Lecture 21: ANOVA Examples, Introduction to Regression

STAT 324

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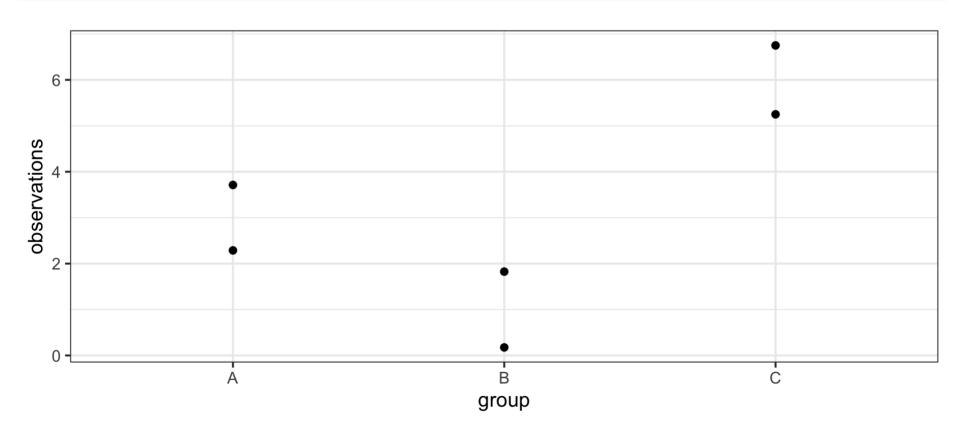
Toy example. Completely made up. Just to show calculations.

```
library(tidyverse); library(distributions3); theme_set(theme_bw())
toy_data <- tibble(group = rep(LETTERS[1:3], each = 2),</pre>
                    observations = rep(c(3,1,6), each = 2) + c(-0.75,0.75)*rep(c(0.95,
toy_data
# A tibble: 6 x 2
  group observations
  <chr>
               <dbl>
1 A
             2.2875
2 A
             3.7125
3 B
             0.17500
4 B
             1.825
5 C
             5.25
6 C
             6.75
```



Plot:

```
ggplot(toy_data, aes(x = group, y = observations)) +
  geom_point()
```





Want to test $H_0: \mu_A = \mu_B = \mu_C$ against $H_A:$ difference somewhere using $\alpha = 0.1$. First, need to check for equal variance in the three groups, and normality of data. (Note: latter is kind of pointless with this amount of data, but we will do so anyway.)

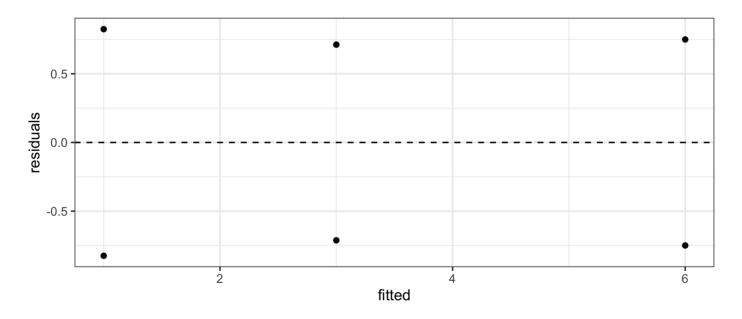
Remember, we check this using the residuals. Generally, residuals = observations - fitted. In particular for ANOVA, residuals = observations - group means.

```
residuals <- toy_data %>%
  group_by(group) %>%
  mutate(fitted = mean(observations),
    residuals = observations - fitted)
```

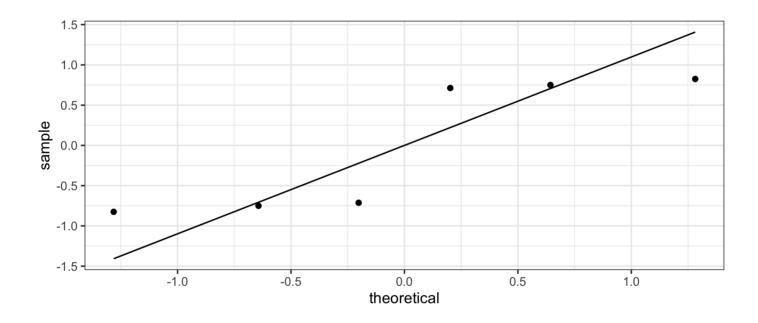


Equal variance: are residuals equally spread around 0 no matter the value of the fitted value?

```
ggplot(residuals,
    aes(x = fitted, y = residuals)) +
geom_hline(yintercept = 0,
    linetype = "dashed") +
geom_point()
```









