

Lesson 12: Interactions, Part 2

Nicky Wakim

2026-02-25

Learning Objectives

Last time:

1. Define confounders and effect modifiers, and how they interact with the main relationship we model.
2. Interpret the interaction component of a model with a **binary categorical covariate and continuous covariate**, and how the main variable's effect changes.
3. Interpret the interaction component of a model with a **multi-level categorical covariate and continuous covariate**, and how the main variable's effect changes.

This time:

4. Interpret the interaction component of a model with **two categorical covariates**, and how the main variable's effect changes.
5. Interpret the interaction component of a model with **two continuous covariates**, and how the main variable's effect changes.
6. Report results for a best-fit line (with confidence intervals) at different levels of an effect measure modifier

Learning Objectives

Last time:

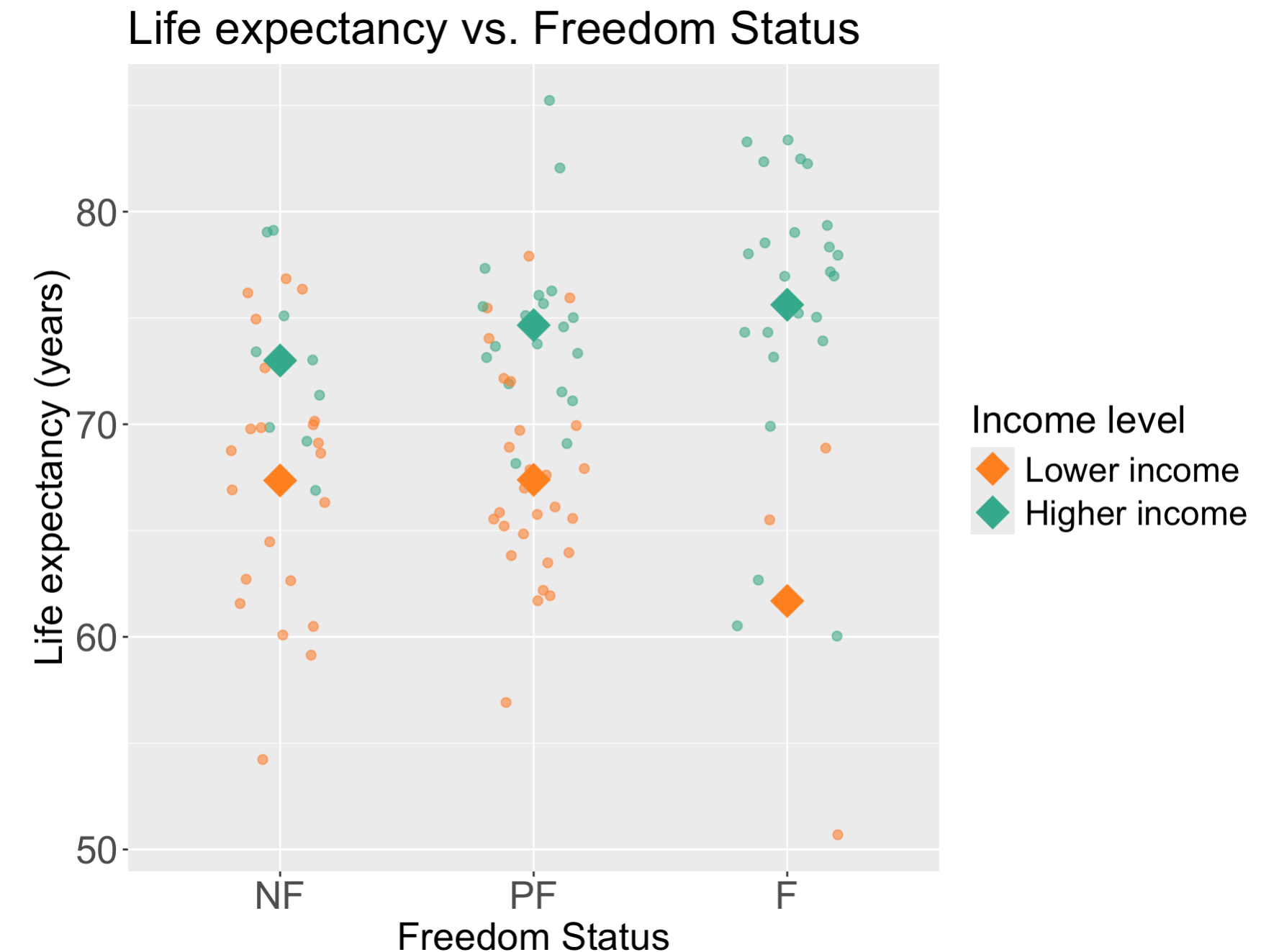
1. Define confounders and effect modifiers, and how they interact with the main relationship we model.
2. Interpret the interaction component of a model with a **binary categorical covariate and continuous covariate**, and how the main variable's effect changes.
3. Interpret the interaction component of a model with a **multi-level categorical covariate and continuous covariate**, and how the main variable's effect changes.

