

Dealing with Heteroskedasticity

Michael Noonan

February 28, 2021

Biol 520C: Statistical modelling for biological data

1. Housekeeping
2. Heteroskedasticity and the IID Assumption
3. Variance Structures

Housekeeping



- Great job on the talks!

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- Papers are due at the end of the day tomorrow.

Heteroskedasticity and the IID Assumption



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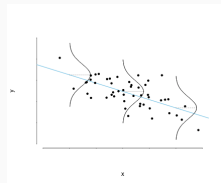
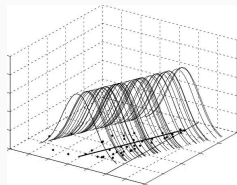
But the elephant in the room is our assumption that $\varepsilon_i \sim \mathcal{N}(0, \sigma^2)$



The models we've been working with so far assume that the residuals at each x_i value should be Independent and Identically Distributed (IID).

More specifically, they should be normally distributed with a constant variance σ^2 :

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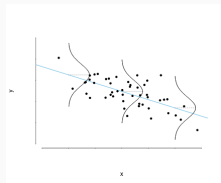
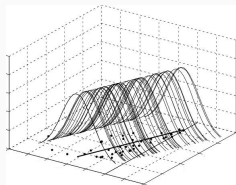


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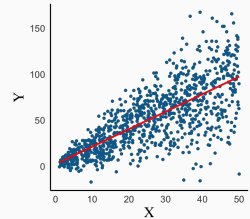
$$\varepsilon_i \sim \mathcal{N}(0, \sigma^2)$$

In real systems variances can differ across groups, times, etc. (i.e., heteroskedasticity) and the 'identical' part of the IID assumption is likely to be broken in many cases.

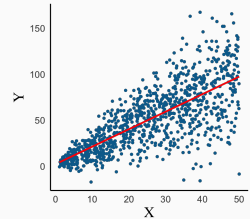




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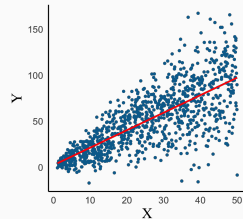


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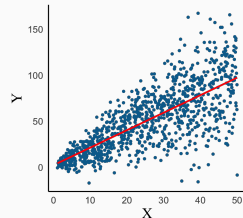
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Formally, for a hypothetical dataset with three observations, A is homoskedastic

$$A = \sigma^2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

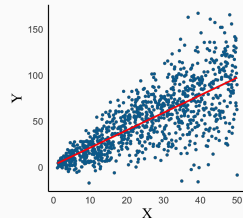
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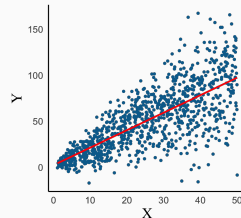
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More generally, if the variance-covariance matrix of ε_i across i has a non-constant diagonal, the errors will be heteroskedastic.



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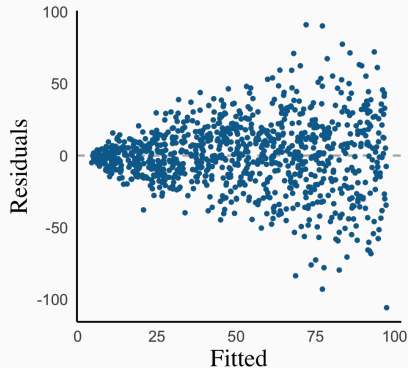
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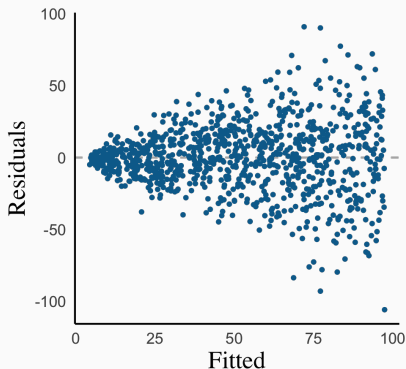
The deterministic part of the model *may* be correctly specified, but any predictions are likely to be off.



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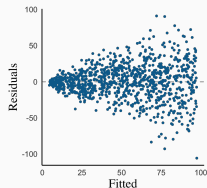
These cone shaped residuals are the tell-tale sign of heteroskedasticity.