Observations:

```
toy_data
# A tibble: 6 x 2
 group observations
 <chr>
              <dbl>
1 A
        2.2875
2 A
    3.7125
3 B
            0.17500
4 B
            1.825
5 C
            5.25
6 C
            6.75
```

Overall mean:

Group means:



$$egin{aligned} ext{SSTrt} &= \sum_{i=1}^{3} \sum_{j=1}^{n_i} (ar{y}_{i\cdot} - ar{y}_{\cdot\cdot})^2 \ &= (3-3.33)^2 + (3-3.33)^2 + \ &\quad (1-3.33)^2 + (1-3.33)^2 + \ &\quad (6-3.33)^2 + (6-3.33)^2 \ &= 25.33 \end{aligned}$$

$$egin{aligned} ext{SSE} &= \sum_{i=1}^{3} \sum_{j=1}^{n_i} (y_{ij} - ar{y}_{i\cdot})^2 \ &= (2.2875 - 3)^2 + (3.7125 - 3)^2 + \ &\quad (0.175 - 1)^2 + (1.825 - 1)^2 + \ &\quad (5.25 - 6)^2 + (6.75 - 6)^2 \ &= 3.5 \end{aligned}$$

$$egin{aligned} ext{SSTotal} &= \sum_{i=1}^{3} \sum_{j=1}^{n_i} (y_{ij} - ar{y}_{i\cdot})^2 \ &= (2.2875 - 3.33)^2 + (3.7125 - 3.33)^2 + \ &\quad (0.175 - 3.33)^2 + (1.825 - 3.33)^2 + \ &\quad (5.25 - 3.33)^2 + (6.75 - 3.33)^2 \ &= 28.83 \end{aligned}$$

$$df_{\rm Trt} = t - 1 = 3 - 1 = 2$$

$$df_{
m E}=N-t=6-3=3$$

$$df_{\text{Total}} = N - 1 = 6 - 1 = 5$$



$$MSTrt = rac{SS_{
m Trt}}{df_{
m Trt}} = rac{25.33}{2} pprox 12.66$$

$$MSE = rac{SS_{
m E}}{df_{
m E}} = rac{3.5}{3}pprox 1.17$$

$$F_{
m obs} = rac{MSTrt}{MSE} = rac{12.66}{1.17} pprox 10.82$$

$$ext{p-value} = P(F > F_{ ext{obs}}) = P(F > 10.82), \ ext{where} \ F \sim F_{2,3}$$

[1] 0.04248355

| Source | \$ SS 🛊 | df ♦ | MSE * | F_obs † | p-value 🛊 |
|-----------|------------|-------------|-------|---------|-----------|
| Treatment | 25.33 | 2 | 12.66 | 10.82 | 0.04 |
| Error | 3.5 | 3 | 1.17 | | |
| Total | 28.83 | 5 | | | |

Since the p-value is less than $\alpha = 0.1$, we reject the null hypothesis.



Double check using built-in aov function:



Where is the difference? We do pairwise tests. Example: group A vs group B.

