

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 diastolic blood pressure, with LDL cholesterol on the y axis:

```
> plot(x=ii$bpxdi1,y=ii$lbdldl)
```

- ▶ or, without argument names:

```
> plot(ii$bpxdi1,ii$lbdldl)
```

Scatter plots

Module 3:
bivariate and
multivariate
analysis

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Continuous vs
continuous

Continuous vs
categorical

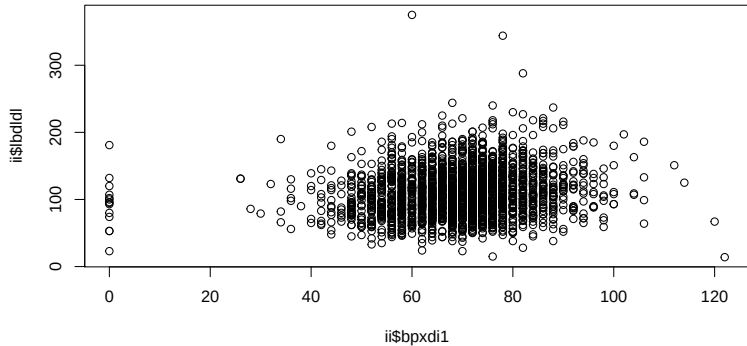
Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression



Scatter plots

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

```
> plot(ii$lbdldl~ii$bpxdi1)
```

- ▶ 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:
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Continuous vs
continuous

Continuous vs
categorical

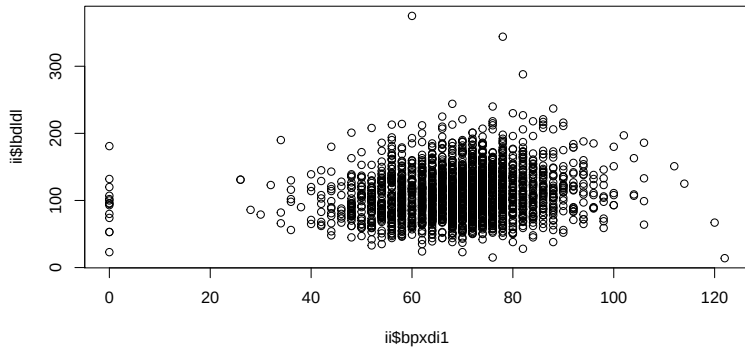
Categorical vs
categorical

Installing and
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Brief Exercise

Linear regression



Scatter plots

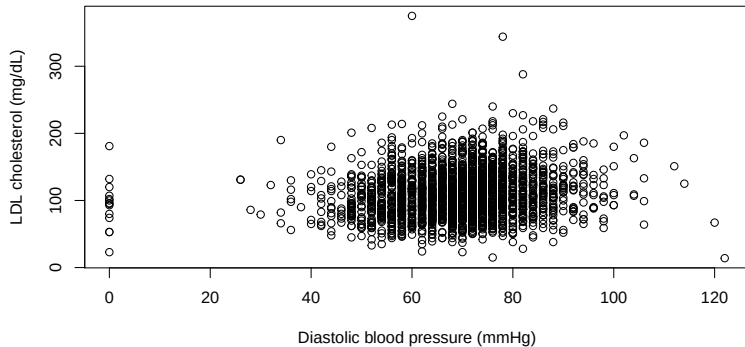
- equivalently, using the data argument:

```
> plot(lbdl1~bpxdi1,data=ii)
```


Scatter plots

```
> plot(ii$lbdldl~ii$bpxdi1,xlab='Diastolic blood pressure (mmHg)',  
+      ylab='LDL cholesterol (mg/dL)')
```

