

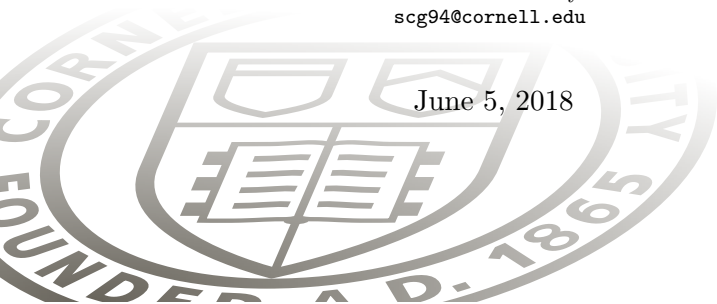


# Introduction to Linear Regression

Samuel C. Gutekunst

Cornell University  
[scg94@cornell.edu](mailto:scg94@cornell.edu)

June 5, 2018



## Example: Gingles Criteria

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(Thornburg v Gingles, 1986)

To demonstrate racial gerrymandering, show that all three of the following hold:

1. A minority group is “sufficiently numerous and compact to form a majority in a single-member district”; and
2. The minority group is "politically cohesive"; and
3. The "majority votes sufficiently as a bloc to enable it ... usually to defeat the minority's preferred candidate."

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3. The “majority votes sufficiently as a bloc to enable it ... usually to defeat the minority’s preferred candidate.”

$$\begin{aligned} \# \text{ Dem Votes in Precinct } i \approx & (\text{Minority Pop}) (\text{Minority Voting Rate}) \\ & + (\text{Majority Pop}) (\text{Majority Voting Rate}) \end{aligned}$$

# Example: Gingles Criteria

Year	District	Estimated Percent of Blacks Voting for the Democratic Candidate
1986	12	95.65%
	23	100.06
	29	103.47
	31	98.92
	42	108.41
	45	93.58
1988	12	95.67
	23	102.64
	29	105.00
	31	100.20
	42	111.05
	45	97.49
1990	12	94.79
	14	97.83
	16	94.36
	23	101.09
	25	98.83
	29	103.42
	31	102.17
	36	101.35
	37	101.39
	42	109.63
	45	97.62

Table 1.3 Sample Ecological Inferences: All Ohio State House Districts Where an African American Democrat Ran Against a White Republican, 1986–1990. *Source*: “Statement of Gordon G. Henderson,” presented as part of an exhibit in federal court. Figures above 100% are logically impossible.

Figure from King, 97.

# Example: Gingles Criteria

## Number of Black representatives

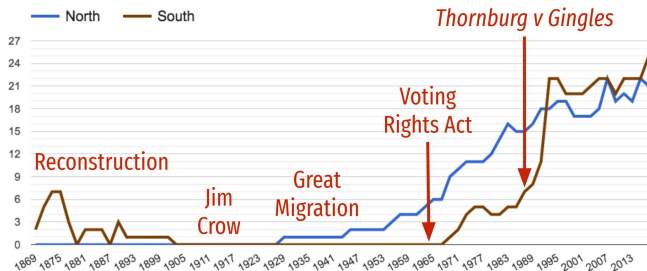


Figure from Mira Bernstein.

# Example: Predicting Total Votes

The regression model used to predict Assembly vote totals takes the standard form of

$$Y_i = \alpha + \beta X_i + \epsilon_i$$

where  $Y_i$  is the dependent variable in ward  $i$ ,  $X_i$  is a set of independent variables in ward  $i$ , and  $\epsilon_i$  is a random variable.

$\beta$  and  $\epsilon_i$  are parameters estimated as a function of the variables. The full model is:

$$\text{Assembly Vote}_i = \alpha + \beta_1 \text{Total VEP}_i + \beta_2 \text{Black VEP}_i + \beta_3 \text{Hispanic VEP}_i$$

<sup>1</sup> The files are available at <http://keps.wisc.edu/ps/data>. The 2012 election results are in the file `Words_111312_ID_110612.xlsx`.

<sup>2</sup> As I note in the Annex, I was not able to allocate 8.21% of the vote in 2012 because of inconsistencies between electoral data reported by the GAO and the geographic redistricting data reported by the USBR. This small number of votes will not change any of my analysis or conclusions, and such errors are inevitable when working with large data sets.

