STAT 401A - Statistical Methods for Research Workers Two-way ANOVA

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Data

An experiment was run on tomato plants to determine the effect of

- 3 different varieties (A,B,C) and
- 4 different planting densities (10,20,30,40)

on yield.

There is an expectation that planting density will have a different effect depending on the variety. Therefore a balanced, complete, randomized design was used.

- complete: each treatment (variety × density) is represented in the experiment
- balanced: each treatment in the experiment has the same number of replications
- randomized: treatment was randomly assigned to the plot

This is also referred to as a full factorial or fully crossed design.

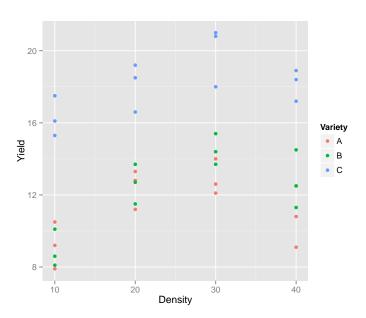
Hypotheses

- Does variety affect mean yield?
 - Is the mean yield for variety A different from B on average?
 - Is the mean yield for variety A different from B at a particular value for density?
- Does density affect mean yield?
 - Is the mean yield for density 10 different from density 20 on average?
 - Is the mean yield for density 10 different from density 20 at a particular value for variety?
- Does density affect yield differently for each variety?

For all of these questions, we want to know

- is there any effect and
- if yes, what is the nature of the effect.

Confidence intervals can answer these questions.



Summary statistics

Number of replicates

Mean Yield

```
Variety 10 20 30 40
1 A 9.20000 12.4333 12.90000 10.80000
2 B 8.93333 12.63333 14.50000 12.76667
3 C 16.300000 18.10000 19.93333 18.16667
```

Standard deviation of yield

```
Variety 10 20 30 40

1 A 1.300000 1.096966 0.9848858 1.7000000

2 B 1.040833 1.101514 0.8544004 1.6165808

3 C 1.113553 1.345362 1.6772994 0.8736895
```

Two-way ANOVA

- ullet Setup: Two categorical explanatory variables with I and J levels
- Model:

$$Y_{ijk} \stackrel{ind}{\sim} N(\mu_{ij}, \sigma^2)$$

where Y_{iik} is the

- kth observation at the
- ith level of variable 1 (variety) with i = 1, ..., I and the
- jth level of variable 2 (density) with j = 1, ..., J.

Consider the models:

- Additive: $\mu_{ij} = \mu + \nu_i + \delta_i$
- Cell-means: $\mu_{ij} = \mu + \nu_i + \delta_j + \gamma_{ij}$

	10	20	30	40
Α	μ_{11}	μ_{12}	μ_{13}	μ_{14}
В	μ_{21}	μ_{22}	μ_{23}	μ_{24}
С	μ_{31}	μ_{32}	μ_{33}	μ_{34}

As a regression model

- Assign a reference level for both variety (C) and density (40).
- ② Let V_i and D_i be the variety and density for observation i.
- **3** Build indicator variables, e.g. $\mathrm{I}(V_i=A)$ and $\mathrm{I}(D_i=10)$.
- The additive model:

$$\mu_i = \beta_0 + \beta_1 I(V_i = A) + \beta_2 I(V_i = B) + \beta_3 I(D_i = 10) + \beta_4 I(D_i = 20) + \beta_5 I(D_i = 30).$$

 eta_1 is the expected difference in yield between varieties A and C at any fixed density

The cell-means model:

$$\begin{split} \mu_i &= & \beta_0 + \beta_1 \mathrm{I}(V_i = A) + \beta_2 \mathrm{I}(V_i = B) \\ &+ \beta_3 \mathrm{I}(D_i = 10) + \beta_4 \mathrm{I}(D_i = 20) + \beta_5 \mathrm{I}(D_i = 30) \\ &+ \beta_6 \mathrm{I}(V_i = A) \mathrm{I}(D_i = 10) + \beta_7 \mathrm{I}(V_i = A) \mathrm{I}(D_i = 20) + \beta_8 \mathrm{I}(V_i = A) \mathrm{I}(D_i = 30) \\ &+ \beta_9 \mathrm{I}(V_i = B) \mathrm{I}(D_i = 10) + \beta_{10} \mathrm{I}(V_i = B) \mathrm{I}(D_i = 20) + \beta_{11} \mathrm{I}(V_i = B) \mathrm{I}(D_i = 30) \end{split}$$

 β_1 is the expected difference in yield between varieties A and C at a density of 40

ANOVA Table

ANOVA Table - Additive model

5	Source	SS	df	MS	F
Fa	actor A	SSA	(I-1)	SSA/(I-1)	MSA/MSE
Fa	actor B	SSB	(J-1)	SSB/(J-1)	MSB/MSE
	Error	SSE	n-I-J-1	SSE/(n-I-J-1)	
	Total	SST	n-1		

ANOVA Table - Cell-means model

Source	SS	df	MS	
Factor A	SSA	I-1	SSA/(I-1)	MSA/MSE
Factor B	SSB	J-1	$SSB/(\mathrm{J}\text{-}1)$	MSB/MSE
Interaction AB	SSAB	(I-1)(J-1)	SSAB /(I-1)(J-1)	MSAB/MSE
Error	SSE	n-IJ	SSE/(n-IJ)	
Total	SST	n-1		

Additive vs cell-means

Opinions differ on whether to use an additive vs a cell-means model when the interaction is not significant. Remember that an insignificant test does not prove that there is no interaction.

