MANOVA Part II Psych 516

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November 26, 2018

1 Preliminaries

The RStudio workspace and console panes are cleared of old output, variables, and other miscellaneous debris. Then some packages are loaded and the required data files are input.

1.1 Clear the Console Panes and Load Packages

```
library(psych)

## Warning: package 'psych' was built under R version 3.5.1

library(ggplot2)

## Warning: package 'ggplot2' was built under R version 3.5.1

##

## Attaching package: 'ggplot2'

## The following objects are masked from 'package:psych':

##

## "/+", alpha

library(MASS)

library(sciplot)

library(dplyr)
```

```
## Warning: package 'dplyr' was built under R version 3.5.1
##
## Attaching package: 'dplyr'
## The following object is masked from 'package:MASS':
##
##
      select
## The following objects are masked from 'package:stats':
##
##
      filter, lag
## The following objects are masked from 'package:base':
##
      intersect, setdiff, setequal, union
library(aod)
library(MVN)
## sROC 0.1-2 loaded
library(boot)
## Attaching package: 'boot'
## The following object is masked from 'package:psych':
##
##
      logit
library(car)
## Warning: package 'car' was built under R version 3.5.1
## Loading required package: carData
##
## Attaching package: 'car'
## The following object is masked from 'package:boot':
##
## The following object is masked from 'package:dplyr':
##
##
      recode
## The following object is masked from 'package:psych':
##
##
      logit
library(LogisticDx)
library(biotools)
## Loading required package: rpanel
## Loading required package: tcltk
## Package 'rpanel', version 1.1-4: type help(rpanel) for summary information
##
## Attaching package: 'rpanel'
## The following object is masked from 'package:boot':
##
##
      poisons
## Loading required package: tkrplot
## Loading required package: lattice
##
## Attaching package: 'lattice'
```

```
## The following object is masked from 'package:boot':
##
##
      melanoma
## Loading required package: SpatialEpi
## Loading required package: sp
## biotools version 3.1
##
library(multcomp)
## Loading required package: mvtnorm
## Loading required package: survival
## Attaching package: 'survival'
## The following object is masked from 'package:boot':
##
      aml
## The following object is masked from 'package:aod':
##
##
## Loading required package: TH.data
##
## Attaching package: 'TH.data'
## The following object is masked from 'package:MASS':
##
##
      geyser
library(candisc)
## Loading required package: heplots
##
## Attaching package: 'heplots'
## The following object is masked from 'package:biotools':
##
##
      boxM
##
## Attaching package: 'candisc'
## The following object is masked from 'package:stats':
##
##
      cancor
library(ez)
library(GGally)
## Attaching package: 'GGally'
## The following object is masked from 'package:dplyr':
##
##
      nasa
library(qqplotr)
## Attaching package: 'qqplotr'
## The following objects are masked from 'package:ggplot2':
##
\#\# stat_qq_line, StatQqLine
```

```
library(gridExtra)
## Attaching package: 'gridExtra'
## The following object is masked from 'package:dplyr':
##
      combine
library(reshape)
## Attaching package: 'reshape'
## The following object is masked from 'package:dplyr':
##
##
      rename
library(emmeans)
## Warning: package 'emmeans' was built under R version 3.5.1
## NOTE: As of emmeans versions > 1.2.3,
##
        The 'cld' function will be deprecated in favor of 'CLD'.
##
        You may use 'cld' only if you have package:multcomp attached.
##
## Attaching package: 'emmeans'
## The following object is masked from 'package: GGally':
##
##
## The following object is masked from 'package:multcomp':
## cld
```

1.2 Data

```
setwd("C:\\Courses\\Psychology 516\\PowerPoint\\2018")

Skills <- read.table("manova.csv", sep = ",", header = TRUE)
Skills <- as.data.frame(Skills)</pre>
```