This time:

4. Interpret the interaction component of a model with **two categorical covariates**, and how the main variable's effect changes.
5. Interpret the interaction component of a model with **two continuous covariates**, and how the main variable's effect changes.
6. Report results for a best-fit line (with confidence intervals) at different levels of an effect measure modifier

Do we think income level can be an effect modifier for freedom status?

- Taking a break from cell phones to demonstrate interactions for two categorical variables
- We can start by visualizing the relationship between life expectancy and freedom status *by income level*
- Questions of interest: Does the effect of freedom status on life expectancy differ depending on income level?
 - This is the same as: Is income level an effect modifier for freedom status?
- Let's run an interaction model to see!



Model with interaction between a *multi-level categorical and binary variables*

Model we are fitting:

$$LE = \beta_0 + \beta_1 I(\text{high income}) + \beta_2 I(\text{FS} = \text{PF}) + \beta_3 I(\text{FS} = \text{F}) + \beta_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \beta_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F}) + \epsilon$$

- LE as life expectancy
- $I(\text{high income})$ as indicator of high income
- $I(\text{FS} = \text{PF})$ and $I(\text{FS} = \text{F})$ as the indicator for each freedom status

In R:

```
1 m_int_wr_inc = gapm %>%  
2   lm(formula = life_exp ~ income_level_2 + freedom_status + income_level_2*freedom_status)  
3 m_int_wr_inc = gapm %>%  
4   lm(formula = life_exp ~ income_level_2*freedom_status)
```

Displaying the regression table and writing fitted regression equation

```

1 tidy_m_int_wr_inc = tidy(m_int_wr_inc, conf.int=T)
2 tidy_m_int_wr_inc %>% gt() %>% tab_options(table.font.size = 35) %>% fmt_number(decimals =

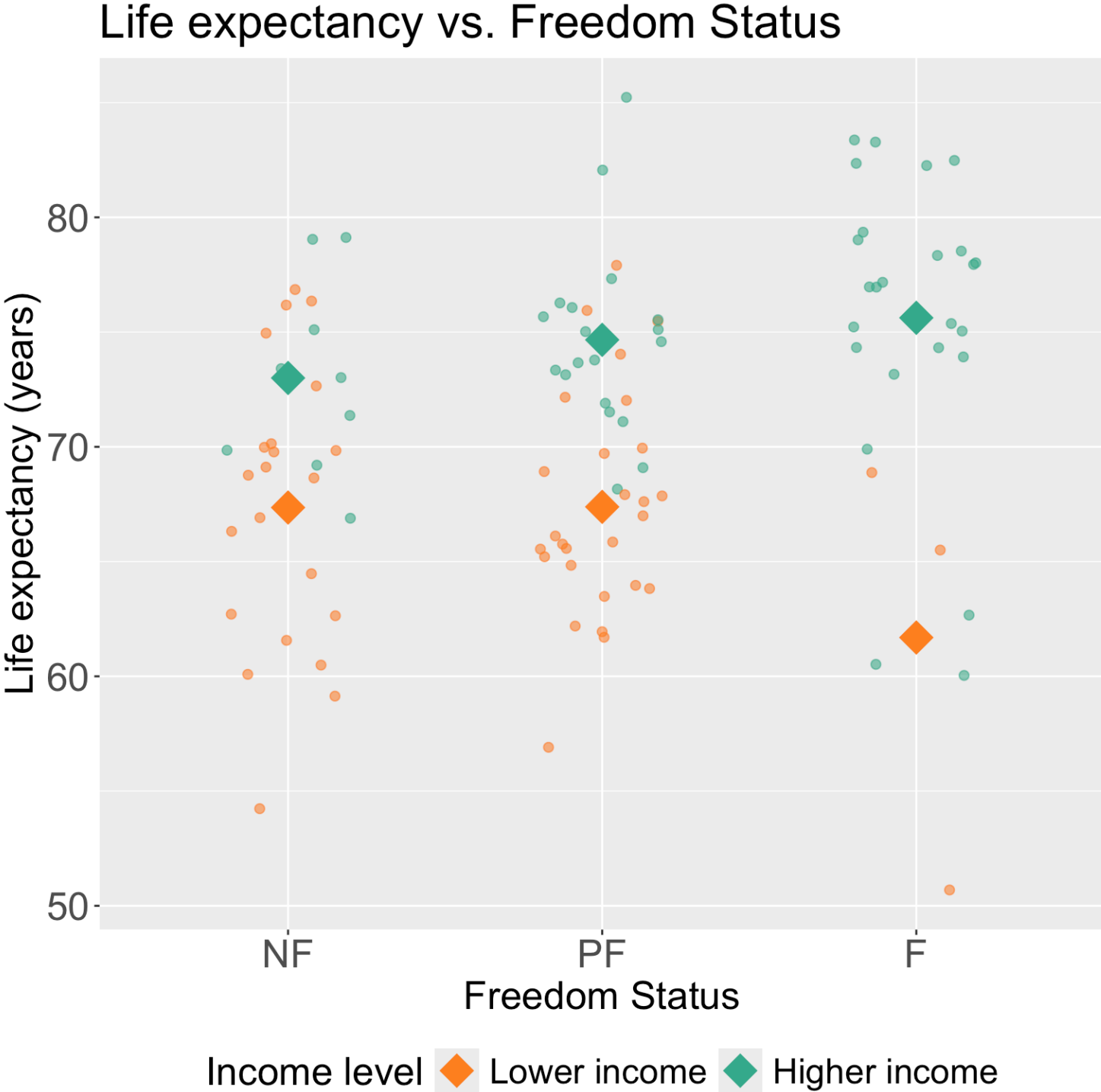
```

