Demonstration of selected features

Anonymous

```
library(dsem)
library(ggplot2)
library(reshape)
library(gridExtra)
library(phylopath)
```

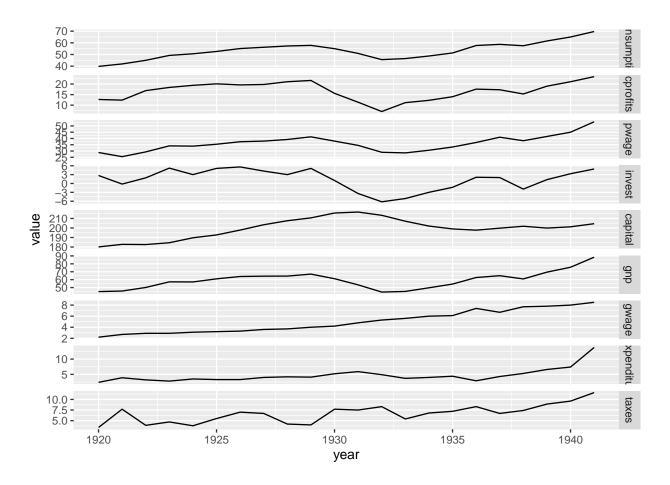
dsem is an R package for fitting dynamic structural equation models (DSEMs) with a simple user-interface and generic specification of simultaneous and lagged effects in a non-recursive structure. We here highlight a few features in particular.

Comparison with dynamic linear models

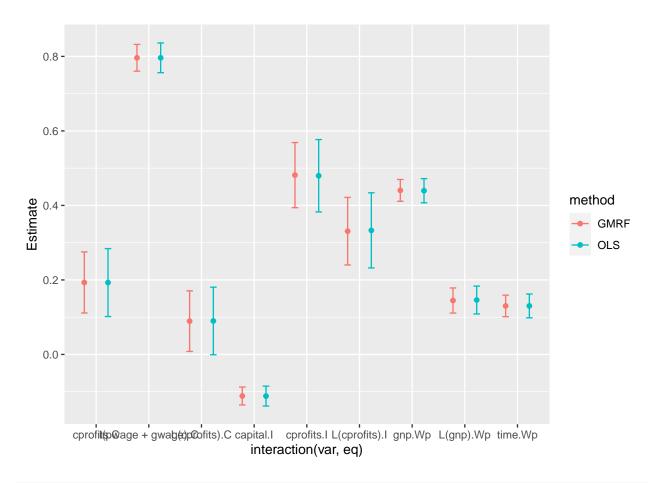
We first demonstrate that dsem gives identical results to dynlm for a well-known econometric model, the Klein-1 model.

```
data(KleinI, package="AER")
TS = ts(data.frame(KleinI, "time"=time(KleinI) - 1931))
# dynlm
fm_cons <- dynlm(consumption ~ cprofits + L(cprofits) + I(pwage + gwage), data = TS)</pre>
fm_inv <- dynlm(invest ~ cprofits + L(cprofits) + capital, data = TS)</pre>
fm_pwage <- dynlm(pwage ~ gnp + L(gnp) + time, data = TS)</pre>
# dsem
sem = "
 # Link, lag, param_name
  cprofits -> consumption, 0, a1
  cprofits -> consumption, 1, a2
  pwage -> consumption, 0, a3
  gwage -> consumption, 0, a3
  cprofits -> invest, 0, b1
  cprofits -> invest, 1, b2
  capital -> invest, 0, b3
  gnp -> pwage, 0, c2
 gnp -> pwage, 1, c3
  time -> pwage, 0, c1
tsdata = TS[,c("time","gnp","pwage","cprofits",'consumption',
               "gwage", "invest", "capital")]
fit = dsem( sem=sem,
```

