

# Simulation for Inference

Bret Larget

Departments of Botany and of Statistics  
University of Wisconsin—Madison

March 27, 2008

## Bats Revisited

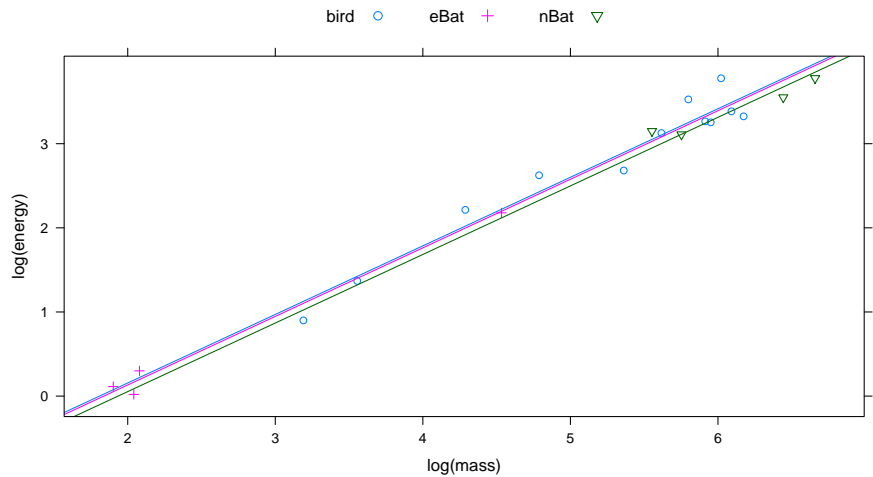
- Here are four possible models for the bats and birds.
- We will focus attention on model 2.
- Later we will compare inference via simulation with classical inference.

```
> bats = read.table("bats.txt", header = T)
> str(bats)
```

```
'data.frame':      20 obs. of  4 variables:
 $ species: Factor w/ 16 levels "ColumbaLivia",...: 14 15 7 4 9 10 16 5 6 3
 $ mass   : num  779 628 258 315 24.3 35 72.8 120 213 275 ...
 $ type   : Factor w/ 3 levels "bird","eBat",...: 3 3 3 3 1 1 1 1 1 1 ...
 $ energy : num  43.7 34.8 23.3 22.4 2.46 3.93 9.15 13.8 14.6 22.8 ...
```

```
> bats0.lm = lm(log(energy) ~ 1, bats)
> bats1.lm = lm(log(energy) ~ log(mass), bats)
> bats2.lm = lm(log(energy) ~ log(mass) + type, bats)
> bats3.lm = lm(log(energy) ~ log(mass) * type, bats)
```

# Plot



# Classical Inference with ANOVA

- An ANOVA would prefer the regression model without type.
- But this does not help us to *estimate* things.

```
> anova(bats0.lm, bats1.lm, bats2.lm, bats3.lm)
```

Analysis of Variance Table

Model 1: log(energy) ~ 1

Model 2: log(energy) ~ log(mass)

Model 3: log(energy) ~ log(mass) + type

Model 4: log(energy) ~ log(mass) \* type

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)	
1	19	29.9748					
2	18	0.5829	1	29.3919	815.0382	8.265e-14	***
3	16	0.5533	2	0.0296	0.4100	0.6713	
4	14	0.5049	2	0.0484	0.6718	0.5265	

---

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

## Summary of Model 2

```
> display(bats2.lm, digits = 3)

lm(formula = log(energy) ~ log(mass) + type, data = bats)
      coef.est coef.se
(Intercept) -1.474   0.239
log(mass)     0.815   0.045
typeeBat     -0.024   0.158
typenBat     -0.102   0.114
---
n = 20, k = 4
residual sd = 0.186, R-Squared = 0.98
```

## Energy Cost of Echolocation

- For any given mass, the estimated difference in log energy use for echolocating bats versus non-echolocating bats is:

$$-0.024 - (-0.102) = 0.078$$

- This implies the cost of echolocation is about 8%.
- Specifically,

$$\log(\text{eBat energy}) - \log(\text{nBat energy}) = 0.078$$

$$\log\left(\frac{\text{eBat energy}}{\text{nBat energy}}\right) = 0.078$$

$$\frac{\text{eBat energy}}{\text{nBat energy}} = e^{0.078} = 1.081$$

- What is a confidence interval for this estimate?

