Wednesday, February 26

Parameter Interpretation With Log Link Functions

A GLM with a log link function, like a Poisson regression model, has the form

$$\log E(Y_i) = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_k x_{ik},$$

or

$$E(Y_i) = \exp(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_k x_{ik}),$$

which can also be written as a "multiplicative model" of the form

$$E(Y_i) = e^{\beta_0} e^{\beta_1 x_{i1}} e^{\beta_2 x_{i2}} \cdots e^{\beta_k x_{ik}}.$$

Recall that $e^{a+b} = e^a e^b$. For this reason the parameters $\beta_1, \beta_2, \ldots, \beta_k$ or linear functions thereof are not interpreted the same way as in the *additive* model

$$E(Y_i) = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_k x_{ik},$$

but they are still relatively easy to interpret in terms of multiplicative rather than additive changes in E(Y).

Rate Ratios (Quantitative Explanatory Variable)

Consider the model

$$\log E(Y) = \beta_0 + \beta_1 x,$$

and let

$$\log E(Y_a) = \beta_0 + \beta_1(x+1)$$
 and $\log E(Y_b) = \beta_0 + \beta_1 x$

for an arbitrary value of x. Then the *difference* in the log of the expected values is

$$\log E(Y_a) - \log E(Y_b) = \underbrace{\beta_0 + \beta_1(x+1)}_{\log E(Y_a)} - \underbrace{(\beta_0 + \beta_1 x)}_{\log E(Y_b)} = \beta_1,$$

meaning that β_1 is the *additive* change in log E(Y) per unit increase in x.

Now consider the same model written as

$$E(Y) = e^{\beta_0} e^{\beta_1 x},$$

and let

$$E(Y_a) = e^{\beta_0} e^{\beta_1(x+1)}$$
 and $E(Y_b) = e^{\beta_0} e^{\beta_1 x}$

for an arbitrary value of x. Then the *ratio* of the expected values is

$$\frac{E(Y_a)}{E(Y_b)} = \underbrace{\frac{e^{\beta_0}e^{\beta_1(x+1)}}{e^{\beta_0}e^{\beta_1x}}}_{E(Y_b)} = \frac{e^{\beta_0}e^{\beta_1x}e^{\beta_1}}{e^{\beta_0}e^{\beta_1x}} = e^{\beta_1} \Rightarrow E(Y_a) = E(Y_b)e^{\beta_1},$$

so that E(Y) changes by a *factor* of e^{β_1} per unit increase in x. The "exponentiated" parameter, e^{β_1} , is sometimes called a "rate ratio" because it is often the ratio of two rates when the counts are per unit space, time, or something else.

Example: Consider again the ceriodaphniastrain data and model.

```
library(trtools)
ceriodaphniastrain<sup>$</sup>strainf <- factor(ceriodaphniastrain<sup>$</sup>strain,
  labels = c("a","b"))
m <- glm(count ~ concentration + strainf,</pre>
  family = poisson, data = ceriodaphniastrain) # log link is default
cbind(summary(m)$coefficients, confint(m))
              Estimate Std. Error z value Pr(>|z|) 2.5 % 97.5 %
                            0.0391 113.82 0.00e+00 4.38
                                                              4.53
(Intercept)
                 4.455
concentration
                -1.543
                            0.0466
                                   -33.11 2.06e-240 -1.63
                                                             -1.45
strainfb
                -0.275
                            0.0484
                                     -5.68 1.31e-08 -0.37 -0.18
exp(cbind(coef(m), confint(m))) # coef extracts the parameter estimates only
                       2.5 % 97.5 %
              86.025 79.615 92.817
(Intercept)
concentration
               0.214 0.195 0.234
strainfb
               0.760 0.691 0.835
```

Note: It only makes sense to apply the exponential function to the point estimates and the endpoints of the confidence interval. A standard error of $e^{\hat{\beta}_1}$ could be obtained, but it is **not** equal to the exponentiated standard error of $\hat{\beta}_1$. A test concerning e^{β_1} can be done using either the confidence interval or by stated the hypotheses in terms of β_1 (e.g., the null hypothesis that $e^{\beta_1} = 1$ is the same as the null hypothesis that $\beta_1 = 0$).