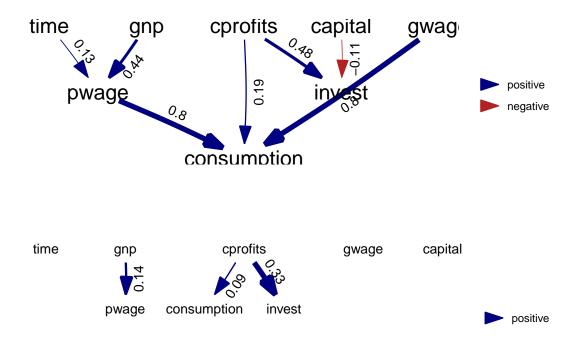
```
tsdata = tsdata,
            newtonsteps = 0,
            quiet = TRUE,
            estimate delta0 = TRUE )
#> 1 regions found.
#> Using 1 threads
#> 1 regions found.
#> Using 1 threads
# Compile
m1 = rbind( summary(fm_cons)$coef[-1,],
            summary(fm_inv)$coef[-1,],
            summary(fm_pwage)$coef[-1,] )[,1:2]
m2 = summary(fit$opt$SD)[1:9,]
m = rbind(
 data.frame("var"=rownames(m1),m1,"method"="OLS","eq"=rep(c("C","I","Wp"),each=3)),
  data.frame("var"=rownames(m1),m2,"method"="GMRF","eq"=rep(c("C","I","Wp"),each=3))
m = cbind(m, "lower"=m$Estimate-m$Std..Error, "upper"=m$Estimate+m$Std..Error )
# ggplot estimates
longform = melt( as.data.frame(KleinI) )
 longform$year = rep( time(KleinI), 9 )
p1 = ggplot( data=longform, aes(x=year, y=value) ) +
 facet_grid( rows=vars(variable), scales="free" ) +
  geom_line( )
p2 = ggplot(data=m, aes(x=interaction(var,eq), y=Estimate, color=method)) +
  geom_point( position=position_dodge(0.9) ) +
  geom_errorbar( aes(ymax=as.numeric(upper),ymin=as.numeric(lower)),
                 width=0.25, position=position_dodge(0.9)) #
p3 = plot( as_fitted_DAG(fit) ) +
     expand_limits(x = c(-0.2,1))
p4 = plot( as_fitted_DAG(fit, lag=1), text_size=4 ) +
     expand_limits(x = c(-0.2,1), y = c(-0.2,0))
р1
```



p2



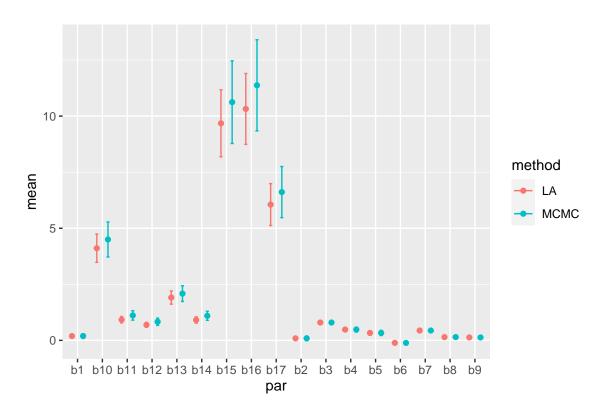
grid.arrange(arrangeGrob(p3, p4, nrow=2))



Results show that both packages provide (almost) identical estimates and standard errors.

We can also compare results using the Laplace approximation against those obtained via numerical integration of random effects using MCMC. In this example, MCMC results in somewhat higher estimates of exogenous variance parameters (presumably because those follow a chi-squared distribution with positive skewness), but otherwise the two produce similar estimates.

```
library(tmbstan)
# MCMC for both fixed and random effects
mcmc = tmbstan( fit$obj, init="last.par.best" )
summary_mcmc = summary(mcmc)
# long-form data frame
m1 = summary_mcmc$summary[1:17,c('mean','sd')]
rownames(m1) = paste0( "b", seq_len(nrow(m1)) )
m2 = summary(fit$opt$SD)[1:17,c('Estimate','Std. Error')]
m = rbind(
  data.frame('mean'=m1[,1], 'sd'=m1[,2], 'par'=rownames(m1), "method"="MCMC"),
  data.frame('mean'=m2[,1], 'sd'=m2[,2], 'par'=rownames(m1), "method"="LA")
)
m$lower = m$mean - m$sd
m$upper = m$mean + m$sd
# plot
ggplot(data=m, aes(x=par, y=mean, col=method)) +
```



Comparison with vector autoregressive models

We next demonstrate that dsem gives similar results to a vector autoregressive (VAR) model. To do so, we analyze population abundance of wolf and moose populations on Isle Royale from 1959 to 2019, downloaded from their website (Vucetich, JA and Peterson RO. 2012. The population biology of Isle Royale wolves and moose: an overview. URL: www.isleroyalewolf.org).