1.3 Data Modifications

Residualized versions of continuous predictors are created so that preliminary analyses are not contaminated by outcome differences. Labeled variables are created to assist in creation of some tables and graphs. Dummy codes and linear combinations are created for specialized analyses (not all used here).

```
# Residuals
Skills$P_Verbal_R <- lm(P_Verbal ~ as.factor(Group), data = Skills)$residuals
Skills$P_Quant_R <- lm(P_Quant ~ as.factor(Group), data = Skills)$residuals
Skills$C_Verbal_R <- lm(C_Verbal ~ as.factor(Group), data = Skills)$residuals
Skills$C_Quant_R <- lm(C_Quant ~ as.factor(Group), data = Skills)$residuals
# Labels
Skills$Tx_P2[Skills$Tx_P == "1"] <- "No Paper Tx"</pre>
```

```
Skills$Tx_P2[Skills$Tx_P == "2"] <- "Paper Tx"
Skills$Tx_C2[Skills$Tx_C == "1"] <- "No Computer Tx"
Skills$Tx_C2[Skills$Tx_C == "2"] <- "Computer Tx"</pre>
Skills$Group2[Skills$Group == "1"] <- "No Paper Tx and No Computer Tx"
Skills$Group2[Skills$Group == "2"] <- "Paper Tx and No Computer Tx"
Skills$Group2[Skills$Group == "3"] <- "No Paper Tx and Computer Tx"
Skills$Group2[Skills$Group == "4"] <- "Paper Tx and Computer Tx"
Skills$Group3[Skills$Group == "1"] <- "No P, No C"
Skills$Group3[Skills$Group == "2"] <- "P, No C"
Skills$Group3[Skills$Group == "3"] <- "No P, C"
Skills$Group3[Skills$Group == "4"] <- "P, C"
# Dummy variables to be used in between-groups analyses.
Skills$D1[Skills$Group == 1] <- 1</pre>
Skills$D2[Skills$Group == 1] <- 0
Skills$D3[Skills$Group == 1] <- 0
Skills$D4[Skills$Group == 1] <- 0
Skills$D1[Skills$Group == 2] <- 0
Skills$D2[Skills$Group == 2] <- 1
Skills$D3[Skills$Group == 2] <- 0
Skills$D4[Skills$Group == 2] <- 0
Skills$D1[Skills$Group == 3] <- 0
Skills$D2[Skills$Group == 3] <- 0
Skills$D3[Skills$Group == 3] <- 1
Skills$D4[Skills$Group == 3] <- 0
Skills$D1[Skills$Group == 4] <- 0
Skills$D2[Skills$Group == 4] <- 0
Skills$D3[Skills$Group == 4] <- 0
Skills$D4[Skills$Group == 4] <- 1
# Add contrast codes to reflect main effects and interactions.
Skills$C1[Skills$Group == 1] <- -1
Skills$C2[Skills$Group == 1] <- -1
Skills$C3[Skills$Group == 1] <- 1
Skills$C1[Skills$Group == 2] <- 1
Skills$C2[Skills$Group == 2] <- -1
Skills$C3[Skills$Group == 2] <- -1
Skills$C1[Skills$Group == 3] <- -1
Skills$C2[Skills$Group == 3] <- 1
Skills$C3[Skills$Group == 3] <- -1
Skills$C1[Skills$Group == 4] <- 1
Skills$C2[Skills$Group == 4] <- 1
Skills$C3[Skills$Group == 4] <- 1
# Add contrast codes to reflect specialized comparisons.
Skills$S1[Skills$Group == 1] <- 3
Skills$S2[Skills$Group == 1] <- 0
Skills$S3[Skills$Group == 1] <- 0
Skills$S1[Skills$Group == 2] <- -1
Skills$S2[Skills$Group == 2] <- 2
```

```
Skills$S3[Skills$Group == 2] <- 0
Skills$S1[Skills$Group == 3] <- -1
Skills$S2[Skills$Group == 3] <- -1
Skills$S3[Skills$Group == 3] <- 1
Skills$S1[Skills$Group == 4] <- -1
Skills$S2[Skills$Group == 4] <- -1
Skills$S3[Skills$Group == 4] <- -1
# Outcome linear combinations to be used in repeated measures
# analyses.
Skills$Sum <- Skills$P_Verbal + Skills$P_Quant + Skills$C_Verbal +
    Skills$C_Quant
Skills$Domain <- Skills$P_Verbal - Skills$P_Quant + Skills$C_Verbal -
    Skills$C_Quant
Skills$Mode <- Skills$P_Verbal + Skills$P_Quant - Skills$C_Verbal -
    Skills$C_Quant
Skills$DxM <- Skills$P_Verbal - Skills$P_Quant - Skills$C_Verbal +
    Skills$C_Quant
# Create a non-factor version of the condition variables before
# converting them to factors.
Skills$Tx_P_NF <- Skills$Tx_P
Skills$Tx_C_NF <- Skills$Tx_C
# Convert to factors
Skills Tx_P = factor(Skills Tx_P, levels = c(1, 2), labels = c("No Tx(P)",
    "Tx(P)"))
Skills$Tx_C = factor(Skills$Tx_C, levels = c(1, 2), labels = c("No Tx(C)",
    "Tx(C)"))
# Sort file by Group
Skills <- Skills[order(Skills$Group), ]</pre>
```

2 Data Characteristics

These hypothetical data simulate a training study in which students are given training to take tests of verbal and quantitative ability. The training is conducted either with paper-and-pencil (standard) tests or with computer-administered tests (or both) and the tests are administered in both formats. The basic nature of these data is explored here.