Another approach is to use lincon and the tf (transformation function) argument.

lincon(m, tf = exp)

	estimate	lower	upper
(Intercept)	86.025	79.673	92.884
concentration	0.214	0.195	0.234
strainfb	0.760	0.691	0.835

Note that the confidence interval endpoints are not quite the same as what we obtained using confint. This is because confint and lincon use different approaches to confidence intervals (more on that later).

Example: Consider a model for the expected number of matings of African elephants as a function of age.

```
library(Sleuth3)
head(case2201)
```

```
Age Matings
  27
1
            0
2
  28
            1
  28
З
            1
4
  28
            1
            3
5
  28
6
  29
            0
m <- glm(Matings ~ Age, family = poisson, data = case2201)</pre>
cbind(summary(m)$coefficients, confint(m))
            Estimate Std. Error z value Pr(|z|)
                                                    2.5 % 97.5 %
                                    -2.9 3.68e-03 -2.6667 -0.5289
(Intercept)
             -1.5820
                         0.5446
                                     5.0 5.81e-07 0.0417 0.0956
Age
              0.0687
                         0.0137
exp(cbind(m$coefficients, confint(m)))
```

		2.5 %	97.5 %
(Intercept)	0.206	0.0695	0.589
Age	1.071	1.0426	1.100

Percent Change (Quantitative Explanatory Variable)

The *percent change* in the expected response is

$$100\% \times \left[\frac{E(Y_a) - E(Y_b)}{E(Y_b)}\right] = 100\% \times \left[E(Y_a)/E(Y_b) - 1\right],$$

where $E(Y_a)$ and $E(Y_b)$ are the expected responses at two different points (a and b) defined in terms of the explanatory variable(s).

- 1. Note that if this is *positive* then it is a percent *increase*, whereas if it is negative then it is a percent *decrease*.
- 2. The ratio $E(Y_a)/E(Y_b)$ is the rate ratio.

Example: Suppose we have the model $\log E(Y) = \beta_0 + \beta_1 x$ where x is a quantitative variable and $\beta_1 = 0.22$. Then $e^{\beta_1} \approx 1.25$. So when x increases by one unit (i.e., to x + 1), — i.e., from $E(Y_b) = e^{\beta_0} e^{\beta_1 x}$ to $E(Y_a) = e^{\beta_0} e^{\beta_1 (x+1)}$ then the expected response *increases* by a *factor* of

$$E(Y_a)/E(Y_b) = e^{\beta_1} \approx 1.25,$$

and because

$$100\% \times [1.25 - 1] = 25\%.$$

we can say that it *increases* by 25%.

Example: Consider again the model for the elephant mating data.

m <- glm(Matings ~ Age, family = poisson, data = case2201)
exp(cbind(m\$coefficients, confint(m)))</pre>

2.5 % 97.5 % (Intercept) 0.206 0.0695 0.589 Age 1.071 1.0426 1.100

The percent change in the expected count per unit (year) increase in Age is approximately 100%(1.07 - 1) = 7% (i.e., a 7% increase).

Example: Suppose we have the model $\log E(Y) = \beta_0 + \beta_1 x$ where x is a quantitative variable and $\beta_1 = -0.22$. Then $e^{\beta_1} \approx 0.8$. So when x increases by one unit (i.e., to x + 1), — i.e., from $E(Y_b) = e^{\beta_0} e^{\beta_1 x}$ to $E(Y_a) = e^{\beta_0} e^{\beta_1 (x+1)}$ then the expected response *decreases* by a *factor* of

$$E(Y_a)/E(Y_b) = e^{\beta_1} \approx 0.8$$

or because

$$100\% \times [0.8 - 1] = -20\%$$

we can say that it *decreases* by 20%.

Example: Consider again the model for the ceriodaphniastrain data.

```
m <- glm(count ~ concentration + strainf, family = poisson, data = ceriodaphniastrain)
exp(cbind(coef(m), confint(m)))</pre>
```

		2.5 %	97.5 %
(Intercept)	86.025	79.615	92.817
concentration	0.214	0.195	0.234
strainfb	0.760	0.691	0.835

The percent change in the expected count per unit increase in concentration is approximately 100%(0.21 - 1) = -79% (i.e., a 79% decrease or reduction).

