

# Lecture 6: ANOVA BIO144 Data Analysis in Biology

Stephanie Muff & Owen Petchey & Uriah Daugaard

University of Zurich

22 March, 2024

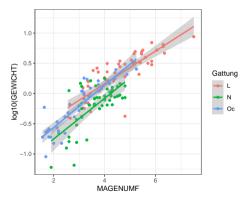
Lecture 6: ANOVA 1 / 46

# Recap of muddiest point from last week



Main topic: Fitting and interpreting models with interactions.

Let's go back to the earthworm example, and fit a model that allows species-specific intercepts and slopes:



Lecture 6: ANOVA 2 / 46

```
##
## Call:
## lm(formula = log10(GEWICHT) ~ MAGENUMF * Gattung, data = d.wurm)
## Residuals:
        Min
                 10 Median
                                           Max
## -0.75318 -0.12834 0.01742 0.12268 0.59732
## Coefficients:
##
                     Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                     -0.92394
                                 0.13402 -6.894 1.82e-10 ***
## MAGENUME
                      0.27091
                                 0.02816
                                          9.620 < 2e-16 ***
## GattungN
                     -0.49990
                                 0.21454 -2.330
                                                   0.0213 *
                     -0.33921
                                 0.17228 -1.969
                                                   0.0510 .
## GattungOc
## MAGENUMF: GattungN
                      0.06516
                                 0.05289
                                           1.232
                                                   0.2200
## MAGENUMF: GattungOc 0.07894
                                  0.04430
                                           1.782
                                                   0.0769 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.2185 on 137 degrees of freedom
## Multiple R-squared: 0.7652. Adjusted R-squared: 0.7566
```

- ## F-statistic: 89.29 on 5 and 137 DF, p-value: < 2.2e-16

  Which are the interaction terms?
  - ► Interpretation?

Lecture 6: ANOVA 3 / 46

We have now actually fitted three models, one model for each species:

L: 
$$\hat{y}_i = -0.92 + 0.27 \cdot MAGENUMF$$

N: 
$$\hat{y}_i = -0.92 + -0.50 + (0.27 + 0.07) \cdot MAGENUMF$$

O: 
$$\hat{y}_i = -0.92 + -0.34 + (0.27 + 0.08) \cdot MAGENUMF$$

#### To remember:

- ▶ The "Gattung" terms in the model output are the differences in intercepts with respect to the reference category.
- ▶ The "MAGENUMF: Gattung" terms in the model output are the differences in **slopes** with respect to the reference category.

