Demonstration of selected features

Anonymous

```
library(dsem)
```

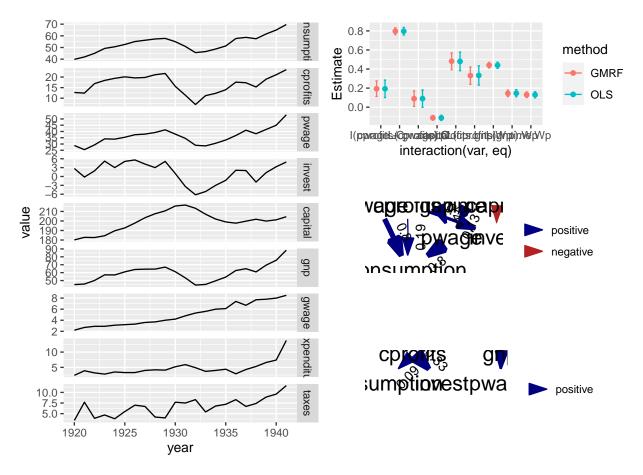
dsem is an R package for fitting dynamic structural equation models (DSEMs) with a simple user-interface and generic specification of simultaneous and lagged effects in a non-recursive structure. We here highlight a few features in particular.

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.

```
library(dynlm)
#> Warning: package 'dynlm' was built under R version 4.3.1
#> Warning: package 'zoo' was built under R version 4.3.1
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 = "
  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$Std..Error)
# qqplot estimates
library(ggplot2)
#> Warning: package 'ggplot2' was built under R version 4.3.1
library(reshape)
#> Warning: package 'reshape' was built under R version 4.3.1
library(gridExtra)
#> Warning: package 'gridExtra' was built under R version 4.3.1
library(phylopath)
#> Warning: package 'phylopath' was built under R version 4.3.1
longform = melt( as.data.frame(KleinI) )
  longform$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) ) +
     expand_limits(x = c(-0.2,1), y = c(-0.2,0))
grid.arrange( arrangeGrob(p1, arrangeGrob(p2, p3, p4), ncol=2) )
```



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

Comparison with vector autoregressive models

We next demonstrate that dsem gives similar results to a vector autoregressive model (VAM). 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).

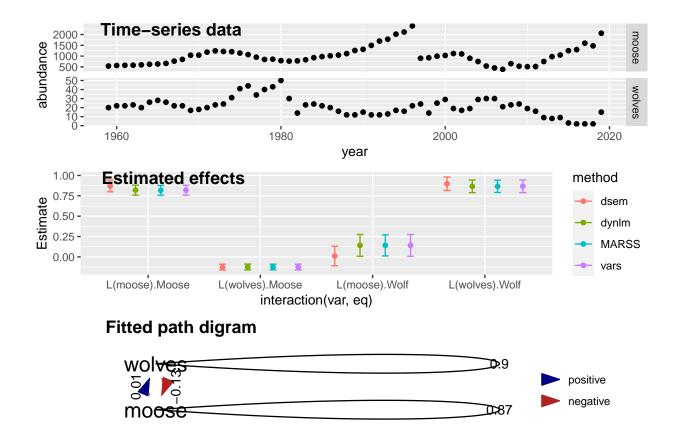
Here, we compare fits using dsem with dynlm, as well as a vector autoregressive model package vars, and finally with MARSS.

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

sem = "
  wolves -> wolves, -1, arW
  moose -> wolves, -1, MtoW
  wolves -> moose, -1, WtoM
  moose -> moose, -1, arM
```

```
moose <-> moose, 0, sdM
 wolves <-> wolves, 0, SDW
# initial first without delta0 (to improve starting values)
fit0 = dsem( sem=sem, tsdata=data, estimate delta0=FALSE,
            quiet=TRUE, getsd=FALSE )
# 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)
#> Warning: package 'MARSS' was built under R version 4.3.1
z.royale.dat <- t(scale(data.frame(data),center=TRUE,scale=FALSE))</pre>
royale.model.1 <- list(</pre>
 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)
#> Warning: package 'vars' was built under R version 4.3.1
#> Warning: package 'strucchange' was built under R version 4.3.1
#> Warning: package 'sandwich' was built under R version 4.3.1
#> Warning: package 'urca' was built under R version 4.3.1
#> Warning: package 'lmtest' was built under R version 4.3.1
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,]
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)
# ggplot estimates ... interaction(x,y) causes an error sometimes
library(ggplot2)
library(ggpubr)
#> Warning: package 'ggpubr' was built under R version 4.3.1
library(ggraph)
#> Warning: package 'ggraph' was built under R version 4.3.1
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.