2.1 Some Descriptive Statistics

Some basic descriptive statistics give an initial glimpse of the data.

```
describeBy(Skills[, 2:5], group = Skills$Group)
## Descriptive statistics by group
## group: 1
## vars n mean sd median trimmed mad min max
## P_Verbal 1 25 47.86 10.59 48.94 48.13 9.42 26.20 64.23
           2 25 47.52 9.99 46.27 47.74 10.40 23.98 66.84
## P_Quant
## C_Verbal 3 25 45.72 10.84 45.45 45.65 10.75 21.06 71.22
## C_Quant 4 25 46.28 10.70 48.09 46.66 12.55 22.20 62.60
## range skew kurtosis se
## P_Verbal 38.04 -0.13 -0.86 2.12
## P_Quant 42.85 -0.12 -0.29 2.00
## C_Verbal 50.16 0.05 -0.17 2.17
## C_Quant 40.41 -0.31 -0.87 2.14
## -----
## group: 2
## vars n mean sd median trimmed mad min max
## P_Verbal 1 25 61.86 12.84 59.35 61.91 7.72 27.31 87.95
## P_Quant 2 25 71.83 10.87 70.09 72.39 10.67 40.38 94.83
## C_Verbal 3 25 48.77 10.28 50.08 48.51 9.93 30.46 71.87
## C_Quant 4 25 49.65 10.97 47.15
                               49.77 9.42 23.54 70.41
## range skew kurtosis se
## P_Verbal 60.64 -0.05 0.78 2.57
## P_Quant 54.46 -0.62
                     1.22 2.17
## C_Verbal 41.41 0.23 -0.64 2.06
## C_Quant 46.87 -0.01 -0.44 2.19
## -----
## group: 3
## vars n mean sd median trimmed mad min max
## P_Verbal 1 25 24.17 11.09 23.60 24.03 12.56 6.98 42.79
          2 25 32.78 9.35 31.30 32.33 9.65 15.05 56.80
## P_Quant
## C_Verbal 3 25 53.36 10.30 55.94 53.78 6.77 33.88 70.76
          4 25 60.61 9.01 61.38 60.39 9.86 46.46 77.37
## C Quant
## range skew kurtosis se
## P_Verbal 35.80 0.07 -1.28 2.22
## P_Quant 41.74 0.51 0.01 1.87
                    -0.66 2.06
## C_Verbal 36.88 -0.59
## C_Quant 30.91 0.14 -1.09 1.80
## -----
## group: 4
## vars n mean sd median trimmed mad min
## P_Verbal 1 25 92.45 5.77 92.33 92.70 7.01 82.09 100.00
```

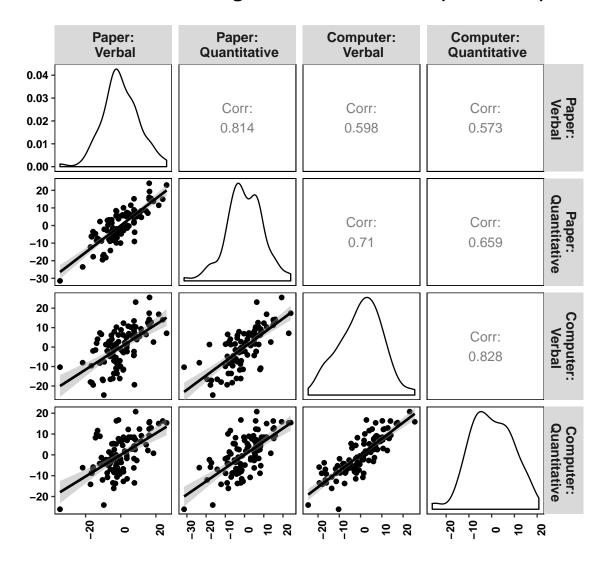
```
## P_Quant 2 25 81.93 8.76 82.15 82.41 7.82 62.46 97.12
## C_Verbal 3 25 82.43 8.78 82.06 82.81 9.74 65.30 95.87
## C_Quant 4 25 91.51 6.26 89.99 91.67 7.10 79.47 100.00
## range skew kurtosis se
## P_Verbal 17.91 -0.09 -1.29 1.15
## P_Quant 34.66 -0.52 -0.42 1.75
## C_Verbal 30.57 -0.43 -0.70 1.76
## C_Quant 20.53 -0.04 -1.27 1.25
with(Skills, tapply(P_Verbal, list(Tx_P, Tx_C), mean))
        No Tx(C) Tx(C)
## No Tx(P) 47.86 24.17
## Tx(P) 61.86 92.45
with(Skills, tapply(P_Quant, list(Tx_P, Tx_C), mean))
    No Tx(C) Tx(C)
## No Tx(P) 47.52 32.78
## Tx(P) 71.83 81.93
with(Skills, tapply(C_Verbal, list(Tx_P, Tx_C), mean))
## No Tx(C) Tx(C)
## No Tx(P) 45.72 53.36
## Tx(P) 48.77 82.43
with(Skills, tapply(C_Quant, list(Tx_P, Tx_C), mean))
## No Tx(C) Tx(C)
## No Tx(P) 46.28 60.61
## Tx(P) 49.65 91.51
with(Skills, tapply(P_Verbal, list(Tx_P, Tx_C), sd))
## No Tx(C) Tx(C)
## No Tx(P) 10.59 11.089
## Tx(P) 12.84 5.766
with(Skills, tapply(P_Quant, list(Tx_P, Tx_C), sd))
        No Tx(C) Tx(C)
## No Tx(P) 9.985 9.353
## Tx(P) 10.873 8.764
with(Skills, tapply(C_Verbal, list(Tx_P, Tx_C), sd))
## No Tx(C) Tx(C)
## No Tx(P) 10.84 10.302
            10.28 8.784
## Tx(P)
with(Skills, tapply(C_Quant, list(Tx_P, Tx_C), sd))
## No Tx(C) Tx(C)
## No Tx(P) 10.70 9.005
## Tx(P) 10.97 6.262
```