	Additive	Cell-means
Interpretation	Direct	Complicated
Estimate of σ^2	Biased	Unbiased

We will continue using the cell-means model to answer the scientific questions of interest.

```
DATA tomato;
  INFILE 'Ch13-tomato.csv' DSD FIRSTOBS=2;
  INPUT variety $ density yield;
PROC GLM DATA=tomato PLOTS=all;
  CLASS variety density;
  MODEL yield = variety|density / SOLUTION;
  LSMEANS variety / cl adjust=tukey;
  LSMEANS density / cl adjust=tukey;
  LSMEANS variety*density / cl adjust=tukey;
  RUN:
```

The GLM Procedure

Sum of

Dependent Variable: yield

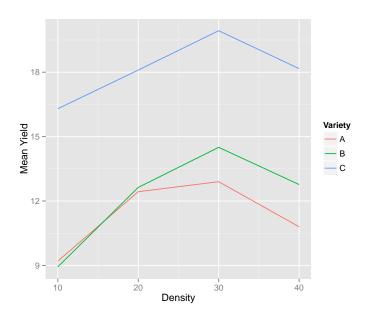
			Sun	1 01				
Source		DF	Squa	res	Mean Squar	e F	Value	Pr > F
Model		11	422.3155	5556	38.392323	2	24.22	<.0001
Error		24	38.0400	0000	1.585000	0		
Corrected Total		35	460.3555	5556				
	R-Square	Coeff	Var	Root M	SE yield	Mean		
	0.917368	9.06	4568	1.2589	68 13.	88889		
Source		DF	Type I	SS	Mean Squar	e F	Value	Pr > F
variety		2	327.5972	2222	163.798611	1	103.34	<.0001
density		3	86.6866	6667	28.895555	6	18.23	<.0001
variety*density		6	8.0316	6667	1.338611	1	0.84	0.5484
Source		DF	Type III	SS	Mean Squar	e F	Value	Pr > F
variety		2	327.5972	2222	163.798611	1	103.34	<.0001
density		3	86.6866	6667	28.895555	6	18.23	<.0001
variety*density		6	8.0316	6667	1.338611	1	0.84	0.5484

The Type I and Type III SS are equal because the design is balanced.

MODEL yield = variety|density / SOLUTION;

The GLM Procedure

Parameter		Estimate	Standard Error	t Value	Pr > t
Intercept		18.16666667 B	0.72686542	24.99	<.0001
variety	A	-7.36666667 B	1.02794293	-7.17	<.0001
variety	В	-5.40000000 B	1.02794293	-5.25	<.0001
variety	C	0.00000000 B			
density	10	-1.86666667 B	1.02794293	-1.82	0.0819
density	20	-0.06666667 B	1.02794293	-0.06	0.9488
density	30	1.76666667 B	1.02794293	1.72	0.0986
density	40	0.00000000 B			
variety*density	A 10	0.26666667 B	1.45373083	0.18	0.8560
variety*density	A 20	1.70000000 B	1.45373083	1.17	0.2537
variety*density	A 30	0.3333333 B	1.45373083	0.23	0.8206
variety*density	A 40	0.00000000 B			
variety*density	B 10	-1.96666667 B	1.45373083	-1.35	0.1887
variety*density	B 20	-0.06666667 B	1.45373083	-0.05	0.9638
variety*density	B 30	-0.03333333 B	1.45373083	-0.02	0.9819
variety*density	B 40	0.00000000 B			
variety*density	C 10	0.00000000 B			



```
LSMEANS variety / cl adjust=tukey;
                                      Least Squares Means
                          Adjustment for Multiple Comparisons: Tukey
                            Least Squares Means for effect variety
                             Pr > |t| for HO: LSMean(i)=LSMean(i)
                                  Dependent Variable: yield
                        i/j
                                                                     3
                                                  0.2249
                                                                < .0001
                                    0.2249
                                                                <.0001
                                    < .0001
                                                  <.0001
                                                  95% Confidence Limits
                     variety
                                yield LSMEAN
                                   11.333333
                                                   10.583245
                                                                12.083422
                                   12.208333
                                                   11.458245 12.958422
                                   18.125000
                                                   17.374912 18.875088
                             Least Squares Means for Effect variety
                                  Difference
                                                     Simultaneous 95%
                                                  Confidence Limits for
                                     Between
                                                   LSMean(i)-LSMean(j)
                                       Means
                                  -0.875000
                                                   -2.158534 0.408534
                                   -6.791667
                                                   -8.075201 -5.508132
                                   -5.916667
                                                   -7.200201 -4.633132
```

Is the mean yield at density 10 different from density 20 on average?

```
LSMEANS density / cl adjust=tukey;
```

Least Squares Means

Adjustment for Multiple Comparisons: Tukey

density yield LSMEAN 95% Confidence Limits 10 11.477778 10.611650 12.343905 20 14.388889 13.522762 15.255016 15.777778 14.911650 16.643905 30 13.911111 14.777238 40 13.044984

Least Squares Means for Effect density Difference Simultaneous 95% Confidence Limits for Between LSMean(i)-LSMean(j) i Means -4.548299 -1.273923-2.911111 -4.300000 -5.937188 -2.662812 1 -2.433333 -4.070521 -0.796145 -1.388889 -3.026077 0.248299 0.477778 -1.159410 2.114966 1.866667 0.229479 3.503855

Is mean yield different for particular combinations?

LSMEANS variety*density / cl adjust=tukey;

variety	density	yield LSMEAN	95% Confiden	ce Limits
A	10	9.200000	7.699824	10.700176
A	20	12.433333	10.933157	13.933510
A	30	12.900000	11.399824	14.400176
A	40	10.800000	9.299824	12.300176
В	10	8.933333	7.433157	10.433510
В	20	12.633333	11.133157	14.133510
В	30	14.500000	12.999824	16.000176
В	40	12.766667	11.266490	14.266843
C	10	16.300000	14.799824	17.800176
C	20	18.100000	16.599824	19.600176
C	30	19.933333	18.433157	21.433510
C	40	18.166667	16.666490	19.666843

Is mean yield different for particular combinations?

