

Factorial Extension to the Mass Univariate Toolbox Documentation

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IMPORTANT NOTE: This is a beta version of this software. Do not assume the results are accurate without further independent testing. Please report any bugs, problems, issues, or suggestions to Eric.Fields@tufts.edu

Background

The Factorial Extension to the Mass Univariate (FMUT) is an extension to David Groppe's [Mass Univariate Toolbox](#) (MUT). The MUT implements *t*-tests for several different mass univariate approaches to the analysis of ERP data. The FMUT adds to this by implementing one-way and factorial ANOVA versions of the same mass univariate approaches.

This documentation assumes you are familiar with the mass univariate approach and the various multiple comparisons corrections that can be used. It also assumes you are familiar with the Mass Univariate Toolbox and have some basic familiarity with MATLAB.

For reviews of the motivation, logic, and implementation of mass univariate statistics for ERP data, see:

Luck, S.J. (2014). The mass univariate approach and permutation statistics.

https://mitpress.mit.edu/sites/default/files/Ch_13_Mass_Univariate_and_Permutations_0.pdf

Groppe, D. M., Urbach, T. P., & Kutas, M. (2011). Mass univariate analysis of event-related brain potentials/fields I: A critical tutorial review. *Psychophysiology*, 48(12), 1711-1725.

For introduction to the functionality and usage of the Mass Univariate Toolbox, see:

http://www.openwetware.org/wiki/Mass_Univariate_ERP_Toolbox

The FMUT uses the GND structure of the MUT. FMUT functions also use the same basic syntax and many of the same options as similar MUT functions. Information available in the MUT documentation will not be repeated below.

Permutation tests for factorial ANOVA

Permutation tests for multiple regression and factorial ANOVA aren't as straightforward as for simpler designs. Permutation tests for simple designs are exact tests: they maintain the Type I error rate at exactly α . For some factorial designs—namely when more than one factor has more than two levels—an exact test

is not possible. In these cases, there are several methods for implementing an approximate test that has a Type I error asymptotic to α as sample size increases and/or noise decreases.

For designs where an exact test is not possible, the FMUT uses the permutation of residuals method to conduct an approximate test. Simulation studies show that unless sample sizes are very small, this method generally maintains the Type I error rate at an acceptable level (Anderson & Ter Braak, 2003; Fields & Kuperberg, unpublished; Still & White, 1981; Winkler, Ridgway, Webster, Smith, & Nichols, 2014).

For background on permutation tests for multiple regression and factorial ANOVA, see:

Anderson, M. J. (2001). Permutation tests for univariate or multivariate analysis of variance and regression. *Canadian Journal of Fisheries and Aquatic Sciences*, 58(3), 626-639.

Anderson, M., & ter Braak, C. T. (2003). Permutation tests for multi-factorial analysis of variance. *Journal of Statistical Computation and Simulation*, 73(2), 85-113.

Wheldon, M. C., Anderson, M. J., & Johnson, B. W. (2007). Identifying treatment effects in multi-channel measurements in electroencephalographic studies: multivariate permutation tests and multiple comparisons. *Australian & New Zealand Journal of Statistics*, 49(4), 397-413.

Winkler, A. M., Ridgway, G. R., Webster, M. A., Smith, S. M., & Nichols, T. E. (2014). Permutation inference for the general linear model. *NeuroImage*, 92, 381-397.

FMUT Installation

Dependencies

For the FMUT to work, you need to have MATLAB and you must have [EEGLAB](#) and the [Mass Univariate Toolbox](#) installed. You may also need to have an instance of EEGLAB running to make sure that all EEGLAB functions are on the MATLAB search path.

Installing FMUT

To install the FMUT, simply unzip the folder, and place it somewhere on the MATLAB search path—probably the same location as the MUT functions. For further help, see:

http://www.openwetware.org/wiki/Mass_Univariate_ERP_Toolbox:installing_the_Mass_Univariate_Toolbox

Statistical tests

The FMUT implements one-way and factorial within-subject ANOVAs. Between subjects factors are not currently supported, although there are plans to add them in future versions.

F_{\max} , cluster mass, and several false discovery rate (FDR) corrections are supported. These are implemented as functions that closely mirror the `tmaxGND`, `clustGND`, and `tfdrGND` functions from the MUT. Most of the options are the same as for those functions, so I will not review them here. The documentation for each function with a full list of options can be seen by typing

```
>> help FUNCTION NAME HERE
```

at the MATLAB command line. Below I review how usage of these functions differs from the *t*-test versions in the MUT.

Specifying the model

The MUT implements all tests as one-sample *t*-tests. To test the difference between two conditions, you must first make a difference wave representing the effect you want to test.

For more complex factorial designs, it is often not possible to reduce effects to a single difference wave. The input to FMUT statistical functions is thus somewhat more complicated.