Identifying the cause of heterosc.

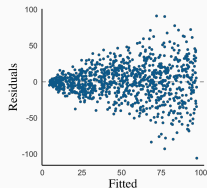


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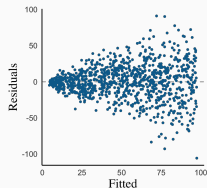


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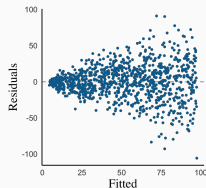
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Today's starting point is the linear regression model:

$$TW_i = \beta_0 + \beta_1 DML_i + \beta_2 month_i + \beta_3 DML_i : month_i + \varepsilon_i$$





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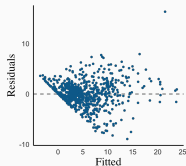
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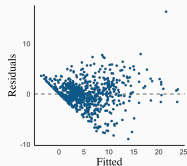


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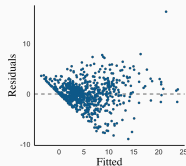
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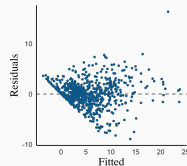
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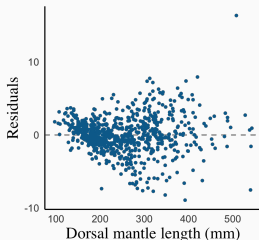
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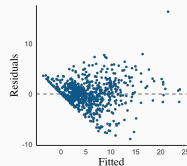


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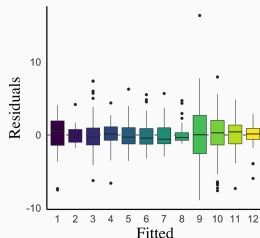
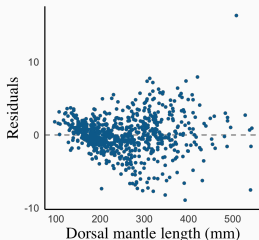
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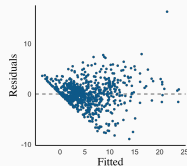


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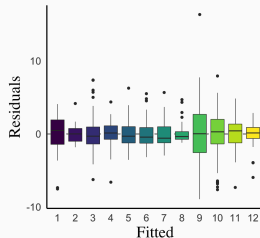
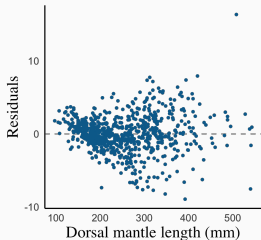
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$$>DML = >\sigma^2$$

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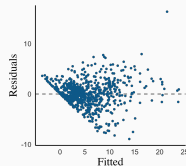