2.2 Basic Visualization

The basic nature of the data is easily viewed with some simple graphics.

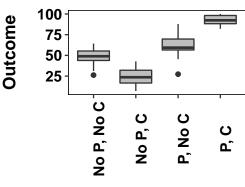
```
ggpairs(Skills[9:12], lower = list(continuous = "smooth"), upper = list(continuous = "cor"),
    columnLabels = c("Paper:\n Verbal", "Paper:\n Quantitative", "Computer:\n Verbal",
        "Computer:\n Quantitative")) + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 9, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 9, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
        0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
        15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Correlations Among Outcome Measures (Residuals)")
```

Correlations Among Outcome Measures (Residuals)



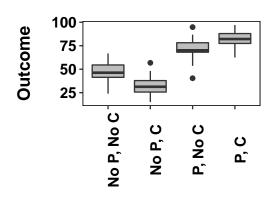
```
panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Paper: Verbal")
p2 <- ggplot(Skills, aes(x = as.factor(Group4), y = P_Quant)) + geom_boxplot(fill = "gray") +
    ylab("Outcome") + xlab("Training Group") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 14), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 14), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Paper: Quantitative")
p3 <- ggplot(Skills, aes(x = as.factor(Group4), y = C_Verbal)) + geom_boxplot(fill = "gray") +
    ylab("Outcome") + xlab("Training Group") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 14), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 14), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Computer: Verbal")
p4 <- ggplot(Skills, aes(x = as.factor(Group4), y = C_Quant)) + geom_boxplot(fill = "gray") +
    ylab("Outcome") + xlab("Training Group") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 14), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 14), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Computer: Quantitative")
grid.arrange(p1, p2, p3, p4, nrow = 2)
```





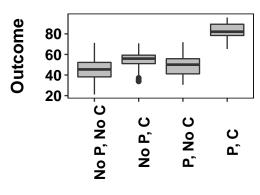
Training Group

Paper: Quantitative



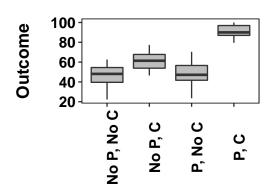
Training Group

Computer: Verbal



Training Group

Computer: Quantitative



Training Group

3 Multivariate Normality Assumption

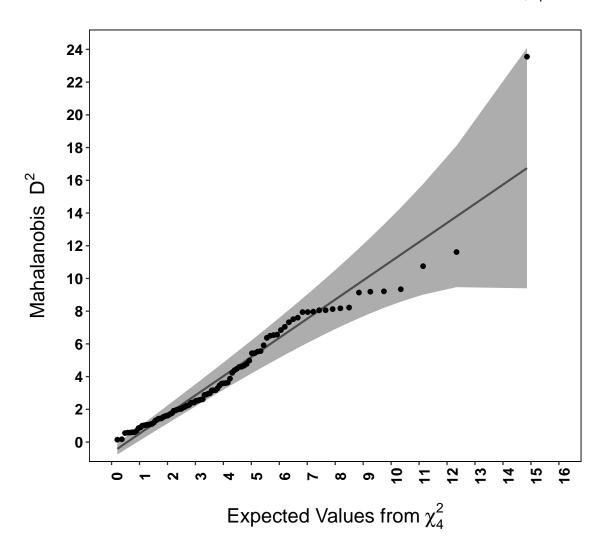
The classification part of discriminant analysis (as well as any significance tests for the discriminant functions) rely on the multivariate normality assumption. Because MANOVA is inherently a discriminant analysis, we make the same assumption. The tests are performed on the residualized data so that group differences do not affect the results. Note that a violation of multivariate normality will also affect the test of homogeneity of covariance matrices.