Scatter plots



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$bpxdi1,y=ii$lbdld1,use='complete.obs')  
[1] 0.1409449  
> cor(x=ii$bpxdi1,y=ii$lbdld1,use='complete.obs',  
+      method='pearson')  
[1] 0.1409449  
> cor(x=ii$bpxdi1,y=ii$lbdld1,use='complete.obs',  
+      method='spearman')  
[1] 0.1467412
```

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

Installing and
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ggplot2

Brief Exercise

Linear regression

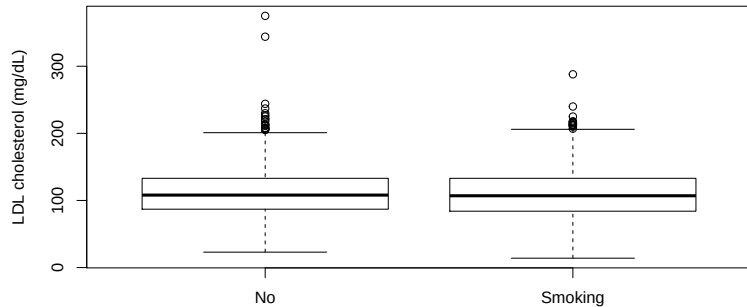
Continuous vs categorical

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)')
```

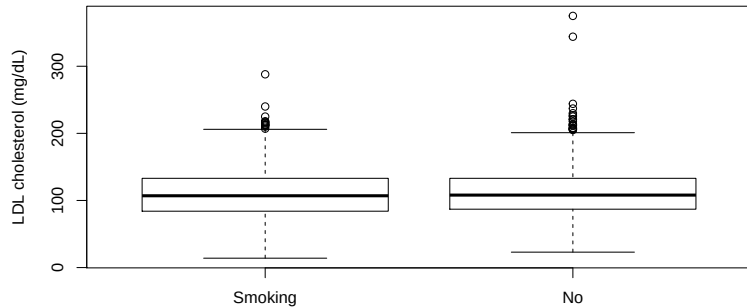
Box plots



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-tests

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

Two Sample t-test

```
data: ii$lbdldl by ii$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
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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

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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

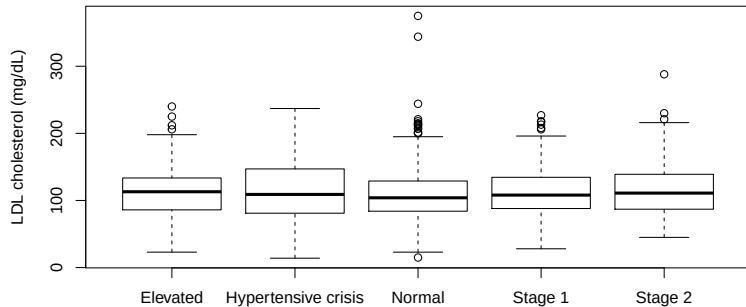
Linear regression

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)')
```

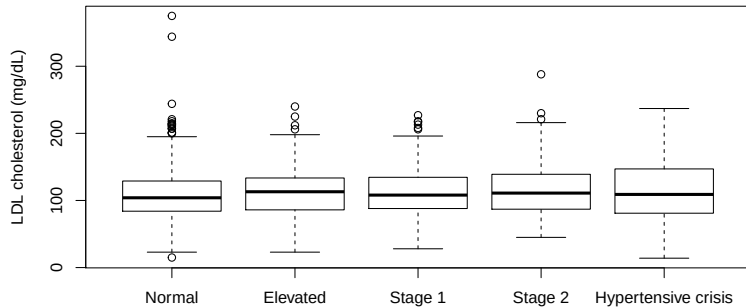
Box plots



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
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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

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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

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

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

```
data: ii$hs and ii$asthma
```

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

χ^2 tests

```
> tt<-chisq.test(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
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Brief Exercise

Linear regression

Fisher's exact test

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

Fisher's Exact Test for Count Data

```
data: ii$hs and ii$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(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
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Categorical vs
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Installing and
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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
categorical