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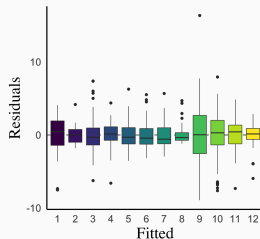
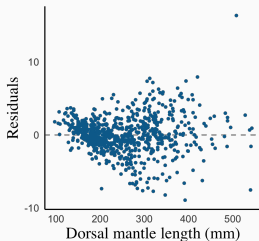
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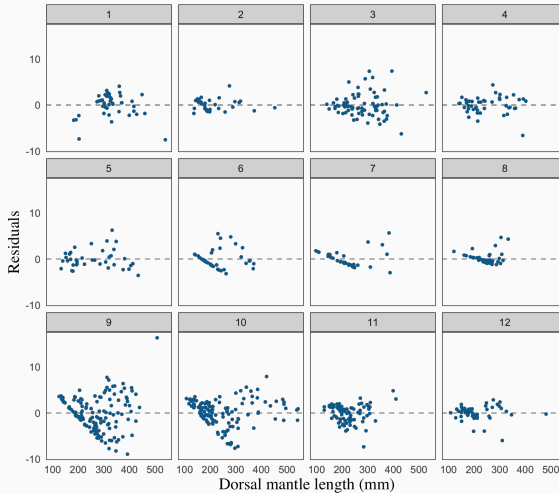
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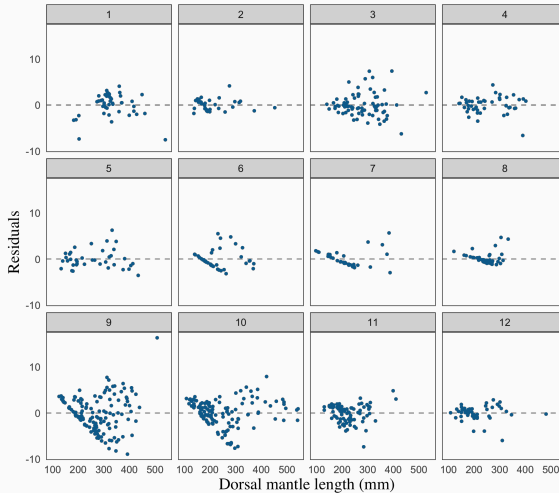
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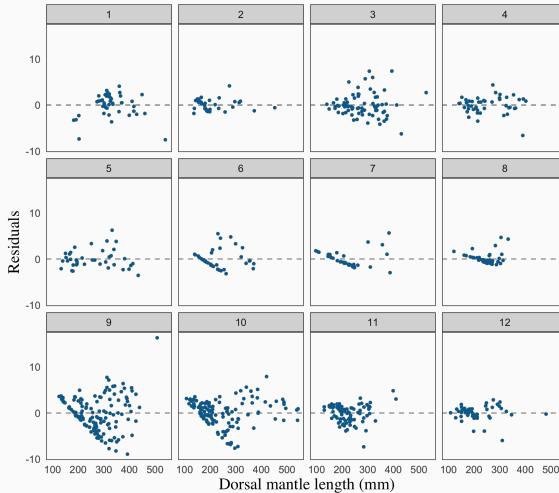
$\sigma^2 \propto \text{DML}$, but different months also have different σ^2 .



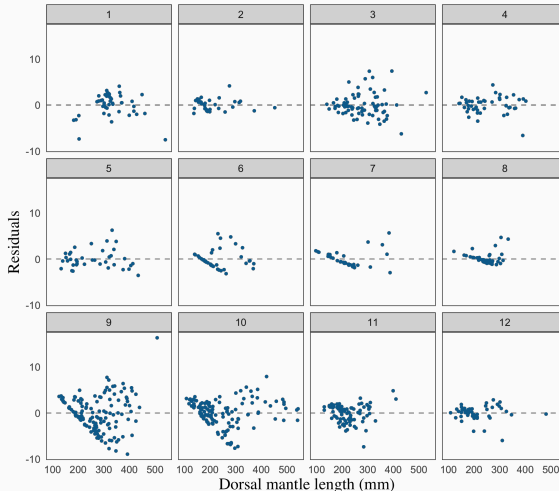
Residual spread changes month to month



Residual spread changes month to month, and in some months increases with DML.



Residual spread changes month to month, and in some months increases with DML. So both need to be modelled for a full correction.






```
summary(mod)
```

	Value	Std. Error	t-value	p-value
(Intercept)	3.215222	1.8740686	1.715637	0.0866
DML	0.021157	0.0055585	3.806244	0.0002
month2	-6.720020	2.3282175	-2.886337	0.0040
month3	-3.926923	2.2081953	-1.778340	0.0758
month4	-4.772045	2.2875351	-2.086108	0.0373
month5	-2.771457	2.2656715	-1.223239	0.2216
month6	-9.598061	2.4163109	-3.972196	0.0001
month7	-7.494959	2.2933137	-3.268178	0.0011
month8	-7.479426	2.9310875	-2.551758	0.0109
month9	-14.963009	2.0353133	-7.351698	0.0000
month10	-12.320827	1.9637718	-6.274063	0.0000
month11	-12.650490	2.1922272	-5.770611	0.0000
month12	-9.235813	2.2264505	-4.148223	0.0000
DML:month2	0.018032	0.0083101	2.169894	0.0303
DML:month3	0.003151	0.0068657	0.458989	0.6464
DML:month4	0.002972	0.0074316	0.399848	0.6894
DML:month5	-0.008677	0.0072378	-1.198801	0.2310
DML:month6	0.017620	0.0084180	2.093183	0.0367
DML:month7	0.004647	0.0079929	0.581432	0.5611
DML:month8	0.000500	0.0105569	0.047373	0.9622
DML:month9	0.044242	0.0062130	7.120835	0.0000
DML:month10	0.039495	0.0059673	6.618449	0.0000
DML:month11	0.046671	0.0074640	6.252829	0.0000
DML:month12	0.034099	0.0077022	4.427127	0.0000

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But because of the heteroskedasticity we can't trust the p -values.