This dataset was previously analyzed by in Chapter 14 of the User Manual for the R-package MARSS (Holmes, E. E., M. D. Scheuerell, and E. J. Ward (2023) Analysis of multivariate time-series using the MARSS package. Version 3.11.8. NOAA Fisheries, Northwest Fisheries Science Center, 2725 Montlake Blvd E., Seattle, WA 98112, DOI: 10.5281/zenodo.5781847).

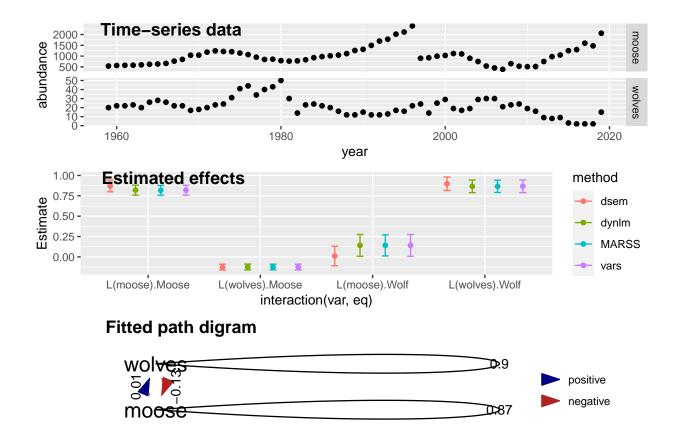
Here, we compare fits using dsem with dynlm, as well as a vector autoregressive model package vars, and finally with MARSS.

```
data(isle_royale)
data = ts( log(isle_royale[,2:3]), start=1959)

sem = "
    # Link, lag, param_name
    wolves -> wolves, 1, arW
    moose -> wolves, 1, MtoW
    wolves -> moose, 1, WtoM
    moose -> moose, 1, arM
```

```
# initial first without delta0 (to improve starting values)
fit0 = dsem( sem=sem, tsdata=data, estimate delta0=FALSE,
            quiet=TRUE, getsd=FALSE )
#> Warning in nlminb(start = startpar, objective = fn, gradient = gr, control = nlminb.control, : NA/Na
# Refit with delta0
fit = dsem( sem=sem, tsdata=data, estimate_delta0=TRUE,
            quiet=TRUE, parameters=fit0$obj$env$parList() )
# dynlm
fm_wolf = dynlm( wolves ~ 1 + L(wolves) + L(moose), data=data )
fm_moose = dynlm( moose ~ 1 + L(wolves) + L(moose), data=data )
# MARSS
library(MARSS)
z.royale.dat <- t(scale(data.frame(data),center=TRUE,scale=FALSE))</pre>
royale.model.1 <- list(
 Z = "identity",
  B = "unconstrained",
  Q = "diagonal and unequal",
 R = "zero",
 U = "zero"
kem.1 <- MARSS(z.royale.dat, model = royale.model.1)</pre>
#> Success! abstol and log-log tests passed at 16 iterations.
#> Alert: conv.test.slope.tol is 0.5.
#> Test with smaller values (<0.1) to ensure convergence.
#>
#> MARSS fit is
#> Estimation method: kem
#> Convergence test: conv.test.slope.tol = 0.5, abstol = 0.001
#> Estimation converged in 16 iterations.
#> Log-likelihood: -3.21765
#> AIC: 22.4353 AICc: 23.70964
#>
#>
                         Estimate
#> B. (1,1)
                           0.8669
\#>B.(2,1)
                          -0.1240
#> B. (1,2)
                          0.1417
#> B. (2,2)
                           0.8176
#> Q.(X.wolves, X.wolves) 0.1341
#> Q.(X.moose, X.moose)