term	estimate	std.error	statistic	p.value	conf.low	conf.high
(Intercept)	67.355	1.179	57.126	0.000	65.015	69.695
income_level_2Higher income	5.645	2.188	2.580	0.011	1.303	9.987
freedom_statusPF	0.029	1.588	0.018	0.985	-3.123	3.181
freedom_statusF	-5.665	3.404	-1.664	0.099	-12.419	1.089
income_level_2Higher income:freedom_statusPF	1.633	2.744	0.595	0.553	-3.813	7.078
income_level_2Higher income:freedom_statusF	8.287	4.026	2.058	0.042	0.299	16.275

$$\widehat{LE} = \hat{\beta}_0 + \hat{\beta}_1 I(\text{high income}) + \hat{\beta}_2 I(\text{FS} = \text{PF}) + \hat{\beta}_3 I(\text{FS} = \text{F}) + \hat{\beta}_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \hat{\beta}_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F})$$

$$\widehat{LE} = 67.35 + 5.64 \cdot I(\text{high income}) + 0.03 \cdot I(\text{FS} = \text{PF}) - 5.67 \cdot I(\text{FS} = \text{F}) + 1.63 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + 8.29 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F})$$

Poll Everywhere Question 4



Comparing fitted regression *means* for each freedom status

$$\widehat{LE} = \widehat{\beta}_0 + \widehat{\beta}_1 I(\text{high income}) + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F}) + \\ \widehat{\beta}_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \widehat{\beta}_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F})$$

$$\widehat{LE} = 67.35 + 5.64 \cdot I(\text{high income}) + 0.03 \cdot I(\text{FS} = \text{PF}) - 5.67 \cdot I(\text{FS} = \text{F}) + \\ 1.63 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + 8.29 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F})$$

Comparing fitted regression *means* for each income level

$$\begin{aligned}\widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 I(\text{high income}) + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F}) + \\ &\quad \widehat{\beta}_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \widehat{\beta}_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F}) \\ \widehat{LE} &= 67.35 + 5.64 \cdot I(\text{high income}) + 0.03 \cdot I(\text{FS} = \text{PF}) - 5.67 \cdot I(\text{FS} = \text{F}) + \\ &\quad 1.63 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + 8.29 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F})\end{aligned}$$

For lower income countries: $I(\text{high income}) = 0$

$$\begin{aligned}\widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 \cdot 0 + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F}) + \\ &\quad \widehat{\beta}_4 \cdot 0 \cdot I(\text{FS} = \text{PF}) + \widehat{\beta}_5 \cdot 0 \cdot I(\text{FS} = \text{F}) \\ \widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F})\end{aligned}$$

For higher income countries: $I(\text{high income}) = 1$

$$\begin{aligned}\widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 \cdot 1 + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F}) + \\ &\quad \widehat{\beta}_4 \cdot 1 \cdot I(\text{FS} = \text{PF}) + \widehat{\beta}_5 \cdot 1 \cdot I(\text{FS} = \text{F}) \\ \widehat{LE} &= (\widehat{\beta}_0 + \widehat{\beta}_1) + (\widehat{\beta}_2 + \widehat{\beta}_4) I(\text{FS} = \text{PF}) + \\ &\quad (\widehat{\beta}_3 + \widehat{\beta}_5) I(\text{FS} = \text{F})\end{aligned}$$

- Example interpretation: The America's effect on mean life expectancy increases $\widehat{\beta}_5$ comparing high income to low income countries.