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DML:month12	0.034099	0.0077022	4.427127	0.0000

Running summary on the fit shows a lot of significant parameters.

But because of the heteroskedasticity we can't trust the p -values.

We could try to transform the data, but the heteroskedasticity is interesting ecological and we should avoid treating it as a 'nuisance' and try to model it.

Variance Structures



One of the simplest variance structures is the so called 'fixed variance structure'.

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Because σ^2 is already being estimated, and x_i are our data, there are no extra parameters to fit with this formulation.

In other words, we pick this structure up for free, which is big bonus, but it also means we don't learn anything new about the system.



For our squid data, variance increased with DML, so a reasonable formulation to handle the heteroskedasticity would be:

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```

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```
mod2 <- gls(TW ~ DML*month,  
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            data = data)
```

```
anova(mod, mod2)
```

	Model	df	AIC	BIC	logLik
mod	1	25	3752.084	3867.385	-1851.042
mod2	2	25	3620.898	3736.199	-1785.449

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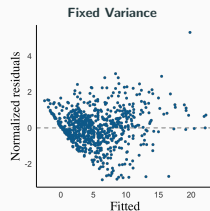
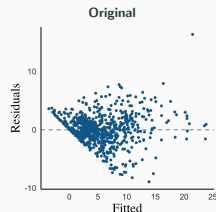
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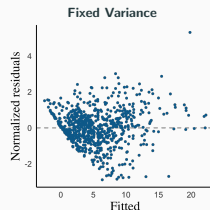
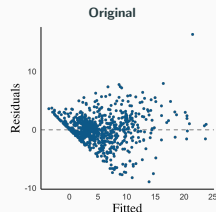
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mod2 <- gls(TW ~ DML*month,  
            weights = varFixed(~DML),  
            data = data)
```

```
anova(mod, mod2)
```

	Model	df	AIC	BIC	logLik
mod	1	25	3752.084	3867.385	-1851.042
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AIC shows an improvement, but the residuals still show signs of heterosk.



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```
mod3 <- gls(TW ~ DML*month,  
            weights = varIdent(form = ~1|month),  
            data = data)
```

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```
mod3 <- gls(TW ~ DML*month,
            weights = varIdent(form = ~1|month),
            data = data)

summary(mod3)
...
Variance function:
Structure: Different standard deviations per stratum
Formula: ~1 | month
Parameter estimates:
      2      9      12      11      8
1.0000000 2.9913585 1.2736165 1.5090469 0.9821378
      10      5      7      6      4
2.2162169 1.6396315 1.3783514 1.6473098 1.4232364
      1      3
1.9584902 1.9788664
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...
anova(mod, mod3)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
mod	1	25	3752.084	3867.385	-1851.042			
mod3	2	36	3614.436	3780.469	-1771.218	1 vs 2	159.6479	<.0001

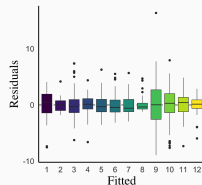
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...
anova(mod, mod3)

      Model df      AIC      BIC    logLik    Test  L.Ratio p-value
mod      1 25 3752.084 3867.385 -1851.042
mod3     2 36 3614.436 3780.469 -1771.218 1 vs 2 159.6479 <.0001
```



Again, AIC shows an improvement, but the residuals aren't convincing.



The third variance structure we'll look at is the power variance structure:

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- If $\delta > \frac{1}{2}$ the variance is allowed to spread more than a fixed variance for the same increase in x .
- When a grouping factor is present, a different δ is used for each factor level.