Lecture 6: ANOVA

### Testing for an interaction term

If we want to find out if the interaction term for a categorical explanatory variable with more than two categories is relevant, we again need an F-test, that is, use the anova() function:

```
anova(r.lm)
## Analysis of Variance Table
##
## Response: log10(GEWICHT)
##
                   Df Sum Sq Mean Sq F value
                                                 Pr(>F)
                    1 19.7790 19.7790 414.4743 < 2.2e-16 ***
## MAGENUMF
                    2 1.3537 0.6768 14.1835 2.521e-06 ***
## Gattung
## MAGENUMF:Gattung 2 0.1729 0.0864 1.8112
                                                 0.1673
## Residuals
                  137 6.5377 0.0477
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Here, p=0.167, thus there is not much evidence that the three species differ in their regression slopes.

# Overview for today



- One-way ANOVA
- ► Post-hoc tests and contrasts
- ► Two-way ANOVA
- ANOVA as special cases of a linear model

#### Note:

ANOVA = ANalysis Of VAriance (Varianzanalyse)

Lecture 6: ANOVA 6 / 46

# Course material covered today



The lecture material of today is based on the following literature:

- ► Chapter 12 from Stahel book "Statistische Datenenalyse"
- ▶ "Getting Started with R" chapters 5.6 and 6.2

Lecture 6: ANOVA 7 / 46

# Example: Yield of Hybrid-Mais breeds with increased resistance to

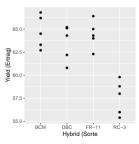
University of BIO 144

### "Pilzbrand"

(Source: W. Blanckenhorn, UZH)

Four different hybrid Mais breeds were grown to asses their yield. Each breed was grown at 5 different locations.

Questions: Are there differences in yield among the four hybrids?



We can test with ANOVA whether there are differences between the four breeds.

Lecture 6: ANOVA 8 / 46



#### One idea

To carry out pairwise *t*-tests between any two groups.

- ► How many tests would this imply?
- ▶ Why is this not a very clever idea?

Lecture 6: ANOVA

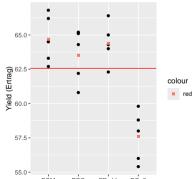
#### Better idea



Formulate a model that is able to test simultaneously whether there is an **overall** difference between the groups. That is, ask only **one question!** 

This leads us to the

Idea of the anlysis of variance (ANOVA): Compare the variability within groups  $(MS_E)$  to the variability between the group means  $(MS_G)$ .



Lecture 6: ANOVA BCM DBC FR-11 RC-3 10 / 46

$$y_{ij} = \mu_i + \epsilon_{ij} ,$$

#### where

- $\triangleright$   $y_{ij}$  = "Yield of hybrid i in location j"
- $\blacktriangleright \mu_i$ ="Mean yield of hybrid i"
- $ightharpoonup \epsilon_{ij} \sim (0, \sigma^2)$  is an independent error term.

#### Typically, this is rewritten as

$$y_{ij} = \mu + \beta_i + \epsilon_{ij} ,$$

where  $\mu + \beta_i = \mu_i$  from above, thus the **group mean** of group *i*.

# One-way ANOVA (Einfaktorielle Varianzanalyse)



More generally, this leads us to the One-way ANOVA:

Assume we have g groups and in each group i there are  $n_i$  measurements of some variable of interest, denoted as  $y_{ii}$ . The model is then given as

$$y_{ij} = \mu + \beta_i + \epsilon_{ij}$$
 for  $i = 1, \dots, g$ ,  
 $j = 1, \dots, n_i$ ,  
 $\epsilon_{ij} \sim (0, \sigma^2)$  i.i.d.

- $\triangleright$   $\mu$  plays the role of the intercept  $\beta_0$  in standard regression models.
- $\triangleright$  The estimation of  $\mu$ , and the  $\beta$  coefficients is again done by least squares minimization.
- ▶ The  $\epsilon_{ii} \sim (0, \sigma^2)$  i.i.d. assumption is again crucial, so model checking will be needed again.

Lecture 6: ANOVA 12 / 46 Attention: Model (1) is overparameterized, thus an additional constraint is needed! Most popular:

 $\triangleright$   $\beta_1 = 0$  (treatment contrast; default in R). (such that  $\mu = \mu_1$ )

Interpretation: Group 1 is usually chosen such that it is some sort of reference group or reference category, for example a standard diet, while groups 2, 3, etc. correspond to novel diets whose effect is tested in an experiment.

 $\triangleright \sum_i \beta_i = 0$  (sum-to-zero contrast).

Interpretation: The effects  $\beta_1$ ,  $\beta_2$  etc give the deviation from the population averaged effect.

Lecture 6: ANOVA 13 / 46

# ANOVA as a special case of a linear model



Model (1) is identical to the regression model with a categorical explanatory variable, see lecture 5.

Interpretation: The categories are the different group memberships.

Thus (assuming  $\beta_1 = 0$ ):

$$y_{ij} = \left\{ egin{array}{ll} \mu + \epsilon_{ij}, & ext{for group 1} \ \mu + eta_2 + \epsilon_{ij}, & ext{for group 2} \ \dots \ \mu + eta_{m{g}} + \epsilon_{ij}, & ext{for group $m{g}$} \ . \end{array} 
ight.$$

Lecture 6: ANOVA

#### The ANOVA test: The F-test



**Aim of ANOVA**: to test *globally* if the groups differ. That is:

$$H_0$$
:  $\mu_1 = \mu_2 = \ldots = \mu_g$  or, equivalently  $\beta_2 = \ldots = \beta_g = 0$ 

 $H_1$ : The group means are not all the same.

We have already used the F-test for categorical variables (see F-test for the earthworms in lecture 5). This was equivalent to testing if all  $\beta$ s that belong to a categorical variable are =0 at the same time.

 $\rightarrow$  Equivalent to testing if the categorical covariate is needed in the model.

This is the very same problem here, thus we need the F-test again!

15 / 46



# Calculating and analysing the variances

To derive the ingredients of the F-test, we look at the variances:

total variability = explained variability + residual variability 
$$SS_{total} = SS_{\text{between groups}} + SS_{\text{within groups}}$$

$$\sum_{i=1}^{g} \sum_{j=1}^{n_i} (y_{ij} - \overline{y})^2 = \sum_{i=1}^{g} n_i (\overline{y}_{.i} - \overline{y})^2 + \sum_{i=1}^{g} \sum_{j=1}^{n_i} (y_{ij} - \overline{y}_{.i})^2$$

Degrees of freedom:

$$n-1 = (g-1) + (n-g)$$

From this:

$$\left. \begin{array}{l} MS_G = \frac{SS_{\text{between}}}{g-1} \\ MS_E = \frac{SS_{\text{within}}}{n-g} \end{array} \right\} \Rightarrow F = \frac{MS_G}{MS_E} \quad \text{is } \sim F_{g-1,n-g} \text{ distributed.}$$

Lecture 6: ANOVA 16 / 46

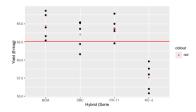
# Interpretation of the F statistic



 $ightharpoonup MS_G$ : Quantifies the variability **between** groups.

▶  $MS_E$ : Quantifies the variability **within** groups.

### **Example:**



Lecture 6: ANOVA 17 / 46

### Interpretation of the *F* statistic II



- F increases
  - when the group means become more different, or
  - when the variability within groups decreases.
- On the other hand, F decreases
  - when the group means become more similar, or
  - when the variability within groups increases.
- $\rightarrow$  The larger F, the less likely are the data seen under  $H_0$ .

► ANOVA App

https://gallery.shinyapps.io/anova\_shiny\_rstudio/

Lecture 6: ANOVA 18 / 46

### The ANOVA table



An overview of the results is typically given in an ANOVA table (Varianzanalysen-Tabelle):

Variation	df	SS	MS = SS/df	F	p
Between groups	g-1	$SS_G$	$MS_G$	$\frac{MS_G}{MS_F}$	$Pr(F_{g-1,n-g}> F ))$
Within groups	n-g	$SS_E$	$MS_E$		
Total	n-1	$SS_{total}$			

Lecture 6: ANOVA

# Our first ANOVA: Hybrid Mais example