Using Fisher's LSD, we do pairwise t-tests using MSE "instead of" s_p^2 . First, need quantile from t-distribution:

```
quantile(StudentsT(df = 2), 1-0.1/2)
```

[1] 2.919986

$$egin{aligned} ar{y}_{A\cdot} - ar{y}_{B\cdot} \pm t_{0.1/2, df_{
m E}} \sqrt{MSE(1/n_A + 1/n_B)} &= 3 - 1 \pm 2.92 \sqrt{1.167(1/10 + 1/10)} \ &= 2 \pm 0.998 \end{aligned}$$

Using Bonferroni, we use $t_{(lpha/2)/m,df_{
m E}}$ instead of $t_{lpha/2,df_{
m E}}$:

quantile(StudentsT(df =
$$2$$
), $1-(0.1/2)/3$)

[1] 5.339333

$$egin{aligned} ar{y}_{A\cdot} - ar{y}_{B\cdot} \pm t_{(0.1/2)/3, df_{
m E}} \sqrt{MSE(1/n_A + 1/n_B)} &= 3 - 1 \pm 5.34 \sqrt{1.167(1/10 + 1/10)} \ &= 2 \pm 1.824 \end{aligned}$$



Using Tukey's HSD method, we use $rac{Q_{lpha,t,df_{
m E}}}{\sqrt{2}}$ instead of $t_{lpha/2,df_{
m E}}$:

quantile(Tukey(3, 3, 1), 0.95)/sqrt(2) # or qtukey(0.95, 3, 3)/sqrt(2)

[1] 4.178763

$$egin{aligned} ar{y}_{A\cdot} - ar{y}_{B\cdot} \pm rac{Q_{lpha,t,df_{
m E}}}{\sqrt{2}} \sqrt{MSE(1/n_A + 1/n_B)} &= 3 - 1 \pm 4.18 \sqrt{1.167(1/10 + 1/10)} \ &= 2 \pm 1.428 \end{aligned}$$



A neat function for this is PostHocTest from the DescTools package. It can do any of the above mentioned methods:

```
# If not installed, use install.packages("DescTools") to install
 library(DescTools)
 (LSD <- PostHocTest(toy_anova, method = "lsd", conf.level = 0.9))
  Posthoc multiple comparisons of means: Fisher LSD
   90% family-wise confidence level
$group
   diff
          lwr.ci
                   upr.ci pval
B-A -2 -4.5424904 0.5424904 0.1612
C-A 3 0.4575096 5.5424904 0.0692 .
C-B 5 2.4575096 7.5424904 0.0190 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```



```
(HSD <- PostHocTest(toy_anova, method = "hsd", conf.level = 0.9))

Posthoc multiple comparisons of means : Tukey HSD
    90% family-wise confidence level

$group
    diff    lwr.ci    upr.ci    pval
B-A    -2 -5.4127784    1.412778    0.2957
C-A     3 -0.4127784    6.412778    0.1342
C-B     5    1.5872216    8.412778    0.0382    *
---
Signif. codes:    0 '***'    0.001 '**'    0.01 '*'    0.05 '.'    0.1 ' ' 1</pre>
```



```
(BONF <- PostHocTest(toy_anova, method = "bonferroni", conf.level = 0.9))

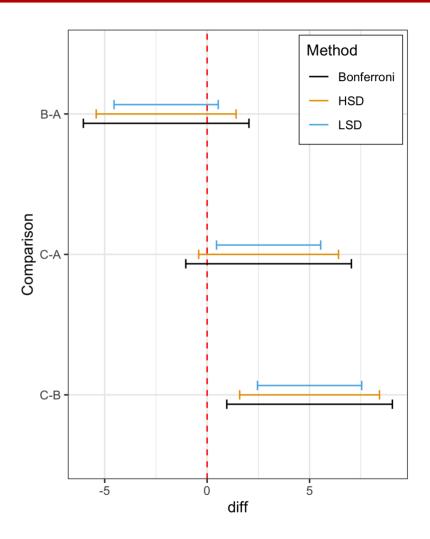
Posthoc multiple comparisons of means : Bonferroni
   90% family-wise confidence level

$group
    diff   lwr.ci   upr.ci   pval
B-A    -2 -6.0410924   2.041092   0.4837
C-A    3 -1.0410924   7.041092   0.2075
C-B    5   0.9589076   9.041092   0.0570   .

