDL cholesterol (mg/dL)')
```

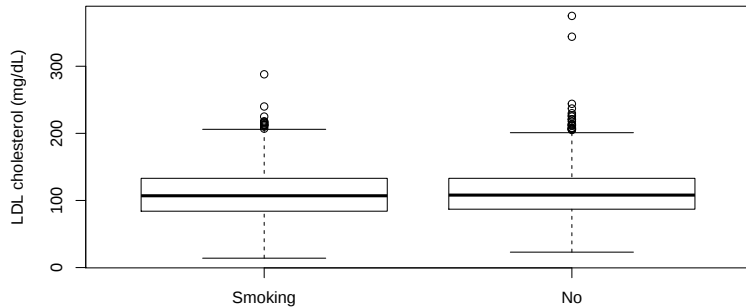
Box plots



Box plots

```
> ii$hs<-relevel(ii$hs,'Smoking')  
> plot(ii$lbdldl~ii$hs,xlab='',ylab='LDL cholesterol (mg/dL)')
```

Box plots



t-tests

```
> t.test(ii$lbdldl~ii$hs)
```

Welch Two Sample t-test

```
data: ii$lbdldl by ii$hs
```

```
t = -0.63877, df = 2329.3, p-value = 0.523
```

```
alternative hypothesis: true difference in means is not equal to 0
```

```
95 percent confidence interval:
```

```
-3.692851  1.878154
```

```
sample estimates:
```

mean in group Smoking	mean in group No
110.4476	111.3549

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

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Brief Exercise

Linear regression

t-tests

```
> yetanothertest<-t.test(ii$lbdldl~ii$hs)
> names(yetanothertest)
[1] "statistic"      "parameter"      "p.value"        "conf.int"
[5] "estimate"       "null.value"     "alternative"     "method"
[9] "data.name"
> yetanothertest$statistic
      t
-0.63877
> yetanothertest$p.value
[1] 0.5230354
```

```
> t.test(ii$lbdl~ii$hs,var.equal=TRUE)
```

Two Sample t-test

```
data: ii$lbdl by ii$hs
```

```
t = -0.6417, df = 2510, p-value = 0.5211
```

```
alternative hypothesis: true difference in means is not equal to 0
```

```
95 percent confidence interval:
```

```
-3.680042  1.865344
```

```
sample estimates:
```

mean in group Smoking	mean in group No
110.4476	111.3549

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

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Brief Exercise

Linear regression

Wilcoxon rank-sum tests

```
> wilcox.test(ii$lbdldl~ii$hs)
```

Wilcoxon rank sum test with continuity correction

data: ii\$lbdldl by ii\$hs

W = 762270, p-value = 0.3983

alternative hypothesis: true location shift is not equal to 0

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Wilcoxon rank-sum tests

```
> tt<-wilcox.test(ii$lbdldl~ii$hs)
> names(tt)
[1] "statistic"    "parameter"    "p.value"      "null.value"
[5] "alternative"  "method"       "data.name"
> tt$statistic
      W
762274.5
> tt$p.value
[1] 0.3982661
```

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
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Brief Exercise

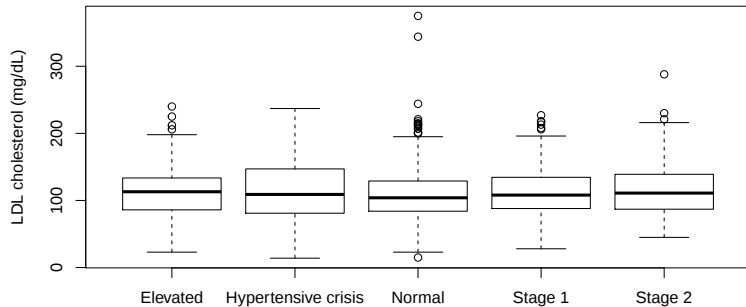
Linear regression

Box plots

- ▶ to create a box plot of LDL (low-density lipoprotein) cholesterol and categorized blood pressure, with LDL cholesterol on the y axis:

```
> plot(ii$lbdldl~ii$bpcat,xlab='',ylab='LDL cholesterol (mg/dL)')
```

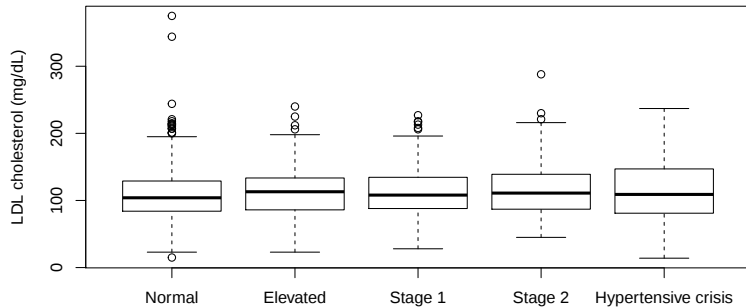
Box plots



Box plots