3.1 Full Sample

```
mvn(Skills[, 9:12], mvnTest = "mardia")
## $multivariateNormality
##
              Test
                           Statistic
                                               p value Result
## 1 Mardia Skewness 33.714208460761 0.0281242141329968
## 2 Mardia Kurtosis 2.67851447156136 0.0073949536550868
                                                           NO
## 3
                MVN
                                                           NΩ
                                < NA >
                                                  < NA >
##
## $univariateNormality
            Test Variable Statistic p value Normality
## 1 Shapiro-Wilk P_Verbal_R 0.9857
                                       0.3545
## 2 Shapiro-Wilk P_Quant_R
                                        0.2825
                              0.9843
## 3 Shapiro-Wilk C_Verbal_R 0.9881
                                                  YES
                                        0.5174
## 4 Shapiro-Wilk C_Quant_R
                             0.9867
                                        0.4203
                                                  YES
##
## $Descriptives
                       Mean Std.Dev Median
                                              Min
                                                    Max
## P_Verbal_R 100 -2.821e-16 10.248 -1.2840 -34.55 26.09 -5.576
## P_Quant_R 100 -6.008e-17
                            9.626 -1.0052 -31.45 24.02 -5.440
## C_Verbal_R 100 2.696e-16 9.927 1.2883 -24.66 25.50 -7.084
## C_Quant_R 100 -1.776e-16 9.279 -0.8129 -26.11 20.75 -6.727
             75th
##
                       Skew Kurtosis
## P_Verbal_R 7.550 -0.04563
                            0.5699
## P_Quant_R 6.135 -0.23775
                            0.6170
## C_Verbal_R 6.623 -0.15956 -0.2856
## C_Quant_R 7.167 -0.09505 -0.2942
```

```
CV <- cov(Skills[, 9:12])
D2_1 <- mahalanobis(Skills[, 9:12], center = colMeans(Skills[, 9:12]),
    cov = CV)
D2_1 <- as.data.frame(D2_1)</pre>
ggplot(D2_1, aes(sample = D2_1)) + stat_qq_band(distribution = "chisq",
    dparams = list(df = 4)) + stat_qq_line(distribution = "chisq",
    dparams = list(df = 4)) + stat_qq(distribution = "qchisq", dparams = list(df = 4)) +
    scale_y_continuous(breaks = seq(0, 24, 2)) + scale_x_continuous(breaks = seq(0,
   16, 1)) + coord_cartesian(xlim = c(0, 16), ylim = c(0, 24)) +
    xlab(expression("Expected Values from" * ~chi[4]^2)) + ylab(expression("Mahalanobis " *
    ~D^2)) + theme(text = element_text(size = 14, family = "sans",
   color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
   plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle(expression("Q-Q Plot of Mahalanobis" *
    ~D^2 * " vs. Quantiles of " * ~chi[4]^2))
```

