Piecewise Regression

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To illustrate piecewise regression, we fit a two-piece linear-linear model.

To reproduce the results, it is necessary to prepare the data set, plot base, and training and test data sets, as outlined in the “Data Preparation” section.

## 1 Preparation

### 1.1 Loading Required Packages and Data

Load the necessary packages, data sets, and other supporting files. Each element serves a specific purpose:

* **tidyverse**: For data manipulation and visualisation.
* **lme4 and lmerTest**: To fit and analyse mixed-effects models.
* **caret**: To compute model performance indices.
* **plot\_base**: A pre-configured ggplot object for visualisation.
* **Training and Test Data sets**: Required for cross-validation.

# Load necessary packages  
library(tidyverse)  
library(lme4)  
library(lmerTest)  
library(caret)  
  
# Load the data set  
load("data/wido.rdata")  
  
# Load the pre-configured plot base  
plot\_base <- readRDS("objects/plot\_base.rds")  
  
# Load training and test datasets for cross-validation  
training\_datasets <- readRDS("objects/training\_datasets.rds")  
test\_datasets <- readRDS("objects/test\_datasets.rds")

### 1.2 Create time variables

Create time variables for the parameters of the segments:

* postD is a dummy variable with 0 for all measurements before the transition and 1 for all measurements after. This quantifies the shift in life satisfaction level post-transition.
* preLin has negative values indicating the time before the transition, and is 0 after the transition. This captures the rate of change in life satisfaction pre-transition.
* postLin, is 0 before the transition and has positive values afterward indicating the time after the transition. This captures the rate of change in life satisfaction post-transition.

The intercept captures the life satisfaction level before the transition.

# Create time variables  
wido <- wido %>%  
 mutate(postD = if\_else(mnths <= 0, 0, 1),  
 preLin = if\_else(mnths <= 0, mnths, 0),  
 postLin = if\_else(mnths <= 0, 0, mnths))

To avoid multicollinearity because we use multiple (correlated) time variables in analysis, standardise the preLin and postLin variables.

# Standardise preLin and postLin  
wido$preLin\_s <- scale(wido$preLin)  
wido$postLin\_s <- scale(wido$postLin)

## 2 Analysis

### 2.1 Fitting the Model

Fit the piecewise model using the newly created (standardised) time variables. This model includes both fixed and random effects for the time terms to account for person-specific trajectories.

# Fit the piecewise model  
pw <- lmer(  
 lifesatisfaction ~ postD + preLin\_s + postLin\_s +   
 (postD + preLin\_s + postLin\_s | id),  
 data = wido)  
  
# Display the summary of the model  
summary(pw)

Linear mixed model fit by REML. t-tests use Satterthwaite's method [  
lmerModLmerTest]  
Formula: lifesatisfaction ~ postD + preLin\_s + postLin\_s + (postD + preLin\_s +   
 postLin\_s | id)  
 Data: wido  
  
REML criterion at convergence: 5239.8  
  
Scaled residuals:   
 Min 1Q Median 3Q Max   
-4.9090 -0.4860 0.0641 0.5612 3.9181   
  
Random effects:  
 Groups Name Variance Std.Dev. Corr   
 id (Intercept) 0.76547 0.8749   
 postD 0.61449 0.7839 -0.44   
 preLin\_s 0.05851 0.2419 0.34 -0.09   
 postLin\_s 0.04506 0.2123 0.06 -0.19 -0.40  
 Residual 0.35199 0.5933   
Number of obs: 2322, groups: id, 208  
  
Fixed effects:  
 Estimate Std. Error df t value Pr(>|t|)   
(Intercept) 5.17060 0.06676 206.50957 77.451 < 2e-16 \*\*\*  
postD -0.42436 0.07103 211.09018 -5.974 9.70e-09 \*\*\*  
preLin\_s -0.16439 0.03013 90.22569 -5.456 4.22e-07 \*\*\*  
postLin\_s 0.23386 0.03165 63.12876 7.389 4.15e-10 \*\*\*  
---  
Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1  
  
Correlation of Fixed Effects:  
 (Intr) postD prLn\_s  
postD -0.509   
preLin\_s 0.223 -0.301   
postLin\_s 0.247 -0.366 -0.061