```
> ii$bpcat<-factor(ii$bpcat,c('Normal','Elevated','Stage 1',  
+                             'Stage 2','Hypertensive crisis'))  
> plot(ii$lbdldl~ii$bpcat,xlab='',ylab='LDL cholesterol (mg/dL)')
```

Box plots



Analysis of variance (ANOVA)

```
> aov(ii$lbdldl~ii$bpcat)
```

Call:

```
aov(formula = ii$lbdldl ~ ii$bpcat)
```

Terms:

	ii\$bpcat	Residuals
--	-----------	-----------

Sum of Squares	17082.2	2870034.4
----------------	---------	-----------

Deg. of Freedom	4	2310
-----------------	---	------

Residual standard error: 35.24825

Estimated effects may be unbalanced

3454 observations deleted due to missingness

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Analysis of variance (ANOVA)

```
> summary(aov(ii$lbdldl~ii$bpcat))
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
ii\$bpcat	4	17082	4271	3.437	0.00827	**
Residuals	2310	2870034	1242			

```
---
```

Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

3454 observations deleted due to missingness

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Kruskal-Wallis tests

```
> kruskal.test(ii$lbdldl~ii$bpcat)
```

Kruskal-Wallis rank sum test

data: ii\$lbdldl by ii\$bpcat

Kruskal-Wallis chi-squared = 13.793, df = 4, p-value
= 0.007986

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Kruskal-Wallis tests

```
> tt<-kruskal.test(ii$lbdldl~ii$bpcat)
> names(tt)
[1] "statistic" "parameter" "p.value"    "method"
[5] "data.name"
> tt$statistic
Kruskal-Wallis chi-squared
                        13.79292
> tt$p.value
[1] 0.00798617
```

Continuous vs
continuous

Continuous vs
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Categorical vs
categorical

Installing and
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Brief Exercise

Linear regression

Categorical vs categorical

Tables

- to create a table of `smoking` and `asthma`:

```
> table(ii$hs,ii$asthma)
```

	Asthma	No
Smoking	430	2098
No	448	2786

Row-wise percents

- for row-wise percents, use `prop.table()` with the `margin=1` argument

```
> prop.table(table(ii$hs,ii$asthma),margin=1)
```

	Asthma	No
Smoking	0.1700949	0.8299051
No	0.1385281	0.8614719

Row-wise percents

- ▶ multiplying by 100 and omitting the argument name (margin):

```
> prop.table(table(ii$hs,ii$asthma),1)*100
```

	Asthma	No
Smoking	17.00949	82.99051
No	13.85281	86.14719

Column-wise percents

- for column-wise percents, use `prop.table()` with the `margin=2` argument

```
> prop.table(table(ii$hs,ii$asthma),margin=2)
```

	Asthma	No
Smoking	0.4897494	0.4295659
No	0.5102506	0.5704341

Column-wise percents

- ▶ multiplying by 100 and omitting the argument name (margin):

```
> prop.table(table(ii$hs,ii$asthma),2)*100
```

	Asthma	No
Smoking	48.97494	42.95659
No	51.02506	57.04341

```
> chisq.test(table(ii$hs,ii$asthma))
```

```
Pearson's Chi-squared test with Yates' continuity  
correction
```

```
data:  table(ii$hs, ii$asthma)
```

```
X-squared = 10.704, df = 1, p-value = 0.001069
```

χ^2 tests

```
> tt<-chisq.test(table(ii$hs,ii$asthma))
> names(tt)
[1] "statistic" "parameter" "p.value"    "method"
[5] "data.name" "observed"   "expected"  "residuals"
[9] "stdres"
> tt$statistic
X-squared
 10.70361
> tt$p.value
[1] 0.001069266
```

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Fisher's exact test

```
> fisher.test(table(ii$hs,ii$asthma))
```

Fisher's Exact Test for Count Data

```
data:  table(ii$hs, ii$asthma)
p-value = 0.001007
alternative hypothesis: true odds ratio is not equal to 1
95 percent confidence interval:
 1.100669 1.475740
sample estimates:
odds ratio
 1.274511
```

Fisher's exact test

```
> tt<-fisher.test(table(ii$hs,ii$asthma))
> names(tt)
[1] "p.value"      "conf.int"      "estimate"      "null.value"
[5] "alternative"  "method"        "data.name"
> tt$p.value
[1] 0.00100706
```

Continuous vs
continuous

Continuous vs
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Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Installing and using packages

Installing packages

- ▶ to install the `ggplot2` package:

```
> install.packages('ggplot2')
```

- ▶ you should only need to do this **once ever**

Installing packages

- ▶ to specify the **repository**, use the `repos` argument:

```
> install.packages('ggplot2', repos='https://cran.rstudio.com')
```

- ▶ other possible repositories include:
 - ▶ `https://cran.cnr.berkeley.edu`
 - ▶ `http://cran.stat.ucla.edu`
- ▶ a list of mirrors is available [here](#)

Continuous vs
continuous

Continuous vs
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Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Using packages

