

# Simple Linear Models

## Lecture 04.2: Interactions

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Module: Linear, Non-linear, and Mixed Effects Models

# Readings

## Required for class:

- ▶ NA

## Optional:

- ▶ Crawley, M. *Statistics: An Introduction Using R*
- ▶ Bolker, B. *Ecological Models and Data in R - Ebook version*
- ▶ Harpole et al. (2011) Nutrient co-limitation of primary producer communities. *Ecology Letters*. 14(9):852-862.

# Factorial Experiments

	+ <u>Trt 2</u>	- <u>Trt 2</u>
+ <u>Trt 1</u>	+ <u>Trt 2</u> + <u>Trt 1</u>	- <u>Trt 2</u> + <u>Trt 1</u>
- <u>Trt 1</u>	+ <u>Trt 2</u> - <u>Trt 1</u>	- <u>Trt 2</u> - <u>Trt 1</u>

# Factorial Experiments

	+ <u>Trt 2</u>	- <u>Trt 2</u>
+ <u>Trt 1</u>	<div>+ <u>Trt 2</u> + <u>Trt 1</u> both trt factors</div>	<div>- <u>Trt 2</u> + <u>Trt 1</u></div>
- <u>Trt 1</u>	<div>+ <u>Trt 2</u> - <u>Trt 1</u></div>	<div>- <u>Trt 2</u> - <u>Trt 1</u> control</div>

# Factorial ANOVA - Experimental Design

**Dependent variable (Y) is continuous, independent variables (X) are categorical and interacting**

Interactions measure the *joint* effect of main effects A and B

- Identifies if response of A is dependent on level of B

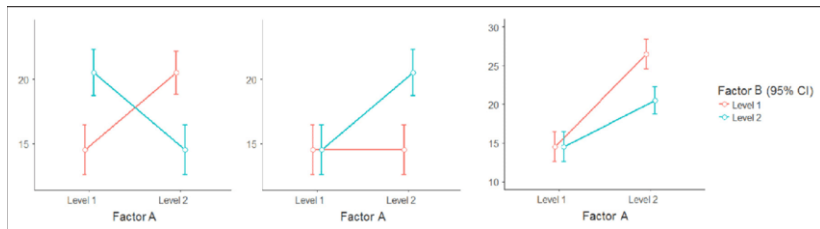
$$Y_{ijk} = \mu + \alpha_i + \beta_j + (\alpha\beta)_{ij} + \epsilon_{ijk}$$

Significant interactions: main effects not interpretable **without** clarification.

**Very** common in biology

*You can add more factors, but it requires a larger sample size (N)*

# What do Interactions Look Like?



## How do Factors Add?

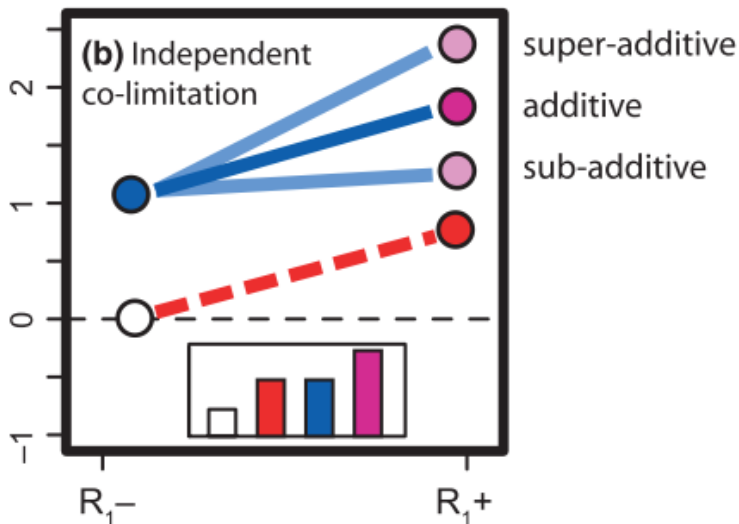


Figure 1: Harpole et al. 2011. Ecology Letters

# Data

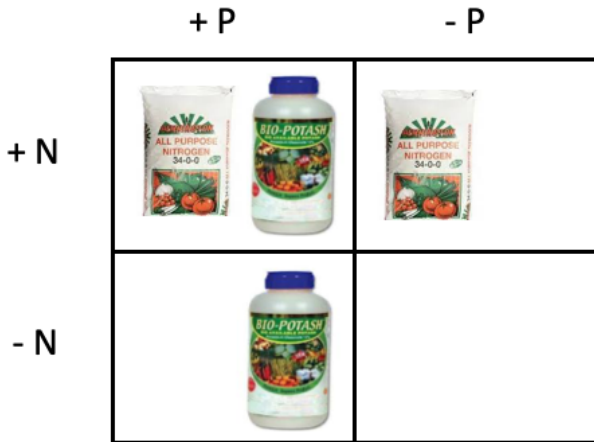
Biomass differences for plants with either nitrogen (N), phosphorus (P), both (NP), or neither (C) treatments.





## Experimental Design

Biomass differences for plants with either nitrogen (N), phosphorus (P), both (NP), or neither (C) treatments.