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Case: 3:15-cv-00421 Document #: 1-2 Filed: 07/08/15 Page 12 of 58

$$\begin{aligned} & + \beta_4 \text{ Democratic Presidential Vote}_i + \beta_5 \text{ Republican Presidential Vote}_i \\ & + \beta_6 \text{ Democratic Incumbent}_i + \beta_7 \text{ Republican Incumbent}_i + \sum_{j=1}^J \gamma_j \text{ County}_i + \epsilon_i \end{aligned}$$

Where

Assembly Vote	Number of votes cast for the Republican or Democratic candidate in the 2012 Assembly election in ward $i$ . I estimate separate equations for the Democratic and Republican candidates.
Total VEP	Voting eligible population in ward $i$ , as measured in the 2010 Census.
Black VEP	Voting eligible Black population in ward $i$ .
Hispanic VEP	Voting eligible Hispanic population in ward $i$ .
Democratic Presidential Vote	Number of votes cast for Barack Obama in the 2012 presidential election in ward $i$ .
Republican Presidential Vote	Number of votes cast for Mitt Romney in the 2012 presidential election in ward $i$ .
Democratic Incumbent	1 if the Assembly election in ward $i$ has a Democratic incumbent, 0 otherwise, multiplied by the VEP in ward $i$ .
Republican Incumbent	1 if the Assembly election in ward $i$ has a Republican incumbent, 0 otherwise, multiplied by the VEP in ward $i$ .
County	Set of fixed effects dummy variables for each county. <code>Dann County</code> is the excluded value. <sup>3</sup>

From Kenneth Mayer, *Analysis of the Efficiency Gaps of Wisconsin's Current Legislative District Plans and Plaintiffs' Demonstration Plan*

# Example: Predicting Total Votes

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# This Talk

---

## Sole Goal

Become comfortable using and understanding R for multilinear regression.

- Understand political science papers
  - Replicate analysis
  - Do your own analysis
  - Convince a lay person that you're doing reasonable things
- 
- Modeling framework
  - Terminology
  - Statistical reasoning



# This Talk

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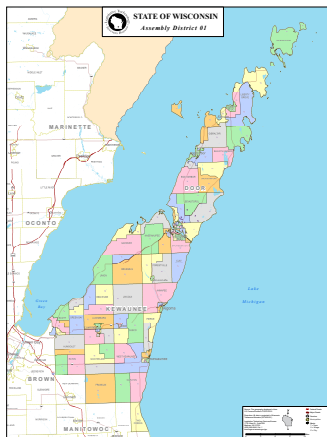
- Understand political science papers
  - Replicate analysis
  - Do your own analysis
  - Convince a lay person that you're doing reasonable things
1. If you're good with R, linear regression, and statistical modeling, you should probably leave.
  2. If you know linear regression and statistical modeling but not R, do the computational lab.
  3. Else stay here, then do the lab!

# Outline

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- 1 Introduction: Lot's About the Simple Linear Regression
- 2 Checking Assumptions of the Linear Model
- 3 Extending the Simple Linear Model: More Predictors
- 4 Inference Using the Linear Model
- 5 Generalizations of Linear Regression

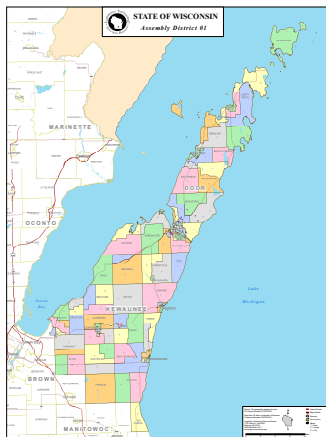
# Motivating Example: WI District 1



- Say we want to estimate the total democratic votes in a future election

Wards in District 1. From  
`legis.wisconsin.gov`

# Motivating Example: WI District 1



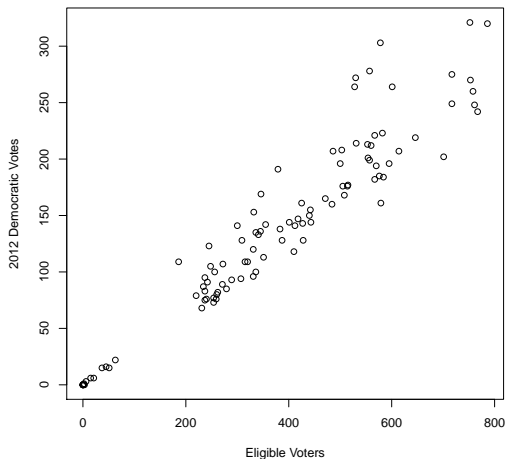
- Say we want to estimate the total number of democratic votes in a future election
- **Question:** Within this district, does the total democratic vote grow linearly with the voting eligible population?

Wards in District 1. From  
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# Motivating Example: WI District 1

## Sanity Check

Is this reasonable?? Zoom in on the  $\sim 103$  wards in district 1!



# Notational Setup

---

- We have  $n = 103$  **paired data points**

$$(y_1, x_1), (y_2, x_2), \dots, (y_{103}, x_{103})$$

where  $y_1, \dots, y_n$  are measurements of a **response variable** and  $x_1, \dots, x_n$  are corresponding measurements of an **explanatory variable**.

- Our goal is to understand how the response variable (democratic vote) depends on the explanatory variable (voting eligible population).

# The Statistical Modeling Process

---

Given data and a research question, the modeling process typically involves:

1. Assume a model that specifies the “type” of relationship between the variables you’re interested in.
2. Find the version of the model that “fits best.”
3. Check to see if the model “is good.”
4. If the model “is good,” draw inferences from the model.