- ▶ to use the `ggplot2` package:

```
> library(ggplot2)
```

- ▶ you only need to do this **once per session**

Continuous vs
continuous

Continuous vs
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Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

ggplot2

Scatterplots

```
> ggplot(aes(x=bpxsy1,y=lbdld1),data=ii)+  
+   geom_point()
```

- ▶ the `ggplot()` function initiates the plot, but by itself it doesn't actually produce a plot
- ▶ the `aes()` function, short for aesthetics, specifies the x and y variables as well as other dimensions (as we'll see later)
- ▶ the addition of `geom_point()` indicates that we want a scatter plot

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

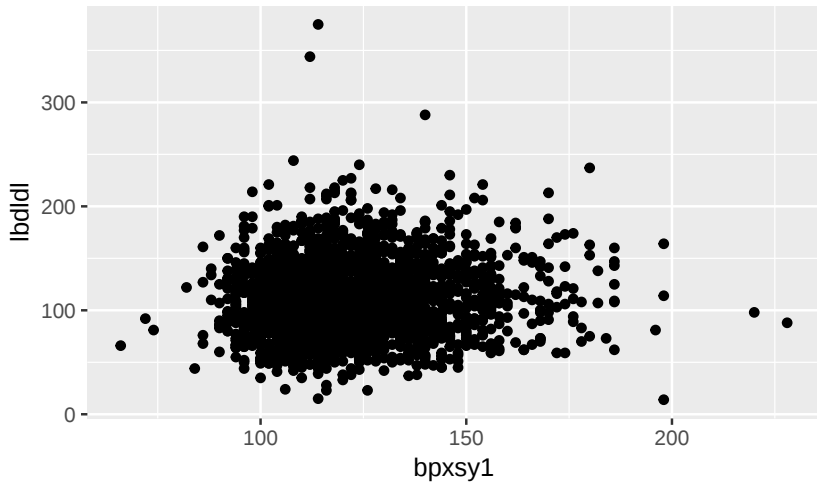
Installing and
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Brief Exercise

Linear regression

Scatterplots



Scatterplots

Module 3:
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Continuous vs
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Installing and
using packages

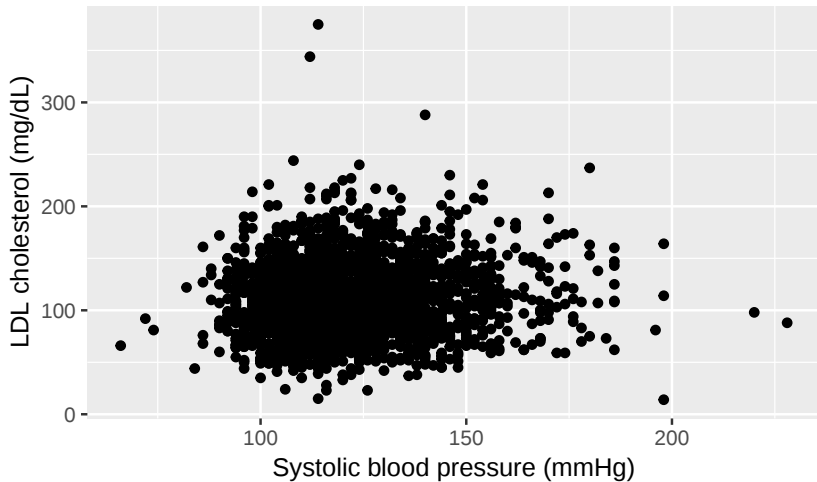
ggplot2

Brief Exercise

Linear regression

```
> ggplot(aes(x=bpxsy1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Systolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')
```

Scatterplots

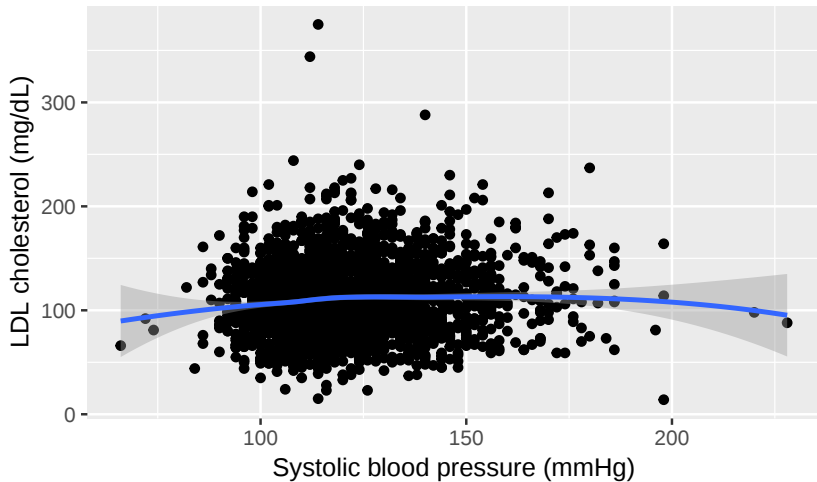


LOESS lines

- ▶ to add a **LOESS line**, use `geom_smooth()` with the `method='loess'` argument:

```
> ggplot(aes(x=bpxsy1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Systolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='loess')
```