Rate Ratios (Categorical Explanatory Variable)

Consider the model

$$\log E(Y) = \beta_0 + \beta_1 x$$
, or, equivalently, $E(Y) = e^{\beta_0} e^{\beta_1 x}$,

where

$$x = \begin{cases} 1, & \text{if the observation is in group } a, \\ 0, & \text{if the observation is in group } b. \end{cases}$$

Then

$$E(Y) = \begin{cases} e^{\beta_0} e^{\beta_1}, & \text{if the observation is in group } a, \\ e^{\beta_0}, & \text{if the observation is in group } b. \end{cases}$$

Let

$$E(Y_a) = e^{\beta_0} e^{\beta_1}$$
 and $E(Y_b) = e^{\beta_0}$.

Then the *ratio* of the expected values is

$$\frac{E(Y_a)}{E(Y_b)} = \frac{e^{\beta_0}e^{\beta_1}}{e^{\beta_0}} = e^{\beta_1} \Leftrightarrow E(Y_a) = E(Y_b)e^{\beta_1}$$

so that $E(Y_a)$ is e^{β_1} times that of $E(Y_b)$. Also

$$\frac{E(Y_b)}{E(Y_a)} = \frac{e^{\beta_0}}{e^{\beta_0}e^{\beta_1}} = \frac{1}{e^{\beta_1}} = e^{-\beta_1}.$$

so that $E(Y_b)$ is $1/e^{\beta_1}$ times that of $E(Y_a)$.

Example: Consider again the ceriodaphniastrain data and model.

```
m <- glm(count ~ concentration + strainf,
    family = poisson, data = ceriodaphniastrain)
cbind(summary(m)$coefficients, confint(m))
```

 Estimate
 Std. Error
 z
 value
 Pr(>|z|)
 2.5 %
 97.5 %

 (Intercept)
 4.455
 0.0391
 113.82
 0.00e+00
 4.38
 4.53

 concentration
 -1.543
 0.0466
 -33.11
 2.06e-240
 -1.63
 -1.45

 strainfb
 -0.275
 0.0484
 -5.68
 1.31e-08
 -0.37
 -0.18

```
exp(cbind(coef(m), confint(m)))
```

		2.5 %	97.5 %
(Intercept)	86.025	79.615	92.817
concentration	0.214	0.195	0.234
strainfb	0.760	0.691	0.835

Alternatively we can parameterize the model.

```
ceriodaphniastrain$strainf <- relevel(ceriodaphniastrain$strainf, ref = "b")
m <- glm(count ~ concentration + strainf,
    family = poisson, data = ceriodaphniastrain)
cbind(summary(m)$coefficients, confint(m))</pre>
```

exp(cbind(coef(m), confint(m)))

2.5 % 97.5 % (Intercept) 65.344 60.008 71.034 concentration 0.214 0.195 0.234 strainfa 1.316 1.198 1.448

Example: Consider these data from a stratified random sampling design and a Poisson regression model.

```
library(trtools)
library(ggplot2)
p <- ggplot(daphniastrat, aes(x = layer, y = count)) +
   geom_dotplot(binaxis = "y", binwidth = 1, stackdir = "center") +
   labs(x = "Layer", y = "Number of Daphnia") + theme_minimal()
plot(p)</pre>
```



```
m <- glm(count ~ layer, family = poisson, data = daphniastrat)
summary(m)$coefficients</pre>
```

	Estimate	Std. Error	z value	Pr(> z)
(Intercept)	2.425	0.0941	25.78	1.65e-146
layerepilimnion	0.546	0.1068	5.11	3.27e-07
layerhypolimnion	-1.875	0.2175	-8.62	6.74e-18

exp(cbind(coef(m), confint(m)))

2.5 % 97.5 %

(Intercept)	11.300	9.3425	13.513
layerepilimnion	1.726	1.4050	2.137
layerhypolimnion	0.153	0.0981	0.231

Percent Larger/Smaller (Categorical Explanatory Variable)

The *percent change* in the expected response is

$$100\% \times \left[\frac{E(Y_a) - E(Y_b)}{E(Y_b)}\right] = 100\% \times \left[E(Y_a)/E(Y_b) - 1\right],$$

where $E(Y_a)$ and $E(Y_b)$ are the expected responses at two different points (a and b) defined in terms of the explanatory variable(s).