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3. Check to see if the model “is good.”
4. If the model “is good,” draw inferences from the model.
  - 4.1 Think if the model and inferences make sense!
  - 4.2 Communicate conclusions to people who may have a fear and hatred of mathematics!



# Think!

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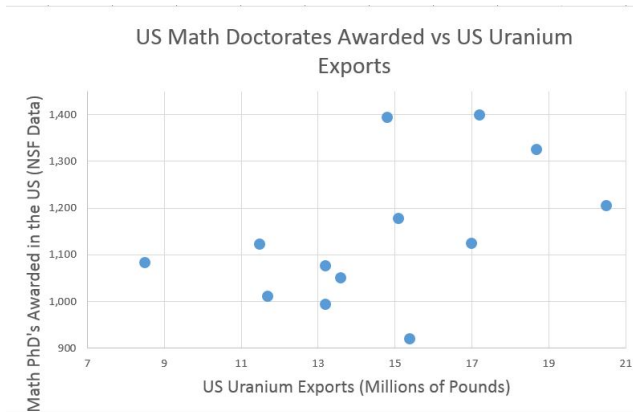


Figure: Data Source: SpuriousCorellations

## Informally

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- In the simple linear model, we assume a “mostly linear” relationship between the response and explanatory variable. Here:

$$\# \text{ Dem. Votes} = b_0 + b_1(\# \text{ Eligible Voters in Ward}) + \text{Random Error.}$$

- $b_0$  and  $b_1$  are **unknown** parameters we would like to estimate
- We assume the random error follows a “bell curve” and is, on average, zero.

## Setting up a Statistical Model: Formally

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- In the simple linear model, we assume a “mostly linear” relationship between the response and explanatory variable.
- Mathematically,

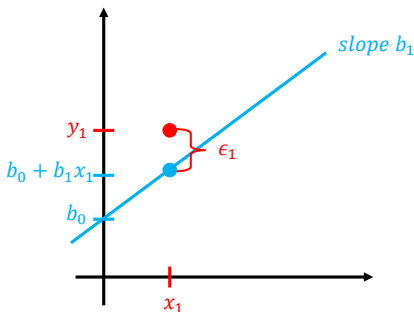
$$Y_i = b_0 + b_1 X_i + \epsilon_i, \quad i = 1, \dots, 103.$$

- $Y_i$  is the number of democratic votes in the  $i$ th ward of Assembly District 1 (for  $i = 1, \dots, 103$ )
- $X_i$  is the voting eligible population of the  $i$ th ward of Assembly District 1
- $b_0$  and  $b_1$  are **unknown** parameters we would like to estimate
- $\epsilon_i$  is random noise (formally,  $\epsilon_i \sim N(0, \sigma^2)$  are independent and identically distributed normal random variables with mean zero)

# Pictures

- In the simple linear model, we assume a “mostly linear” relationship between the response and explanatory variable.
- Mathematically,

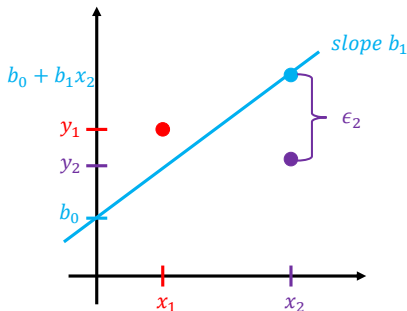
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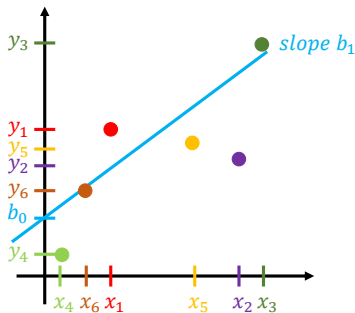
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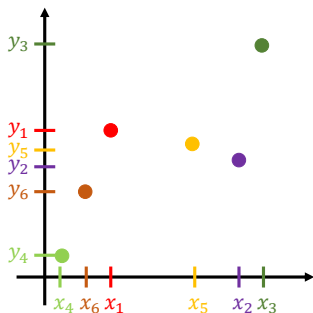
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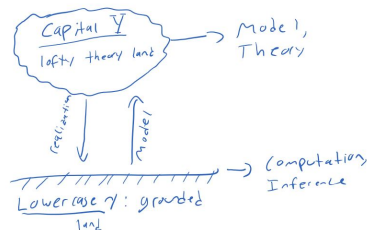
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## Capitalization Matters

Capital letters refer to an underlying model/random variables. Lowercase letters refer to realizations of that model/real data.