# Compute confidence intervals for the model parameters  
round(confint(pw), 2)

2.5 % 97.5 %  
.sig01 0.78 0.98  
.sig02 -0.58 -0.27  
.sig03 0.08 0.56  
.sig04 -0.27 0.33  
.sig05 0.66 0.91  
.sig06 -0.39 0.26  
.sig07 -0.47 0.21  
.sig08 0.18 0.31  
.sig09 -1.00 0.24  
.sig10 0.13 0.29  
.sigma 0.57 0.61  
(Intercept) 5.04 5.30  
postD -0.56 -0.28  
preLin\_s -0.23 -0.10  
postLin\_s 0.17 0.30

## 3 Visualisation

### 3.1 Bootstrapping Confidence Intervals

Use bootstrapping to estimate the confidence intervals for the predicted values of the model. This provides a robust measure of uncertainty.

# For reproducibility  
set.seed(123)  
  
# Bootstrapping for confidence intervals of the predictions  
boot\_results <- bootMer(pw, FUN = function(x) predict(x, newdata = wido, re.form = NA),  
 nsim = 1000)  
  
# Extract the 95% confidence intervals from the bootstrapped results  
ci <- apply(boot\_results$t, 2, quantile, probs = c(0.025, 0.975))  
  
# Assign the lower and upper bounds to the data  
wido$lower\_bound <- ci[1, ]  
wido$upper\_bound <- ci[2, ]

### 3.2 Predicting Average and Individual Trajectories

Predict both the population-level (fixed effects) and individual-level (random effects) trajectories of life satisfaction.

# Predict population-level trajectories based on fixed effects  
wido$lifesatisfaction\_pw\_f <- predict(pw, newdata = wido, re.form = NA)  
  
# Predict individual-level trajectories based on random effects  
wido$lifesatisfaction\_pw\_r <- predict(pw, newdata = wido, re.form = NULL)

### 3.3 Selecting a Random Sample for Plotting

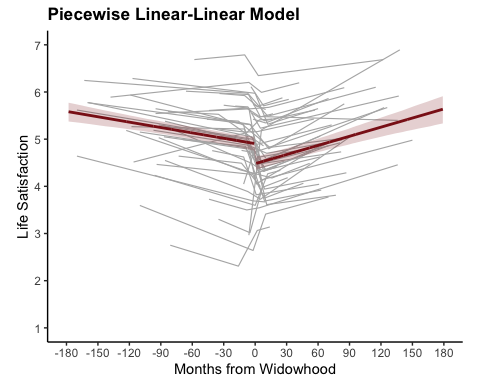
For better visualisation, select a random sample of individuals to display their individual trajectories.

# For reproducibility  
set.seed(123)  
  
# Randomly sample 50 participants  
rsample\_ids <- sample(unique(wido$id), 50)  
  
# Filter the data to include only the randomly selected participants  
wido\_rsample <- wido %>%  
 filter(id %in% rsample\_ids)

### 3.4 Creating the Plot

Combine all elements to create the plot, which includes individual trajectories, the population trajectory, and the confidence interval of the population trajectory.

# Create the plot using the pre-configured plot base  
plot\_base +  
 geom\_line(  
 data = wido\_rsample,  
 aes(mnths, lifesatisfaction\_pw\_r, group = id),  
 color = "grey70",  
 linewidth = 0.4  
 ) +  
 geom\_line(  
 data = wido,  
 aes(  
 x = mnths,  
 y = ifelse(mnths == 0, NA, lifesatisfaction\_pw\_f)  
 ),  
 color = "firebrick4",  
 linewidth = 1  
 ) +  
 geom\_ribbon(  
 data = wido %>% filter(mnths != 0),  
 aes(ymin = lower\_bound, ymax = upper\_bound, x = mnths),  
 alpha = 0.2,  
 fill = "firebrick4"  
 ) +  
 ggtitle("Piecewise Linear-Linear Model") +  
 theme(plot.title = element\_text(size = 13, face = "bold"))



## 4 Model Performance

### 4.1 Evaluating the Model

Assess the model’s performance using the Bayesian Information Criterion (BIC), R-squared (R²), Mean Absolute Error (MAE), and Root Mean Squared Error (RMSE).