                         0.0284
#> x0.X.wolves
                          0.2324
#> x0.X.moose
                          -0.6476
\#> Initial states (x0) defined at t=0
#> Standard errors have not been calculated.
#> Use MARSSparamCIs to compute CIs and bias estimates.
SE <- MARSSparamCIs( kem.1 )</pre>
# Using VAR package
library(vars)
var = VAR( data, type="const" )
```

```
### Compile
m1 = rbind( summary(fm_wolf)$coef[-1,], summary(fm_moose)$coef[-1,])[,1:2]
m2 = summary(fit$opt$SD)[1:4,]
#m2 = cbind( "Estimate"=fit$opt$par, "Std. Error"=fit$opt$SD$par.fixed )[1:4,]
m3 = cbind(SE\$parMean[c(1,3,2,4)], SE\$par.se\$B[c(1,3,2,4)])
colnames(m3) = colnames(m2)
m4 = rbind( summary(var$varresult$wolves)$coef[-3,], summary(var$varresult$moose)$coef[-3,])[,1:2]
# Bundle
m = rbind(
  data.frame("var"=rownames(m1), m1, "method"="dynlm", "eq"=rep(c("Wolf", "Moose"), each=2)),
  data.frame("var"=rownames(m1), m2, "method"="dsem", "eq"=rep(c("Wolf", "Moose"), each=2)),
  data.frame("var"=rownames(m1), m3, "method"="MARSS", "eq"=rep(c("Wolf", "Moose"), each=2)),
  data.frame("var"=rownames(m1), m4, "method"="vars", "eq"=rep(c("Wolf", "Moose"), each=2))
#knitr::kable( m1, digits=3)
#knitr::kable( m2, digits=3)
m = cbind(m, "lower"=m$Estimate-m$Std..Error, "upper"=m$Estimate+m$Std..Error)
# qqplot estimates ... interaction(x,y) causes an error sometimes
library(ggplot2)
library(ggpubr)
library(ggraph)
longform = reshape( isle_royale, idvar = "year", direction="long", varying=list(2:3), v.names="abundanc")
p1 = ggplot( data=longform, aes(x=year, y=abundance) ) +
  facet_grid( rows=vars(species), scales="free" ) +
  geom_point( )
p2 = ggplot(data=m, aes(x=interaction(var,eq), y=Estimate, color=method)) +
  geom_point( position=position_dodge(0.9) ) +
  geom_errorbar( aes(ymax=as.numeric(upper),ymin=as.numeric(lower)),
                 width=0.25, position=position_dodge(0.9)) #
p3 = plot( as_fitted_DAG(fit, lag=1), rotation=0 ) +
     geom_edge_loop( aes( label=round(weight,2), direction=0)) + #arrow=arrow(), , angle_calc="along",
     expand_limits(x = c(-0.1,0))
ggarrange(p1, p2, p3,
           labels = c("Time-series data", "Estimated effects", "Fitted path digram"),
           ncol = 1, nrow = 3)
```