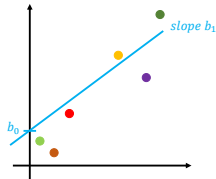
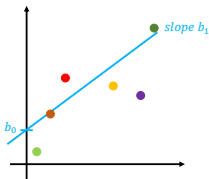


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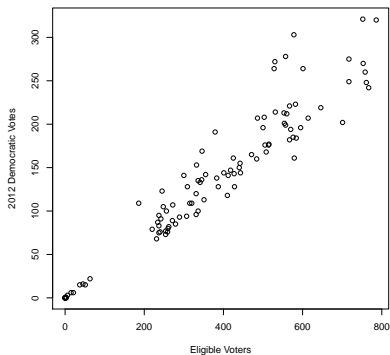
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# Finding $b_0$ and $b_1$

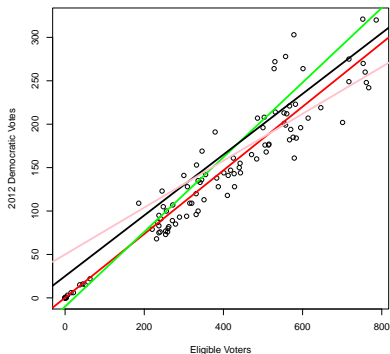
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- Our mathematical model says
$$Y_i = b_0 + b_1 X_i + \epsilon_i, \quad i = 1, \dots, 103.$$
- We have one realization  $(y_1, x_1), \dots, (y_{103}, x_{103})$  and want to **reverse engineer**  $b_0$  and  $b_1$ .



# Finding $b_0$ and $b_1$

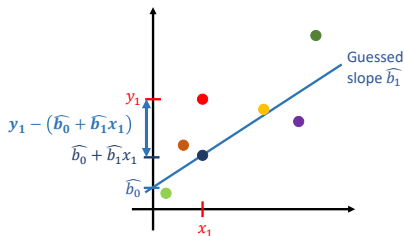
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Idea: Minimize “Squared Error Loss”

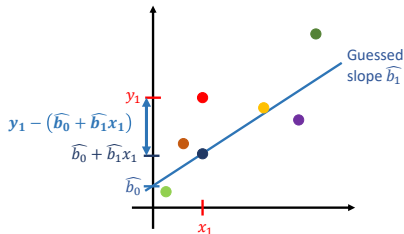


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Idea: Minimize “Squared Error Loss.” Guess  $\hat{b}_0$  and  $\hat{b}_1$  that minimize

$$\sum_{i=1}^{103} \left( y_i - (\hat{b}_0 + \hat{b}_1 x_i) \right)^2.$$



## Finding $b_0$ and $b_1$

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$$\sum_{i=1}^{103} \left( y_i - \left( \hat{b}_0 + \hat{b}_1 x_i \right) \right)^2.$$

- This handles signs and penalizes “extreme” differences
- Gauss and Legendre said so
- This has nice statistical properties (see: MLE, Gauss-Markov Theorem, linear, unbiased, etc.)
- It’s “easy” to do computationally
- It has a nice geometric interpretation

# Ordinary Least Squares Regression

---

Choosing  $\hat{b}_0$  and  $\hat{b}_1$  to minimize the squared error loss, our model is

$$Y_i = 0.26 + 0.37X_i + \epsilon_i.$$

In the Style of Mayer

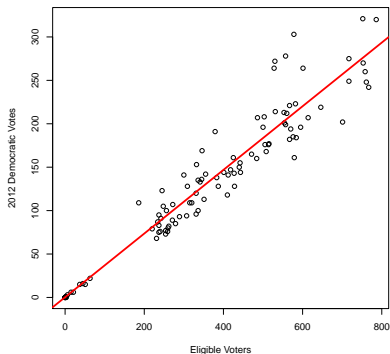
$$\# \text{ Democratic Votes}_i = 0.26 + 0.37 \text{ Ward Voting Pop}_i + \epsilon_i.$$

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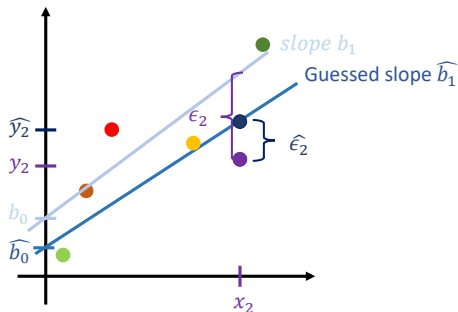
## Prediction

Because we assume that the  $\epsilon_i$  are “on average zero,” we can guess the number of votes if a wards population changes using

$$\# \text{ Democratic Votes} = 0.26 + 0.37 \text{ Ward Voting Pop}$$

# Some More Words

- The **fitted values** are  $\hat{y}_i = \hat{b}_0 + \hat{b}_1 x_i$ .
- The **residuals** are  $\hat{\epsilon}_i = y_i - \hat{y}_i$ .