LSMEANS variety*density / cl adjust=tukey;

Least Squares Means for Effect variety*density

		Difference	Simultane	oug 0E%
			Confidence L	
		Between		
i	j	Means	LSMean(i)-L	
1	2	-3.233333	-6.939704	0.473037
1	3	-3.700000	-7.406371	0.006371
1	4	-1.600000	-5.306371	2.106371
1	5	0.266667	-3.439704	3.973037
1	6	-3.433333	-7.139704	0.273037
1	7	-5.300000	-9.006371	-1.593629
1	8	-3.566667	-7.273037	0.139704
1	9	-7.100000	-10.806371	-3.393629
1	10	-8.900000	-12.606371	-5.193629
1	11	-10.733333	-14.439704	-7.026963
1	12	-8.966667	-12.673037	-5.260296
2	3	-0.466667	-4.173037	3.239704
2	4	1.633333	-2.073037	5.339704
2	5	3.500000	-0.206371	7.206371
2	6	-0.200000	-3.906371	3.506371
2	7	-2.066667	-5.773037	1.639704
2	8	-0.333333	-4.039704	3.373037
2	9	-3.866667	-7.573037	-0.160296
2	10	-5.666667	-9.373037	-1.960296
2	11	-7.500000	-11.206371	-3.793629
2	12	-5.733333	-9.439704	-2.026963
3	4	2.100000	-1.606371	5.806371
3	5	3.966667	0.260296	7.673037
3	6	0.266667	-3.439704	3.973037

```
tomato$Density = factor(tomato$Density)
m = lm(Yield~Variety*Density, tomato)
anova(m)
Analysis of Variance Table
Response: Yield
               Df Sum Sq Mean Sq F value Pr(>F)
Variety
                2 327.60 163.799 103.3430 1.608e-12 ***
                3 86.69 28.896 18.2306 2.212e-06 ***
Density
Variety:Density 6
                  8.03
                         1.339 0.8445
                                           0.5484
Residuals
           24 38.04
                         1.585
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
lsmeans(m, pairwise~Variety)
$1smeans
Variety 1smean
                       SE df lower.CL upper.CL
        11.33333 0.3634327 24 10.58325 12.08342
        12.20833 0.3634327 24 11.45825 12.95842
        18.12500 0.3634327 24 17.37491 18.87509
Results are averaged over the levels of: Density
Confidence level used: 0.95
$contrasts
contrast estimate
                          SE df t.ratio p.value
 A - B -0.875000 0.5139715 24 -1.702 0.2249
A - C -6.791667 0.5139715 24 -13.214 <.0001
B - C -5.916667 0.5139715 24 -11.512 <.0001
Results are averaged over the levels of: Density
P value adjustment: tukev method for a family of 3 means
```

library(lsmeans)

```
lsmeans(m, pairwise~Density)
```

```
$lsmeans
Density lsmean SE df lower.CL upper.CL
10 11.47778 0.4196559 24 10.61165 12.34391
20 14.38889 0.4196559 24 13.52276 15.25502
30 15.77778 0.4196559 24 14.91165 16.64391
40 13.91111 0.4196559 24 13.04498 14.77724
```

Results are averaged over the levels of: Variety Confidence level used: 0.95

\$contrasts

```
        contrast
        estimate
        SE df t.ratio
        p.value

        10 - 20
        -2.9111111
        0.5934831 24
        -4.905
        0.0003

        10 - 30
        -4.3000000 0.5934831 24
        -7.245
        <.0001</td>

        10 - 40
        -2.4333333 0.5934831 24
        -4.100
        0.0022

        20 - 30
        -1.3888889 0.5934831 24
        -2.340
        0.1169

        20 - 40
        0.4777778 0.5934831 24
        0.805 0.8514

        30 - 40
        1.8666670 0.5934831 24
        3.45 0.0213
```

Results are averaged over the levels of: Variety P value adjustment: tukey method for a family of 4 means

lsmeans(m, pairwise~Variety*Density)

\$1smeans

Variety	Density	lsmean	SE	df	lower.CL	upper.CL
A	10	9.200000	0.7268654	24	7.699824	10.70018
В	10	8.933333	0.7268654	24	7.433157	10.43351
C	10	16.300000	0.7268654	24	14.799824	17.80018
A	20	12.433333	0.7268654	24	10.933157	13.93351
В	20	12.633333	0.7268654	24	11.133157	14.13351
C	20	18.100000	0.7268654	24	16.599824	19.60018
A	30	12.900000	0.7268654	24	11.399824	14.40018
В	30	14.500000	0.7268654	24	12.999824	16.00018
C	30	19.933333	0.7268654	24	18.433157	21.43351
A	40	10.800000	0.7268654	24	9.299824	12.30018
В	40	12.766667	0.7268654	24	11.266490	14.26684
C	40	18.166667	0.7268654	24	16.666490	19.66684

Confidence level used: 0.95

\$contrasts

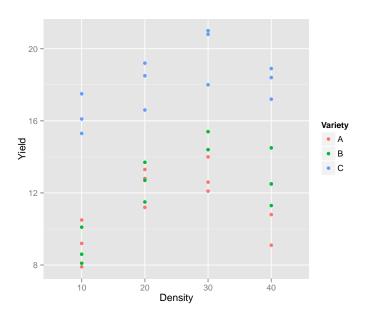
```
contrast estimate
                             SE df t.ratio p.value
A.10 - B.10 0.26666667 1.027943 24
                                     0.259 1.0000
A.10 - C.10 -7.10000000 1.027943 24
                                    -6.907 <.0001
A,10 - A,20 -3.23333333 1.027943 24
                                    -3.145 0.1284
A.10 - B.20 -3.43333333 1.027943 24
                                    -3.340 0.0873
A.10 - C.20 -8.90000000 1.027943 24
                                    -8.658 <.0001
A,10 - A,30 -3.70000000 1.027943 24
                                    -3.599 0.0507
A,10 - B,30 -5.30000000 1.027943 24
                                    -5.156 0.0013
A.10 - C.30 -10.73333333 1.027943 24 -10.442 <.0001
A,10 - A,40 -1.60000000 1.027943 24 -1.557 0.9085
A,10 - B,40 -3.56666667 1.027943 24
                                    -3.470 0.0668
A.10 - C.40 -8.96666667 1.027943 24
                                    -8.723 <.0001
B.10 - C.10 -7.36666667 1.027943 24
                                    -7.166 <.0001
B,10 - A,20 -3.50000000 1.027943 24
                                    -3.405 0.0764
```

Summary

- Use LSMEANS to answer questions of scientific interest.
- Check model assumptions
- Consider alternative models, e.g. treating density as continuous

Unbalanced design

Suppose for some reason that a variety B, density 30 sample was contaminated. Although you started with a balanced design, the data is now unbalanced. Fortunately, we can still use the tools we have used previously.