Results again show that dsem can estimate parameters for a vector autoregressive model (VAM), and it exactly matches results from vars, using dynlm, or using MARSS.

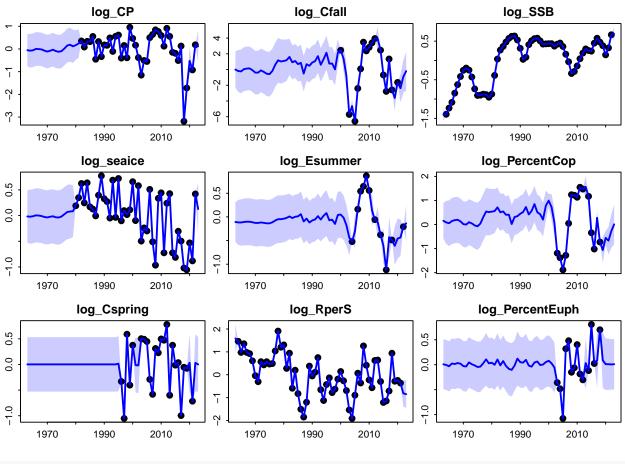
Multi-causal ecosystem synthesis

We next replicate an analysis involving climate, forage fishes, stomach contents, and recruitment of a predatory fish.

```
data(bering_sea)
Z = ts( bering_sea )
family = rep('fixed', ncol(bering_sea))

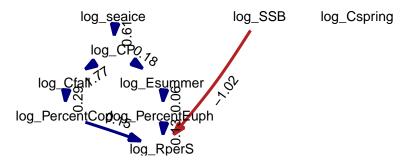
# Specify model
sem = "
    # Link, lag, param_name
    log_seaice -> log_CP, 0, seaice_to_CP
    log_CP -> log_Cfall, 0, CP_to_Cfall
    log_CP -> log_Esummer, 0, CP_to_E
    log_PercentEuph -> log_RperS, 0, Seuph_to_RperS
    log_PercentCop -> log_RperS, 0, Scop_to_RperS
    log_Esummer -> log_PercentEuph, 0, Esummer_to_Suph
    log_Cfall -> log_PercentCop, 0, Cfall_to_Scop
    log_SSB -> log_RperS, 0, SSB_to_RperS
```

```
log_seaice -> log_seaice, 1, AR1, 0.001
  log_CP -> log_CP, 1, AR2, 0.001
  log_Cspring -> log_Cspring, 1, AR3, 0.001
  log_Cfall -> log_Cfall, 1, AR4, 0.001
 log_Esummer -> log_Esummer, 1, AR5, 0.001
 log_SSB -> log_SSB, 1, AR6, 0.001
 log_RperS -> log_RperS, 1, AR7, 0.001
 log_PercentEuph -> log_PercentEuph, 1, AR8, 0.001
 log_PercentCop -> log_PercentCop, 1, AR9, 0.001
# Fit
fit = dsem( sem=sem, tsdata=Z, family=family, use_REML=FALSE, quiet=TRUE )
#> Warning in nlminb(start = startpar, objective = fn, gradient = gr, control = nlminb.control, : NA/Na
#> Warning in nlminb(start = startpar, objective = fn, gradient = gr, control = nlminb.control, : NA/Na
ParHat = fit$obj$env$parList()
# summary( fit )
# Timeseries plot
oldpar <- par()</pre>
par( mfcol=c(3,3), mar=c(2,2,2,0), mgp=c(2,0.5,0), tck=-0.02 )
for(i in 1:ncol(bering_sea)){
 tmp = bering_sea[,i,drop=FALSE]
  tmp = cbind( tmp, "PSEM"=ParHat$x_tj[,i] )
  SD = as.list(fit$opt$SD,what="Std.")$x_tj[,i]
  tmp = cbind(tmp, outer(tmp[,2],c(1,1)) +
               outer(ifelse(is.na(SD),0,SD),c(-1,1)) )
  plot( x=rownames(bering_sea), y=tmp[,1], ylim=range(tmp,na.rm=TRUE),
        type="p", main=colnames(bering_sea)[i], pch=20, cex=2 )
 lines( x=rownames(bering_sea), y=tmp[,2], type="1", lwd=2,
         col="blue", lty="solid" )
  polygon( x=c(rownames(bering_sea),rev(rownames(bering_sea))),
           y=c(tmp[,3],rev(tmp[,4])), col=rgb(0,0,1,0.2), border=NA)
```