Categorical vs
categorical

Installing and
using packages

ggplot2

Brief Exercise

Linear regression

ggplot2

Scatterplots

```
> ggplot(aes(x=bpxdi1,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

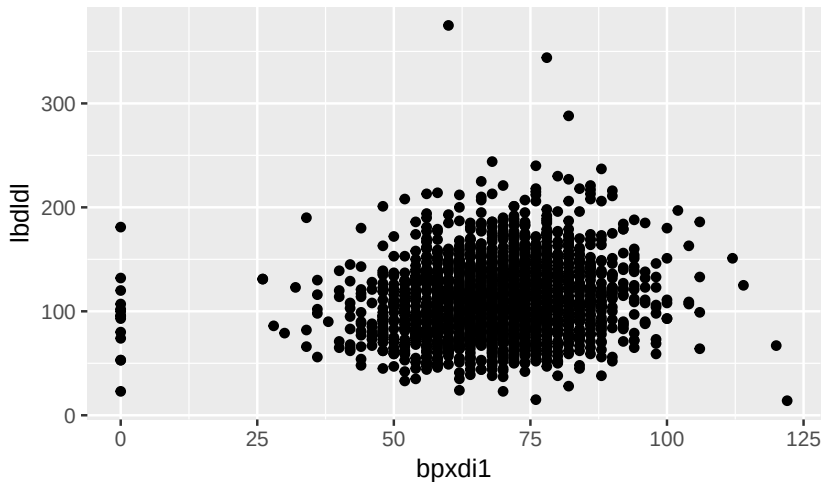
Installing and
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Brief Exercise

Linear regression

Scatterplots



Scatterplots

Module 3:
bivariate and
multivariate
analysis

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Continuous vs
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Categorical vs
categorical

Installing and
using packages

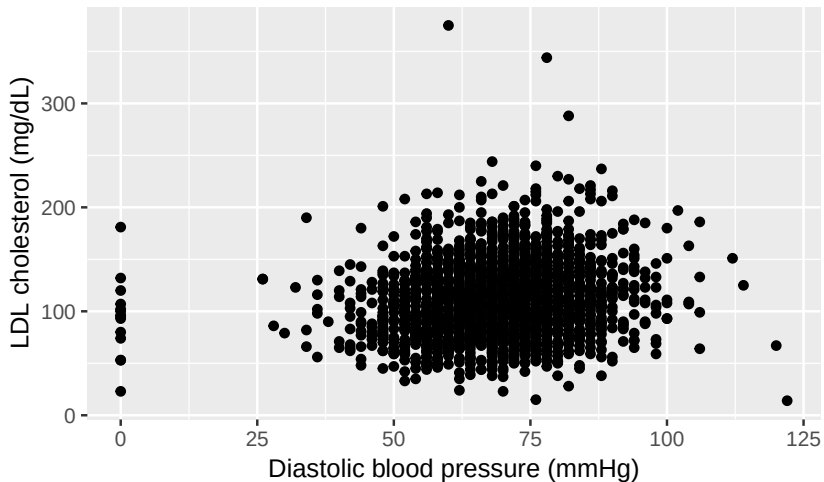
ggplot2

Brief Exercise

Linear regression

```
> ggplot(aes(x=bpxdi1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Diastolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')
```


Scatterplots



Module 3:
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[Brief Exercise](#)

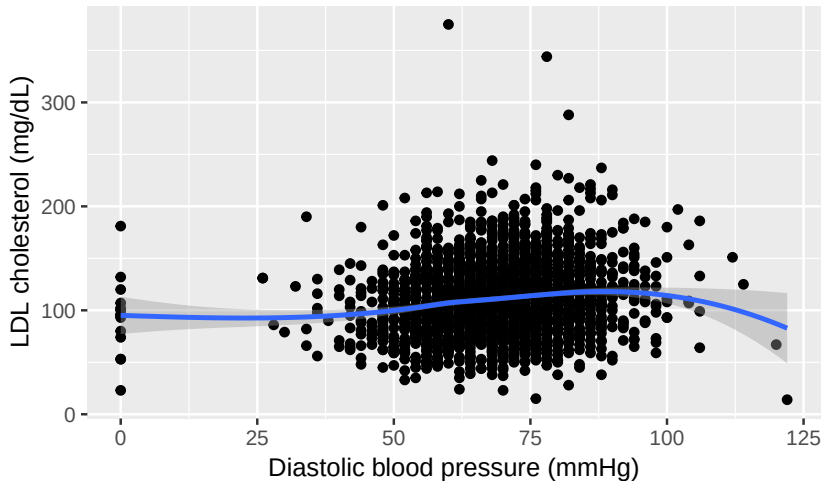
[Linear regression](#)

LOESS lines

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