For our squid data, variance increased with DML, so a reasonable formulation would be: $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times |DML_i|^{2\delta})$

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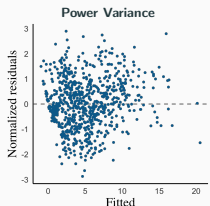
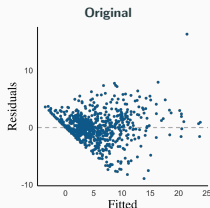
```
mod4 <- gls(TW ~ DML*month,  
            weights = varPower(form = ~ DML),  
            data = data)
```

For our squid data, variance increased with DML, so a reasonable formulation would be: $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times |DML_i|^{2\delta})$

We can do this via the `varPower()` function.

```
mod4 <- gls(TW ~ DML*month,
            weights = varPower(form = ~ DML),
            data = data)
summary(mod4)
...
Variance function:
Structure: Power of variance covariate
Formula: ~DML
Parameter estimates:
    power
1.759009
...
anova(mod, mod4)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
	mod	1 25	3752.084	3867.385	-1851.042			
	mod4	2 26	3473.019	3592.932	-1710.509	1 vs 2	281.0648	<.0001



AIC shows a big improvement, and the residuals look much better.



Variance increased with DML and across months, so we could also try

$$\varepsilon_{i,\text{month}} \sim \mathcal{N}(0, \sigma^2 \times |DML_i|^{2\delta_{\text{month}}})$$

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```
mod5 <- gls(TW ~ DML*month,  
            weights = varPower(form = ~ DML|month),  
            data = data)
```

Variance increased with DML and across months, so we could also try

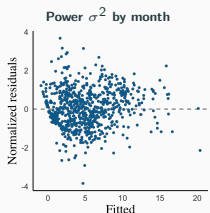
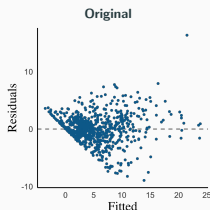
$$\varepsilon_{i,\text{month}} \sim \mathcal{N}(0, \sigma^2 \times |DML_i|^{2\delta_{\text{month}}})$$

```
mod5 <- gls(TW ~ DML*month,
  weights = varPower(form = ~ DML|month),
  data = data)

summary(mod5)

...
Variance function:
Structure: Power of variance covariate, different strata
Formula: ~DML | month
Parameter estimates:
      2      9     12     11      8      10
1.728531 1.789503 1.733561 1.749264 1.617694 1.789187
      5      7      6      4      1      3
1.746517 1.673244 1.754488 1.711371 1.698945 1.722742
...
anova(mod, mod5)

      Model df      AIC      BIC    logLik    Test  L.Ratio p-value
mod       1 25 3752.084 3867.385 -1851.042
mod5      2 37 3407.511 3578.156 -1666.755 1 vs 2 368.5728 <.0001
```



Best AIC yet, and the residuals look pretty good.



The next variance structure we'll look at is the exponential variance structure:

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- If $\delta = 0$ this reduces to the linear regression model.
- If $\delta > 0$ the variance increases with x .
- If $\delta < 0$ the variance decreases with x .
- As with the power variance, δ can be grouped by a categorical variable j .



For our squid data, variance increased with DML, so our formulation is:

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We can implement this via the `varExp()` function.

For our squid data, variance increased with DML, so our formulation is:

$$\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times e^{2\delta \times DML_i})$$

We can implement this via the `varExp()` function.

```
mod6 <- gls(TW ~ DML*month,  
            weights = varExp(form = ~ DML),  
            data = data)
```

For our squid data, variance increased with DML, so our formulation is:

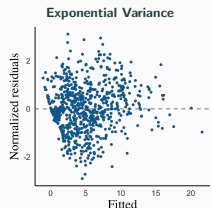
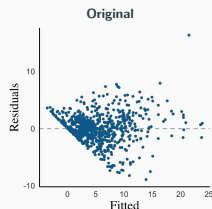
$$\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times e^{2\delta \times DML_i})$$

We can implement this via the `varExp()` function.

```
mod6 <- gls(TW ~ DML*month,
            weights = varExp(form = ~ DML),
            data = data)

summary(mod6)
...
Variance function:
Structure: Exponential of variance covariate
Formula: ~DML
Parameter estimates:
    expon
0.006832722
...
anova(mod, mod6)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
mod	1	25	3752.084	3867.385	-1851.042			
mod6	2	26	3478.152	3598.066	-1713.076	1 vs 2	275.9312	<.0001



AIC shows an improvement, and the residuals look ok.



Again, we can assign different variances for different months via the `varExp()` function.

Again, we can assign different variances for different months via the `varExp()` function.