## Summary so far

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- We assumed a convenient (and at least somewhat plausible) model: guessing that the number of democratic votes in a ward grows linearly with the population.
- We used ordinary least squares regression (OLS) to “fit the model” (guess  $b_0, b_1$ ).
- The fitted model lets us interpret the data and we can use it to predict the number of democratic votes in a future election (with different ward populations)

# What's Missing?

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- How do we check that this model is reasonable?
- How do we extend to multiple explanatory variables?
- What if we wanted to have a general model for all assembly districts?
- How do we measure how reliable insights from the model are?

# Assumptions in our Simple Model

---

# Dem. Votes =  $b_0 + b_1(\text{\# Eligible Voters in Ward}) + \text{Random Error}$ .

We are assuming:

1. The relationship is “almost linear”: on average

$$\mathbb{E}[Y_i] = b_0 + b_1 X_i.$$

2. The random errors are independently drawn from a bell curve
3. Our data is accurate

R Lab

The R lab shows you some ways to do these things!

# Linear Models: Examples

---

$$\# \text{ Dem Votes}_i = b_0 + b_1 \# \text{ Voters}_i + \epsilon_i$$

$$\# \text{ Dem Votes}_i = b_0 + b_1 \# \text{ Voters}_i + b_2 \# \text{ Minority Voters}_i + \epsilon_i$$

$$\# \text{ Dem Votes}_i = b_0 + b_1 (\# \text{ Voters}_i) \times (\# \text{ Minority Voters}_i) + \epsilon_i$$

# Linear Models: Examples

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$$\text{Assembly Vote}_i = \alpha + \beta_1 \text{Total VEP}_i + \beta_2 \text{Black VEP}_i + \beta_3 \text{Hispanic VEP}_i$$

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Case: 3:15-cv-00421 Document #: 1-2 Filed: 07/08/15 Page 12 of 58

$$+\beta_4 \overset{\text{Democratic}}{\text{Presidential Vote}_i} + \beta_5 \overset{\text{Republican}}{\text{Presidential Vote}_i}$$

$$+\beta_6 \overset{\text{Democratic}}{\text{Incumbent}_i} + \beta_7 \overset{\text{Republican}}{\text{Incumbent}_i} + \sum_{j=1}^{71} \gamma_j \text{County}_j + \varepsilon_i$$

# Linear Models: Generality

A statistical model is a **linear model** if it imposes a linear relationship on *some* set of explanatory variables, up to random error.

## More Examples

Let  $Y_i$  be the number of democratic votes in the  $i$ th ward,  $X_i$  be the voting eligible population in the  $i$ th ward, and  $Z_i$  be the number of hot air balloon companies in the  $i$ th ward. Linear models include

$$Y_i = b_0 + b_1 X_i + b_2 Z_i + \epsilon_i$$

$$Y_i = b_0 + b_1 X_i + b_2 X_i^2 + b_3 X_i Z_i + \epsilon_i$$

$$Y_i = b_0 + b_1 e^{X_i Z_i} + b_2 \left[ \int_0^2 \sin(\tau^{X_i - Z_i}) d\tau \right] + \epsilon_i.$$



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$$Y_i = b_0 + b_1 e^{X_i Z_i} + b_2 \left[ \int_0^2 \sin(\tau^{X_i - Z_i}) d\tau \right] + \epsilon_i.$$

In the third example,  $e^{X_i Z_i}$  and  $\left[ \int_0^2 \sin(\tau^{X_i - Z_i}) d\tau \right]$  are input data: they're just numbers we can compute.

# Linear Models: Generality

A statistical model is a **linear model** if it imposes a linear relationship on *some* set of explanatory variables, up to random error.

## Messy Example, continued

Let  $Y_i$  be the number of democratic votes in the  $i$ th ward,  $X_i$  be the voting eligible population in the  $i$ th ward, and  $Z_i$  be the number of hot air balloon companies in the  $i$ th ward. Let  $W_i = e^{X_i Z_i}$  and  $Q_i = \left[ \int_0^2 \sin(\tau^{X_i - Z_i}) d\tau \right]$ . Then

$$\begin{aligned} Y_i &= b_0 + b_1 e^{X_i Z_i} + b_2 \left[ \int_0^2 \sin(\tau^{X_i - Z_i}) d\tau \right] + \epsilon_i \\ &= b_0 + b_1 W_i + b_2 Q_i + \epsilon_i \end{aligned}$$

# Linear Models: Formally

---

Let  $\vec{x}_i = (x_{i1}, x_{i2}, \dots, x_{ip})$  be a vector of measurements of explanatory variables corresponding to response variable  $y_i$ . Our **paired data** is  $(\vec{x}_1, y_1), \dots, (\vec{x}_n, y_n)$ . The linear model is

$$Y_i = b_1 X_{i1} + b_2 X_{i2} + \dots + b_p X_{ip} + \epsilon_i, \quad \epsilon_i \sim N(0, \sigma^2) \text{ independent.}$$