```
> ggplot(aes(x=bpxdi1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Diastolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='loess')
```

LOESS lines

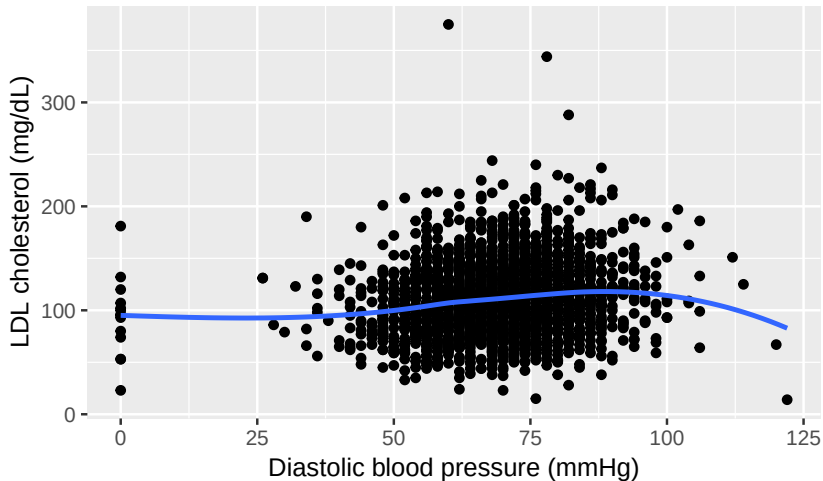


LOESS lines

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

```
> ggplot(aes(x=bpxdi1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Diastolic 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=bpxdi1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Diastolic blood pressure (mmHg)')+  
+   ylab('LDL cholesterol (mg/dL)')+  
+   geom_smooth(method='lm',formula=y~x,se=FALSE)
```

Continuous vs
continuous

Continuous vs
categorical

Categorical vs
categorical

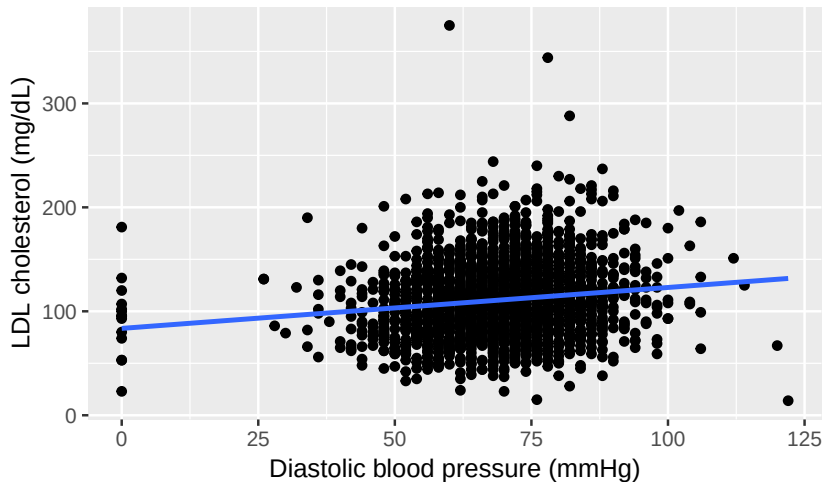
Installing and
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Brief Exercise

Linear regression

Regression lines



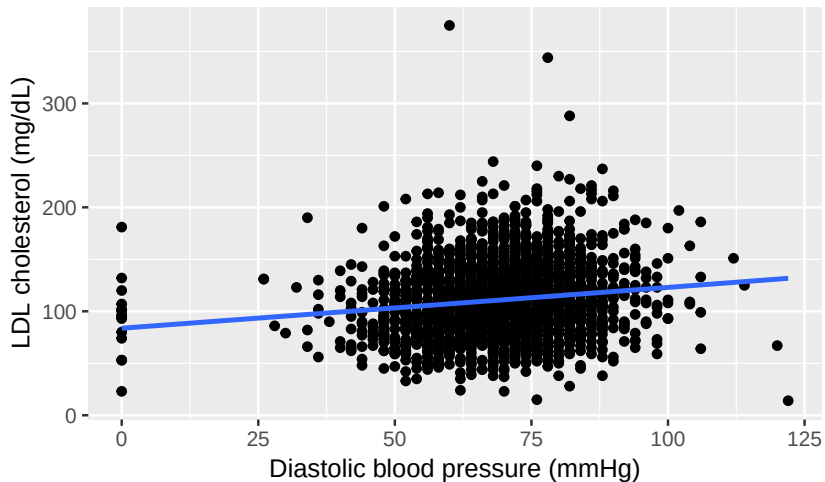
Regression lines

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