- 1. Note that if this is *positive* then $E(Y_a)$ is that percent larger than $E(Y_b)$, whereas if this is negative then $E(Y_b)$ is that percent smaller than $E(Y_a)$.
- 2. The ratio $E(Y_a)/E(Y_b)$ is the rate ratio.

Example: Suppose we have the model $\log E(Y) = \beta_0 + \beta_1 x$ where x is an indicator variable for category a and $\beta_1 = 0.22$. Then $e^{\beta_1} \approx 1.25$, $E(Y_a) = e^{\beta_0} e^{\beta_1}$ and $E(Y_b) = e^{\beta_0}$, and $E(Y_a)$ is about 1.25 times *larger* than $E(Y_b)$ because

$$E(Y_a)/E(Y_b) = e^{\beta_1} \approx 1.25,$$

and because

$$100\% \times [1.25 - 1] = 25\%.$$

we can say that $E(Y_a)$ is about 25% larger than $E(Y_b)$.

Example: Suppose we have the model $\log E(Y) = \beta_0 + \beta_1 x$ where x is an indicator variable for category a and $\beta_1 = -0.22$. Then $e^{\beta_1} \approx 0.8$, $E(Y_a) = e^{\beta_0} e^{\beta_1}$ and $E(Y_b) = e^{\beta_0}$, and $E(Y_a)$ is about 0.8 times smaller than $E(Y_b)$ because

$$E(Y_a)/E(Y_b) = e^{\beta_1} \approx 0.8$$

and because

$$100\% \times [0.8 - 1] = -20\%.$$

we can say that $E(Y_a)$ is about 20% smaller than $E(Y_b)$.

Example: Consider again the model for the daphnia data.

exp(cbind(coef(m), confint(m)))

		2.5 %	97.5 %
(Intercept)	11.300	9.3425	13.513
layerepilimnion	1.726	1.4050	2.137
layerhypolimnion	0.153	0.0981	0.231

The expected number of daphnia per liter in the epilimnion layer is estimated to be about 100%(1.73-1) = 73% more than in the thermocline layer. And because 100%(0.15-1) = -85% we estimate that the the expected number of daphia per liter in the hypolimnion layer is 85% less than it is in the thermocline layer.

Contrasts With Log Link Functions

With a log link function a "contrast" as produced by the contrast function has the general form

$$\log E(Y_a) - \log E(Y_b) = \log \left[\frac{E(Y_a)}{E(Y_b)}\right],$$

where the indices a and b denote specific values of the explanatory variables. If we apply the exponential function to the contrast then it becomes

$$\exp[\log E(Y_a) - \log E(Y_b)] = \frac{E(Y_a)}{E(Y_b)},$$

So applying the exponential function to contrasts allows us to interpret them as ratios.

Example: Consider again the stratified random sampling design. Suppose we want to compare the epilimnion and thermocline layers to the hypolimnion layer. We can use **contrast** and apply the exponential function (**exp** in R) through the argument **tf** (for "transformation function"). Note that this function is only applied to the estimates and the confidence intervals.

```
trtools::contrast(m,
    a = list(layer = c("epilimnion","thermocline")),
   b = list(layer = "hypolimnion"),
   cnames = c("epil vs hypo","therm vs hypo"))
                          se lower upper tvalue df
              estimate
                                                      pvalue
epil vs hypo
                  2.42 0.203 2.02 2.82
                                         11.95 Inf 6.52e-33
therm vs hypo
                  1.87 0.218 1.45
                                    2.30
                                           8.62 Inf 6.74e-18
trtools::contrast(m,
    a = list(layer = c("epilimnion","thermocline")),
    b = list(layer = "hypolimnion"),
    cnames = c("epil/hypo", "therm/hypo"), tf = exp)
           estimate lower upper
```

epil/hypo 11.25 7.56 16.73 therm/hypo 6.52 4.26 9.98

The following gives us inferences for the *logarithm* of the expected count for each layer.