## Using the `sim()` Function

- The `arm` library has a function `sim()` that will use simulation to take samples of probable model parameters, given the observed data.
- The result of `sim()` is a list with two components:
  - ▶ `$beta` is a matrix of regression coefficients corresponding to the model matrix.
  - ▶ `$sigma` is an estimate of the standard deviation of the normal error.
- For most purposes, a simulation of about 1000 realizations of the model parameters is sufficient.

## R Example

```
> bats2.sim = sim(bats2.lm, 1000)
> dim(bats2.sim$beta)

[1] 1000    4

> length(bats2.sim$sigma)

[1] 1000

> bats2.sim$beta[1:3, ]

      (Intercept) log(mass)  typeeBat  typenBat
[1,] -1.9228092  0.8949050  0.3866206 -0.008195968
[2,] -1.8814576  0.8767998  0.3474210 -0.144067220
[3,] -0.9706024  0.7105570 -0.1658778  0.074913204

> bats2.sim$sigma[1:3]

[1] 0.1648946 0.2218280 0.2387390
```

## Confidence Interval for Energy Use

- The difference between the third and fourth columns of `bats2.sim$beta` are estimates of the difference in log energy use for the two types of bats.
- We calculate this difference and summarize it in various ways.

```
> bats2.diff = bats2.sim$beta[, 3] - bats2.sim$beta[, 4]
> mean(bats2.diff)
```

```
[1] 0.08070429
```

```
> exp(mean(bats2.diff))
```

```
[1] 1.084050
```

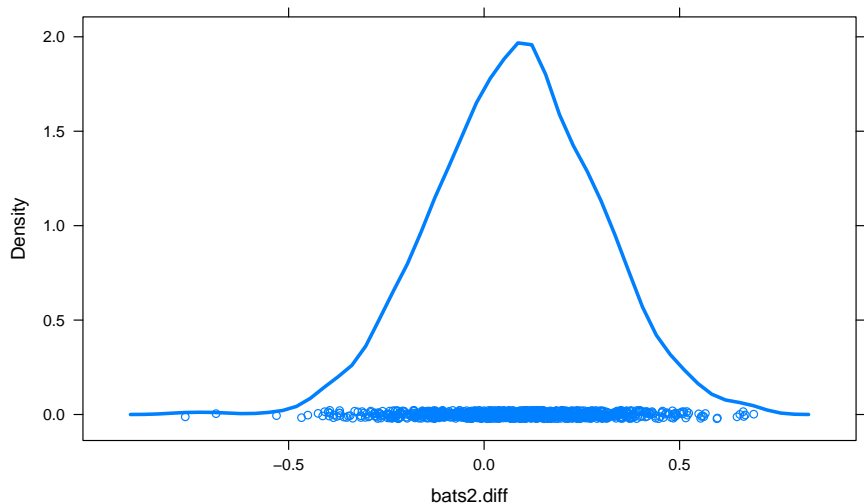
```
> quantile(bats2.diff, c(0.025, 0.975))
```

```
      2.5%      97.5%
-0.3231736  0.4872756
```

```
> exp(quantile(bats2.diff, c(0.025, 0.975)))
```

```
      2.5%      97.5%
0.7238482  1.6278753
```

# Density Plot of Difference



# Uncertainty in Regression Coefficients

- We can check if the estimated standard errors are similar to simulation estimates.
- `apply()` applies a function to the rows (1) or columns (2) of a matrix.

```
> display(bats2.lm, digits = 3)
```

```
lm(formula = log(energy) ~ log(mass) + type, data = bats)
```

```
      coef.est coef.se  
(Intercept) -1.474    0.239  
log(mass)     0.815    0.045  
typeeBat     -0.024    0.158  
typenBat     -0.102    0.114
```

```
---
```

```
n = 20, k = 4
```

```
residual sd = 0.186, R-Squared = 0.98
```

```
> apply(bats2.sim$beta, 2, sd)
```

```
(Intercept)  log(mass)  typeeBat  typenBat  
0.25322280  0.04752529  0.16343328  0.11936891
```

## Comparison to P-values

```
> summary(bats2.lm, digits = 3)
```

Coefficients:

	Estimate	Std. Error	t value	Pr(> t )	
(Intercept)	-1.47410	0.23902	-6.167	1.35e-05	***
log(mass)	0.81496	0.04454	18.297	3.76e-12	***
typeeBat	-0.02360	0.15760	-0.150	0.883	
typenBat	-0.10226	0.11418	-0.896	0.384	