---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1</pre>
```



```
for_comparisons_plot <- bind_rows(</pre>
  LSD$group %>%
    as_tibble(rownames = "Comparison") %
   mutate(type = "LSD"),
  HSD$group %>%
    as_tibble(rownames = "Comparison") %
   mutate(type = "HSD"),
  BONF$group %>%
    as_tibble(rownames = "Comparison") %
   mutate(type = "Bonferroni")
 %>%
 mutate(Comparison = forcats::fct reorc
ggplot(for_comparisons_plot,
       aes(x = diff, xmin = lwr.ci, xmax
  geom_vline(xintercept = 0, color = "re
  geom errorbar(position = position dodg
  ggthemes::scale color colorblind("Meth
  theme(legend.position = c(1,1), # move
        legend.justification = c(1.05,1.
        legend.background = element_rect
```





Real data: Plant growth data.

Yield from plants measured by dried weight.

Three groups: control (ctrl), treatment 1 (trt1), and treatment 2 (trt2).

Question: is the yield different between the groups? And if so, which give the largest yield?

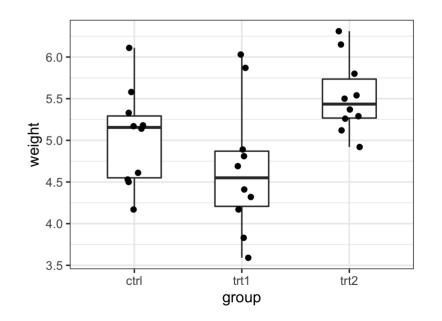
| weight + | group \$ |
|----------|----------|
| 4.17 | ctrl |
| 5.58 | ctrl |
| 5.18 | ctrl |
| 6.11 | ctrl |
| 4.5 | ctrl |
| 4.61 | ctrl |
| 5.17 | ctrl |
| 4.53 | ctrl |
| 5.33 | ctrl |
| 5.14 | ctrl |
| 4.81 | trt1 |



First, we aim at answering **if** there's a difference. I.e. we want to test $H_0: \mu_{\rm ctrl} = \mu_{\rm trt1} = \mu_{\rm trt2}$ against the alternative $H_A:$ at least one is different. We will use $\alpha=0.05$.

Summary statistics:

```
ggplot(plant_growth, aes(x = group, y =
  geom_boxplot(width = 0.5, coef = Inf)
  geom_jitter(width = 0.1, height = 0)
```





The question is: does it seem like the variation between the groups is small enough that it could be due to random chance? Or is it large enough that we reject the null?

Answer this question by looking at "variation between groups"/"variation within groups", i.e. the F statistic.

"variation within groups" = MSTrt =
$$rac{SSTrt}{df_{
m Trt}}=rac{1}{t-1}\sum_{i=1}^t\sum_{j=1}^{n_i}(ar{y}_{i\cdot}-ar{y}_{\cdot\cdot})^2$$

"variation between groups" = MSE =
$$rac{SSE}{df_{
m E}}=rac{1}{N-t}\sum_{i=1}^t\sum_{j=1}^{n_i}(y_{ij}-ar{y}_{i\cdot})^2$$

| | Treatment * | Observation * | Group Average | Overall Average | SSTrt contribution | SSE contribution |
|---|-------------|---------------|------------------|--------------------|--------------------|------------------|
| 1 | ctrl | 4.17 | 5.032 | 5.07 | 0 | 0.74 |
| 2 | ctrl | 5.58 | 5.032 | 5.07 | 0 | 0.3 |
| 3 | ctrl | 5.18 | 5.032 | 5.07 | 0 | 0.02 |
| 4 | ctrl | 6.11 | 5.032 | 5.07 | 0 | 1.16 |
| 5 | ctrl | 4.5 | 5.032 | 5.07 | 0 | 0.28 |



Before we look at the results, we check the assumptions. The broom package has some great tools for working with models. Here, we use the augment function to attach fitted and residual values to the original data.

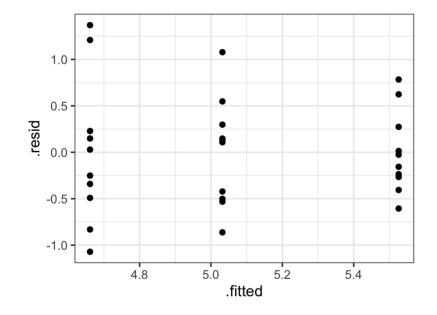
| weight * | group 🖣 | .fitted 🖣 | .se.fit 🖣 | .resid 🖣 | .hat 🕈 | .sigma 🖣 | .cooksd 🖣 | .std.resid 🛊 |
|----------|---------|-----------|-----------|----------|--------|----------|-----------|--------------|
| 4.17 | ctrl | 5.032 | 0.197 | -0.862 | 0.1 | 0.61 | 0.079 | -1.458 |
| 5.58 | ctrl | 5.032 | 0.197 | 0.548 | 0.1 | 0.625 | 0.032 | 0.927 |
| 5.18 | ctrl | 5.032 | 0.197 | 0.148 | 0.1 | 0.635 | 0.002 | 0.25 |
| 6.11 | ctrl | 5.032 | 0.197 | 1.078 | 0.1 | 0.595 | 0.123 | 1.823 |

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Equal variance:

```
ggplot(augment(plant_growth_ANOVA),
        aes(x = .fitted, y = .resid)) +
    geom_point()
```



```
plant_growth %>%
   group_by(group) %>%
   summarize(s = sd(weight))

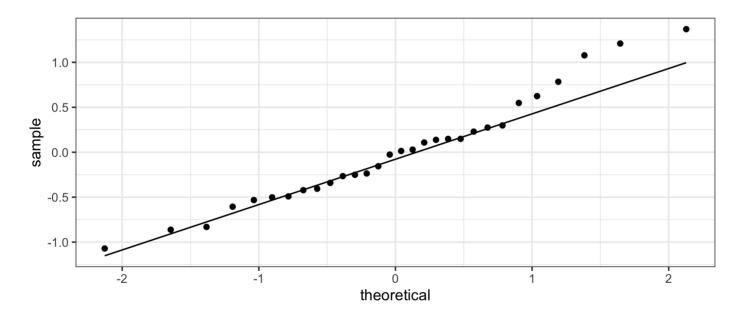
# A tibble: 3 x 2
   group   s
   <fct> <dbl>
1 ctrl  0.583
2 trtl  0.794
3 trt2  0.443
```

Not super happy about the figure above. For now, we will accept it.



Normality?

```
ggplot(augment(plant_growth_ANOVA),
    aes(sample = .resid)) +
    geom_qq() +
    geom_qq_line()
```



Looks pretty good!



Let's finally take a look at the ANOVA table:

Since the p-value is less than lpha=0.05, we reject the null hypothesis.



Where is the difference? Using LSD:



Using Tukey's:



Using Bonferroni:



What if the data is not normal? The Kruskal Wallis test is the Wilcoxon Rank Sum test equivalent for the multiple groups scenario. We will not go into details, since it's rather complicated, but the intuition is the same as for the Wilcoxon Rank Sum test: use ranks instead of the actual values, and see if the ranks are generally different between the groups.

```
kruskal.test(data = plant_growth, weight ~ group)
```

Kruskal-Wallis rank sum test

```
data: weight by group
Kruskal-Wallis chi-squared = 7.9882, df = 2, p-value = 0.01842
```

Since the p-value is less than $\alpha=0.05$, we would reject the null hypothesis of no difference. To find out where the difference is, one would do pairwise Wilcoxon Rank Sum tests, and use the Bonferroni correction on the resulting p-values.

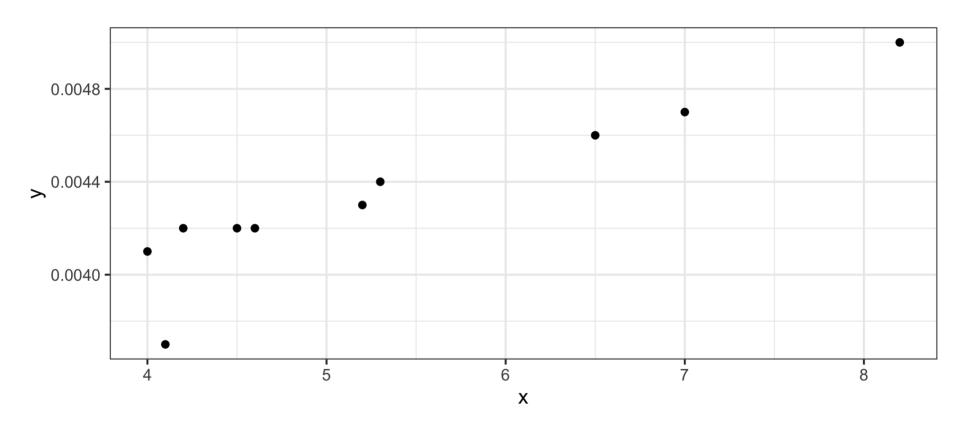


Pairwise Wilcoxon Rank Sum tests indicate a difference between treatments.