## Example

If  $\vec{x}_i = (x_{i1}, x_{i2}, x_{i3})$  where  $x_{i1} = 1$ ,  $x_{i2}$  is the total voting population, and  $x_{i3}$  is the average income in the  $i$ th ward, we have

$$\# \text{Dem Votes} = b_1 + b_2 \# \text{Voters} + b_3 \text{Average Income} + \text{Random Error}$$

## Linear Models: Formally

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Let  $\vec{x}_i = (x_{i1}, x_{i2}, \dots, x_{ip})$  be a vector of measurements of explanatory variables corresponding to response variable  $y_i$ . Our **paired data** is  $(\vec{x}_1, y_1), \dots, (\vec{x}_n, y_n)$ . The linear model is

$$Y_i = b_1 X_{i1} + b_2 X_{i2} + \dots + b_p X_{ip} + \epsilon_i, \quad \epsilon_i \sim N(0, \sigma^2) \text{ independent.}$$

### Matrix-Vector Notation

Setting  $\vec{X}_i = (X_{i1}, \dots, X_{ip})$  and  $\vec{\beta} = \begin{pmatrix} b_1 \\ \vdots \\ b_p \end{pmatrix}$ , the model is

$$Y_i = \vec{X}_i \vec{\beta} + \epsilon_i.$$

## Linear Models: Formally

Let  $\vec{x}_i = (x_{i1}, x_{i2}, \dots, x_{ip})$  be a vector of measurements of explanatory variables corresponding to response variable  $y_i$ . Our **paired data** is  $(\vec{x}_1, y_1), \dots, (\vec{x}_n, y_n)$ . The linear model is

$$Y_i = b_1 X_{i1} + b_2 X_{i2} + \dots + b_p X_{ip} + \epsilon_i, \quad \epsilon_i \sim N(0, \sigma^2) \text{ independent.}$$

### Matrix-Vector Notation

Setting  $\vec{Y} = \begin{pmatrix} Y_1 \\ \vdots \\ Y_p \end{pmatrix}$ ,  $X = \begin{pmatrix} \vec{X}_1 \\ \vdots \\ \vec{X}_n \end{pmatrix}$ ,  $\vec{\beta} = \begin{pmatrix} b_1 \\ \vdots \\ b_p \end{pmatrix}$ , and  $\vec{\epsilon} = \begin{pmatrix} \epsilon_1 \\ \vdots \\ \epsilon_n \end{pmatrix}$ , the

model is

$$\vec{Y} = X\vec{\beta} + \vec{\epsilon}$$

# Linear Models: Deja-Vu

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When we take a model like,

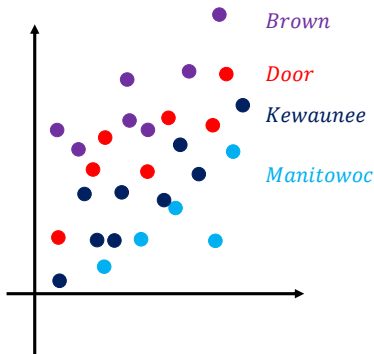
$$\# \text{Dem Votes} = b_0 + b_1 \# \text{Voters} + b_2 \text{Average Income} + \text{Random Error}.$$

1. We assume an underlying linear relationship
2. We guess “the best” values of  $b_0, b_1, b_2, \dots$  using OLS
3. Doing so gives lots of nice properties

## Categorical Variables

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Assembly District 1 has wards from four counties: Door, Kewaunee, Brown, and Manitowoc. Maybe we want to assume people act differently in each county



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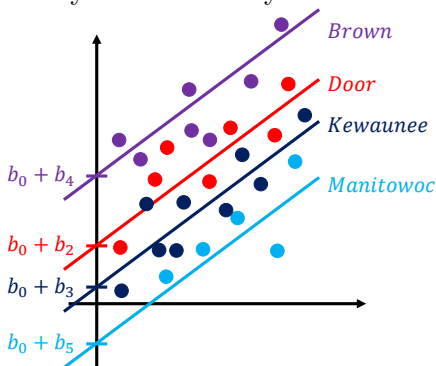
$$\begin{aligned}\# \text{Dem Votes}_i = & b_0 + b_1 \# \text{ Voters} \\ & + b_2 \text{Is ward } i \text{ in Door?} + b_3 \text{Is ward } i \text{ in Kewaunee?} \\ & + b_4 \text{Is ward } i \text{ in Brown?} + b_5 \text{Is ward } i \text{ in Manitowoc?} \\ & + \text{Random Error}\end{aligned}$$

This is still linear, just in a larger set of explanatory variables.  
(See R practical for a slight correction to this slide)



# Categorical Variables

Assembly District 1 has wards from four counties: Door, Kewaunee, Brown, and Manitowoc. Maybe we want to assume people act differently in each county



## Summary so far

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- We use the linear model for any situation where we expect a (mostly) linear relationship between a response variable and explanatory variables....
- But those explanatory variables are quite general so that the linear model captures a whole bunch of interesting situations.
- And everything is basically the same as in the simple linear model!