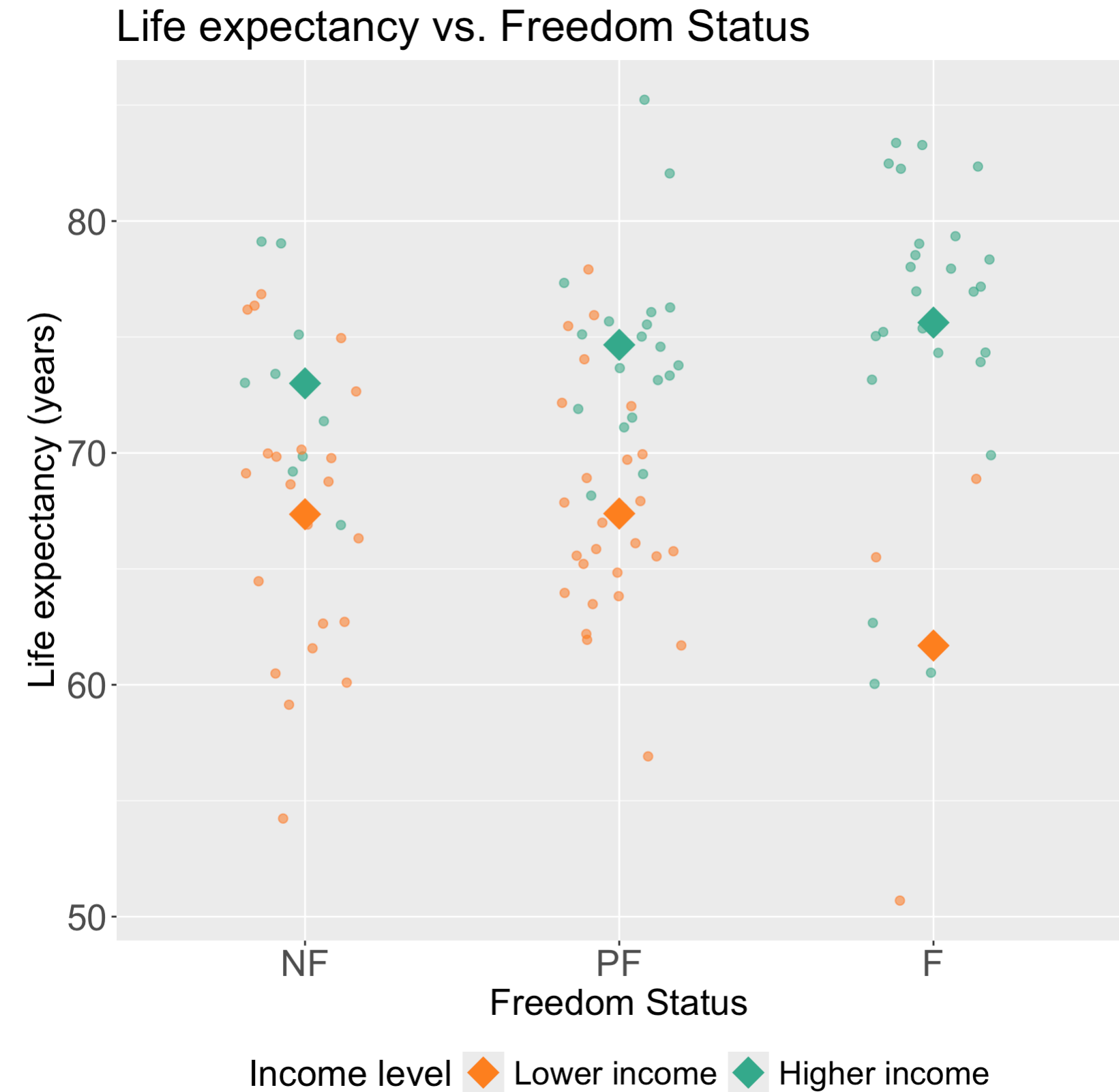
Let's take a look back at the plot

For lower income countries: $I(\text{high income}) = 0$

$$\widehat{LE} = \widehat{\beta}_0 + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F})$$

For higher income countries: $I(\text{high income}) = 1$

$$\widehat{LE} = (\widehat{\beta}_0 + \widehat{\beta}_1) + (\widehat{\beta}_2 + \widehat{\beta}_4) I(\text{FS} = \text{PF}) + (\widehat{\beta}_3 + \widehat{\beta}_5) I(\text{FS} = \text{F})$$



Interpretation for interaction between two categorical variables

$$\begin{aligned}\widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 \cdot 1 + \widehat{\beta}_2 I(\text{FS} = \text{PF}) + \widehat{\beta}_3 I(\text{FS} = \text{F}) + \\ &\quad \widehat{\beta}_4 \cdot 1 \cdot I(\text{FS} = \text{PF}) + \widehat{\beta}_5 \cdot 1 \cdot I(\text{FS} = \text{F}) \\ \widehat{LE} &= \left[\widehat{\beta}_0 + \widehat{\beta}_1 \cdot I(\text{high income}) \right] + \left[\widehat{\beta}_2 + \widehat{\beta}_4 \cdot I(\text{high income}) \right] I(\text{FS} = \text{PF}) + \\ &\quad \left[\widehat{\beta}_3 + \widehat{\beta}_5 \cdot I(\text{high income}) \right] I(\text{FS} = \text{F})\end{aligned}$$

- Interpretation:

- $\widehat{\beta}_1$ = mean change in life expectancy comparing high income to low income countries, for countries/territories that are **not free**
- $\widehat{\beta}_4$ = mean change in life expectancy comparing high income to low income countries, for countries/territories that are **partly free**
- $\widehat{\beta}_5$ = mean change in life expectancy comparing high income to low income countries, for countries/territories that are **free**

Test interaction between two categorical variables (1/2)

- We run an F-test for a group of coefficients (β_4, β_5) in the below model (see lesson 9)

$$LE = \beta_0 + \beta_1 I(\text{high income}) + \beta_2 I(\text{FS} = \text{PF}) + \beta_3 I(\text{FS} = \text{F}) + \beta_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \beta_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F}) + \epsilon$$