Summary statistics

Number of replicates

Mean Yield

```
Variety 10 20 30 40
1 A 9.20000 12.4333 12.90000 10.80000
2 B 8.93333 12.63333 14.90000 12.76667
3 C 16.300000 18.10000 19.93333 18.16667
```

Standard deviation of yield

```
Variety 10 20 30 40

1 A 1.300000 1.09696 0.9848858 1.7000000

2 B 1.040833 1.101514 0.7071068 1.6165808

3 C 1.113553 1.345362 1.6772994 0.8736895
```

```
DATA tomato;

INFILE 'Ch13-tomato.csv' DSD FIRSTOBS=2;

INPUT variety $ density yield;

i = _n_;

PROC GLM DATA=tomato PLOTS=all;

WHERE i ~= 19; /* not equal to 19 */

CLASS variety density;

MODEL yield = variety|density / SOLUTION;

LSMEANS variety / cl adjust=tukey;

LSMEANS variety*density / cl adjust=tukey;

RNN:
```

The GLM Procedure

Dependent Variable: yield

			Sum o	f			
Source		DF	Square	s Mea	n Square	F Value	Pr > F
Model		11	423.238857	1 38	.4762597	23.87	<.0001
Error		23	37.080000	0 1	.6121739		
Corrected Total		34	460.318857	1			
	R-Square	Coefi	f Var R	loot MSE	yield Me	ean	
	0.919447	9.13	38391 1	.269714	13.894	129	
Source		DF	Type I S	S Mea	n Square	F Value	Pr > F
variety		2	329.987872	3 164	.9939361	102.34	<.0001
density		3	84.448660	8 28	.1495536	17.46	<.0001
variety*density		6	8.802324	1 1	.4670540	0.91	0.5052
Source		DF	Type III S	S Mea	n Square	F Value	Pr > F
variety		2	320.037467	9 160	.0187340	99.26	<.0001
density		3	86.065761	.3 28	.6885871	17.79	<.0001
varietv*densitv		6	8.802324	1 1	.4670540	0.91	0.5052

			Standard		
Parameter		Estimate	Error	t Value	Pr > t
Intercept		18.16666667 B	0.73306978	24.78	<.0001
variety	A	-7.36666667 B	1.03671723	-7.11	<.0001
variety	В	-5.40000000 B	1.03671723	-5.21	<.0001
variety	C	0.00000000 B			
density	10	-1.8666667 B	1.03671723	-1.80	0.0849
density	20	-0.06666667 B	1.03671723	-0.06	0.9493
density	30	1.76666667 B	1.03671723	1.70	0.1018
density	40	0.00000000 B			
variety*density	A 10	0.26666667 B	1.46613956	0.18	0.8573
variety*density	A 20	1.70000000 B	1.46613956	1.16	0.2581
variety*density	A 30	0.3333333 B	1.46613956	0.23	0.8222
variety*density	A 40	0.00000000 B			
variety*density	B 10	-1.96666667 B	1.46613956	-1.34	0.1929
variety*density	B 20	-0.06666667 B	1.46613956	-0.05	0.9641
variety*density	B 30	0.36666667 B	1.55507584	0.24	0.8157
variety*density	B 40	0.00000000 B			
variety*density	C 10	0.00000000 B			
varietv*densitv	C 20	0.00000000 B			
variety*density		0.00000000 B			
variety*density		0.00000000 B			
variety*density variety*density variety*density	C 10 C 20 C 30	0.00000000 B 0.00000000 B 0.00000000 B	· ·	· ·	

```
The GLM Procedure
Least Squares Means
Adjustment for Multiple Comparisons: Tukey-Kramer
```

Least Squares Means for effect variety
Pr > |t| for H0: LSMean(i)=LSMean(j)

${\tt Dependent\ Variable:\ yield}$

i/j	1	2	3
1		0.1839	<.0001
2	0.1839		<.0001
3	<.0001	<.0001	

variety	yield LSMEAN	95% Confidence	e Limits
A	11.333333	10.575098	12.091569
В	12.308333	11.504103	13.112563
C	18.125000	17.366765	18.883235

Least Squares Means for Effect variety

		Difference	Simultaneous 95%		
		Between	Confidence Limits for		
i	j	Means	LSMean(i)-L	SMean(j)	
1	2	-0.975000	-2.313097	0.363097	
1	3	-6.791667	-8.089811	-5.493522	
2	3	-5.816667	-7.154763	-4.478570	

```
The GLM Procedure
Least Squares Means
```

Adjustment for Multiple Comparisons: Tukey-Kramer

Least Squares Means for effect density
Pr > |t| for H0: LSMean(i)=LSMean(j)

Dependent Variable: yield

1	2	3	4
	0.0004	<.0001	0.0025
0.0004		0.0967	0.8545
<.0001	0.0967		0.0189
0.0025	0.8545	0.0189	
	<.0001	0.0004 <.0001 0.0967	0.0004 <.0001 0.0004 0.0967 <.0001 0.0967

density	yield LSMEAN	95% Confiden	ce Limits
10	11.477778	10.602243	12.353312
20	14.388889	13.513354	15.264423
30	15.911111	14.965426	16.856797
40	13.911111	13 035577	14.786646

Least Squares Means for Effect density

		Difference	Simultaneous 95%			
		Between	Confidence	Confidence Limits for		
i	j	Means	LSMean(i)-	LSMean(j)		
1	2	-2.911111	-4.567433	-1.254789		
1	3	-4.433333	-6.157288	-2.709379		
1	4	-2.433333	-4.089656	-0.777011		
2	3	-1.522222	-3.246177	0.201733		

The GLM Procedure Least Squares Means

Adjustment for Multiple Comparisons: Tukey-Kramer

			LSMEAN
variety	density	yield LSMEAN	Number
A	10	9.2000000	1
A	20	12.4333333	2
A	30	12.9000000	3
A	40	10.8000000	4
В	10	8.9333333	5
В	20	12.6333333	6
В	30	14.9000000	7
В	40	12.7666667	8
C	10	16.3000000	9
C	20	18.1000000	10
C	30	19.9333333	11
C	40	18.1666667	12