```
ctrl_vs_trt1 <- wilcox.test(data = filter(plant_growth, group != "trt2"),</pre>
                             weight ~ group)
ctrl vs trt2 <- wilcox.test(data = filter(plant_growth, group != "trt1"),</pre>
                             weight ~ group)
trt1 vs trt2 <- wilcox.test(data = filter(plant growth, group != "ctrl"),
                             weight ~ group)
tibble(comparison = c("ctrl_vs_trt1", "ctrl_vs_trt2", "trt1_vs_trt2"),
       p_values = c(ctrl_vs_trt1\p.value, ctrl_vs_trt2\p.value, trt1_vs_trt2\p.value)
  mutate(bonferroni_adjusted = p.adjust(p_values, method = "bonferroni"),
          BH adjust = p.adjust(p values, method = "BH"))
# A tibble: 3 x 4
 comparison p_values bonferroni_adjusted BH_adjust
  <chr>
                  <dbl>
                                      <dbl>
                                                <dbl>
1 ctrl vs trt1 0.199
                                     0.596
                                               0.199
2 ctrl vs trt2 0.0630
                                     0.189
                                              0.0945
3 trt1 vs trt2 0.00893
                                              0.0268
                                     0.0268
```



So far, we have only talked about "differences in groups", but what if we are instead interested in the relationship between the mean, and a numeric value?





Regression comes in many shapes and forms. The simplest is called (Simple) Linear Regression.

Idea: the *outcome variable* (y) is build from the *explanatory variable* (x) in a linear way plus some noise.

$$Y_i = eta_0 + eta_1 x_i + \epsilon_i, \quad \epsilon_i \sim N(0, \sigma^2).$$

In other words: there's a straight line that describes the data, but the actual observations are spread randomly around that line. The randomness is in the shape of a normal distribution with mean 0.

I.e. the average outcome is exactly given by the line:

$$E(Y_i) = eta_0 + eta_1 x_i + E(\epsilon_i) = eta_0 + eta_1 x_i.$$



Fundamentally, we have this belief that there exist "true values" β_0 , β_1 that we could find if we could measure all the x's and y's.

As always, we can't, so the question is, how do we estimate them? I.e. how do we come up with best guesses based on the data we have?

We use $\hat{\beta}_0$ and $\hat{\beta}_1$ to denote our "best guesses" for β_0 and β_1 .

Given a set of best guess, we can use this model to find a suggestion as to what the outcome should be. We call this the *fitted value*. This is

$${\hat y}_i = {\hat eta}_0 + {\hat eta}_1 x_i.$$

We want to find $\hat{\beta}_0$, $\hat{\beta}_1$ such that $\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$ is as close to y_i as possible. I.e. we want to minimize $y_i - \hat{y}_i$ for all observations $i = 1, 2, \ldots, n$.

Problem: as we have seen before, differences can cancel out when we sum them up. So, instead we square the terms.



In the end, we aim at minimizing

$$\sum_{i=1}^n (y_i - {\hat y}_i)^2 = \sum_{i=1}^n (y_i - [{\hat eta}_0 + {\hat eta}_1 x_i])^2 \, .$$

This is actually the SSE! The sum of the squared differences from the observations to the fitted values.

How do we actually minimize this? For the math minded among you, differentiate with respect to the unknowns, set to zero, and solve. In the end, we get that the values of $\hat{\beta}_0$ and $\hat{\beta}_1$ that minimize SSE are

$$egin{aligned} \hat{eta}_1 &= rac{\sum_{i=1}^n (x_i - ar{x})(y_i - ar{y})}{\sum_{i=1}^n (x_i - ar{x})^2} \ \hat{eta}_0 &= ar{y} - \hat{eta}_1 ar{x}, \end{aligned}$$

where \bar{x} and \bar{y} are the averages of the x and y values, respectively.



This is obviously tedious to do by hand, but fortunately very easy to do in R:

```
lin_mod <- lm(data = regression_data, y
summary(lin_mod)</pre>
```

Call:

 $lm(formula = y \sim x, data = regression_dat)$

Residuals:

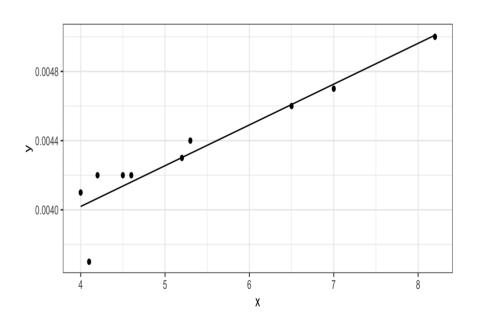
Min 1Q Median -3.430e-04 -9.220e-06 1.842e-05 7.128e-

Coefficients:

Estimate Std. Error t value (Intercept) 3.077e-03 1.797e-04 17.121 x 2.357e-04 3.251e-05 7.249 --Signif. codes: 0 '***' 0.001 '**' 0.01

Residual standard error: 0.0001386 on 8 c Multiple R-squared: 0.8679, Adjusted F-statistic: 52.55 on 1 and 8 DF, p-value

```
ggplot(augment(lin_mod),
        aes(x = x, y = y)) +
  geom_point() +
  geom_line(aes(y = .fitted))
```





Interpretations:

- ullet eta_0 is the value of y_i suggested by the model if $x_i=0$
 - rarely care much about this value
- β_1 is the increase of y_i if x_i is increased by 1 unit.
 - \circ this is where it's at: if x and y are not associated, $\beta_1 = 0$.
 - $\circ \,$ i.e. the interesting *test* is whether $H_0: \beta_1 = 0$ or $H_A: \beta_1 \neq 0$.
 - \circ positive β_1 : increased x increases y
 - negative β_1 : increased x decreases y

For our example data:

$$\hat{eta}_0 = 0.0030766, \hat{eta}_1 = 2.3570172 imes 10^{-4}.$$

We would reject $H_0: \beta_1=0$ in favor of $H_A: \beta_1\neq 0$ since the p-value is 0.0000881.

Since $\hat{\beta}_1 > 0$, this seems to indicate that increased x increases y.

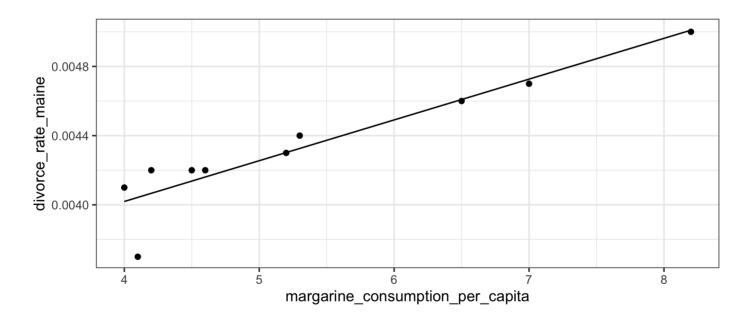


So, does this mean that if we could take a value of x and increase it by 1 unit, then y would increase by 2.3570172×10^{-4} ?

No. This sort of conclusion is trying to say that x causes y. I.e. we start to move into assessing causality, which is notoriously hard, and we have to be super careful.

To illustrate this, let's reveal the labels of our regression data:





If we take the leap to causality: decreasing margarine consumption decreases the divorce rate in Maine...???



We see that the two variables (margarine consumption per capita and divorce rate in Maine) are correlated, but that does **NOT** imply any sort of causal relationship.

This doesn't mean we cannot get to causality, it is simply much more complicated.

More examples of spurious correlation can be found here.