```
mod7 <- gls(TW ~ DML*month,  
            weights = varExp(form = ~ DML|month),  
            data = data)
```

Again, we can assign different variances for different months via the `varExp()` function.

```
mod7 <- gls(TW ~ DML*month,
            weights = varExp(form = ~ DML|month),
            data = data)
summary(mod7)
...
```

Variance function:

Structure: Exponential of variance covariate, different strata

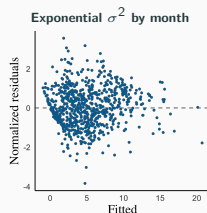
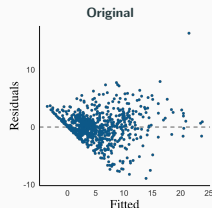
Formula: ~DML | month

Parameter estimates:

	2	9	12	11	8
0.005463411	0.007471853	0.006089471	0.006700889	0.004340133	
	10	5	7	6	4
0.007371252	0.006060562	0.005575366	0.006959413	0.005612065	
	1	3			
0.005510245	0.006214627				

```
...
anova(mod, mod7)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
mod	1	25	3752.084	3867.385	-1851.042			
mod7	2	37	3419.719	3590.364	-1672.859	1 vs 2	356.3652	<.0001



AIC shows an improvement, and the residuals look good.



The penultimate variance structure we'll look at is the constant plus power variance structure:

$$\varepsilon_{ij} \sim \mathcal{N}(0, \sigma^2 \times (\delta_{1j} + |x_i|^{\delta_{2j}})^2)$$

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- If $\delta_1 = 0$ & $\delta_2 = 0$ this reduces to the linear regression model.
- If $\delta_1 = 0$ & $\delta_2 \neq 0$ this reduces to the power variance.
- Here δ_1 & δ_2 can be grouped by a categorical variable j .



For our squid data our formulation is: $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times (\delta_1 + |DML_i|^{\delta_2})^2)$

For our squid data our formulation is: $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times (\delta_1 + |DML_i|^{\delta_2})^2)$

Which we implement via `varConstPower()`.

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Which we implement via `varConstPower()`.

```
mod8 <- gls(TW ~ DML*month,  
            weights = varConstPower(form = ~ DML),  
            data = data)
```

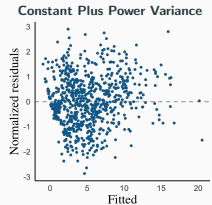
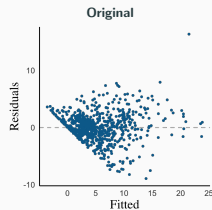
For our squid data our formulation is: $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times (\delta_1 + |DML_i|^{\delta_2})^2)$

Which we implement via `varConstPower()`.

```
mod8 <- gls(TW ~ DML*month,
            weights = varConstPower(form = ~ DML),
            data = data)

summary(mod8)
...
Variance function:
Structure: Constant plus power of variance covariate
Formula: ~DML
Parameter estimates:
      const      power
0.0992986  1.7590192
...
anova(mod, mod8)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
	mod	1 25	3752.084	3867.385	-1851.042			
	mod8	2 27	3475.019	3599.544	-1710.509	1 vs 2	281.065	<.0001



AIC shows an improvement, and the residuals look ok.



Again, we can assign different variances for different months via the `varConstPower()` function.

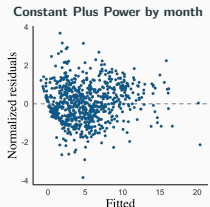
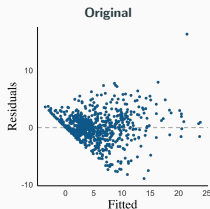
Again, we can assign different variances for different months via the `varConstPower()` function.

```
mod9 <- gls(TW ~ DML*month,  
            weights = varConstPower(form = ~ DML|month),  
            data = data)
```

Again, we can assign different variances for different months via the `varConstPower()` function.