Null H_0

$$\beta_4 = \beta_5 = 0$$

Alternative H_1

$$\beta_4 \neq 0 \text{ and/or } \beta_5 \neq 0$$

Null / Smaller / Reduced model

$$LE = \beta_0 + \beta_1 I(\text{high income}) + \beta_2 I(\text{FS} = \text{PF}) + \beta_3 I(\text{FS} = \text{F}) + \epsilon$$

Alternative / Larger / Full model

$$LE = \beta_0 + \beta_1 I(\text{high income}) + \beta_2 I(\text{FS} = \text{PF}) + \beta_3 I(\text{FS} = \text{F}) + \beta_4 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{PF}) + \beta_5 \cdot I(\text{high income}) \cdot I(\text{FS} = \text{F}) + \epsilon$$

Test interaction between two categorical variables (2/2)

- Fit the reduced and full model

```
1 m_int_wr_inc_red = gapm %>%  
2   lm(formula = life_exp ~ income_level_2 + freedom_status)  
3 m_int_wr_inc_full = gapm %>%  
4   lm(formula = life_exp ~ income_level_2*freedom_status)
```

- ▶ Display the ANOVA table with F-statistic and p-value

term	df.residual	rss	df	sumsq	statistic	p.value
life_exp ~ income_level_2 + freedom_status	101.000	3,160.771	NA	NA	NA	NA
life_exp ~ income_level_2 * freedom_status	99.000	3,027.855	2.000	132.915	2.173	0.119

- **Conclusion:** There is not a significant interaction between freedom status and income level ($p = 0.119$).

Learning Objectives

Last time:

1. Define confounders and effect modifiers, and how they interact with the main relationship we model.
2. Interpret the interaction component of a model with a **binary categorical covariate and continuous covariate**, and how the main variable's effect changes.
3. Interpret the interaction component of a model with a **multi-level categorical covariate and continuous covariate**, and how the main variable's effect changes.

This time:

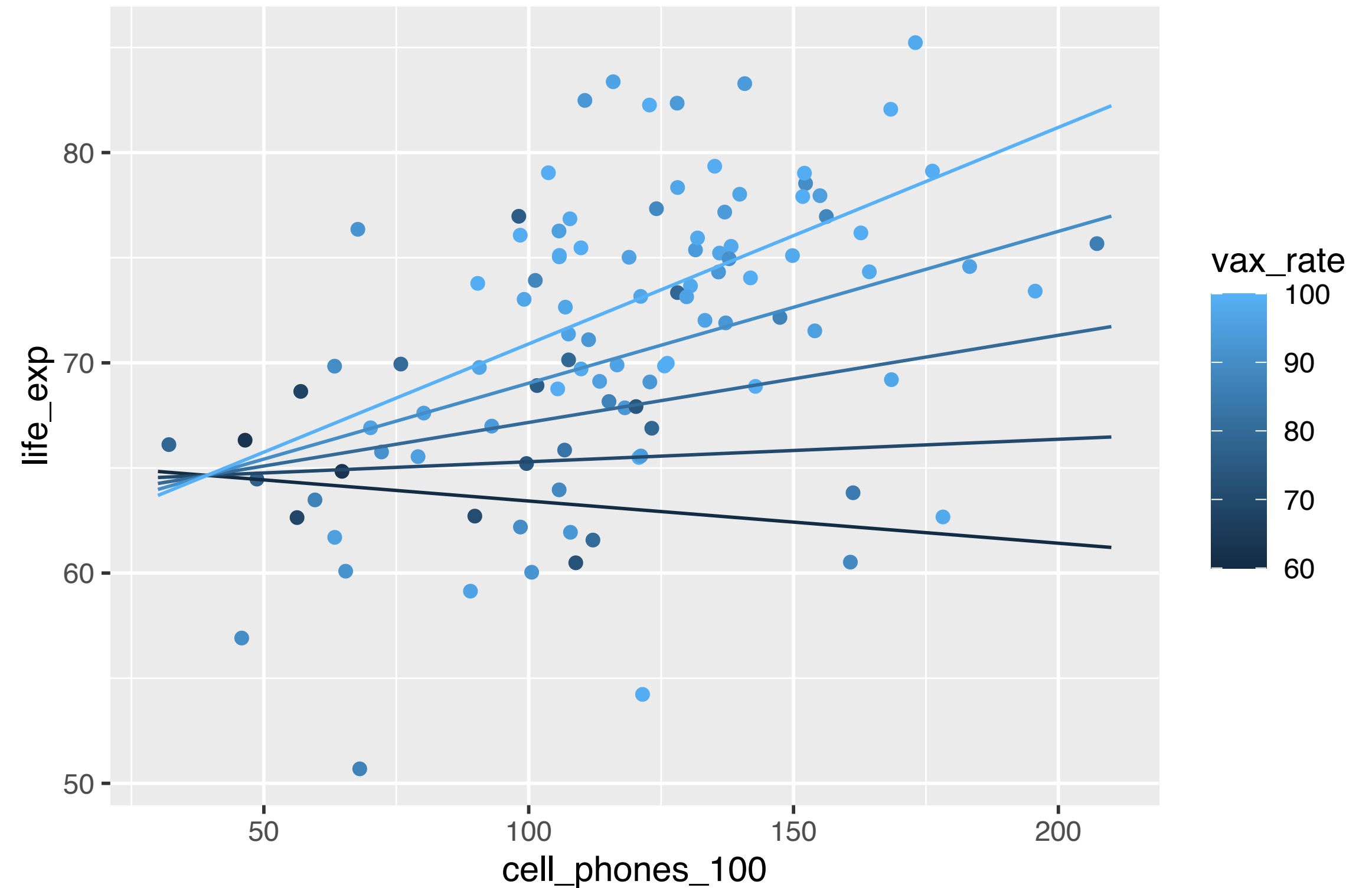
4. Interpret the interaction component of a model with **two categorical covariates**, and how the main variable's effect changes.