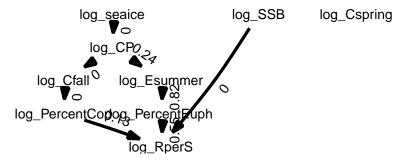


```
par(oldpar)
#> Warning in par(oldpar): graphical parameter "cin" cannot be set
#> Warning in par(oldpar): graphical parameter "cra" cannot be set
#> Warning in par(oldpar): graphical parameter "csi" cannot be set
#> Warning in par(oldpar): graphical parameter "cxy" cannot be set
#> Warning in par(oldpar): graphical parameter "din" cannot be set
#> Warning in par(oldpar): graphical parameter "page" cannot be set
library(phylopath)
library(ggplot2)
library(ggpubr)
library(reshape)
library(gridExtra)
longform = melt( bering_sea )
  longform$year = rep( 1963:2023, ncol(bering_sea) )
p0 = ggplot( data=longform, aes(x=year, y=value) ) +
 facet_grid( rows=vars(variable), scales="free" ) +
  geom_point( )
p1 = plot( (as_fitted_DAG(fit)), edge.width=1, type="width",
           text_size=4, show.legend=FALSE,
           arrow = grid::arrow(type='closed', 18, grid::unit(10,'points')) ) +
     scale x continuous(expand = c(0.4, 0.1))
p1$layers[[1]]$mapping$edge_width = 1
```

Simultaneous effects



Two-sided p-value



These results are further discussed in the paper describing dsem.

Site-replicated trophic cascade

Finally, we replicate an analysis involving a trophic cascade involving sea stars predators, sea urchin consumers, and kelp producers.

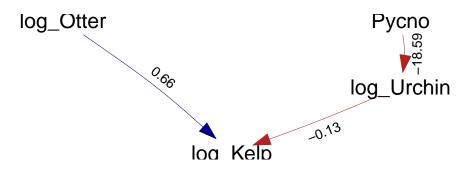
```
data(sea_otter)
Z = ts( sea_otter[,-1] )
# Specify model
sem = "
```

```
Pycno_CANNERY_DC -> log_Urchins_CANNERY_DC, 0, x2
log_Urchins_CANNERY_DC -> log_Kelp_CANNERY_DC, 0, x3
log_Otter_Count_CANNERY_DC -> log_Kelp_CANNERY_DC, 0, x4
Pycno CANNERY UC -> log Urchins CANNERY UC, 0, x2
log_Urchins_CANNERY_UC -> log_Kelp_CANNERY_UC, 0, x3
log_Otter_Count_CANNERY_UC -> log_Kelp_CANNERY_UC, 0, x4
Pycno_HOPKINS_DC -> log_Urchins_HOPKINS_DC, 0, x2
log_Urchins_HOPKINS_DC -> log_Kelp_HOPKINS_DC, 0, x3
log_Otter_Count_HOPKINS_DC -> log_Kelp_HOPKINS_DC, 0, x4
Pycno_HOPKINS_UC -> log_Urchins_HOPKINS_UC, 0, x2
log_Urchins_HOPKINS_UC -> log_Kelp_HOPKINS_UC, 0, x3
log_Otter_Count_HOPKINS_UC -> log_Kelp_HOPKINS_UC, 0, x4
Pycno_LOVERS_DC -> log_Urchins_LOVERS_DC, 0, x2
log_Urchins_LOVERS_DC -> log_Kelp_LOVERS_DC, 0, x3
log_Otter_Count_LOVERS_DC -> log_Kelp_LOVERS_DC, 0, x4
Pycno_LOVERS_UC -> log_Urchins_LOVERS_UC, 0, x2
log_Urchins_LOVERS_UC -> log_Kelp_LOVERS_UC, 0, x3
log_Otter_Count_LOVERS_UC -> log_Kelp_LOVERS_UC, 0, x4
Pycno_MACABEE_DC -> log_Urchins_MACABEE_DC, 0, x2
log_Urchins_MACABEE_DC -> log_Kelp_MACABEE_DC, 0, x3
log_Otter_Count_MACABEE_DC -> log_Kelp_MACABEE_DC, 0, x4
Pycno_MACABEE_UC -> log_Urchins_MACABEE_UC, 0, x2
log_Urchins_MACABEE_UC -> log_Kelp_MACABEE_UC, 0, x3
log_Otter_Count_MACABEE_UC -> log_Kelp_MACABEE_UC, 0, x4
Pycno_OTTER_PT_DC -> log_Urchins_OTTER_PT_DC, 0, x2
log_Urchins_OTTER_PT_DC -> log_Kelp_OTTER_PT_DC, 0, x3
log_Otter_Count_OTTER_PT_DC -> log_Kelp_OTTER_PT_DC, 0, x4
Pycno_OTTER_PT_UC -> log_Urchins_OTTER_PT_UC, 0, x2
log Urchins OTTER PT UC -> log Kelp OTTER PT UC, 0, x3
log_Otter_Count_OTTER_PT_UC -> log_Kelp_OTTER_PT_UC, 0, x4
Pycno_PINOS_CEN -> log_Urchins_PINOS_CEN, 0, x2
log_Urchins_PINOS_CEN -> log_Kelp_PINOS_CEN, 0, x3
log_Otter_Count_PINOS_CEN -> log_Kelp_PINOS_CEN, 0, x4
Pycno_SIREN_CEN -> log_Urchins_SIREN_CEN, 0, x2
log_Urchins_SIREN_CEN -> log_Kelp_SIREN_CEN, 0, x3
log_Otter_Count_SIREN_CEN -> log_Kelp_SIREN_CEN, 0, x4
# AR1
Pycno_CANNERY_DC -> Pycno_CANNERY_DC, 1, ar1
log_Urchins_CANNERY_DC -> log_Urchins_CANNERY_DC, 1, ar2
log_Otter_Count_CANNERY_DC -> log_Otter_Count_CANNERY_DC, 1, ar3
log_Kelp_CANNERY_DC -> log_Kelp_CANNERY_DC, 1, ar4
```