```
mod9 <- gls(TW ~ DML*month,
  weights = varConstPower(form = ~ DML|month),
  data = data)
summary(mod9)
...
Variance function:
Structure: Constant plus power of variance covariate, different
strata
Formula: ~DML | month
Parameter estimates:
      2      9      12      11      8
const 0.1098482 0.1044132 0.0978525 0.09883092 0.09952452
power 1.7285761 1.7895481 1.7336082 1.74931089 1.61774116
      10      5      7      6      4
const 0.09361078 0.09794217 0.09729915 0.09819052 0.0975102
power 1.78923387 1.74656454 1.67329035 1.75453620 1.7114162
      1      3
const 0.0988839 0.09964889
power 1.6989915 1.72278732
...
anova(mod, mod9)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
mod	1	25	3752.084	3867.385	-1851.042			
mod9	2	49	3431.511	3657.501	-1666.755	1 vs 2	368.5728	<.0001



AIC and residuals look good, but note all the DFs!



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It's very flexible, but challenging to work with.

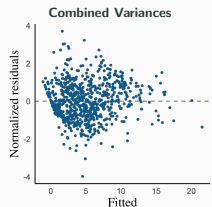
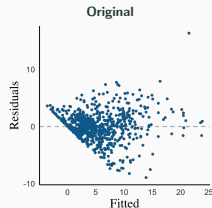


```
mod10 <- gls(TW ~ DML*month,  
             weights = varComb(varIdent(form = ~1|month),  
                               varExp(form = ~DML)),  
             data = data)
```

```
mod10 <- gls(TW ~ DML*month,
  weights = varComb(varIdent(form = ~1|month),
    varExp(form = ~DML)),
  data = data)
summary(mod10)

...
Combination of variance functions:
Structure: Different standard deviations per stratum
Formula: ~1 | month
Parameter estimates:
      2      9      12      11      8      10
1.0000000 1.4806117 1.0577473 1.1948695 0.5829504 1.4255755
      5      7      6      4      1      3
1.1276263 0.7353367 1.2712401 0.9710625 0.8668377 1.0561607
Structure: Exponential of variance covariate
Formula: ~DML
Parameter estimates:
      expon
0.006711743
...
anova(mod, mod10)
```

	Model	df	AIC	BIC	logLik	Test	L.Ratio	p-value
mod	1	25	3752.084	3867.385	-1851.042			
mod10	2	37	3414.817	3585.463	-1670.409	1 vs 2	361.2663	<.0001





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```
#Calculate AIC values  
TABLE <- AIC(mod, mod2, mod3, mod4,  
             mod5, mod6, mod7, mod8,  
             mod9, mod10)
```

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             mod5, mod6, mod7, mod8,
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#Ordered by lowest to highest AIC
TABLE <- TABLE[order(TABLE$AIC),]
```

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TABLE$DeltaAIC <- TABLE$AIC - TABLE$AIC[1]
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#Evidence compared to AIC best model
TABLE$Evidence <- 1/exp(-(TABLE$DeltaAIC/2))
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TABLE <- TABLE[order(TABLE$AIC),]

#Calculate Delta AICs
TABLE$DeltaAIC <- TABLE$AIC - TABLE$AIC[1]

