

Multiple regression

Introduction to multiple regression

Often more than one variable is required to explain variation in a dependent variable.

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- ▶ Carbon emissions depend on the number of automobiles and the number of trees in a location

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Multiple regression can be used to differentiate between the effects of variables and to ascertain which factors are most important.

Introduction to multiple regression

Multiple regression models the change in the dependent variable y when more than one independent variable has a significant influence.

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In the simple linear regression above,

- ▶ Predict y from the intercept (b_0), one independent variable (x) and a slope (b_1).
- ▶ Change in x corresponds to a change of b_1 units in y .

Introduction to multiple regression

Multiple regression predicts y from the following:

- ▶ Intercept (b_0)
- ▶ Multiple independent variables ($x_1, x_2, \text{etc.}$) and coefficients ($b_1, b_2, \text{etc.}$)

Multiple regression coefficients describe the effects of each of these independent variables on the dependent variable, while holding the rest of the independent variables constant.

Introduction to multiple regression

Equation for multiple regression with two independent variables,

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Extended to any number of k independent variables,

$$y = b_0 + b_1x_1 + b_2x_2 + \dots + b_kx_k.$$

Adjusted coefficient of determination

The proportion of variation in y explained by a model can only increase with independent variables.

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To help account for spurious improvement of fit, we can use an adjusted R squared.

Adjusted coefficient of determination

An adjusted R squared value,

$$R_{adj}^2 = 1 - (1 - R^2) \left(\frac{n - 1}{n - k - 1} \right).$$

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$$R_{adj}^2 = 1 - (1 - R^2) \left(\frac{n - 1}{n - k - 1} \right).$$

- ▶ R^2 is the coefficient of determination
- ▶ k is the number of independent variables in the model
- ▶ n is the number of samples

Multiple regression in Jamovi

In 1993, monthly amounts of nitrate (as tonnes of nitrogen) were measured in the River Thames, together with mean daily evaporation and rainfall (in mm) for 12 months of the year.



We wish to examine if evaporation and rainfall can be used to predict nitrate amounts in the river.

¹Image: [Public Domain](#)

Multiple regression in Jamov

	Nitrogen_(tonnes)	Evaporation_(mm)	Rainfall_(mm)
Jan	22	0.3	2.1
Feb	26	0.4	1.5
Mar	27	0.9	2.0
Apr	18	1.9	1.5
May	12	2.7	1.7
Jun	9	3.3	1.9
Jul	7	3.4	1.5
Aug	6	3.4	1.4
Sep	7	2.3	1.7
Oct	8	1.2	1.9
Nov	12	0.5	2.4
Dec	21	0.3	2.2

Fitting the full model

Include both evaporation and rainfall as independent variables.

$$\textit{Nitrogen} = b_0 + b_1 \textit{Evaporation} + b_2 \textit{Rainfall}.$$

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- ▶ Select 'Regress', then 'Linear regression' from pulldown menu.

Fitting the full model

Linear Regression

→

Model A

→ Dependent Variable
Nitrogen_(tonnes)

→ Covariates
Evaporation_(mm)
Rainfall_(mm)

→ Factors

→ Weights (optional)

Linear Regression

Model Fit Measures

Model	R	R ²
1	0.79062	0.62508

Model Coefficients - Nitrogen_(tonnes)

Predictor	Estimate	SE	t	p
Intercept	40.36257	13.59684	2.96853	0.01574
Evaporation_(mm)	-5.91070	1.60710	-3.67786	0.00509
Rainfall_(mm)	-8.60507	6.39414	-1.34578	0.21129

Check model assumptions

Linear Regression →

Weights (optional)

→

> Model Builder

> Reference Levels

∨ Assumption Checks

Assumption Checks

Autocorrelation test

Collinearity statistics

Normality test

Q-Q plot of residuals

Residual plots

Data Summary

Cook's distance

> Model Fit

> Model Coefficients

> Estimated Marginal Means

∨ Save

Predicted values

Residuals

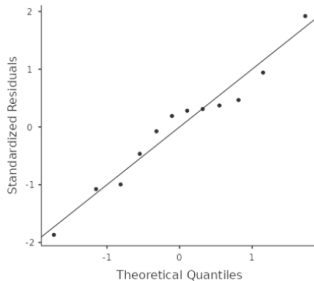
Cook's distance

Assumption Checks

Normality Test (Shapiro-Wilk)

Statistic	p
0.96538	0.85691

Q-Q Plot





Check model assumptions

Descriptives →

A Nitrogen_(tonnes) Evaporation_(mm) Rainfall_(mm)

Variables
 Residuals

Split by

Descriptives Variables across columns Frequency tables  

> | Statistics

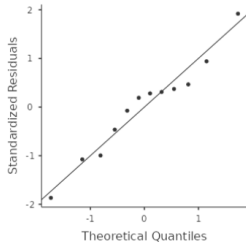
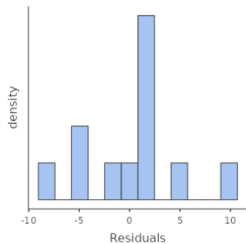
∨ | Plots

Histograms
 Histogram
 Density

Q-Q Plots
 Q-Q

Box Plots
 Box plot
 Label outliers
 Violin
 Data
Jittered ∨
 Mean

Bar Plots
 Bar plot



Model output

Residual plots

Model Fit

Fit Measures

R

R²

Adjusted R²

AIC

BIC

RMSE

Overall Model Test

F test

Omnibus Test

ANOVA test

Estimate

Confidence interval

Interval 95 %

Standardized Estimate

Standardized estimate

Confidence interval

Interval 95 %

Estimated Marginal Means

Linear Regression

Model Fit Measures

Model	R	Adjusted R ²	Overall Model Test			
			F	df1	df2	p
1	0.79062	0.54177	7.50271	2	9	0.01210

Omnibus ANOVA Test

	Sum of Squares	df	Mean Square	F	p
Evaporation_(mm)	376.92330	1	376.92330	13.52665	0.00509
Rainfall_(mm)	50.46705	1	50.46705	1.81111	0.21129
Residuals	250.78715	9	27.86524		

Note. Type 3 sum of squares

[3]

Model Coefficients - Nitrogen_(tonnes)

Predictor	Estimate	SE	t	p
Intercept	40.36257	13.59684	2.96853	0.01574
Evaporation_(mm)	-5.91070	1.60710	-3.67786	0.00509
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Model output: Overall and adjusted R-squared

Model Fit Measures

Model	R	Adjusted R ²	Overall Model Test			
			F	df1	df2	p
1	0.79062	0.54177	7.50271	2	9	0.01210

Model output: Omnibus

Omnibus ANOVA Test

	Sum of Squares	df	Mean Square	F	p
Evaporation_(mm)	376.92330	1	376.92330	13.52665	0.00509
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Note. Type 3 sum of squares

Model output: coefficients

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Conclusions from the multiple regression model

According to the multiple regression

- ▶ Overall model is significant
- ▶ High R-squared value
- ▶ Evaporation has a significant effect
- ▶ Rainfall does not have a significant effect

There is a relationship between evaporation and nitrogen, but not rainfall and nitrogen.