LOESS lines

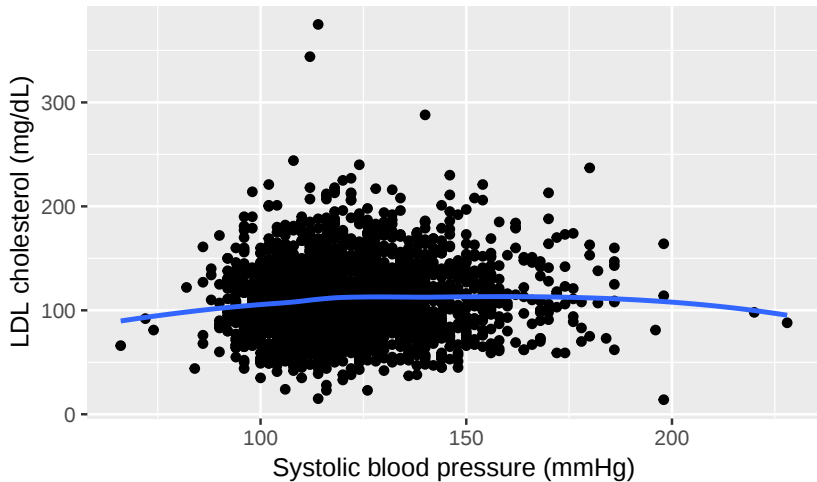


LOESS lines

- to remove the confidence interval, add the `se=FALSE` argument to `geom_smooth()`:

```
> ggplot(aes(x=bpxsy1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Systolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='loess',se=FALSE)
```

LOESS lines

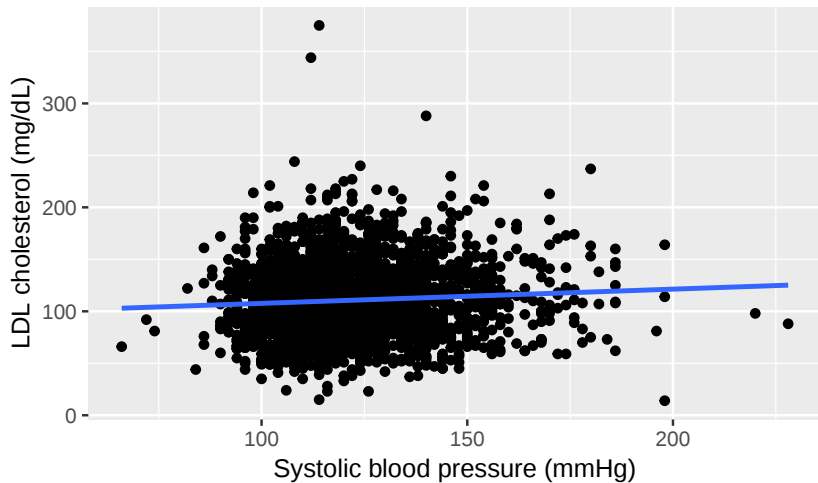


Regression lines

- ▶ to add a regression line, use `geom_smooth()` with the `method='lm'` argument and the formula arguments:

```
> ggplot(aes(x=bpxsy1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Systolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='lm',formula=y~x,se=FALSE)
```

Regression lines



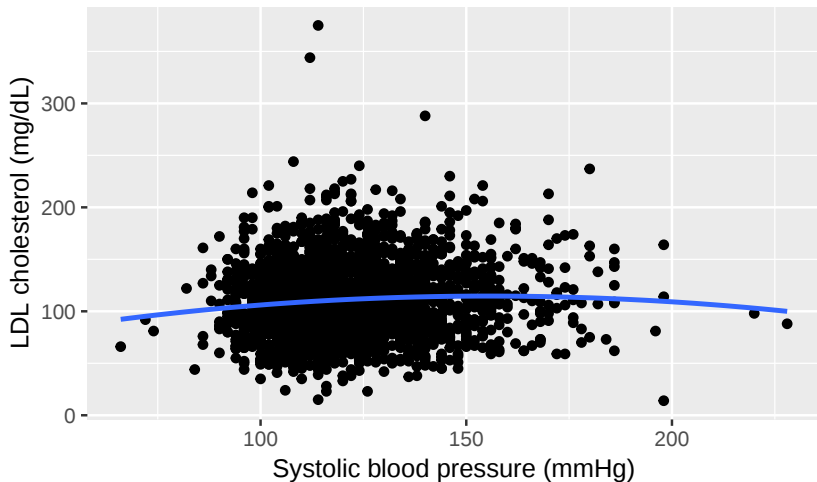
Regression lines

- ▶ for a **quadratic regression line**, use the formula argument with the `poly()` function:

```
> ggplot(aes(x=bpxsy1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Systolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='lm',formula=y~poly(x,2),se=FALSE)
```