5. Interpret the interaction component of a model with **two continuous covariates**, and how the main variable's effect changes.

6. Report results for a best-fit line (with confidence intervals) at different levels of an effect measure modifier

Do we think vaccination rate is an effect modifier for cell phones?

- We can start by visualizing the relationship between life expectancy and cell phones *by vaccination rate*
- Questions of interest: Does the effect of cell phones on life expectancy differ depending on vaccination rate?
 - This is the same as: Is vaccination rate is an effect modifier for cell phones? Is vaccination rate an effect modifier of the association between life expectancy and cell phones?
- Let's run an interaction model to see!



Model with interaction between *two continuous variables*

Model we are fitting:

$$LE = \beta_0 + \beta_1 CP^c + \beta_2 VR^c + \beta_3 CP^c \cdot VR^c + \epsilon$$

- LE as life expectancy
- CP^c as the **centered** around the mean number of cell phones per 100 people (continuous variable)
- VR^c as the **centered** around the mean vaccination rate (continuous variable)

► Code to center CP and VR

In R:

```
1 m_int_vr = gapm %>% lm(formula = life_exp ~ CP_c + VR_c + CP_c*VR_c)
```

OR

```
1 m_int_vr = gapm %>% lm(formula = life_exp ~ CP_c*VR_c)
```

Displaying the regression table and writing fitted regression equation

```
1 tidy_m_vr = tidy(m_int_vr, conf.int=T)
2 tidy_m_vr %>% gt() %>% tab_options(table.font.size = 35) %>% fmt_number(decimals = 5)
```

term	estimate	std.error	statistic	p.value	conf.low	conf.high
(Intercept)	70.56972	0.61989	113.84216	0.00000	69.34002	71.79942
CP_c	0.07666	0.01832	4.18404	0.00006	0.04032	0.111301
VR_c	0.23765	0.08409	2.82598	0.00568	0.07083	0.40447
CP_c:VR_c	0.00308	0.00192	1.59912	0.11292	-0.00074	0.00689

$$\widehat{LE} = \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \widehat{\beta}_2 VR^c + \widehat{\beta}_3 CP^c \cdot VR^c$$

$$\widehat{LE} = 70.57 + 0.08 \cdot CP^c + 0.24 \cdot VR^c + 0.003 \cdot CP^c \cdot VR^c$$

Comparing fitted regression lines for various vaccination rates

$$\widehat{LE} = \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \widehat{\beta}_2 VR^c + \widehat{\beta}_3 CP^c \cdot VR^c$$

$$\widehat{LE} = 70.57 + 0.08 \cdot CP^c + 0.24 \cdot VR^c + 0.003 \cdot CP^c \cdot VR^c$$

To identify different lines, we need to pick example vaccination rates:

Vaccination rate of 86.45 %

$$\begin{aligned} \widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \\ &\quad \widehat{\beta}_2 \cdot (-5) + \\ &\quad \widehat{\beta}_3 CP^c \cdot (-5) \\ \widehat{LE} &= (\widehat{\beta}_0 - 5\widehat{\beta}_2) + \\ &\quad (\widehat{\beta}_1 - 5\widehat{\beta}_3) CP^c \end{aligned}$$

Vaccination rate of 91.45 %

$$\begin{aligned} \widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \\ &\quad \widehat{\beta}_2 \cdot 0 + \\ &\quad \widehat{\beta}_3 CP^c \cdot 0 \\ \widehat{LE} &= (\widehat{\beta}_0) + \\ &\quad (\widehat{\beta}_1) CP^c \end{aligned}$$

Vaccination rate of 96.45 %

$$\begin{aligned} \widehat{LE} &= \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \\ &\quad \widehat{\beta}_2 \cdot 5 + \\ &\quad \widehat{\beta}_3 CP^c \cdot 5 \\ \widehat{LE} &= (\widehat{\beta}_0 + 5\widehat{\beta}_2) + \\ &\quad (\widehat{\beta}_1 + 5\widehat{\beta}_3) CP^c \end{aligned}$$

Poll Everywhere Question??