```
HYBRID
          LOCATION
                       YIELD
FR-11
          NW
                          62
FR-11
          NE
                           64
FR-11
                           64
FR-11
          SE
                           65
FR-11
          SW
                           66
BCM
          NW
                           63
BCM
          NE
                           63
BCM
          C
BCM
          SE
                           67
BCM
          SW
                           64
DBC
          NW
                           61
DBC
          ΝE
                           64
DBC
                           65
DBC
          SE
                           62
DBC
          SW
                           65
RC-3
          NW
RC-3
          NE
RC-3
          C
RC-3
          SE
                           58
RC-3
          SW
                           59
```

#### glimpse(d.mais)

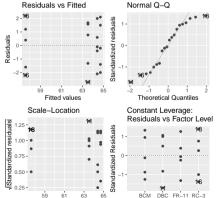
Lecture 6: ANOVA 20 / 46

# Hybrid-Mais example - Estimation

Using the  ${\tt lm}(\tt)$  function in R and then look at the ANOVA table:

```
r.mais <- lm(YIELD ~ HYBRID, d.mais)</pre>
```

Model checking is identical to all we did so far, because we are **still working with linear models!** 



Lecture 6: ANOVA 59 61 63 65 BCM DBC FR-11 RC-3 21 / 46

**Always** when we needed to do an F-test and when categorical covariates were involved, the anova() table is required:

```
anova(r.mais)
## Analysis of Variance Table
## Response: YIELD
            Df Sum Sq Mean Sq F value Pr(>F)
            3 167.441 55.814 17.681 2.474e-05 ***
## Residuals 16 50 508 3 157
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

You can see that the value of F = 17.68 is F-distributed with 3 and 16 degrees of freedom, and the p-value of the test " $\beta_2 = \beta_3 = \beta_4 = 0$ ' is < 0.0001.