estimatese lower upper tvaluedfpvalueepilimnion2.97 0.0506 2.871 3.07058.7 Inf0.00e+00thermocline2.42 0.0941 2.240 2.60925.8 Inf1.65e-146hypolimnion0.55 0.1961 0.166 0.9342.8 Inf5.04e-03

To produce the estimates of the expected counts we need to apply the exponential function.

estimate lower upperepilimnion19.5017.6621.53thermocline11.309.4013.59hypolimnion1.731.182.55

The **emmeans** package can also produce inferences for expected counts and rate ratios for categorical explanatory variables if we specify type = "response".

```
library(emmeans)
emmeans(m, ~layer, type = "response")
```

 layer
 rate
 SE
 df
 asymp.LCL
 asymp.UCL

 thermocline
 11.30
 1.060
 Inf
 9.40
 13.59

 epilimnion
 19.50
 0.987
 Inf
 17.66
 21.53

hypolimnion 1.73 0.340 Inf 1.18 2.55 Confidence level used: 0.95 Intervals are back-transformed from the log scale pairs(emmeans(m, ~layer), type = "response", adjust = "none", infer = TRUE) contrast SE df asymp.LCL asymp.UCL null z.ratio p.value ratio 0.58 0.062 Inf 1 -5.110 <.0001 thermocline / epilimnion 0.47 0.71 thermocline / hypolimnion 6.52 1.420 Inf 4.26 9.98 1 8.620 <.0001 epilimnion / hypolimnion 11.25 2.280 Inf 7.56 16.73 1 11.950 <.0001 Confidence level used: 0.95 Intervals are back-transformed from the log scale Tests are performed on the log scale Suppose we want the rate ratios comparing the epilimnion and thermocline with the hypolimnion layer. contrast(emmeans(m, ~layer, type = "response"), method = "trt.vs.ctrl", ref = 3, type = "response", infer = TRUE, adjust = "none") contrast ratio SE df asymp.LCL asymp.UCL null z.ratio p.value thermocline / hypolimnion 6.52 1.42 Inf 4.26 9.98 8.620 <.0001 1 epilimnion / hypolimnion 11.25 2.28 Inf 7.56 16.73 1 11.950 <.0001 Confidence level used: 0.95 Intervals are back-transformed from the log scale Tests are performed on the log scale Another tool that you can use if you want inferences about the expected response is the glmint function

```
d <- data.frame(layer = c("epilimnion","thermocline","hypolimnion"))
glmint(m, newdata = d) # syntax similar to predict and nlsint</pre>
```

fit low upp 1 19.50 17.66 21.53 2 11.30 9.40 13.59 3 1.73 1.18 2.55

from the **trtools** package.

Example: Consider again the model for the **ceriodaphniastrain** data. Consider first the effect of increasing concentration by one percent.

```
m <- glm(count ~ concentration + strainf,
    family = poisson, data = ceriodaphniastrain)
summary(m)$coefficients
```

Estimate Std. Error z value Pr(>|z|)(Intercept) 4.180 0.0430 97.14 0.00e+00 -1.543 concentration 0.0466 -33.11 2.06e-240 strainfa 0.275 0.0484 5.68 1.31e-08 exp(cbind(coef(m), confint(m))) 2.5 % 97.5 % 65.344 60.008 71.034 (Intercept) concentration 0.214 0.195 0.234 strainfa 1.316 1.198 1.448