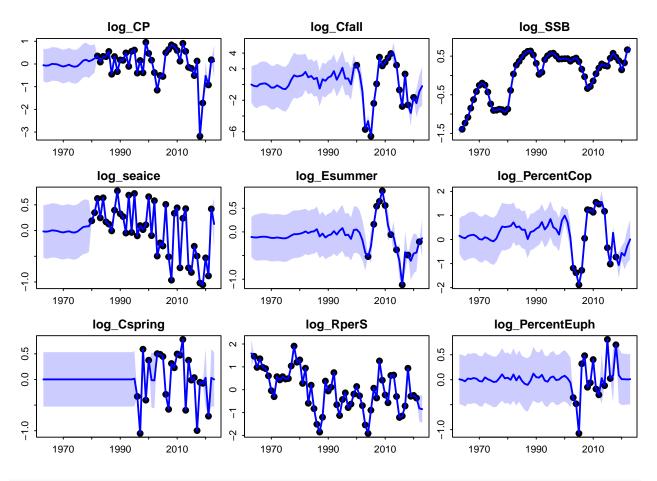
Multi-causal ecosystem synthesis

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))

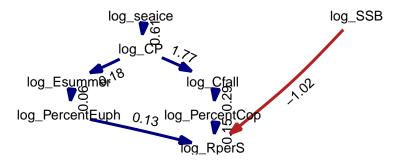
# Specify model
sem = "
   log_seaice -> log_CP, 0, seaice_to_CP
   log_CP -> log_Cfall, 0, CP_to_Cfall
   log_CP -> log_Esummer, 0, CP_to_E
   log_PercentEuph -> log_RperS, 0, Seuph_to_RperS
   log_PercentCop -> log_RperS, 0, Scop_to_RperS
   log_Esummer -> log_PercentEuph, 0, Esummer_to_Suph
   log_Cfall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

```
log_CP <-> log_CP,0, var2, 0.001
  log_Cspring <-> log_Cspring, 0, var3, 0.001
  log Cfall <-> log Cfall, 0, var4, 0.001
  log_Esummer <-> log_Esummer, 0, var5, 0.001
  log_SSB <-> log_SSB, 0, var6, 0.001
  log_RperS <-> log_RperS, 0, var7, 0.001
  log_PercentEuph <-> log_PercentEuph, 0, var8, 0.001
  log_PercentCop <-> log_PercentCop, 0, var9, 0.001
  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 )
ParHat = fit$obj$env$parList()
# summary( fit )
# Timeseries plot
par( mfcol=c(3,3), mar=c(2,2,2,0), mgp=c(2,0.5,0), tck=-0.02)
for(i in 1:ncol(bering_sea)){
  tmp = bering_sea[,i,drop=FALSE]
 tmp = cbind( tmp, "PSEM"=ParHat$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)
```

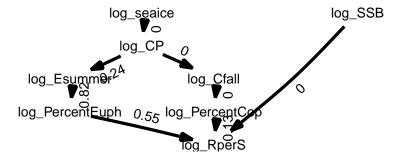


```
library(phylopath)
library(ggplot2)
library(ggpubr)
library(reshape)
library(gridExtra)
longform = melt( bering_sea )
  longform$year = rep( 1963:2023, ncol(bering_sea) )
p0 = ggplot( data=longform, aes(x=year, y=value) ) +
  facet_grid( rows=vars(variable), scales="free" ) +
  geom_point( )
p1 = plot( (as_fitted_DAG(fit)), edge.width=1, type="width",
           text_size=4, show.legend=FALSE,
           arrow = grid::arrow(type='closed', 18, grid::unit(10,'points')) ) +
     scale_x_continuous(expand = c(0.4, 0.1))
p1$layers[[1]]$mapping$edge_width = 1
p2 = plot( (as_fitted_DAG(fit, what="p_value")), edge.width=1, type="width",
           text_size=4, show.legend=FALSE, colors=c('black', 'black'),
           arrow = grid::arrow(type='closed', 18, grid::unit(10,'points')) ) +
     scale_x_continuous(expand = c(0.4, 0.1))
p2$layers[[1]]$mapping$edge_width = 0.5
#grid.arrange( arrangeGrob( p0+ggtitle("timeseries"),
```

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

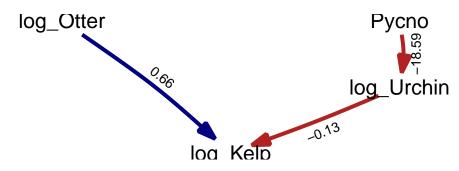
    Pycno_CANNERY_UC -> log_Urchins_CANNERY_UC, 0, x2
    log_Urchins_CANNERY_UC -> log_Kelp_CANNERY_UC, 0, x3
    log_Otter_Count_CANNERY_UC -> log_Kelp_CANNERY_UC, 0, x4
```

```
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
```

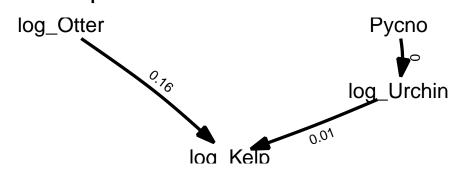
```
log_Otter_Count_HOPKINS_DC -> log_Otter_Count_HOPKINS_DC, -1, ar3
  log_Kelp_HOPKINS_DC -> log_Kelp_HOPKINS_DC, -1, ar4
  Pycno HOPKINS UC -> Pycno HOPKINS UC, -1, ar1
  log Urchins HOPKINS UC -> log Urchins HOPKINS UC, -1, ar2
  log_Otter_Count_HOPKINS_UC -> log_Otter_Count_HOPKINS_UC, -1, ar3
  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_x_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.