Q–Q Plot of Mahalanobis D^2 vs. Quantiles of χ_4^2



3.2 Outlier Excluded

```
Skills$D2_1 <- D2_1
Skills_Trimmed <- Skills[which(Skills$D2_1 != max(Skills$D2_1)), ]

mvn(Skills_Trimmed[, 9:12], mvnTest = "mardia")

## $multivariateNormality

## Test Statistic p value Result

## 1 Mardia Skewness 20.2783280472259 0.440644455966184 YES

## 2 Mardia Kurtosis 0.600058653103908 0.548467146873458 YES

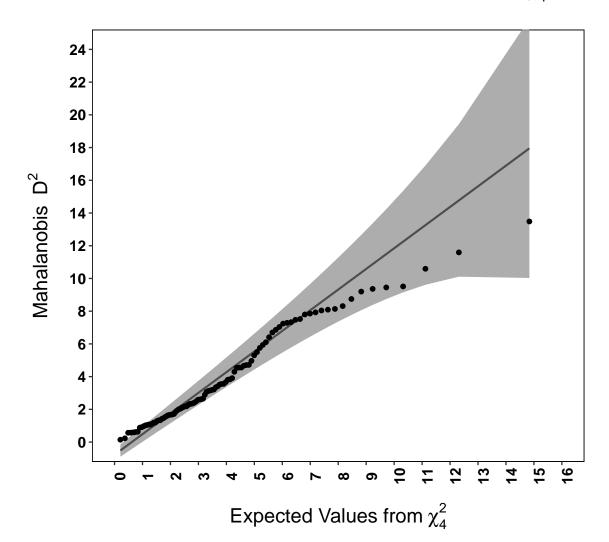
## 3 MVN <NA> YES

##
```

```
## $univariateNormality
           Test Variable Statistic p value Normality
                                      0.3630
## 1 Shapiro-Wilk P_Verbal_R 0.9857
## 2 Shapiro-Wilk P_Quant_R
                                     0.5820
                                                 YES
                            0.9889
## 3 Shapiro-Wilk C_Verbal_R 0.9872
                                       0.4598
                                                 YES
                            0.9862
## 4 Shapiro-Wilk C_Quant_R
                                       0.3923
                                                 YES
##
## $Descriptives
                  Mean Std.Dev Median
                                        Min
                                              Max
                                                    25th 75th
## P_Verbal_R 99 0.3490 9.684 -1.2790 -21.66 26.09 -5.405 7.550
## P_Quant_R 99 0.3177 9.133 -0.7615 -23.53 24.02 -5.114 6.200
## C_Verbal_R 99 0.1044 9.922 1.3085 -24.66 25.50 -7.033 6.710
## C_Quant_R 99 0.2638 8.941 -0.4738 -24.09 20.75 -6.692 7.215
##
                Skew Kurtosis
## P_Verbal_R 0.29712 -0.16599
## P_Quant_R 0.02811 0.07662
## C_Verbal_R -0.18123 -0.25780
## C_Quant_R 0.05667 -0.57682
```

```
CV <- cov(Skills Trimmed[, 9:12])
D2_1 <- mahalanobis(Skills_Trimmed[, 9:12], center = colMeans(Skills_Trimmed[,
    9:12), cov = CV)
D2_1 <- as.data.frame(D2_1)</pre>
ggplot(D2_1, aes(sample = D2_1)) + stat_qq_band(distribution = "chisq",
    dparams = list(df = 4)) + stat_qq_line(distribution = "chisq",
    dparams = list(df = 4)) + stat_qq(distribution = "qchisq", dparams = list(df = 4)) +
    scale_y_continuous(breaks = seq(0, 24, 2)) + scale_x_continuous(breaks = seq(0,
    16, 1)) + coord_cartesian(xlim = c(0, 16), ylim = c(0, 24)) +
   xlab(expression("Expected Values from" * ~chi[4]^2)) + ylab(expression("Mahalanobis " *
   ~D^2)) + theme(text = element_text(size = 14, family = "sans",
   color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
   0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
   15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle(expression("Q-Q Plot of Mahalanobis" *
    ~D^2 * " vs. Quantiles of" * ~chi[4]^2))
```

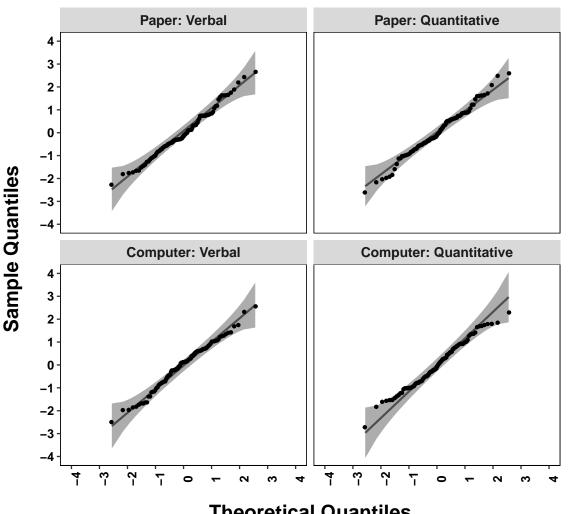
Q–Q Plot of Mahalanobis D^2 vs. Quantiles of χ^2_4



Skills_Trimmed_QQ <- scale(Skills_Trimmed[, 9:12])
Data_long <- melt(Skills_Trimmed_QQ)
Data_long <- as.data.frame(Data_long)
names(Data_long) <- c("Index", "feature", "value")
Data_long\$feature_F <- factor(Data_long\$feature, levels = c("P_Verbal_R",
 "P_Quant_R", "C_Verbal_R", "C_Quant_R"), labels = c("Paper: Verbal",
 "Paper: Quantitative", "Computer: Verbal", "Computer: Quantitative"))
p <- ggplot(Data_long, aes(sample = value)) + stat_qq_band() + stat_qq_line() +
 stat_qq(distribution = qnorm, size = 1) + scale_y_continuous(breaks = seq(-4,
 4, 1)) + scale_x_continuous(breaks = seq(-4, 4, 1)) + coord_cartesian(xlim = c(-4,
 4), ylim = c(-4, 4)) + xlab("Theoretical Quantiles") + ylab("Sample Quantiles") +
 theme(text = element_text(size = 14, family = "sans", color = "black",
 face = "bold"), axis.text.y = element_text(colour = "black",
 size = 10, face = "bold"), axis.text.x = element_text(colour = "black",</pre>

```
size = 10, face = "bold", angle = 90), axis.title.x = element_text(margin = margin(15,
        0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
        15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
        plot.title = element_text(size = 16, face = "bold", margin = margin(0,
            0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
            linetype = 1, color = "black"), panel.grid.major = element_blank(),
        panel.grid.minor = element_blank(), plot.background = element_rect(fill = "white"),
        plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
        legend.title = element_blank()) + ggtitle("Q-Q Plots for Job Search Features")
p + facet_wrap(~feature_F)
```