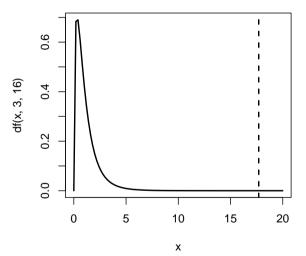
#### Conclusion: Not all of the means are the same!

→ This is equivalent to "The group variable is relevant for the model".

22 / 46



The F-distribution with 3 and 16 degrees of freedom, as well as the estimated value F=17.68:



Lecture 6: ANOVA 23 / 46



### What happens if you apply summary() to the lm() object?

summarv(r.mais)

```
##
## Call:
## lm(formula = YIELD ~ HYBRID, data = d.mais)
##
## Residuals:
     Min
             10 Median
                                Max
   -2.72 -1.45 0.15
                       1.52
                               2.20
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 64.7000
                          0.7946 81.427 < 2e-16 ***
               -1.1800
## HYBRIDDBC
                        1.1237 -1.050
                                           0.309
## HYBRIDER-11 -0 3000
                        1 1237 -0 267
                                           0.793
## HYBRIDRC-3 -7 1000
                        1 1237 -6 318 1 02e-05 ***
## Signif, codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 1.777 on 16 degrees of freedom
## Multiple R-squared: 0.7683, Adjusted R-squared: 0.7248
## F-statistic: 17.68 on 3 and 16 DF. p-value: 2.474e-05
```

The table contains the estimates of the intercept 64.70 ( $\mu$  in ANOVA notation,  $\beta_0$  in regression notation), and estimates for  $\beta_2$ ,  $\beta_3$ ,  $\beta_4$  (while the reference was set to  $\beta_1 = 0$ ).

Lecture 6: ANOVA 24 / 46

#### Post-hoc tests



**Still:** If the test  $\beta_2 = \ldots = \beta_g = 0$  is rejected, a researcher is then often interested

- 1. in finding the actual group(s) that deviate(s) from the others.
- 2. in estimates of the pairwise differences.

Several methods to circumvent the problem of too many "significant" test results (type-I error) have been proposed. The most prominent ones are:

- Bonferroni correction
- ► Tukey honest significant differences (HSD) approach
- Fisher least significant differences (LSD) approach

Lecture 6: ANOVA 25 / 46

#### Bonferroni correction

**Idea:** If a total of m tests are carried out, simply divide the type-I error level  $\alpha_0$  (often 5%) such that

$$\alpha = \alpha_0/m$$
.

#### Tukey HSD approach

Idea: Take into account the distribution of ranges (max-min) and design a new test.

#### Fisher's LSD approach

**Idea:** Adjust the idea of a two-sample test, but use a larger variance (namely the pooled variance of all groups).

Lecture 6: ANOVA 26 / 46

### Other contrasts



Sometimes additional comparisons are of interest. (Check also chapter 5.6.5 in GSWR)

Lecture 6: ANOVA 27 / 46



# Choosing the reference category

Back to the Hybrid Mais example. R orders the categories alphabetically and takes the first level as reference category.

#### This can be changed manually:

## HYBRIDFR-11 ## HYBRIDRC-3

```
levels(d_mais$HYRRID)
## NIII.I.
d.mais <- mutate(d.mais,HYBRID = relevel(as.factor(HYBRID),ref="DBC"))</pre>
anova(lm(YIELD ~ HYBRID, d.mais))
## Analysis of Variance Table
## Response: YIELD
             Df Sum Sq Mean Sq F value Pr(>F)
              3 167 441 55 814 17 681 2 474e-05 ***
## Residuals 16 50 508 3 157
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
summarv(lm(YIELD ~ HYBRID, d.mais))$coef
               Estimate Std. Error
                                      t value
                                                  Pr(>|t|)
## (Intercept)
                  63.52 0.7945754 79.9420714 2.974727e-22
                  1.18 1.1236992 1.0501030 3.092739e-01
## HYRRIDRCM
```

Lecture 6: ANOVA 28 / 46

0.88 1.1236992 0.7831277 4.449899e-01

-5.92 1.1236992 -5.2683136 7.649526e-05

# Two-way ANOVA (Zweiweg-Varianzanalyse)



Example (from Hand et al. 1994 / Hothorn/Everitt "A Handbook of Statistical Analyses Using R"):

Experiment to study the weight gain of rats, depending on four diets. Protein amounts were either high or low, and the protein source was either beef or cereal. 10 rats for each diet were selected.