- ▶ the 2 argument to `poly()` indicates that we want a **quadratic formula**

Regression lines

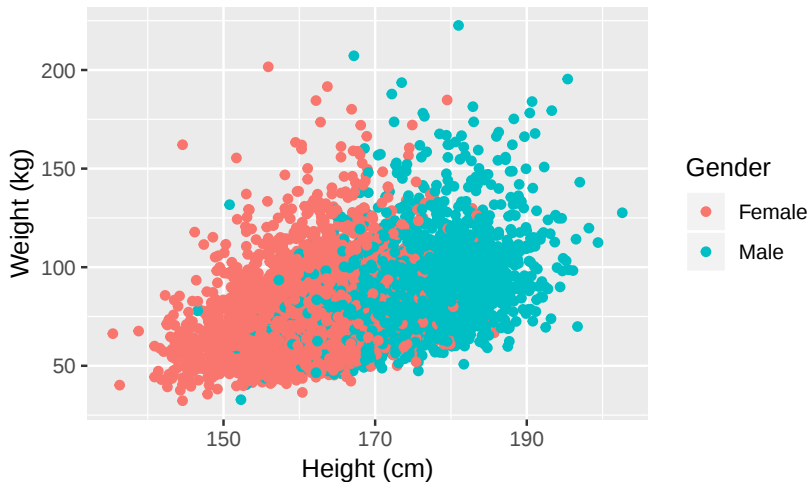


Adding color as a 3rd dimension

- ▶ to add color as a 3rd dimension, use the color argument:

```
> ggplot(aes(x=bmxht,y=bmxwt,color=gender),data=ii)+  
+   geom_point()+  
+   xlab('Height (cm)')+ylab('Weight (kg)')+  
+   labs(color='Gender')
```

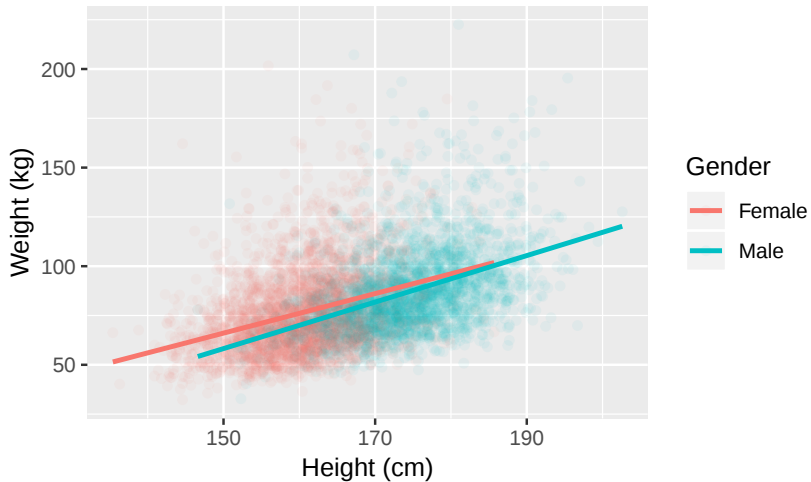
Adding color as a 3rd dimension



Adding color as a 3rd dimension

```
> ggplot(aes(x=bmxht,y=bmxwt,color=gender),data=ii)+  
+   geom_point(alpha=0.05)+  
+   geom_smooth(method='lm',formula=y~x,se=FALSE)+  
+   xlab('Height (cm)')+ylab('Weight (kg)')+  
+   labs(color='Gender')
```

Adding color as a 3rd dimension

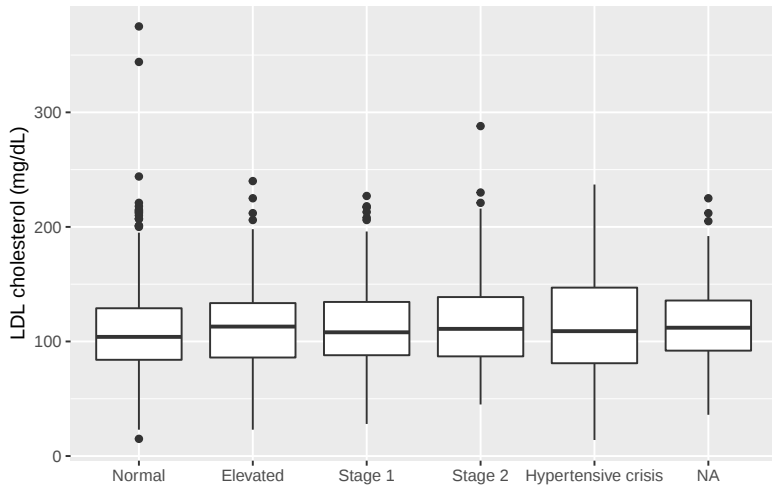


Box plots

- for box plots, use `geom_boxplot()`:

```
> ggplot(aes(x=bpcat,y=lbdldl),data=ii)+  
+   geom_boxplot()+  
+   ylab('LDL cholesterol (mg/dL)')+xlab('')
```