```
> ggplot(aes(x=bpxdi1,y=lbdldl),data=ii)+  
+   geom_point()+  
+   xlab('Diastolic 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

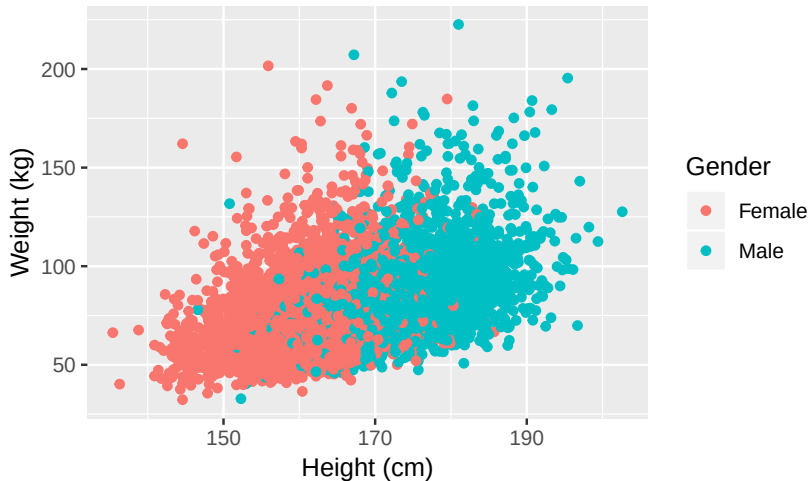


Adding color as a 3rd dimension

- 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')
```

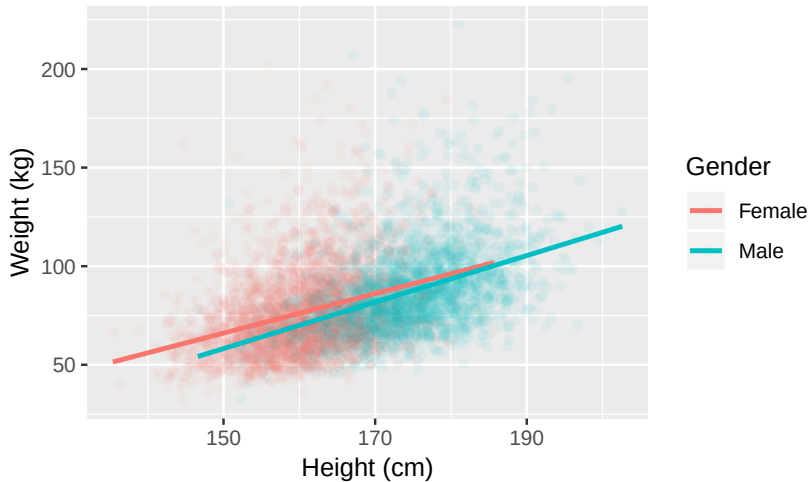
Adding color as a 3rd dimension



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

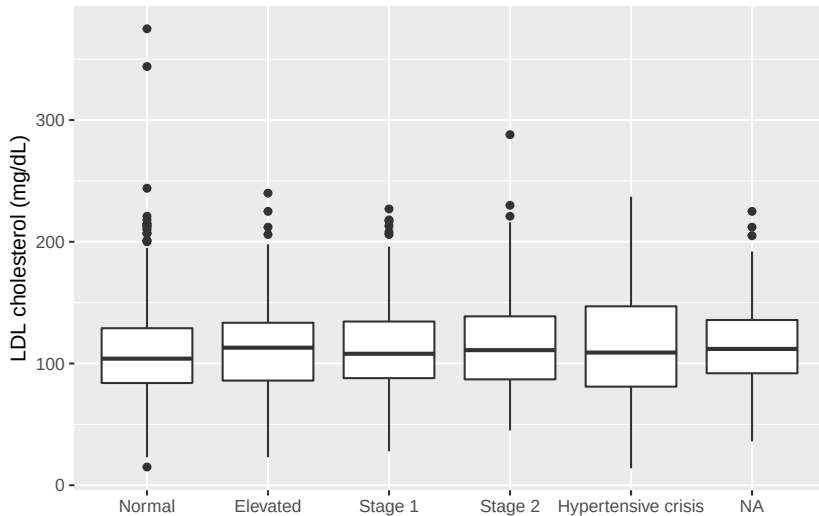


Box plots

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

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

Box plots

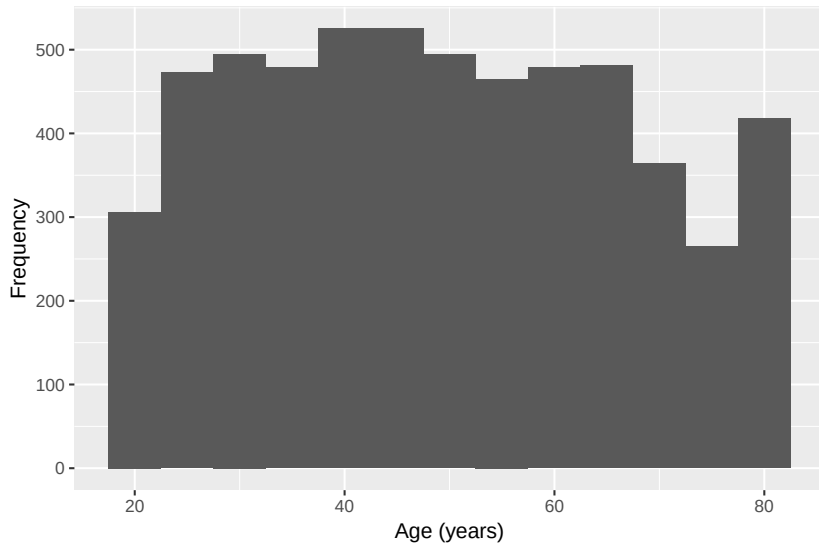


Histograms

- ▶ 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
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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 systolic blood pressure (`bpxdi1`) and body mass index (`bmxbmi`), with systolic blood pressure on the y axis.
4. Use `ggplot2` to create the plot.

Continuous vs
continuous

Continuous vs
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Categorical vs
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Installing and
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Brief Exercise

Linear regression

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
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Categorical vs
categorical

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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
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Linear regression with a continuous x: simple linear regression

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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
```

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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 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)`

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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```
> 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