Interpretation for interaction between two continuous variables

$$\widehat{LE} = \widehat{\beta}_0 + \widehat{\beta}_1 CP^c + \widehat{\beta}_2 VR^c + \widehat{\beta}_3 CP^c \cdot VR^c$$
$$\widehat{LE} = \left[\widehat{\beta}_0 + \widehat{\beta}_2 \cdot VR^c \right] + \underbrace{\left[\widehat{\beta}_1 + \widehat{\beta}_3 \cdot VR^c \right]}_{\text{CP's effect}} CP$$

- Interpretation:
 - β_3 = mean change in cell phones's effect, for every 1 % increase in vaccination rate
- In summary, the interaction term can be interpreted as “difference in adjusted effect of number of cell phones for every 1 % increase in vaccination rate”
- It will be helpful to test the interaction to round out this interpretation!!

Test interaction between two continuous variables (1/2)

- We run an F-test for a single coefficients (β_3) in the below model (see lesson 9)

$$LE = \beta_0 + \beta_1 CP^c + \beta_2 VR^c + \beta_3 CP^c \cdot VR^c + \epsilon$$

Null H_0

$$\beta_3 = 0$$

Alternative H_1

$$\beta_3 \neq 0$$

Null / Smaller / Reduced model

$$LE = \beta_0 + \beta_1 CP^c + \beta_2 VR^c + \epsilon$$

Alternative / Larger / Full model

$$LE = \beta_0 + \beta_1 CP^c + \beta_2 VR^c + \beta_3 CP^c \cdot VR^c + \epsilon$$

Test interaction between two continuous variables (2/2)

- Fit the reduced and full model

```
1 m_int_vr_red = gapm %>%  
2   lm(formula = life_exp ~ CP_c + VR_c)  
3 m_int_vr_full = gapm %>%  
4   lm(formula = life_exp ~ CP_c + VR_c + CP_c*VR_c)
```

- ▶ Display the ANOVA table with F-statistic and p-value

term	df.residual	rss	df	sumsq	statistic	p.value
life_exp ~ CP_c + VR_c	102.000	3,480.371	NA	NA	NA	NA
life_exp ~ CP_c + VR_c + CP_c * VR_c	101.000	3,394.429	1.000	85.942	2.557	0.113

- Conclusion: There is not a significant interaction between cell phones and vaccination rate ($p = 0.113$). Vaccination rate is not an effect modifier of the association between cell phones and life expectancy.

Learning Objective

Last time:

1. Define confounders and effect modifiers, and how they interact with the main relationship we model.
2. Interpret the interaction component of a model with a **binary categorical covariate and continuous covariate**, and how the main variable's effect changes.
3. Interpret the interaction component of a model with a **multi-level categorical covariate and continuous covariate**, and how the main variable's effect changes.

This time:

4. Interpret the interaction component of a model with **two categorical covariates**, and how the main variable's effect changes.
5. Interpret the interaction component of a model with **two continuous covariates**, and how the main variable's effect changes.

6. Report results for a best-fit line (with confidence intervals) at different levels of an effect measure modifier

How to find the confidence interval for each slope?

- In the example with VR and CP, we showed:

Best-fit line for vaccination rate of 96.45 %

$$\widehat{LE} = (\widehat{\beta}_0 + 5\widehat{\beta}_2) + (\widehat{\beta}_1 + 5\widehat{\beta}_3)CP^c$$

- Often, we want to report the estimate of the combined coefficients: $\widehat{\beta}_1 + 5\widehat{\beta}_3$
 - This allows us to make a statement like: “At a vaccination rate of 96.45%, mean life expectancy increases $(\widehat{\beta}_1 + 5\widehat{\beta}_3)$ years for every one additional cell phone per 100 people (95% CI: __, __).”
- We can calculate $\widehat{\beta}_1 + 5\widehat{\beta}_3$ by using the values of the estimated coefficients
- BUT we always want to have a **95% confidence interval** when we report this combined estimate!!

Getting a 95% confidence interval requires linear combinations!

- If we want a confidence interval for $\hat{\beta}_1 + 5\hat{\beta}_3$, then we would use the formula:

$$\left(\hat{\beta}_1 + 5\hat{\beta}_3 \right) \pm t^* \times SE_{(\beta_1+5\beta_3)}$$

- The hard part is figuring out what $SE_{(\beta_1+5\beta_3)}$ (or $\text{Var}(\beta_1 + 5\beta_3)$) equals
- We need to go back to variance of linear combinations (BSTA 511/611, EPI 525):

$$\text{Var}(aX + bY) = a^2\text{Var}(X) + b^2\text{Var}(Y) + 2ab\text{Cov}(X, Y)$$

or

$$\text{Var}(aX - bY) = a^2\text{Var}(X) + b^2\text{Var}(Y) - 2ab\text{Cov}(X, Y)$$

Calculating $SE_{(\beta_1+5\beta_3)}$ “by hand” (REFERENCE)

- A helpful function that returns the variance-covariance matrix of all the coefficients in model `m_int_vr`:

```
1 vcov(m_int_vr)
```