# Compute BIC for the fitted model  
round(BIC(pw), 2)

[1] 5356.08

# Calculate R², MAE, and RMSE for the fixed effects predictions  
data.frame(  
 R2\_FE = round(R2(wido$lifesatisfaction\_pw\_f, wido$m\_lifesat\_per\_mnth), 2),  
 MAE\_FE = round(MAE(wido$lifesatisfaction\_pw\_f, wido$m\_lifesat\_per\_mnth), 2),  
 RMSE\_FE = round(RMSE(wido$lifesatisfaction\_pw\_f, wido$m\_lifesat\_per\_mnth), 2)  
)

R2\_FE MAE\_FE RMSE\_FE  
1 0.27 0.29 0.39

# Calculate R², MAE, and RMSE for the random effects predictions  
data.frame(  
 R2\_RE = round(R2(wido$lifesatisfaction\_pw\_r, wido$lifesatisfaction), 2),  
 MAE\_RE = round(MAE(wido$lifesatisfaction\_pw\_r, wido$lifesatisfaction), 2),  
 RMSE\_RE = round(RMSE(wido$lifesatisfaction\_pw\_r, wido$lifesatisfaction), 2)  
)

R2\_RE MAE\_RE RMSE\_RE  
1 0.77 0.4 0.53

### 4.2 Cross-Validation

To assess the replicability of the model, perform cross-validation using the training and test datasets. For each training dataset, fit the model and compute performance metrics for the associated test dataset R², MAE, and RMSE.

# Initialise vectors to store performance metrics  
R2\_values <- c()  
MAE\_values <- c()  
RMSE\_values <- c()  
  
# Perform cross-validation  
for (i in 1:length(training\_datasets)) {  
 # Get the current training and test dataset  
 training\_data <- training\_datasets[[i]]  
 test\_data <- test\_datasets[[i]]  
   
 # Create time variables  
 training\_data <- training\_data %>%  
 mutate(postD = if\_else(mnths <= 0, 0, 1),  
 preLin = if\_else(mnths <= 0, mnths, 0),  
 postLin = if\_else(mnths <= 0, 0, mnths))  
   
 test\_data <- test\_data %>%  
 mutate(postD = if\_else(mnths <= 0, 0, 1),  
 preLin = if\_else(mnths <= 0, mnths, 0),  
 postLin = if\_else(mnths <= 0, 0, mnths))  
   
 # Standardise preLin and postLin  
 training\_data$preLin\_s <- scale(training\_data$preLin)  
 training\_data$postLin\_s <- scale(training\_data$postLin)  
   
 test\_data$preLin\_s <- scale(test\_data$preLin)  
 test\_data$postLin\_s <- scale(test\_data$postLin)  
   
 # Fit the model  
 pw <- lmer(  
 lifesatisfaction ~ postD + preLin\_s + postLin\_s +   
 (postD + preLin\_s + postLin\_s | id),  
 data = training\_data)  
   
 # Predict fixed effects  
 test\_predictions <- predict(pw, test\_data, re.form = NA)  
   
 # Compute average test trajectory  
 test\_data <- test\_data %>%  
 group\_by(mnths) %>%  
 mutate(m\_lifesat\_per\_mnth = mean(lifesatisfaction, na.rm = TRUE))  
   
 # Calculate performance metrics  
 R2\_values <- c(R2\_values, R2(test\_predictions, test\_data$m\_lifesat\_per\_mnth))  
 MAE\_values <- c(MAE\_values, MAE(test\_predictions, test\_data$m\_lifesat\_per\_mnth))  
 RMSE\_values <- c(RMSE\_values, RMSE(test\_predictions, test\_data$m\_lifesat\_per\_mnth))  
}  
  
# Compute average performance metrics (mean)  
 average\_R2 <- mean(R2\_values)  
 average\_MAE <- mean(MAE\_values)  
 average\_RMSE <- mean(RMSE\_values)  
  
# Compute average performance metrics (SD)  
 sd\_R2 <- sd(R2\_values)  
 sd\_MAE <- sd(MAE\_values)  
 sd\_RMSE <- sd(RMSE\_values)  
  
# Combine the mean and standard deviation into one data.frame  
combined\_metrics <- data.frame(  
 Metric = c("R²", "MAE", "RMSE"),  
 Mean = round(c(average\_R2, average\_MAE, average\_RMSE), 2),  
 SD = round(c(sd\_R2, sd\_MAE, sd\_RMSE), 2)  
)  
  
# Print the combined metrics  
print(combined\_metrics)

Metric Mean SD  
1 R² 0.10 0.07  
2 MAE 0.58 0.08  
3 RMSE 0.76 0.13