Question: How does diet affect weight gain?

**Complication:** This is a factorial design (gekreuzte Faktoren), because each combination of protein source (beef/cereal) x category (high/low) is present (2 x 2 groups).

Design:

	beef	cereal
high	group 1	group 2
low	group 3	group 4

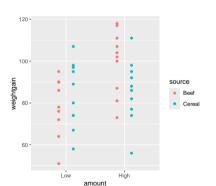
Lecture 6: ANOVA 29 / 46





Start by looking at means and standard deviations in the groups, as well as at a Zurich Zurich Zurich graphical description of the means:

```
A tibble: 4 x 5
     source amount meanW
     <fct>
            <fct>
                   <dbl> <dbl> <int>
                           13.9
    Reef
            I.ow
                    79.2
            High
                           15.1
    Cereal Low
                    83.9
                           15.7
                           15.0
## 4 Cereal High
                    85.9
```



- \* Protein source (beef/cereal) seems less influential than the amount (high/low).
- \* Variances seem to be equal in the four groups.

Lecture 6: ANOVA 30 / 46

# Two-way ANOVA – The model



In the presence of a factorial design, the idea is to add separate effects  $\beta_i$  (here i=1,2) and  $\gamma_j$  (here j=1,2) for the ith category of the first categorical variable and the jth category of the second explanatory variable:

Assume we have a factorial design with two categories  $\beta_i$  and  $\gamma_j$ , then the kth outcome in the category of i and j,  $y_{ijk}$  is modelled as

$$y_{ijk} = \mu + \beta_i + \gamma_j + \epsilon_{ijk}$$
 with  $\epsilon_{ijk} \sim N(0, \sigma^2)$  i.i.d.

Note: We again need additional constraints. Here we always use the R default ("treatment contrasts")

$$ightharpoonup eta_1 = \gamma_1 = 0.$$

Alternative:  $\sum_{i} \beta_{i} = \sum_{i} \gamma_{i} = 0$  (sum-to-zero contrast).

### Two way ANOVA



In R, a two-way ANOVA is as simple as one-way ANOVA, just add another variable:

```
r.weight <- lm(weightgain - source + amount, d.weightgain)
anova(r.weight)

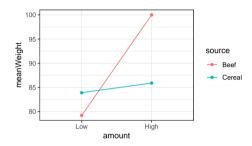
## Analysis of Variance Table
##
## Response: weightgain
## Df Sum Sq Mean Sq F value Pr(>F)
## source 1 220.9 220.90 0.9150 0.34501
## amount 1 1299.6 1299.60 5.3829 0.02596 *
## amount 1 1299.6 1299.60 5.3829 0.02596 *
## Residuals 37 8933.0 241.43
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Interpretation: There seems to be a difference between low and high amounts of protein, but the source (beef/cereal) seems less relevant.

However: what if the additive model does not hold?

Lecture 6: ANOVA 32 / 46

A so-called interaction plot helps to understand if the additive model is reasonable:



**Note:** if the additive model  $\beta_i + \gamma_i$  holds, the lines would be parallel.

However, these lines are not parallel, indicating that there is an interaction between amount and source!

In words: The amount (low/high amount treatment) has a different influence for the Beef and Cereal diets.

Lecture 6: ANOVA 33 / 46

# Two-way ANOVA with interaction



If the purely additive model is not correct, a more general model with an interaction term  $(\beta \gamma)_{ii}$  may be used:

$$y_{ijk} = \mu + \beta_i + \gamma_j + (\beta \gamma)_{ij} + \epsilon_{ijk}$$
 with  $\epsilon_{ijk} \sim N(0, \sigma^2)$  i.i.d.

- As in linear regression, interactions allow for an interplay between the variables.
- In the rats experiment, increasing the amount from low to high has a different effect in the beef than in the cereal diet.
- Moreover: The plot on the previous slide shows that for the low amount of proteins case, the cereal diet leads to a larger average weight gain!

Lecture 6: ANOVA



# Two-way ANOVA in R - Including an interation

Let's include an interaction term in the rats example:

```
r.weight2 <- lm(weightgain - source * amount,d.weightgain)
anova(r.weight2)

## Analysis of Variance Table

##
## Response: weightgain

## Df Sum Sq Mean Sq F value Pr(>F)

## source 1 220.9 220.90 0.9879 0.32688

## amount 1 1299.6 1299.60 5.8123 0.02114 *

## source:amount 1 883.6 883.60 3.9518 0.05447 .

## Residuals 36 8049.4 223.59

## ---

## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

The coefficient estimates can be obtained as follows:

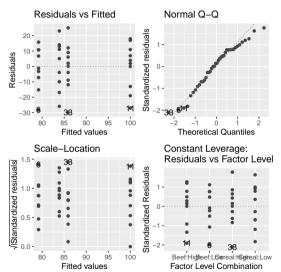
```
## (Intercept) 79.2 4.728577 16.7492235 1.416943e-18
## sourceCereal 4.7 6.687218 0.702833 4.866800e-01
## amountHigh 20.8 6.687218 3.1104114 3.644273e-03
## sourceCereal:amountHigh 1-18.8 9.457155 -1.9879129 5.446757e-02
```

summarv(r.weight2)\$coef

Lecture 6: ANOVA 35 / 46

# The model diagnostics:





136 / 46 ANOVA

# Interpretation of the coefficients



This works in the same way as for categorical covariates in regression! To see this, let us estimate the means from the model. From the above output, we have [because of using treatment contrasts]:

$$\begin{split} \hat{\beta}_{beef} &= 0, \ \hat{\beta}_{cereal} = 4.7, \\ \hat{\gamma}_{low} &= 0, \ \hat{\gamma}_{high} = 20.8, \\ (\hat{\beta\gamma})_{beef/high} &= (\hat{\beta\gamma})_{beef/low} = \hat{(}\beta\gamma)_{cereal/low} = 0, \ (\hat{\beta\gamma})_{cereal/high} = -18.8. \end{split}$$

#### Therefore:

```
\hat{y}_{beef,low} = 79.2 + 0 + 0 + 0 = 79.2
Group 1: beef / low
                            \hat{y}_{cereal low} = 79.2 + 4.7 + 0 + 0 = 83.9
Group 2: cereal / low
                            \hat{y}_{beef,high} = 79.2 + 0 + 20.8 + 0 = 100
Group 3: beef / high
                            \hat{y}_{cereal,high} = 79.2 + 4.7 + 20.8 - 18.8 = 85.9
Group 4: cereal / high
```

Lecture 6: ANOVA 37 / 46



Lecture 6: ANOVA 38 / 46

### A cautionary note



**Be careful:** In the presence of interactions, the p-values of the main effects can no longer be interpreted as before!

It is then required that separate "stratified" analyses are carried out. For example for "Beef" and "Cereal" protein sources:

```
anova(lm(weightgain ~ amount.subset(d.weightgain.source=="Beef")))
## Analysis of Variance Table
## Response: weightgain
            Df Sum Sg Mean Sg F value Pr(>F)
             1 2163.2 2163.20 10.253 0.00494 **
## Residuals 18 3797 6 210 98
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
anova(lm(weightgain ~ amount.subset(d.weightgain.source=="Cereal")))
## Analysis of Variance Table
## Response: weightgain
            Df Sum Sq Mean Sq F value Pr(>F)
             1 20.0 20.00 0.0847 0.7744
## Residuals 18 4251.8 236.21
```

Lecture 6: ANOVA 39 / 46

#### Exercise:



In an experiment the influence of four of fertilizer (DUENGER) on the yield (ERTRAG) on 5 species (SORTE) of crops was investigated. For each DUENGER  $\times$  ERTRAG combination, 3 repeats were taken.