The GLM Procedure
Least Squares Means
Adjustment for Multiple Comparisons: Tukey-Kramer

Least Squares Means for Effect variety*density

		Difference	Simultaneous 95%		
		Between	Confidence Limits for		
i	j	Means	LSMean(i)-	LSMean(j)	
1	11	-10.733333	-14.487164	-6.979502	
1	12	-8.966667	-12.720498	-5.212836	
2	3	-0.466667	-4.220498	3.287164	
2	4	1.633333	-2.120498	5.387164	
2	5	3.500000	-0.253831	7.253831	
2	6	-0.200000	-3.953831	3.553831	
2	7	-2.466667	-6.663577	1.730244	
2	8	-0.333333	-4.087164	3.420498	
2	9	-3.866667	-7.620498	-0.112836	
2	10	-5.666667	-9.420498	-1.912836	
2	11	-7.500000	-11.253831	-3.746169	
2	12	-5.733333	-9.487164	-1.979502	
3	4	2.100000	-1.653831	5.853831	
3	5	3.966667	0.212836	7.720498	
3	6	0.266667	-3.487164	4.020498	
3	7	-2.000000	-6.196911	2.196911	
3	8	0.133333	-3.620498	3.887164	
3	9	-3.400000	-7.153831	0.353831	
3	10	-5.200000	-8.953831	-1.446169	
3	11	-7.033333	-10.787164	-3.279502	
3	12	-5.266667	-9.020498	-1.512836	
4	5	1.866667	-1.887164	5.620498	

```
lsmeans(m, pairwise~Variety)
$1smeans
 Variety lsmean
                      SE df lower.CL upper.CL
        11.33333 0.3634327 24 10.58325 12.08342
        12.20833 0.3634327 24 11.45825 12.95842
        18.12500 0.3634327 24 17.37491 18.87509
Results are averaged over the levels of: Density
Confidence level used: 0.95
$contrasts
                         SE df t.ratio p.value
 contrast estimate
 A - B -0.875000 0.5139715 24 -1.702 0.2249
 A - C -6.791667 0.5139715 24 -13.214 <.0001
 B - C -5.916667 0.5139715 24 -11.512 <.0001
Results are averaged over the levels of: Density
```

P value adjustment: tukey method for a family of 3 means

```
lsmeans(m, pairwise~Density)
```

```
$1smeans
Density 1smean SE df lower.CL upper.CL
10
        11.47778 0.4196559 24 10.61165 12.34391
        14.38889 0.4196559 24 13.52276 15.25502
20
30
        15.77778 0.4196559 24 14.91165 16.64391
```

Results are averaged over the levels of: Variety Confidence level used: 0.95

13 91111 0 4196559 24 13 04498 14 77724

\$contrasts

40

```
SE df t.ratio p.value
contrast
          estimate
10 - 20 -2.9111111 0.5934831 24 -4.905 0.0003
10 - 30 -4.3000000 0.5934831 24 -7.245 <.0001
10 - 40 -2.4333333 0.5934831 24 -4.100 0.0022
20 - 30 -1.3888889 0.5934831 24 -2.340 0.1169
20 - 40 0.4777778 0.5934831 24 0.805 0.8514
30 - 40 1 8666667 0 5934831 24 3 145 0 0213
```

Results are averaged over the levels of: Variety P value adjustment: tukey method for a family of 4 means

\$1smeans

Variety	Density	lsmean	SE	df	lower.CL	upper.CL
A	10	9.200000	0.7268654	24	7.699824	10.70018
В	10	8.933333	0.7268654	24	7.433157	10.43351
C	10	16.300000	0.7268654	24	14.799824	17.80018
A	20	12.433333	0.7268654	24	10.933157	13.93351
В	20	12.633333	0.7268654	24	11.133157	14.13351
C	20	18.100000	0.7268654	24	16.599824	19.60018
A	30	12.900000	0.7268654	24	11.399824	14.40018
В	30	14.500000	0.7268654	24	12.999824	16.00018
C	30	19.933333	0.7268654	24	18.433157	21.43351
A	40	10.800000	0.7268654	24	9.299824	12.30018
В	40	12.766667	0.7268654	24	11.266490	14.26684
C	40	18.166667	0.7268654	24	16.666490	19.66684

Confidence level used: 0.95

\$contrasts

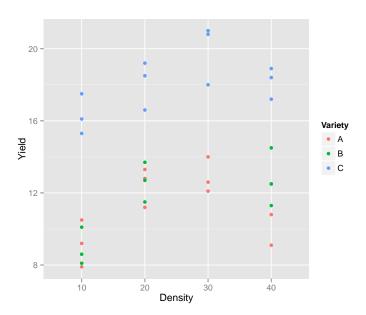
```
contrast estimate
                             SE df t.ratio p.value
A.10 - B.10 0.26666667 1.027943 24
                                     0.259 1.0000
A.10 - C.10 -7.10000000 1.027943 24
                                    -6.907 <.0001
A,10 - A,20 -3.23333333 1.027943 24
                                    -3.145 0.1284
A.10 - B.20 -3.43333333 1.027943 24
                                    -3.340 0.0873
A.10 - C.20 -8.90000000 1.027943 24
                                    -8.658 <.0001
A,10 - A,30 -3.70000000 1.027943 24
                                    -3.599 0.0507
A,10 - B,30 -5.30000000 1.027943 24
                                    -5.156 0.0013
A.10 - C.30 -10.73333333 1.027943 24 -10.442 <.0001
A,10 - A,40 -1.60000000 1.027943 24 -1.557 0.9085
A,10 - B,40 -3.56666667 1.027943 24
                                    -3.470 0.0668
A.10 - C.40 -8.96666667 1.027943 24
                                    -8.723 <.0001
B.10 - C.10 -7.36666667 1.027943 24
                                    -7.166 <.0001
B,10 - A,20 -3.50000000 1.027943 24
                                    -3.405 0.0764
```

Summary

The analysis can be completed just like the balanced design using LSMEANS to answer scientific questions of interest.

Incomplete design

Suppose none of the samples from Variety B, density 30 were obtained. Now the analysis becomes more complicated.