Box plots

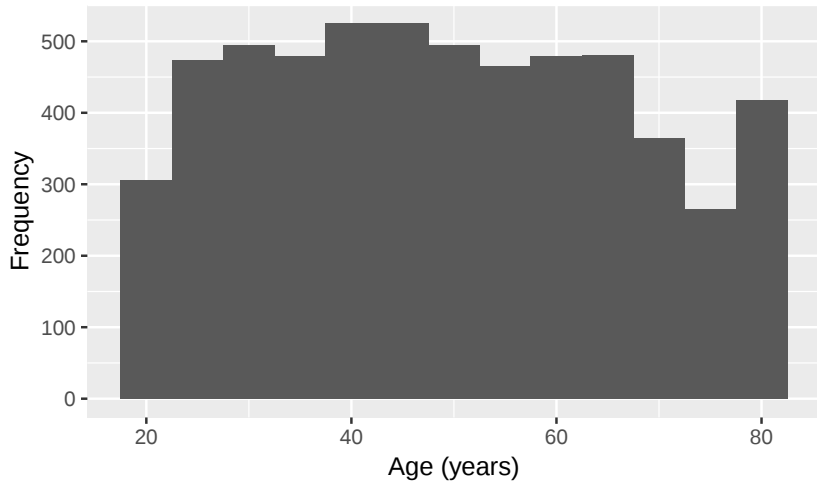


Histograms

- ▶ for box plots, use `geom_histogram()`:

```
> ggplot(aes(x=ridageyr),data=ii)+  
+   geom_histogram(binwidth=5)+  
+   ylab('Frequency')+xlab('Age (years)')
```

Histograms



More information

- ▶ for more information, see [the online reference](#)

Continuous vs
continuous

Continuous vs
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Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

Brief Exercise

Brief Exercise

You may work in groups of 2–3. Save your code in a script file.

1. If you have not already, import `nhanes.csv` into R, using `read.csv()`.
2. If you have not already, install and load the `ggplot2` package.
3. Use `plot()` to create a scatter plot of diastolic blood pressure (`bpxdi1`) and body mass index (`bmx bmi`), with diastolic blood pressure on the y axis.
4. Use `ggplot2` to create the plot.

Linear regression

Linear regression with a continuous x: simple linear regression

- ▶ to fit a **linear regression model**, use `lm()`:

```
> lm(ii$bpxdi1~ii$bmxbmi)
```

Call:

```
lm(formula = ii$bpxdi1 ~ ii$bmxbmi)
```

Coefficients:

(Intercept)	ii\$bmxbmi
64.0737	0.2022

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
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Brief Exercise

Linear regression

Linear regression with a continuous x: simple linear regression

- ▶ equivalently, using the data argument:

```
> lm(bpxdi1~bmxbmi,data=ii)
```

Call:

```
lm(formula = bpxdi1 ~ bmxbmi, data = ii)
```

Coefficients:

(Intercept)	bmxbmi
64.0737	0.2022

Continuous vs
continuous

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Linear regression

Linear regression with a continuous x: simple linear regression

Module 3:
bivariate and
multivariate
analysis

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- ▶ it is often useful to [save the regression](#):

```
> mm<-lm(bpxdi1~bmxbmi,data=ii)
> names(mm)
[1] "coefficients" "residuals"    "effects"
[4] "rank"         "fitted.values" "assign"
[7] "qr"          "df.residual"   "na.action"
[10] "xlevels"      "call"         "terms"
[13] "model"
> mm$coefficients
(Intercept)      bmxbmi
  64.073708     0.202183
```

[Continuous vs
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[Continuous vs
categorical](#)

[Categorical vs
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[Linear regression](#)

Linear regression with a continuous x: simple linear regression

- ▶ for a **confidence interval** for the coefficients, use `confint()`:

```
> confint(mm)
              2.5 %      97.5 %
(Intercept) 62.5654171 65.5819993
bmxbmi      0.1514157  0.2529503
> confint(mm,level=0.9)
              5 %      95 %
(Intercept) 62.8079815 65.3394349
bmxbmi      0.1595801  0.2447859
```

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Linear regression

Linear regression with a continuous x: simple linear regression

- ▶ for more information, use `summary()`:

```
> summary(mm)
...
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept)  64.0737      0.7694   83.281  < 2e-16 ***
bmxbmi       0.2022      0.0259    7.808  7.04e-15 ***
...
```

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```
> names(summary(mm))
[1] "call"          "terms"          "residuals"
[4] "coefficients"  "aliases"         "sigma"
[7] "df"            "r.squared"       "adj.r.squared"
[10] "fstatistic"    "cov.unscaled"   "na.action"
> summary(mm)$coefficients
```

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	64.073708	0.76936625	83.281152	0.000000e+00
bmxbmi	0.202183	0.02589597	7.807509	7.040358e-15

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```
> summary(mm)$r.squared  
[1] 0.01190813  
> summary(mm)$adj.r.squared  
[1] 0.01171278
```

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Linear regression

Linear regression with a continuous x: simple linear regression

```
> mm<-lm(bpxdi1~bmxbmi,data=ii)
```