Q-Q Plots for Job Search Features



Theoretical Quantiles

4 Homogeneity Assumption

We assume in discriminant analysis that the separate group variance-covariance matrices are homogeneous. Box's test can be used to test this assumption. Note, however, that it is also sensitive to violations of multivariate normality.

```
boxM(Skills[, 2:5], Skills$Group)
## Box's M-test for Homogeneity of Covariance Matrices
##
## data: Skills[, 2:5]
## Chi-Sq (approx.) = 93, df = 30, p-value = 2e-08
boxM(Skills[, 2:5], Skills$Group)$cov
## $ 1 1
          P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 112.10 94.54 67.22 46.25
## P_Quant
           94.54 99.71 82.84 70.41
## C_Verbal
           67.22 82.84 117.58 104.82
## C_Quant
           46.25 70.41 104.82 114.46
##
## $^2
##
          P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 164.89 121.83 90.29 121.84
## P_Quant 121.83 118.23 52.23 89.24
## C_Verbal 90.29 52.23 105.61 95.50
## C_Quant 121.84 89.24 95.50 120.37
##
## $~3~
##
          P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 122.97 77.14
                           60.02 34.16
## P_Quant
            77.14 87.49
                            76.05 46.13
## C_Verbal 60.02 76.05 106.12 72.31
                          72.31 81.09
## C_Quant
            34.16 46.13
##
## $ 4
##
          P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal
           33.24 37.85
                          33.51 22.40
## P_Quant
           37.85 76.80
                            68.76 37.15
## C_Verbal 33.51 68.76 77.15 42.04
## C_Quant
             22.40 37.15 42.04 39.21
boxM(Skills[, 2:5], Skills$Group)$pooled
          P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 108.30 82.84
                          62.76 56.16
## P_Quant
             82.84 95.56
                          69.97 60.74
## C Verbal
             62.76 69.97 101.62 78.67
## C_Quant
             56.16 60.74
                          78.67 88.79
boxM(Skills_Trimmed[, 2:5], Skills_Trimmed$Group)
##
## Box's M-test for Homogeneity of Covariance Matrices
```

```
## data: Skills_Trimmed[, 2:5]
## Chi-Sq (approx.) = 81, df = 30, p-value = 0.000002
boxM(Skills_Trimmed[, 2:5], Skills_Trimmed$Group)$cov
## $ 1
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 112.10 94.54 67.22 46.25
## P_Quant 94.54 99.71 82.84 70.41
## C_Verbal 67.22 82.84 117.58 104.82
## C_Quant 46.25 70.41 104.82 114.46
##
## $ 2
## P_Verbal P_Quant C_Verbal C_Quant
## P Verbal 117.98 77.91 78.04 86.27
           77.91 78.56 39.78 55.92
## P_Quant
## C_Verbal 78.04 39.78 105.37 87.43
## C_Quant 86.27 55.92 87.43 94.73
##
## $~3~
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 122.97 77.14 60.02 34.16
## P_Quant 77.14 87.49 76.05 46.13
          60.02 76.05 106.12 72.31
## C_Verbal
## C_Quant 34.16 46.13 72.31 81.09
##
## $ 4
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 33.24 37.85 33.51 22.40
## P_Quant 37.85 76.80 68.76 37.15
## C_Verbal 33.51 68.76 77.15 42.04
## C_Quant
          22.40 37.15
                         42.04 39.21
boxM(Skills_Trimmed[, 2:5], Skills_Trimmed$Group)$pooled
        P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 96.35 71.80 59.51 46.86
           71.80 85.71 67.14 52.37
## P_Quant
## C_Verbal 59.51 67.14 101.52 76.54
## C_Quant 46.86 52.37 76.54 82.24
```