# Inference in the Linear Model

---

Suppose we fit

$$\# \text{ Democratic Votes}_i = 0.26 + 0.37 \text{ Ward Voting Pop}_i + \epsilon_i.$$

- We know how to predict democratic votes if the population of a ward changes: plug into the formula and assume zero error.

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- We know how to predict democratic votes if the population of a ward changes: plug into the formula and assume zero error.
- How do we know that 0.37 “is meaningful?”

## $p$ -Values by Contrived Example

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Suppose Mathcamp has 100 students and you suspect that it's been invaded by spies from Historycamp. If Historycamp spies reaches critical mass (more than 10% of the students), you will shut down Mathcamp.

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- $H_a$  :  $> 10\%$  are spies (the **alternative hypothesis**).

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To test, survey 12 campers. Find 3 are spies.

### Question

Is this sufficient evidence to shut down Mathcamp?

## $p$ -Values by Contrived Example

### Question

You survey 12 campers and find 3 are spies from history camp. Is this sufficient evidence that strictly more than 10% of Mathcamp students are spies?

### Answer: Look at a Probability

Doing some boring computations you can compute:

$$\mathbb{P}[\text{at least 3 of 12 surveyed are spies} \mid 10\% \text{ of campers are spies}] = 0.11.$$

Here, 0.11 is a **p-value**: it is the probability of seeing data at least as extreme as what we observed assuming  $H_0$  is true.



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### Question

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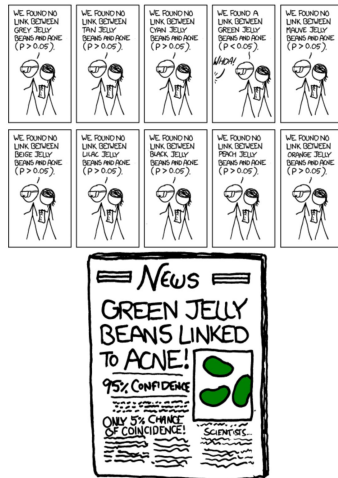
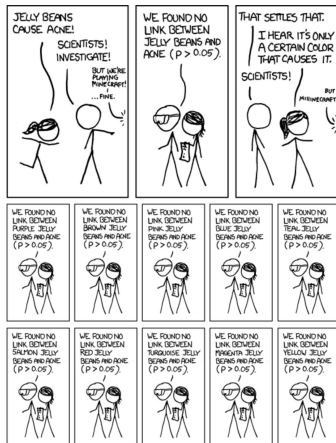
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Here, 0.11 is a **p-value**: it is the probability of seeing data at least as extreme as what we observed assuming  $H_0$  is true.

- Generally, a p-value less than 0.05 is thought to indicate that our data is sufficiently unlikely to contradict the null hypothesis.
- A **p-value is NOT the probability that  $H_0$  is true.**
- Always report  $p$ -values in full

# XKCD Interlude



## ASA Interlude

## The ASA's Statement on $p$ -Values: Context, Process, and Purpose

In February 2014, George Cobb, Professor Emeritus of Mathematics and Statistics at Mount Holyoke College, posed these questions to an ASA discussion forum:

Q: Why do so many colleges and grad schools teach  $p = 0.05$ ?

A: Because that's still what the scientific community and journal editors use.

Q: Why do so many people still use  $p = 0.05$ ?

A: Because that's what they were taught in college or grad school.

2014) and a statement on risk (American Statistical Association) truly policy-related statements. On a key educational policy issue, at the issues involved, citing limited performance models, and urging that be interpreted with the involvement of election auditing was also in re-

# ASA Interlude

## Acknowledgments

The ASA Board of Directors thanks the following people for sharing their expertise and perspectives during the development of the statement. The statement does not necessarily reflect the viewpoint of all these people, and in fact some have views that are in opposition to all or part of the statement. Nonetheless, we are deeply grateful for their contributions. Naomi Altman, Jim Berger, Yoav Benjamini, Don Berry, Brad Carlin, John Carlin, George Cobb, Marie Davidian, Steve Fienberg, Andrew Gelman, Steve Goodman, Sander Greenland, Guido Imbens, John Ioannidis, Valen Johnson, Michael Lavine, Michael Lew, Rod Little, Deborah Mayo, Chuck McCulloch, Michele Millar, Sally Morton, Regina Nuzzo, Hilary Parker, Kenneth Rothman, Don Rubin, Stephen Senn, Uri Simonsohn, Dalene Stangl, Philip Stark, Steve Ziliak.