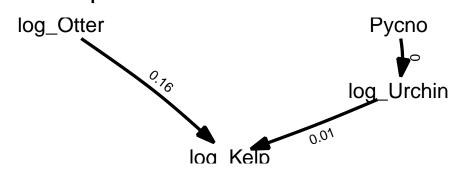
```
Pycno_CANNERY_UC -> Pycno_CANNERY_UC, 1, ar1
log_Urchins_CANNERY_UC -> log_Urchins_CANNERY_UC, 1, ar2
log_Otter_Count_CANNERY_UC -> log_Otter_Count_CANNERY_UC, 1, ar3
log Kelp CANNERY UC -> log Kelp CANNERY UC, 1, ar4
Pycno_HOPKINS_DC -> Pycno_HOPKINS_DC, 1, ar1
log_Urchins_HOPKINS_DC -> log_Urchins_HOPKINS_DC, 1, ar2
log_Otter_Count_HOPKINS_DC -> log_Otter_Count_HOPKINS_DC, 1, ar3
log Kelp HOPKINS DC -> log Kelp HOPKINS DC, 1, ar4
Pycno_HOPKINS_UC -> Pycno_HOPKINS_UC, 1, ar1
log_Urchins_HOPKINS_UC -> log_Urchins_HOPKINS_UC, 1, ar2
log_Otter_Count_HOPKINS_UC -> log_Otter_Count_HOPKINS_UC, 1, ar3
log_Kelp_HOPKINS_UC -> log_Kelp_HOPKINS_UC, 1, ar4
Pycno_LOVERS_DC -> Pycno_LOVERS_DC, 1, ar1
log_Urchins_LOVERS_DC -> log_Urchins_LOVERS_DC, 1, ar2
log_Otter_Count_LOVERS_DC -> log_Otter_Count_LOVERS_DC, 1, ar3
log_Kelp_LOVERS_DC -> log_Kelp_LOVERS_DC, 1, ar4
Pycno LOVERS UC -> Pycno LOVERS UC, 1, ar1
log_Urchins_LOVERS_UC -> log_Urchins_LOVERS_UC, 1, ar2
log Otter Count LOVERS UC -> log Otter Count LOVERS UC, 1, ar3
log_Kelp_LOVERS_UC -> log_Kelp_LOVERS_UC, 1, ar4
Pycno_MACABEE_DC -> Pycno_MACABEE_DC, 1, ar1
log_Urchins_MACABEE_DC -> log_Urchins_MACABEE_DC, 1, ar2
log_Otter_Count_MACABEE_DC -> log_Otter_Count_MACABEE_DC, 1, ar3
log_Kelp_MACABEE_DC -> log_Kelp_MACABEE_DC, 1, ar4
Pycno_MACABEE_UC -> Pycno_MACABEE_UC, 1, ar1
log_Urchins_MACABEE_UC -> log_Urchins_MACABEE_UC, 1, ar2
log_Otter_Count_MACABEE_UC -> log_Otter_Count_MACABEE_UC, 1, ar3
log_Kelp_MACABEE_UC -> log_Kelp_MACABEE_UC, 1, ar4
Pycno_OTTER_PT_DC -> Pycno_OTTER_PT_DC, 1, ar1
log_Urchins_OTTER_PT_DC -> log_Urchins_OTTER_PT_DC, 1, ar2
log Otter Count OTTER PT DC -> log Otter Count OTTER PT DC, 1, ar3
log_Kelp_OTTER_PT_DC -> log_Kelp_OTTER_PT_DC, 1, ar4
Pycno_OTTER_PT_UC -> Pycno_OTTER_PT_UC, 1, ar1
log_Urchins_OTTER_PT_UC -> log_Urchins_OTTER_PT_UC, 1, ar2
log_Otter_Count_OTTER_PT_UC -> log_Otter_Count_OTTER_PT_UC, 1, ar3
log_Kelp_OTTER_PT_UC -> log_Kelp_OTTER_PT_UC, 1, ar4
Pycno_PINOS_CEN -> Pycno_PINOS_CEN, 1, ar1