We can estimate the rate ratio for a one unit increase in concentration for each strain.

```
trtools::contrast(m,
    a = list(concentration = 1, strainf = c("a","b")),
    b = list(concentration = 0, strainf = c("a","b")),
    cnames = c("a","b"), tf = exp)
estimate lower upper
    a    0.214 0.195 0.234
```

b 0.214 0.195 0.234

1%

2%

1.32

1.32

1.2 1.45

1.2 1.45

Here is how we can do that with the **emmeans** package. This statement will give us the expected response for concentrations one unit apart for each strain.

```
emmeans(m, ~concentration strainf,
  at = list(concentration = c(1,0)), type = "response")
strainf = b:
                     SE df asymp.LCL asymp.UCL
 concentration rate
             1 14.0 0.61 Inf
                                  12.8
                                             15.2
             0 65.3 2.81 Inf
                                  60.1
                                             71.1
strainf = a:
                      SE df asymp.LCL asymp.UCL
 concentration rate
             1 18.4 0.73 Inf
                                  17.0
                                            19.9
                                  79.7
             0 86.0 3.37 Inf
                                             92.9
Confidence level used: 0.95
Intervals are back-transformed from the log scale
Now we can compare them.
pairs(emmeans(m, ~concentration|strainf, at = list(concentration = c(1,0)),
  type = "response"), infer = TRUE)
strainf = b:
 contrast
                                            SE df asymp.LCL asymp.UCL null z.ratio p.value
                                 ratio
 concentration1 / concentration0 0.214 0.00996 Inf
                                                        0.195
                                                                  0.234
                                                                           1 -33.100 <.0001
strainf = a:
                                            SE df asymp.LCL asymp.UCL null z.ratio p.value
 contrast
                                 ratio
 concentration1 / concentration0 0.214 0.00996 Inf
                                                        0.195
                                                                  0.234
                                                                           1 -33.100 <.0001
Confidence level used: 0.95
Intervals are back-transformed from the log scale
Tests are performed on the log scale
We can estimate the rate ratio comparing the strains at difference concentrations.
trtools::contrast(m,
   a = list(concentration = c(0, 1, 2), strainf = "a"),
   b = list(concentration = c(0, 1, 2), strainf = "b"),
    cnames = c("0%", "1%", "2%"), tf = exp)
   estimate lower upper
0%
       1.32
              1.2 1.45
```

We can also use **contrast** to estimate the expected count for, say, strain **a** at different concentration values.

We can also use the **emmeans** package for inferences about expected counts and rate ratios for categorical explanatory variables.

```
library(emmeans)
emmeans(m, ~ strainf, type = "response",
  at = list(concentration = 0))
strainf rate SE df asymp.LCL asymp.UCL
         65.3 2.81 Inf
                            60.1
                                      71.1
 h
 а
         86.0 3.37 Inf
                            79.7
                                      92.9
Confidence level used: 0.95
Intervals are back-transformed from the log scale
pairs(emmeans(m, ~ strainf, type = "response",
at = list(concentration = 0)), reverse = TRUE)
 contrast ratio
                    SE df null z.ratio p.value
 a / b
           1.32 0.0637 Inf
                              1
                                  5.680 <.0001
Tests are performed on the log scale
Now suppose we add an interaction between concentration and strain.
m <- glm(count ~ concentration + strainf + concentration:strainf,</pre>
    family = poisson, data = ceriodaphniastrain)
summary(m)$coefficients
                       Estimate Std. Error z value Pr(>|z|)
(Intercept)
                          4.144
                                    0.0510 81.25 0.00e+00
                                    0.0701 -21.01 4.80e-98
concentration
                         -1.473
strainfa
                          0.337
                                    0.0670
                                              5.02 5.11e-07
concentration:strainfa
                         -0.125
                                    0.0939
                                            -1.34 1.82e-01
trtools::contrast(m,
    a = list(concentration = 1, strainf = c("a","b")),
    b = list(concentration = 0, strainf = c("a", "b")),
    cnames = c("a","b"), tf = exp)
  estimate lower upper
     0.202 0.179 0.229
а
b
     0.229 0.200 0.263
trtools::contrast(m,
    a = list(concentration = c(0, 1, 2), strainf = "a"),
    b = list(concentration = c(0, 1, 2), strainf = "b"),
   cnames = c("0%", "1%", "2%"), tf = exp)
   estimate lower upper
```

0%

1.40 1.228 1.60

1%	1.24	1.082	1.41
2%	1.09	0.813	1.46

Now the rate ratio for concentration depends on strain and the rate ratio for strain depends on concentration when there is an interaction term.