Instead of specifying a single bin, for FMUT functions you must provide the bins for all the conditions in your design. Let's say you are interested in the effects of priming and corpus frequency on the ERPs elicited by words. Your study uses a 3 (Frequency: low, medium, high) X 2 (Priming: primed, unprimed) design and you want to conduct an ANOVA that will test the two main effects as well as the two-way interaction. In your GND, the bins representing the six relevant conditions are as follows:

- Bin1: unprimed low frequency
- Bin2: unprimed medium frequency
- Bin3: unprimed high frequency
- Bin4: primed low frequency
- Bin5: primed medium frequency
- Bin6: primed high frequency

A cluster mass test of this design can be conducted with the following:

```
GND = FclustGND(GND, 'bins', 1:6, 'factor_names', {'Frequency', 'Priming'}, ...  
               factor_levels', [3, 2])
```

'bins' specifies that bins 1 through 6 contain the six conditions of the 3 x 2 design. For 'factor_names' and 'factor_levels', the factors are listed in fastest to slowest moving order within the bins specified. (Of course, you will likely want to specify other inputs as well, but these are the same or very similar to the MUT `clustGND` function.)

Output

The output to file option for FMUT functions is a little different than for MUT functions. Instead of outputting to an ASCII file, FMUT functions output to a spreadsheet. This allows for outputting the full results of factorial ANOVAs in a usable and readable fashion.

By using the 'output_file' option and specifying the name of an `xlsx` file, FMUT functions will output results to a spreadsheet. This spreadsheet will contain the full results including the design and options of the test, cluster statistics and ids, F -values, and p -values. It should also be formatted for convenient viewing.

You may find it easier to view and work with the results in this spreadsheet than in the MATLAB command window. This spreadsheet is also intended be something that can be included as supplementary materials with publications to report full results.

If you would like to produce an output spreadsheet after a test has already been run and stored in the GND variable, you can use the `Ftest2xls` function. If you would like to produce an FMUT-style output spreadsheet for t -test results from the MUT, you can use the `ttest2xls` function.

NOTE FOR MAC AND LINUX USERS:

Due to [limitations](#) with MATLAB's `xlswrite` function, FMUT is distributed with a third-party function ([xlwrite](#)) for writing to spreadsheets on non-Windows system. This function seems to work for basic output purposes, but I haven't tested it nearly as much as the Windows equivalent.

One issue with this solution is that the code that applies formatting to spreadsheet output has problems working with `xlwrite` created spreadsheets.* As a result, spreadsheets are output without formatting applied by default. Here is a slightly annoying work-around if you want to add the formatting:

1. Create the spreadsheet without formatting (this is the default on non-Windows systems).
2. Open the spreadsheet in Excel and re-save it.
3. Run `format_xls('filepath/spreadsheet.xlsx')` at the MATLAB command line.

*I think these problems have to do with [limitations of the underlying Apache POI library](#), which makes them difficult to solve. If you have ideas or a fix, contact Eric.Fields@tufts.edu.

List of functions

For more information and a full list of features for each function type

>> help FUNCTION NAME HERE

at the command prompt in MATLAB.

MAIN FUNCTIONS:

- | | |
|------------------|---|
| <i>FmaxGND</i> | F_{\max} test for one-way and factorial ANOVA. This is an ANOVA version of <i>tmaxGND</i> with very similar syntax. |
| <i>FclustGND</i> | Cluster mass test for one-way and factorial ANOVA. This is an ANOVA version of <i>clustGND</i> with very similar syntax. |
| <i>FfdrGND</i> | FDR based correction for factorial ANOVA. This is an ANOVA version of <i>tfdrGND</i> with very similar syntax. |
| <i>ttest2xls</i> | This function outputs <i>t</i> -test results (e.g., from <i>tmaxGND</i> or <i>clustGND</i>) to a spreadsheet in the style of FMUT functions. |
| <i>flt2GND</i> | Creates MUT GND struct from the .flt files generated by Phil Holcomb's ERP software. |

SUB-FUNCTIONS

(these are generally not called directly and can usually be ignored)

- | | |
|--------------------------|---|
| <i>calc_F_clust_mass</i> | Sub-function performing the statistical calculations for cluster mass tests. |
| <i>calc_Fmax</i> | Sub-function performing the statistical calculations for F_{\max} tests. |
| <i>calc_param_ANOVA</i> | Sub-function calculating a parametric ANOVA at each time point and electrode. Called by the <i>FfdrGND</i> function. |
| <i>get_effects</i> | Sub-function that figures out all the effects (i.e., interactions and main effects) in a model and their labels based on the factor names. Called by several functions. |
| <i>Ftest2xls</i> | Output F-test results to Excel. Called by all F-test functions when the 'output_file' option is used. |
| <i>format_xls</i> | MATLAB function for applying formatting to FMUT spreadsheet output. Calls <i>fmut.py</i> or <i>py_fmut.exe</i> . |
| <i>fmut.py</i> | Python module for FMUT. Provides a function to format spreadsheet output. |
| <i>py_fmut.exe</i> | "Compiled" version of <i>fmut.py</i> that will work without a Python interpreter. |
| <i>py_addpath</i> | General purpose function for updating the Python import path from MATLAB |
| <i>F_sig_raster</i> | An F-test equivalent of the MUT <i>sig_raster</i> function. |

THIRD-PARTY FUNCTIONS & LIBRARIES

(All third party code and libraries are released under permissive free and open source licenses. Licenses are distributed with FMUT.)

xlwrite Function for writing to spreadsheets on non-Windows systems. See [here](#).

Apache POI library Java API for Microsoft Office documents. Called by `xlwrite`. See [here](#).