- ▶ if `mm` is a saved `lm()` object, then:
 - ▶ `mm$coefficients` provides just the coefficient estimates
 - ▶ `confint(mm)` provides confidence intervals for the coefficients
 - ▶ `summary(mm)$coefficients` provides the coefficient estimates, plus standard errors, test statistics, and p -values (for the null hypothesis that the coefficient is equal to 0)
 - ▶ `summary(mm)$r.squared` and `summary(mm)$adj.r.squared` provide R^2
 - ▶ for more information on output, see `help(lm)` and `help(summary.lm)`

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Linear regression with a continuous x: quadratic adjustment

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- for quadratic adjustment, use `poly()`:

```
> mm<-lm(bpxdi1~poly(ridageyr,2),data=ii)
> mm$coefficients
      (Intercept)  poly(ridageyr, 2)1  poly(ridageyr, 2)2
      69.877825      -7.570431      -300.502878
```

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Linear regression with a continuous x: natural cubic splines

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- for **natural cubic splines**, use `ns()` in the **splines** package:

```
> mm<-lm(bpxdi1~ns(ridageyr,df=3),data=ii)
> mm$coefficients
              (Intercept) ns(ridageyr, df = 3)1
                62.358114                9.131939
ns(ridageyr, df = 3)2 ns(ridageyr, df = 3)3
                14.599818                -6.947398
```

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Linear regression with a categorical x

```
> class(ii$hs)
[1] "factor"
```

- ▶ `hs` is a **factor** so R will automatically use **dummy-variable adjustment**, with a coefficient for each non-reference group
- ▶ however, we might want to change the reference:

```
> levels(ii$hs)
[1] "Smoking" "No"
> ii$hs<-relevel(ii$hs,'No')
```

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Linear regression with a categorical x

```
> mm<-lm(bpxdi1~hs,data=ii)
> mm$coefficients
(Intercept)    hsSmoking
 70.0843794   -0.3931701
```

Linear regression with a categorical x

```
> confint(mm)
              2.5 %      97.5 %
(Intercept) 69.615385 70.5533734
hsSmoking   -1.101302  0.3149622
```

Linear regression with a categorical x

```
> summary(mm)$coefficients
```

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	70.0843794	0.2392304	292.957693	0.0000000
hsSmoking	-0.3931701	0.3612130	-1.088472	0.2764383

Linear regression with a categorical x

```
> class(ii$bpccat)
[1] "factor"
> levels(ii$bpccat)
[1] "Elevated"           "Hypertensive crisis"
[3] "Normal"             "Stage 1"
[5] "Stage 2"
> ii$bpccat<-factor(ii$bpccat,c('Normal','Elevated','Stage 1',
+                               'Stage 2','Hypertensive crisis'))
```

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Linear regression with a categorical x

```
> mm<-lm(bmxbmi~bpcat,data=ii)
> mm$coefficients
```

(Intercept)	bpcatElevated
27.679274	1.798396
bpcatStage 1	bpcatStage 2
2.740511	2.201618
bpcatHypertensive crisis	
-1.542539	

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Linear regression with a categorical x

```
> confint(mm)
```

	2.5 %	97.5 %
(Intercept)	27.399817	27.9587312
bpcatElevated	1.255394	2.3413977
bpcatStage 1	2.238340	3.2426829
bpcatStage 2	1.670157	2.7330794
bpcatHypertensive crisis	-3.472078	0.3869987

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Linear regression with a categorical x

```
> summary(mm)$coefficients
```

	Estimate	Std. Error	t value
(Intercept)	27.679274	0.1425486	194.174324
bpcatElevated	1.798396	0.2769806	6.492859
bpcatStage 1	2.740511	0.2561533	10.698717
bpcatStage 2	2.201618	0.2710937	8.121245
bpcatHypertensive crisis	-1.542539	0.9842406	-1.567238

Pr(>|t|)

(Intercept)	0.000000e+00
bpcatElevated	9.229430e-11
bpcatStage 1	1.975779e-26
bpcatStage 2	5.748109e-16
bpcatHypertensive crisis	1.171216e-01

Linear regression with a categorical x

```
> summary(mm)$r.squared  
[1] 0.0300087  
> summary(mm)$adj.r.squared  
[1] 0.02924115
```

Linear regression with several x

- ▶ to fit a linear regression model with several x variables, separate the x variables with a plus sign (+):

```
> lm(bpxdi1~bmxbmi+hs,data=ii)
```

Call:

```
lm(formula = bpxdi1 ~ bmxbmi + hs, data = ii)
```

Coefficients:

(Intercept)	bmxbmi	hsSmoking
64.2507	0.2023	-0.4141

Linear regression with several x

```
> mm<-lm(bpxdi1~bmxbmi+hs,data=ii)
> mm$coefficients
(Intercept)      bmxbmi      hsSmoking
  64.2507494    0.2022985   -0.4141349
```

Linear regression with several x

```
> confint(mm)
              2.5 %      97.5 %
(Intercept) 62.7117359 65.7897628
bmxbmi      0.1515279  0.2530691
hsSmoking   -1.1222203  0.2939506
```