#Evidence compared to AIC best model
TABLE$Evidence <- 1/exp(-(TABLE$DeltaAIC/2))
```

	df	AIC	DeltaAIC	Evidence
mod5	37	3407.511	0.000000	1.000000e+00
mod10	37	3414.817	7.306579	3.860144e+01
mod7	37	3419.719	12.207673	4.475717e+02
mod9	49	3431.511	24.000039	1.627580e+05
mod4	26	3473.019	65.507991	1.678338e+14
mod8	27	3475.019	67.507874	4.561929e+14
mod6	26	3478.152	70.641592	2.185883e+15
mod3	36	3614.436	206.924992	8.574149e+44
mod2	25	3620.898	213.386607	2.169267e+46
mod	25	3752.084	344.572838	6.653361e+74



Original Model

	Value	Std. Error	t-value	p-value
(Intercept)	3.215222	1.8740686	1.715637	0.0866
DML	0.021157	0.0055585	3.806244	0.0002
month2	-6.720020	2.3282175	-2.886337	0.0040
month3	-3.926923	2.2081953	-1.778340	0.0758
month4	-4.772045	2.2875351	-2.086108	0.0373
month5	-2.771457	2.2656715	-1.223239	0.2216
month6	-9.598061	2.4163109	-3.972196	0.0001
month7	-7.494959	2.2933137	-3.268178	0.0011
month8	-7.479426	2.9310875	-2.551758	0.0109
month9	-14.963009	2.0353133	-7.351698	0.0000
month10	-12.320827	1.9637718	-6.274063	0.0000
month11	-12.650490	2.1922272	-5.770611	0.0000
month12	-9.235813	2.2264505	-4.148223	0.0000
DML: month2	0.018032	0.0083101	2.169894	0.0303
DML: month3	0.003151	0.0068657	0.458989	0.6464
DML: month4	0.002972	0.0074316	0.399848	0.6894
DML: month5	-0.008677	0.0072378	-1.198801	0.2310
DML: month6	0.017620	0.0084180	2.093183	0.0367
DML: month7	0.004647	0.0079929	0.581432	0.5611
DML: month8	0.000500	0.0105569	0.047373	0.9622
DML: month9	0.044242	0.0062130	7.120835	0.0000
DML: month10	0.039495	0.0059673	6.618449	0.0000
DML: month11	0.046671	0.0074640	6.252829	0.0000
DML: month12	0.034099	0.0077022	4.427127	0.0000

Selected Model

	Value	Std. Error	t-value	p-value
(Intercept)	-4.780799	1.3347084	-3.581905	0.0004
DML	0.046587	0.0047135	9.883629	0.0000
month2	1.334866	1.6540452	0.807031	0.4199
month3	3.661194	1.5402841	2.376960	0.0177
month4	3.410094	1.5457315	2.206136	0.0277
month5	3.953020	1.5990089	2.472169	0.0137
month6	-0.666428	1.7407663	-0.382836	0.7020
month7	3.669079	1.3886026	2.642281	0.0084
month8	3.241259	1.4361065	2.256977	0.0243
month9	-1.646933	1.4697410	-1.120560	0.2628
month10	0.520224	1.4226828	0.365664	0.7147
month11	-1.742238	1.5319335	-1.137280	0.2558
month12	-0.957199	1.4891726	-0.642773	0.5206
DML: month2	-0.007741	0.0072987	-1.060631	0.2892
DML: month3	-0.020683	0.0058091	-3.560466	0.0004
DML: month4	-0.023433	0.0061142	-3.832590	0.0001
DML: month5	-0.028571	0.0066471	-4.298245	0.0000
DML: month6	-0.012384	0.0075008	-1.651075	0.0991
DML: month7	-0.036971	0.0053041	-6.970336	0.0000
DML: month8	-0.036261	0.0052885	-6.856600	0.0000
DML: month9	-0.002746	0.0056084	-0.489542	0.6246
DML: month10	-0.008962	0.0055068	-1.627426	0.1041
DML: month11	0.007326	0.0061465	1.191932	0.2337
DML: month12	0.007205	0.0061136	1.178596	0.2389

We covered several possible ways to model heteroskedastic data:

Type	Formula	DF	R Function
Fixed	$\varepsilon_i \sim \mathcal{N}(0, \sigma^2 \times x_i)$	0	<code>varFixed()</code>
Constant	$\varepsilon_{ij} \sim \mathcal{N}(0, \sigma_j^2)$	j-1	<code>varIdent()</code>
Power	$\varepsilon_{ij} \sim \mathcal{N}(0, \sigma^2 \times x_i ^{2\delta_j})$	1 or j	<code>varPower()</code>
Exponential	$\varepsilon_{ij} \sim \mathcal{N}(0, \sigma^2 \times e^{2\delta_j \times x_i})$	1 or j	<code>varExp()</code>
Const.+Power	$\varepsilon_{ij} \sim \mathcal{N}(0, \sigma^2 \times (\delta_{1j} + x_i ^{\delta_{2j}})^2)$	1 or 2j	<code>varConstPower()</code>
Combination	Variable	Var.	<code>varFixed()</code>

References

Smith, J.M., Pierce, G.J., Zuur, A.F. & Boyle, P.R. (2005). Seasonal patterns of investment in reproductive and somatic tissues in the squid *loligo forbesi*. *Aquatic Living Resources*, 18, 341–351.

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