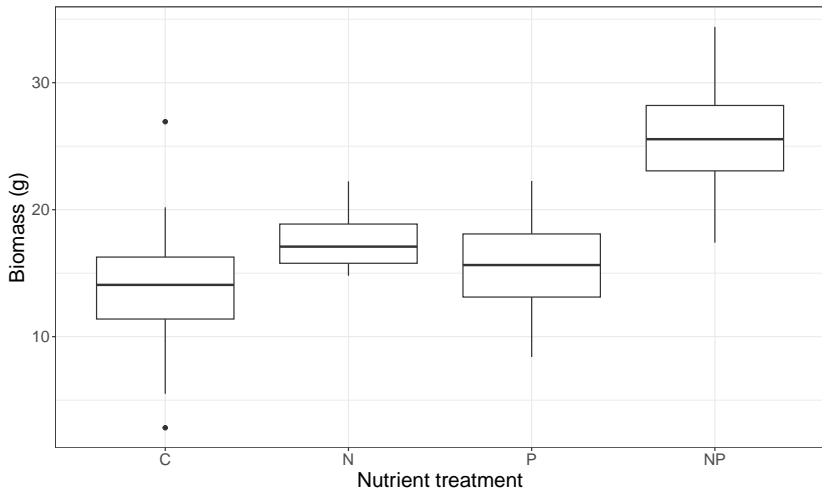
# Data

You can see that the columns **n** and **p** mirror the experimental design in the previous slide. 0's indicate that the treatment is not in that plot, and 1's indicate that the treatment is applied. So control plots are 0-0, nitrogen plots are 1-0, phosphorus plots are 0-1, and nitrogen and phosphorus plots are 1-1.

```
## # A tibble: 80 x 5
##       n      p trt   block biomass
##   <dbl> <dbl> <chr> <dbl>   <dbl>
## 1     1     1   1 NP         1    23.1
## 2     1     0   0 N         1    15.5
## 3     0     1   1 P         1    15.0
## 4     0     0   0 C         1    20.2
## 5     1     1   1 NP         2    34.4
## 6     1     0   0 N         2    14.8
## 7     0     1   1 P         2    18.4
## 8     0     0   0 C         2     2.83
## 9     1     1   1 NP         3    25.6
## 10    1     0   0 N         3    14.9
## # ... with 70 more rows
```

# ANOVA

How does the addition of Nitrogen and/or Phosphorous influence the biomass of plants?



# ANOVA

Does the addition of Nitrogen, Phosphorous, or Nitrogen and Phosphorous influence the biomass of plants?

```
test_aov <- lm(biomass ~ trt , data = biomass)
summary(test_aov)
```

```
##
## Call:
## lm(formula = biomass ~ trt, data = biomass)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -10.726  -2.241  -0.107   2.482   13.377
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   13.5526     0.9317   14.546 < 2e-16 ***
## trtN           3.9901     1.3177    3.028  0.00336 **
## trtP           1.9610     1.3177    1.488  0.14083
## trtNP          12.2790     1.3177    9.319 3.28e-14 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.167 on 76 degrees of freedom
## Multiple R-squared:  0.57, Adjusted R-squared:  0.553
## F-statistic: 33.58 on 3 and 76 DF, p-value: 6.316e-14
```

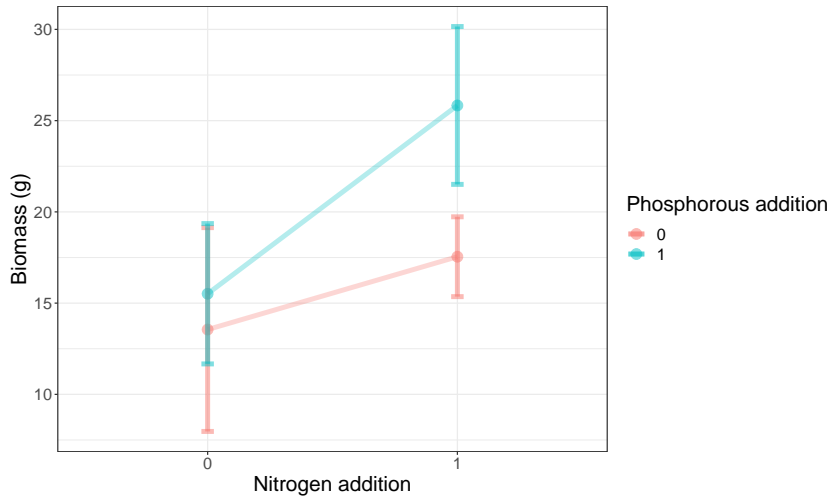
# Factorial ANOVA

Does the interaction of Nitrogen and Phosphorous influence the biomass of plants?

```
test_aovf <- lm(biomass ~ n * p , data = biomass)
summary(test_aovf)
```

```
##
## Call:
## lm(formula = biomass ~ n * p, data = biomass)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -10.726  -2.241  -0.107   2.482  13.377
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  13.5526     0.9317   14.546 < 2e-16 ***
## n              3.9901     1.3177    3.028  0.00336 **
## p              1.9610     1.3177    1.488  0.14083
## n:p           6.3280     1.8634    3.396  0.00109 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.167 on 76 degrees of freedom
## Multiple R-squared:  0.57, Adjusted R-squared:  0.553
## F-statistic: 33.58 on 3 and 76 DF, p-value: 6.316e-14
```

# Interaction Plot



## Higher Order Interactions

`lm(biomass ~ n * p , data = biomass)` is the same thing as  
`lm(biomass ~ n + p + n:p , data = biomass)`

This matters when you start to get higher order interactions (e.g. more than 2 factors. Because you can start to eliminate the highest interactions if they are not significant via reverse elimination.)

**Start with:** `lm(biomass ~ n * p * k , data = biomass)`

**then:** `lm(biomass ~ n * p * k - n:p:k , data = biomass)`

**then:** `lm(biomass ~ n * p * k - n:p:k - n:p , data = biomass)`

etc.