log_Urchins_PINOS_CEN -> log_Urchins_PINOS_CEN, 1, ar2
log_Otter_Count_PINOS_CEN -> log_Otter_Count_PINOS_CEN, 1, ar3
log_Kelp_PINOS_CEN -> log_Kelp_PINOS_CEN, 1, ar4
Pycno_SIREN_CEN -> Pycno_SIREN_CEN, 1, ar1
log_Urchins_SIREN_CEN -> log_Urchins_SIREN_CEN, 1, ar2
log_Otter_Count_SIREN_CEN -> log_Otter_Count_SIREN_CEN, 1, ar3
```

```
log_Kelp_SIREN_CEN -> log_Kelp_SIREN_CEN, 1, ar4
# Fit model
fit = dsem( sem=sem, tsdata=Z, use REML=FALSE, quiet=TRUE )
# summary( fit )
library(phylopath)
library(ggplot2)
library(ggpubr)
get_part = function(x){
  vars = c("log_Kelp","log_Otter","log_Urchin","Pycno")
  index = sapply( vars, FUN=\(y) grep(y,rownames(x$coef))[1] )
  x$coef = x$coef[index,index]
  dimnames(x$coef) = list( vars, vars )
  return(x)
}
p1 = plot( get_part(as_fitted_DAG(fit)), type="width", show.legend=FALSE)
p1$layers[[1]]$mapping$edge_width = 0.5
p2 = plot( get_part(as_fitted_DAG(fit, what="p_value" )), type="width",
           show.legend=FALSE, colors=c('black', 'black'))
p2$layers[[1]]$mapping$edge_width = 0.1
longform = melt( sea_otter[,-1], as.is=TRUE )
\#> Warning in type.convert.default(X[[i]], ...): 'as.is' should be specified by the caller; using TRUE
longform$X1 = 1999:2019[longform$X1]
#> Warning in 1999:2019[longform$X1]: numerical expression has 1008 elements: only the first used
longform$Site = gsub( "log_Kelp_", "",
                gsub( "log_Urchins_", "",
                gsub( "Pycno_", "",
                gsub( "log_Otter_Count_", "", longform$X2))))
longform$Species = sapply( seq_len(nrow(longform)), FUN=\(i)gsub(longform$Site[i],"",longform$X2[i]) )
p3 = ggplot( data=longform, aes(x=X1, y=value, col=Species) ) +
 facet_grid( rows=vars(Site), scales="free" ) +
  geom_line( )
ggarrange(p1 + scale_x_continuous(expand = c(0.3, 0)),
                    p2 + scale \times continuous(expand = c(0.3, 0)),
                    labels = c("Simultaneous effects", "Two-sided p-value"),
                    ncol = 1, nrow = 2)
```

Simultaneous effects



Two-sided p-value



Again, these results are further discussed in the paper describing dsem.