Summary statistics

Number of replicates

Mean Yield

```
Variety 10 20 30 40
1 A 9.20000 12.4333 12.90000 10.80000
2 B 8.93333 12.63333 NaN 12.76667
3 C 16.300000 18.10000 19.9333 18.16667
```

Standard deviation of yield

```
Variety 10 20 30 40

1 A 1.30000 1.096966 0.9848858 1.7000000

2 B 1.040833 1.101514 NA 1.6165808

3 C 1.113553 1.345362 1.6772994 0.8736895
```

```
INFILE 'Ch13-tomato.csv' DSD FIRSTOBS=2;
INPUT variety $ density yield;

PROC GLM DATA=tomato PLOTS=all;
WHERE ~(variety='B' & density=30);
CLASS variety density;
MODEL yield = variety|density / SOLUTION;
LSMEANS variety / cl adjust=tukey;
LSMEANS density / cl adjust=tukey;
LSMEANS variety*density / cl adjust=tukey;
RUN;
```

DATA tomato:

The GLM Procedure

Dependent	Variable:	yield
-----------	-----------	-------

			Sun	ı of					
Source		DF	Squa	res	Mean	Square	F	Value	Pr > F
Model		10	421.0933	3333	42.	1093333		25.33	<.0001
Error		22	36.5800	0000	1.0	6627273			
Corrected Total		32	457.6733	3333					
	R-Square	Coeff	Var	Root M	ISE	yield Me	an		
	0.920074	9.32	1454	1.2894	168	13.833	333		
Source		DF	Type 1	SS	Mean	Square	F	Value	Pr > F
variety		2	347.3819	9444	173.	6909722		104.46	<.0001
density		3	66.6531	019	22.	2177006		13.36	<.0001
variety*density		5	7.0582	2870	1.4	4116574		0.85	0.5300
Source		DF	Type III	SS	Mean	Square	F	Value	Pr > F
variety		2	321.2233	3796	160.	6116898		96.60	<.0001
density		3	66.6531	019	22.	2177006		13.36	<.0001
variety*density		5	7.0582	2870	1.4	4116574		0.85	0.5300

			Standard		
Parameter		Estimate	Error	t Value	Pr > t
Intercept		18.16666667 B	0.74447460	24.40	<.0001
variety	A	-7.36666667 B	1.05284607	-7.00	<.0001
variety	В	-5.40000000 B	1.05284607	-5.13	<.0001
variety	C	0.00000000 B			
density	10	-1.86666667 B	1.05284607	-1.77	0.0901
density	20	-0.06666667 B	1.05284607	-0.06	0.9501
density	30	1.76666667 B	1.05284607	1.68	0.1075
density	40	0.00000000 B			
variety*density	A 10	0.26666667 B	1.48894919	0.18	0.8595
variety*density	A 20	1.70000000 B	1.48894919	1.14	0.2658
variety*density	A 30	0.33333333 B	1.48894919	0.22	0.8249
variety*density	A 40	0.00000000 B			
variety*density	B 10	-1.96666667 B	1.48894919	-1.32	0.2001
variety*density	B 20	-0.06666667 B	1.48894919	-0.04	0.9647
variety*density	B 40	0.00000000 B			
variety*density		0.00000000 B			•
variety*density	C 20	0.00000000 B			
variety*density	C 30	0.00000000 B			
variety*density	C 40	0.00000000 B			•

Notice the missing variety*density B 30 line.

The GLM Procedure Least Squares Means Adjustment for Multiple Comparisons: Tukey-Kramer

		LSMEAN
variety	yield LSMEAN	Number
A	11.3333333	1
В	Non-est	2
C	18.1250000	3

Least Squares Means for effect variety
Pr > |t| for H0: LSMean(i)=LSMean(j)

```
        variety
        yield LSMEAN
        95% Confidence Limits

        A
        11.333333
        10.561360
        12.105306

        B
        .
        .
        .
        .

        C
        18.125000
        17.353027
        18.896973
```

Least Squares Means for Effect variety

		Difference	Simultane	ous 95%
		Between	Confidence L	imits for
i	j	Means	LSMean(i)-L	SMean(j)
1	2			
1	3	-6.791667	-7.883358	-5.699975
2	3			

The GLM Procedure Least Squares Means Adjustment for Multiple Comparisons: Tukey-Kramer

			LSMEAN
	density	yield LSMEAN	Number
	10	11.4777778	1
	20	14.3888889	2
	30	Non-est	3
	40	13.9111111	4
density	yield L	SMEAN 95%	Confidence Limits
10	11.4	77778 10.	586380 12.369175
20	14.3	88889 13.	497491 15.280286
30			

10	11.4////	10.300300	12.303173
20	14.388889	13.497491	15.280286
30			
40	13.911111	13.019714	14.802509

Least Squares Means for Effect density

		Difference	Simultane	
		Between	Confidence L	imits for
i	j	Means	LSMean(i)-L	SMean(j)
1	2	-2.911111	-4.438096	-1.384126
1	3			
1	4	-2.433333	-3.960319	-0.906348
2	3			
2	4	0.477778	-1.049207	2.004763
3	4	•	•	

The GLM Procedure Least Squares Means Adjustment for Multiple Comparisons: Tukey

			LSMEAN
variety	density	yield LSMEAN	Number
A	10	9.2000000	1
A	20	12.4333333	2
A	30	12.9000000	3
A	40	10.8000000	4
В	10	8.9333333	5
В	20	12.6333333	6
В	40	12.7666667	7
C	10	16.3000000	8
C	20	18.1000000	9
C	30	19.9333333	10