- *Benjamin, Daniel J, and Berger, James O:* A simple alternative to  $p$ -values
- *Benjamini, Yoav:* It's not the  $p$ -values' fault
- *Berry, Donald A:*  $P$ -values are not what they're cracked up to be
- *Carlin, John B:* Comment: Is reform possible without a paradigm shift?
- *Cobb, George:* ASA statement on  $p$ -values: Two consequences we can hope for
- *Gelman, Andrew:* The problems with  $p$ -values are not just with  $p$ -values
- *Goodman, Steven N:* The next questions: Who, what, when, where, and why?
- *Greenland, Sander:* The ASA guidelines and null bias in current teaching and practice
- *Ioannidis, John P.A.:* Fit-for-purpose inferential methods: abandoning/changing  $P$ -values versus abandoning/changing research
- *Johnson, Valen E.:* Comments on the "ASA Statement on Statistical Significance and  $P$ -values" and marginally significant  $p$ -values
- *Lavine, Michael, and Horowitz, Joseph:* Comment
- *Lew, Michael J:* Three inferential questions, two types of  $p$ -value
- *Little, Roderick J:* Discussion
- *Mayo, Deborah G:* Don't throw out the error control baby with the bad statistics bathwater
- *Millar, Michele:* ASA statement on  $p$ -values: some implications for education
- *Rothman, Kenneth J:* Disengaging from statistical significance
- *Senn, Stephen:* Are  $P$ -Values the Problem?
- *Stangl, Dalene:* Comment
- *Stark, P.B.:* The value of  $p$ -values
- *Ziliak, Stephen T:* The significance of the ASA statement on statistical significance and  $p$ -values

## ASA Interlude: Quotes

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Informally, a p-value is the probability under a specified statistical model that a statistical summary of the data (e.g., the sample mean difference between two compared groups) would be equal to or more extreme than its observed value. – ASA

1. P-values can indicate how incompatible the data are with a specified statistical model
2. P-values do not measure the probability that the studied hypothesis is true...
3. Proper inference requires full reporting and transparency

# *p*-Values in Linear Regression

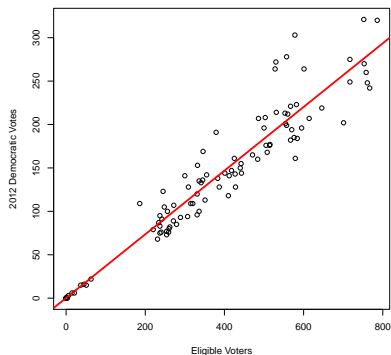
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- In linear regression, we test
  - $H_0 : b_i = 0$  (the conservative option, or **null hypothesis**)
  - $H_a : b_i \neq 0$  (the **alternative hypothesis**).
- R computes a p-value that measures “how likely we’d see data at least as linearly related to  $X_i$  if  $b_i = 0$ .”

# In Our Example

## In the Style of Mayer

$$\# \text{ Democratic Votes}_i = 0.26 + 0.37 \text{ Ward Voting Pop}_i + \epsilon_i.$$



The  $p$ -value for  $b_1 \neq 0$  is  $2 \times 10^{-16}$ . The  $p$ -value for  $b_0 \neq 0$  is 0.96.

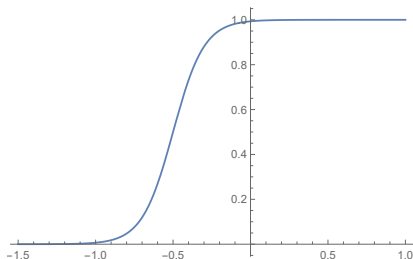
# Logistic Regression

- In the simple linear model,  $Y_i \sim N(b_0 + b_1 x_i, \sigma^2)$ .
- Suppose instead we want  $Y_i \in \{0, 1\}$  (e.g., “do the democrats win ward i?”). **Logistic Regression** says

$$Y_i \sim \text{Ber}(p_i), \quad \log \frac{p_i}{1 - p_i} \sim b_0 + b_1 x_i.$$

- This says

$$p_i = \frac{1}{1 + e^{-(b_0 + b_1 x_i)}}$$





# Penalized Regression

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- Simple linear regression minimizes

$$\sum_{i=1}^{103} \left( y_i - \left( \hat{b}_0 + \hat{b}_1 x_{1i} + \hat{b}_2 x_{2i} + \cdots + \hat{b}_p x_{pi} \right) \right)^2.$$

- We might include a whole bunch of possible predictors (make  $p$  large) and then search for sparse solutions. E.g. minimize

$$\sum_{i=1}^{103} \left( y_i - \left( \hat{b}_0 + \hat{b}_1 x_{1i} + \hat{b}_2 x_{2i} + \cdots + \hat{b}_p x_{pi} \right) \right)^2 + \lambda \left( \sum_{j=1}^p b_j^2 \right).$$

# Final Summary

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- Simple linear regression makes sense when we have good reason to suspect an underlying linear relationship between a response and explanatory variable.
- The simple linear model generalizes to the linear model, a powerful, ubiquitous tool in political science.
- Basically everything works the same as in simple linear regression.
- $p$ -values can be used for inference, and are often reported, and R has nice tools to sanity check models.

# Thanks!

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Questions?