	(Intercept)	CP_c	VR_c	CP_c:VR_c
(Intercept)	0.3842647156	-2.466140e-04	-1.098844e-02	-4.873521e-04
CP_c	-0.0002466140	3.357335e-04	-5.354918e-04	1.872476e-06
VR_c	-0.0109884449	-5.354918e-04	7.071783e-03	8.343243e-05
CP_c:VR_c	-0.0004873521	1.872476e-06	8.343243e-05	3.700339e-06

$$\begin{aligned} \text{Var}(\beta_1) &= 3.35733 \times 10^{-4} \\ \text{Var}(\beta_3) &= 0.0070718 \\ \text{Cov}(\beta_1, \beta_3) &= -5.35492 \times 10^{-4} \end{aligned}$$

$$\text{Var}(\beta_1 + 5\beta_3) = \text{Var}(\beta_1) + 5^2 \text{Var}(\beta_3) + 2 \cdot 5 \cdot \text{Cov}(\beta_1, \beta_3)$$

$$\text{Var}(\beta_1 + 5\beta_3) = 3.35733 \times 10^{-4} + 5^2 \times 3.7 \times 10^{-6} + 2 \cdot 5 \cdot 1.872 \times 10^{-6}$$

$$\text{Var}(\beta_1 + 5\beta_3) = 4.46967 \times 10^{-4}$$

$$SE_{(\beta_1+5\beta_3)} = \sqrt{4.46967 \times 10^{-4}}$$

$$SE_{(\beta_1+5\beta_3)} = 0.0211416$$

We can use R and `estimable()` to find the estimate and CI

For $\hat{\beta}_1 + 5\hat{\beta}_3$:

```
1 library(gmodels)
2 m_int_vr %>% estimable(
3     c("(Intercept)" = 0,      # beta0
4       "CP_c"         = 1,      # beta1
5       "VR_c"         = 0,      # beta2
6       "CP_c:VR_c"    = 5),    # beta3
7     conf.int = 0.95)
```

	Estimate	Std. Error	t value	DF	Pr(> t)	Lower.CI	Upper.CI
(0 1 0 5)	0.09204476	0.02114159	4.35373	101	3.213735e-05	0.05010553	0.133984

Our conclusion: At a vaccination rate of 96.45 %, mean life expectancy increases 0.092 years for every one additional cell phone per 100 people (95% CI: 0.05, 0.134).

Another example: income (binary) and CP (1/2)

```
1 m_int_inc2 = gapm %>%  
2   lm(formula = life_exp ~ CP_c*income_level_2)
```

$$\widehat{LE} = \hat{\beta}_0 + \hat{\beta}_1 CP^c + \hat{\beta}_2 I(\text{high income}) + \hat{\beta}_3 CP^c \cdot I(\text{high income})$$

$$\widehat{LE} = 68.408 + 0.076 \cdot CP^c + 6.247 \cdot I(\text{high income}) - 0.066 \cdot CP^c \cdot I(\text{high income})$$

For lower income countries: $I(\text{high income}) = 0$

$$\widehat{LE} = \hat{\beta}_0 + \hat{\beta}_1 CP$$

$$\widehat{LE} = 68.41 + 0.076 \cdot CP$$

For higher income countries: $I(\text{high income}) = 1$

$$\widehat{LE} = (\hat{\beta}_0 + \hat{\beta}_2) + (\hat{\beta}_1 + \hat{\beta}_3) CP$$

$$\widehat{LE} = (68.41 + 6.247) + (0.076 - 0.066) \cdot CP$$

$$\widehat{LE} = 74.65 + 0.01 \cdot CP$$

Another example: income (binary) and CP (2/2)

```
1 names(m_int_inc2$coefficients) # I just need to see the exact names
```

```
[1] "(Intercept)"          "CP_c"  
[3] "income_level_2Higher income" "CP_c:income_level_2Higher income"
```

```
1 m_int_inc2 %>% estimable(  
2     c("(Intercept)" = 0,      # beta0  
3     "CP_c"          = 1,      # beta1  
4     "income_level_2Higher income" = 0,      # beta2  
5     "CP_c:income_level_2Higher income" = 1), # beta3  
6     conf.int = 0.95)
```

	Estimate	Std. Error	t value	DF	Pr(> t)	Lower.CI	Upper.CI
(0 1 0 1)	0.01001064	0.02723878	0.3675143	101	0.7140044	-0.04402377	0.06404504

Our conclusion: For countries with high income, mean life expectancy increases 0.01 years for every one additional cell phone per 100 people (95% CI: -0.044, 0.064).

If our example had an effect measure modifier

- None of our examples had a significant interaction, so it's hard to demonstrate exactly how we would report this
- Let's say, **just for example**, that income had a significant interaction with CP
 - How would we report this to an audience??
- Here's how to report on an interaction/EMM:
 - We found that a country's income status (high or low) is a significant effect measure modifier on number of cell phones (*include p-value for interaction test here*). For countries with high income, mean life expectancy increases 0.01 years for every additional cell phone per 100 people (95% CI: -0.044, 0.064). For countries with low income, mean life expectancy increases 6.247 years for every additional cell phone per 100 people (95% CI: 3.825, 8.668).