		Difference	Simultar	neous 95%
		Between	Confidence	Limits for
i	j	Means	LSMean(i)-	-LSMean(j)
1	2	-3.233333	-6.997053	0.530387
1	3	-3.700000	-7.463720	0.063720
1	4	-1.600000	-5.363720	2.163720
1	5	0.266667	-3.497053	4.030387
1	6	-3.433333	-7.197053	0.330387
1	7	-3.566667	-7.330387	0.197053
1	8	-7.100000	-10.863720	-3.336280
1	9	-8.900000	-12.663720	-5.136280
1	10	-10.733333	-14.497053	-6.969613
1	11	-8.966667	-12.730387	-5.202947
2	3	-0.466667	-4.230387	3.297053
2	4	1.633333	-2.130387	5.397053
2	5	3.500000	-0.263720	7.263720
2	6	-0.200000	-3.963720	3.563720
2	7	-0.333333	-4.097053	3.430387
2	8	-3.866667	-7.630387	-0.102947
2	9	-5.666667	-9.430387	-1.902947
2	10	-7.500000	-11.263720	-3.736280
2	11	-5.733333	-9.497053	-1.969613
3	4	2.100000	-1.663720	5.863720
3	5	3.966667	0.202947	7.730387
3	6	0.266667	-3.497053	4.030387
3	7	0.133333	-3.630387	3.897053
3	8	-3.400000	-7.163720	0.363720
3	9	-5.200000	-8.963720	-1.436280
3	10	-7.033333	-10.797053	-3.269613
3	11	-5.266667	-9.030387	-1.502947
4	5	1.866667	-1.897053	5.630387

Treat as a One-way ANOVA

When the data are incomplete, use a one-way ANOVA combined with contrasts to answer questions of interest. For example, to compare the average difference between B and C, we want to only compare at densities 10, 20, and 40.

	10	20	30	40
Α	μ_{11}	μ_{12}	μ_{13}	μ_{14}
В	μ_{21}	μ_{22}	μ_{23}	μ_{24}
С	μ_{31}	μ_{32}	μ_{33}	μ 34

Thus, the contrast is

$$\gamma = \frac{1}{3}(\mu_{31} + \mu_{32} + \mu_{34}) - \frac{1}{3}(\mu_{21} + \mu_{22} + \mu_{24})
= \frac{1}{3}(\mu_{31} + \mu_{32} + \mu_{34} - \mu_{21} - \mu_{22} - \mu_{24})$$

The GLM Procedure

n	Variable:	

-		Sum of			
Source	DF	Squares	Mean Square	F Value	Pr > F
Model	10	421.0933333	42.1093333	25.33	<.0001
Error	22	36.5800000	1.6627273		
Corrected Total	32	457.6733333			
R-S	Square Coef:	f Var Root	MSE yield Me	an	
0.9	920074 9.3	21454 1.28	9468 13.833	133	
Source	DF	Type I SS	Mean Square	F Value	Pr > F
variety*density	10	421.0933333	42.1093333	25.33	<.0001
Source	DF	Type III SS	Mean Square	F Value	Pr > F
variety*density	10	421.0933333	42.1093333	25.33	<.0001

		Standard				
Parameter	Estimate	Error	t Value	Pr > t	95% Confide	nce Limits
Intercept	18.16666667 B	0.74447460	24.40	<.0001	16.62272085	19.71061248
variety*density A 10	-8.96666667 B	1.05284607	-8.52	<.0001	-11.15013578	-6.78319756
variety*density A 20	-5.73333333 B	1.05284607	-5.45	<.0001	-7.91680244	-3.54986422
variety*density A 30	-5.26666667 B	1.05284607	-5.00	<.0001	-7.45013578	-3.08319756
variety*density A 40	-7.36666667 B	1.05284607	-7.00	<.0001	-9.55013578	-5.18319756
variety*density B 10	-9.23333333 B	1.05284607	-8.77	<.0001	-11.41680244	-7.04986422
variety*density B 20	-5.53333333 B	1.05284607	-5.26	<.0001	-7.71680244	-3.34986422
variety*density B 40	-5.40000000 B	1.05284607	-5.13	<.0001	-7.58346911	-3.21653089
variety*density C 10	-1.86666667 B	1.05284607	-1.77	0.0901	-4.05013578	0.31680244
variety*density C 20	-0.06666667 B	1.05284607	-0.06	0.9501	-2.25013578	2.11680244
variety*density C 30	1.76666667 B	1.05284607	1.68	0.1075	-0.41680244	3.95013578
varietv*densitv C 40	0.00000000 B					

The Regression model

The regression model here considers variety-density combination as a single explanatory variable with 11 levels: A10, A20, A30, A40, B10, B20, B40, C10, C20, C30, and C40. By default, SAS chose C40 as our reference level. For observation i, let

- Y_i be the yield
- V_i be the variety
- D_i be the density

The model is then $Y_i \stackrel{ind}{\sim} N(\mu_i, \sigma^2)$ and

$$\begin{array}{llll} \mu_{i} & = \beta_{0} & +\beta_{1}\mathrm{I}(V_{i} = A, D_{i} = 10) & +\beta_{2}\mathrm{I}(V_{i} = A, D_{i} = 20) & +\beta_{3}\mathrm{I}(V_{i} = A, D_{i} = 30) & +\beta_{4}\mathrm{I}(V_{i} = A, D_{i} = 40) \\ & +\beta_{5}\mathrm{I}(V_{i} = B, D_{i} = 10) & +\beta_{6}\mathrm{I}(V_{i} = B, D_{i} = 20) & +\beta_{10}\mathrm{I}(V_{i} = C, D_{i} = 30) \\ & +\beta_{7}\mathrm{I}(V_{i} = B, D_{i} = 40) \end{array}$$

The GLM Procedure

Dependent Variable: yield

		Standard				
Parameter	Estimate	Error	t Value	Pr > t	95% Confide	nce Limits
C-B	6.07777778	0.60786096	10.00	<.0001	4.81715130	7.33840426
C-A	6.79166667	0.52642304	12.90	<.0001	5.69993211	7.88340122
B-A	0.63333333	0.60786096	1.04	0.3088	-0.62729315	1.89395981

The GLM Procedure Least Squares Means Adjustment for Multiple Comparisons: Tukey

			LSMEAN
variety	density	yield LSMEAN	Number
A	10	9.2000000	1
A	20	12.4333333	2
A	30	12.9000000	3
A	40	10.8000000	4
В	10	8.9333333	5
В	20	12.6333333	6
В	40	12.7666667	7
C	10	16.3000000	8
C	20	18.1000000	9
C	30	19.9333333	10