Linear regression with several x

```
> summary(mm)$coefficients
```

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	64.2507494	0.78503738	81.844191	0.000000e+00
bmxbmi	0.2022985	0.02589765	7.811462	6.826063e-15
hsSmoking	-0.4141349	0.36118823	-1.146590	2.516053e-01

Linear regression with several x

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Linear regression

```
> summary(mm)$r.squared  
[1] 0.01216809  
> summary(mm)$adj.r.squared  
[1] 0.01177733
```

Interaction

- ▶ to **include interaction**, use the multiplication symbol (R will automatically include the main effects):

```
> lm(bpxdi1~bmxbmi*hs,data=ii)
```

Call:

```
lm(formula = bpxdi1 ~ bmxbmi * hs, data = ii)
```

Coefficients:

(Intercept)	bmxbmi	hsSmoking
63.41218	0.23134	1.55474
bmxbmi:hsSmoking		
-0.06813		

Interaction

```
> mm<-lm(bpxdi1~bmxbmi*hs,data=ii)
> mm$coefficients
```

(Intercept)	bmxbmi	hsSmoking
63.41217864	0.23134003	1.55474166

```
bmxbmi:hsSmoking
-0.06812907
```

Interaction

```
> confint(mm)

                2.5 %      97.5 %
(Intercept)  61.4209972 65.40336009
bmxbmi       0.1643161  0.29836394
hsSmoking    -1.4952691  4.60475244
bmxbmi:hsSmoking -0.1707855  0.03452736
```

Interaction

```
> summary(mm)$coefficients
```

	Estimate	Std. Error	t value
(Intercept)	63.41217864	1.01568432	62.4329600
bmxbmi	0.23134003	0.03418831	6.7666405
hsSmoking	1.55474166	1.55578394	0.9993301
bmxbmi:hsSmoking	-0.06812907	0.05236415	-1.3010632

Pr(>|t|)

(Intercept)	0.000000e+00
bmxbmi	1.467701e-11
hsSmoking	3.176827e-01
bmxbmi:hsSmoking	1.932961e-01

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Interaction

```
> summary(mm)$r.squared  
[1] 0.01249877  
> summary(mm)$adj.r.squared  
[1] 0.01191272
```

Model comparison

- ▶ for model comparison, use `anova()`:

```
> mm1<-lm(bpxdi1~bmxbmi,data=ii)
> mm2<-lm(bpxdi1~bmxbmi+poly(ridageyr,2),data=ii)
> anova(mm2,mm1)
```

Analysis of Variance Table

Model 1: bpxdi1 ~ bmxbmi + poly(ridageyr, 2)

Model 2: bpxdi1 ~ bmxbmi

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)
1	5056	747752				
2	5058	821464	-2	-73711	249.2	< 2.2e-16 ***

Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Prediction

- ▶ to obtain predictions for a new set of data, you must use the data argument when you fit the model:

```
> mm<-lm(bpxdi1~bmxbmi,data=ii)
```

- ▶ the new data must have all of the x variable names that are in the model (in this case, bmxbmi):

```
> dd<-data.frame(bmxbmi=seq(20,80,by=10))
```

Prediction

```
> dd
  bmx bmi
1    20
2    30
3    40
4    50
5    60
6    70
7    80
```

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Prediction

- to obtain the predictions, use `predict()` with the `newdata` argument:

```
> predict(mm,newdata=dd)
      1      2      3      4      5      6
68.11737 70.13920 72.16103 74.18286 76.20469 78.22652
      7
80.24835
```

Prediction

- ▶ you may omit the argument name:

```
> predict(mm,dd)
      1      2      3      4      5      6
68.11737 70.13920 72.16103 74.18286 76.20469 78.22652
      7
80.24835
```

Prediction

- ▶ you might consider adding the predictions to the new data:

```
> dd$prediction<-predict(mm,dd)
> dd
  bmx bmi prediction
1    20    68.11737
2    30    70.13920
3    40    72.16103
4    50    74.18286
5    60    76.20469
6    70    78.22652
7    80    80.24835
```

Prediction

- an example with 2 x variables:

```
> mm<-lm(bpxdi1~bmxbmi+hs,data=ii)
> dd<-data.frame(bmxbmi=rep(seq(20,80,by=20),2),
+               hs=c(rep('Smoking',4),rep('No',4)))
```

Prediction

```
> dd
  bmx bmi      hs
1    20 Smoking
2    40 Smoking
3    60 Smoking
4    80 Smoking
5    20      No
6    40      No
7    60      No
8    80      No
```

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Prediction

```
> dd$prediction<-predict(mm,dd)
```

```
> dd
```

	bmxbmi	hs	prediction
1	20	Smoking	67.88258
2	40	Smoking	71.92855
3	60	Smoking	75.97452
4	80	Smoking	80.02049
5	20	No	68.29672
6	40	No	72.34269
7	60	No	76.38866
8	80	No	80.43463