The data contain the following columns:

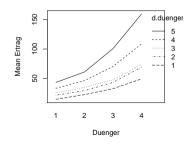
- ► DUENGER (4 levels)
- ► SORTE (5 levels)
- ► ERTRAG (continuous)

Lecture 6: ANOVA 40 / 46



##		DUENGER	SORTE	ERTRAG
##	1	1	1	14
##	2	1	1	15
##	3	1	1	15
##	4	2	1	20
##	5	2	1	25
##	6	2	1	23
##	7	3	1	35
##	8	3	1	31

#### And the interaction plot:





Lecture 6: ANOVA 41 / 46

```
d.duenger <- mutate(d.duenger,SORTE=as.factor(SORTE),DUENGER=as.factor(DUENGER))
r.duenger <- lm(ERTRAG - DUENGER*SORTE,d.duenger)
#anova(r.duenger)</pre>
```

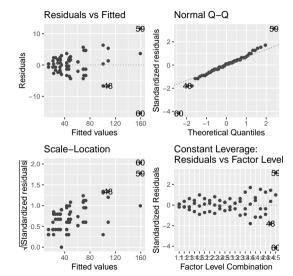
Look at the TA and the scale-location plots (next slide).

Lecture 6: ANOVA 42 / 46

#### What is the problem?

# University of Zurich<sup>u™</sup>

 $\rightarrow$  Interpretation? Ideas?

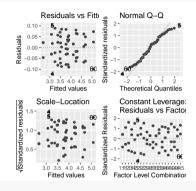


Lecture 6: ANOVA

### Log-transform the response (ERTRAG) and repeat the analysis:



r.duenger2 <- lm(log(ERTRAG) ~ DUENGER\*SORTE,d.duenger)



#### anova(r.duenger2)

Lecture 6: ##NSYAif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1



Btw, the summary table with coefficients looks horrible and the p-values are not meaningful! (why?)

	Coefficient	95%-confidence interval	<i>p</i> -value
Intercept	2.69	from 2.61 to 2.76	< 0.0001
DUENGER2	0.43	from 0.32 to 0.54	< 0.0001
DUENGER3	0.80	from 0.69 to 0.91	< 0.0001
DUENGER4	1.21	from 1.10 to 1.32	< 0.0001
SORTE2	0.39	from 0.28 to 0.50	< 0.0001
SORTE3	0.56	from 0.45 to 0.67	< 0.0001
SORTE4	0.82	from 0.71 to 0.93	< 0.0001
SORTE5	1.08	from 0.97 to 1.19	< 0.0001
DUENGER2:SORTE2	-0.13	from -0.29 to 0.03	0.10
DUENGER3:SORTE2	-0.11	from -0.26 to 0.05	0.18
DUENGER4:SORTE2	-0.049	from -0.21 to 0.11	0.53
DUENGER2:SORTE3	-0.12	from -0.28 to 0.04	0.13
DUENGER3:SORTE3	-0.18	from -0.34 to -0.02	0.026
DUENGER4:SORTE3	-0.16	from -0.32 to -0.00	0.046
DUENGER2:SORTE4	-0.10	from -0.26 to 0.06	0.20
DUENGER3:SORTE4	-0.053	from -0.21 to 0.10	0.50
DUENGER4:SORTE4	-0.03	from -0.19 to 0.13	0.71
DUENGER2:SORTE5	-0.088	from -0.25 to 0.07	0.27
DUENGER3:SORTE5	0.044	from -0.11 to 0.20	0.58
DUENGER4:SORTE5	0.09	from -0.07 to 0.25	0.25

Questions: Number of parameters? Degrees of freedom (60 data points)?

Lecture 6: ANOVA 45 / 46

# Some summary remarks



- ▶ The *t*-test to compare the mean of two groups is a special case of ANOVA.
- ANOVA is a special case of the linear regression model.
- ► ANOVA is often taught in separate lectures, although it could be integrated in a lecture on linear regression.
- ► ANOVA is traditionally most used to analyze experimental data, though this is changing...

Lecture 6: ANOVA 46 / 46