----

Residual standard error: 0.186 on 16 degrees of freedom

Multiple R-Squared: 0.9815, Adjusted R-squared: 0.9781

```
> 2 * sum(bats2.sim$beta[, 3] > 0)/1000
```

```
[1] 0.866
```

```
> 2 * sum(bats2.sim$beta[, 4] > 0)/1000
```

```
[1] 0.376
```

## Prediction Intervals

- Suppose we wanted to know a 95% prediction interval for the energy use of a 150 gram bird.
- We could use `predict()` or the simulation.

```
> x.new = data.frame(mass = 150, type = "bird")  
> predict(bats2.lm, x.new, interval = "prediction")
```

```
      fit      lwr      upr  
[1,] 2.609357 2.198517 3.020196
```

```
> exp(predict(bats2.lm, x.new, interval = "prediction"))
```

```
      fit      lwr      upr  
[1,] 13.59030 9.011636 20.49532
```

# Simulation for Prediction

- Multiply the  $1000 \times 4$  beta matrix by the  $4 \times 1$  predictor vector and add to this random error using the simulated  $\sigma$ .

```
> x.1 = c(1, log(150), 0, 0)
> pred.1 = bats2.sim$beta %*% x.1 + rnorm(1000, 0, bats2.sim$sigma)
> quantile(pred.1, c(0.025, 0.975))
```

```
      2.5%      97.5%
2.202028 2.989556
```

```
> exp(quantile(pred.1, c(0.025, 0.975)))
```

```
      2.5%      97.5%
9.043335 19.876854
```

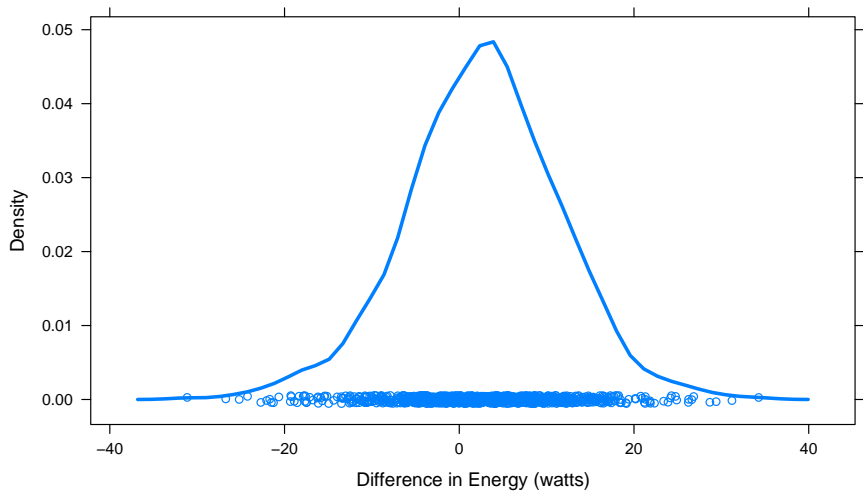
## Other Predictions

- Suppose we had a new 400 g bird species and a new 400 g non-echolocating bat and we wanted to predict the difference in energy use.

```
> x.2 = c(1, log(400), 0, 0)
> x.3 = c(1, log(400), 0, 1)
> pred.2 = exp(bats2.sim$beta %*% x.2 + rnorm(1000, 0,
+      bats2.sim$sigma))
> pred.3 = exp(bats2.sim$beta %*% x.3 + rnorm(1000, 0,
+      bats2.sim$sigma))
> quantile(pred.2 - pred.3, c(0.025, 0.975))

      2.5%      97.5%
-16.16786  20.13797
```

## 400 g Bird – 400 g non-echolocating Bat



# Confidence Intervals for Regression

- We can also use the simulation for confidence intervals of the regression lines.
- Here is how to find a 95% confidence interval for the energy use of a 400 g bird.

```
> x.new = data.frame(mass = 400, type = "bird")  
> exp(predict(bats2.lm, x.new, interval = "confidence"))
```

```
           fit      lwr      upr  
[1,] 30.22564 26.41756 34.58266
```

```
> conf.2 = exp(bats2.sim$beta %*% x.2)  
> quantile(conf.2, c(0.5, 0.025, 0.975))
```

```
      50%      2.5%      97.5%  
30.22653 26.34265 34.44575
```

## Mean of 400 g Bird