Difference Simultaneous 95%
i j Means LSMean(i)-LSMean(j) 1 2 -3.233333 -6.997053 0.53038 1 3 -3.700000 -7.463720 0.06372 1 4 -1.600000 -5.363720 2.16372 1 5 0.266667 -3.497053 4.03038 1 6 -3.433333 -7.197053 0.33038
1 2 -3.23333 -6.997053 0.53038 1 3 -3.700000 -7.463720 0.06372 1 4 -1.600000 -5.363720 2.16372 1 5 0.266667 -3.497053 4.03038 1 6 -3.433333 -7.197053 0.33038
1 3 -3.700000 -7.463720 0.06372 1 4 -1.600000 -5.363720 2.16372 1 5 0.266667 -3.497053 4.03038 1 6 -3.433333 -7.197053 0.33038
1 4 -1.600000 -5.363720 2.16372 1 5 0.266667 -3.497053 4.03038 1 6 -3.433333 -7.197053 0.33038
1 5 0.266667 -3.497053 4.03038 1 6 -3.433333 -7.197053 0.33038
1 6 -3.433333 -7.197053 0.33038
1 7 -3.566667 -7.330387 0.19705
1
1 8 -7.100000 -10.863720 -3.33628
1 9 -8.900000 -12.663720 -5.13628
1 10 -10.733333 -14.497053 -6.96961
1 11 -8.966667 -12.730387 -5.20294
2 3 -0.466667 -4.230387 3.29705
2 4 1.633333 -2.130387 5.39705
2 5 3.500000 -0.263720 7.26372
2 6 -0.200000 -3.963720 3.56372
2 7 -0.333333 -4.097053 3.43038
2 8 -3.866667 -7.630387 -0.10294
2 9 -5.666667 -9.430387 -1.90294
2 10 -7.500000 -11.263720 -3.73628
2 11 -5.733333 -9.497053 -1.96961
3 4 2.100000 -1.663720 5.86372
3 5 3.966667 0.202947 7.73038
3 6 0.266667 -3.497053 4.03038
3 7 0.133333 -3.630387 3.89705
3 8 -3.400000 -7.163720 0.36372
3 9 -5.200000 -8.963720 -1.43628
3 10 -7.033333 -10.797053 -3.26961
3 11 -5.266667 -9.030387 -1.50294
<u>4 5 1.866667 -1.897053 5.63038</u>

```
m = lm(Yield~Variety:Density, tomato, subset=!(Variety=='B' & Density==30))
anova(m)
Analysis of Variance Table
Response: Yield
               Df Sum Sq Mean Sq F value Pr(>F)
Variety:Density 10 421.09 42.109 25.326 8.563e-10 ***
Residuals
         22 36.58 1.663
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
tomato$VarietyDensity = factor(paste(tomato$Variety, tomato$Density, sep=""))
# Note the -1 in order to construct the contrast
m = lm(Yield~VarietyDensity-1, tomato, subset=!(Variety=='B' & Density==30))
                   A10 A20 A30 A40 B10 B20 B40 C10 C20 C30 C40
K = rbind('C-B' = c(0, 0, 0, 0, -1, -1, -1, 1, 1, 0, 1)/3,
         ^{\dagger}C-A^{\dagger} = c(-1, -1, -1, -1, 0, 0, 0, 1, 1, 1, 1)/4
          'B-A' = c(-1, -1, 0, -1, 1, 1, 1, 0, 0, 0, 0)/3)
library(multcomp)
t = glht(m, linfct=K)
#summary(t)
confint(t, calpha=univariate calpha())
Simultaneous Confidence Intervals
Fit: lm(formula = Yield ~ VarietyDensity - 1, data = tomato, subset = !(Variety ==
    "B" & Density == 30))
Quantile = 2.0739
95% confidence level
Linear Hypotheses:
         Estimate lwr
                          upr
C-B == 0 6.0778 4.8172 7.3384
C-A == 0 6.7917 5.6999 7.8834
B-A == 0 \quad 0.6333 \quad -0.6273 \quad 1.8940
```

```
m = lm(Yield Variety:Density, tomato, subset=!(Variety=='B' & Density==30))
lsmeans(m. pairwise Variety:Density)
```

12.766667 0.7444746 22 11.222721 14.31061

18.166667 0.7444746 22 16.622721 19.71061

\$1smeans Variety Density lsmean SE df lower.CL upper.CL 10 9.200000 0.7444746 22 7.656054 10.74395 8.933333 0.7444746 22 7.389388 10.47728 10 16.300000 0.7444746 22 14.756054 17.84395 10 20 12.433333 0.7444746 22 10.889388 13.97728 20 12.633333 0.7444746 22 11.089388 14.17728 C 20 18.100000 0.7444746 22 16.556054 19.64395 30 12.900000 0.7444746 22 11.356054 14.44395 R 30 NA NA NA NA NΑ C 30 19.933333 0.7444746 22 18.389388 21.47728 Α 40 10.800000 0.7444746 22 9.256054 12.34395

Confidence level used: 0.95

40

40

\$contrasts

R

C

```
estimate
                              SE df t.ratio p.value
contrast
A.10 - B.10 0.26666667 1.052846 22
                                     0.253 1.0000
A,10 - C,10 -7.10000000 1.052846 22
                                    -6.744 < .0001
A.10 - A.20 -3.23333333 1.052846 22
                                     -3.071 0.1529
A.10 - B.20 -3.43333333 1.052846 22
                                    -3.261 0.1069
A,10 - C,20 -8.90000000 1.052846 22
                                    -8.453 <.0001
                                     -3.514 0.0645
A,10 - A,30 -3.70000000 1.052846 22
A.10 - B.30
                     NA
                              NA NA
                                        NΑ
                                                NA
A,10 - C,30 -10.73333333 1.052846 22 -10.195 <.0001
A,10 - A,40 -1.60000000 1.052846 22 -1.520 0.9193
A.10 - B.40 -3.56666667 1.052846 22
                                    -3.388 0.0833
A.10 - C.40 -8.96666667 1.052846 22
                                    -8.517 <.0001
B,10 - C,10 -7.36666667 1.052846 22
                                    -6.997
                                            < .0001
```

Summary

When dealing with an incomplete design, it is often easier to treat the analysis as a one-way ANOVA and use contrasts to answer scientific questions of interest.