5 Means and Confidence Intervals

Displayed here are bar graphs of the condition means with 95% confidence intervals.

```
D <- describeBy(Skills_Trimmed[, 2:5], group = Skills_Trimmed$Group4)

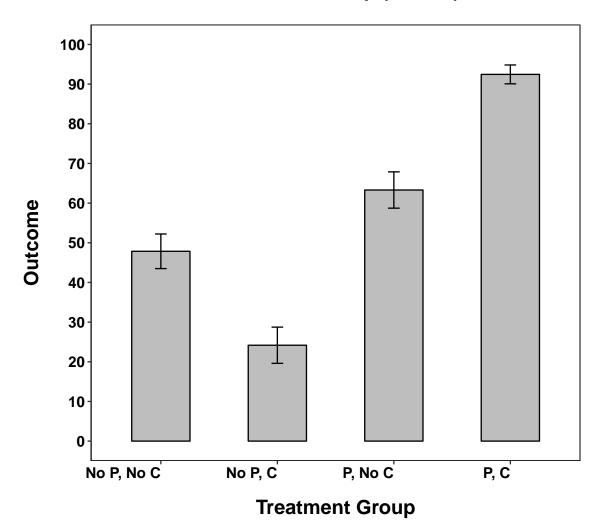
plot_data <- matrix(NA, nrow = 4, ncol = 8)

for (i in 1:4) {
    for (j in 1:4) {
        plot_data[i, j] <- D[[i]]$mean[j]
            plot_data[i, j + 4] <- qt(0.975, D[[i]]$n[j]) * D[[i]]$sd[j]/sqrt(D[[i]]$n[j])
    }
}

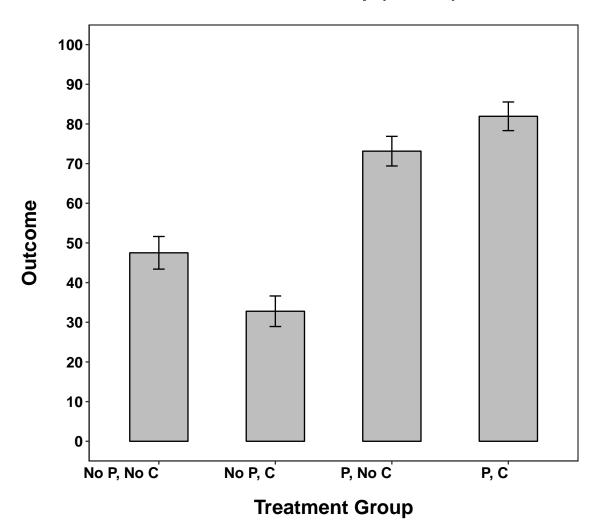
plot_data <- as.data.frame(plot_data)
names(plot_data) <- c("PV_mean", "PQ_mean", "CV_mean", "CQ_mean",
        "PV_CI", "PQ_CI", "CV_CI", "CQ_CI")
plot_data$Group3 <- factor(c("No P, No C", "No P, C", "P, No C", "P, C"))
plot_data$Group4 <- factor(plot_data$Group3, levels = c("No P, No C",
        "No P, C", "P, No C", "P, C"), labels = c("No P, No C", "No P, C",
        "P, No C", "P, C"))</pre>
```

```
p1 <- ggplot(plot_data, aes(x = as.factor(Group4), y = PV_mean)) +</pre>
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = PV_mean -
    PV_CI, ymax = PV_mean + PV_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 10))) + coord_cartesian(ylim = c(0,
    100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element text(colour = "black",
    size = 12, face = "bold", angle = 0, hjust = 1), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,
        size = 0.5), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Mean Paper-Verbal by\n Treatment Group (95% CI)")
print(p1)
```

Mean Paper-Verbal by Treatment Group (95% CI)



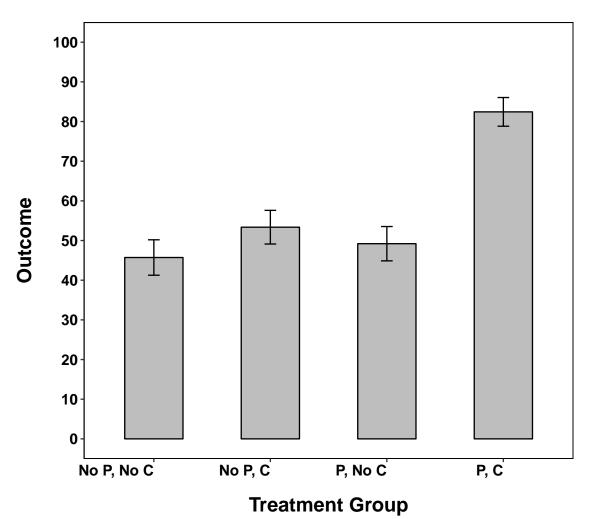
Mean Paper-Quantitative by Treatment Group (95% CI)



```
p3 <- ggplot(plot_data, aes(x = as.factor(Group4), y = CV_mean)) +
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = CV_mean -
        CV_CI, ymax = CV_mean + CV_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 10))) + coord_cartesian(ylim = c(0,
        100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
        family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",</pre>
```

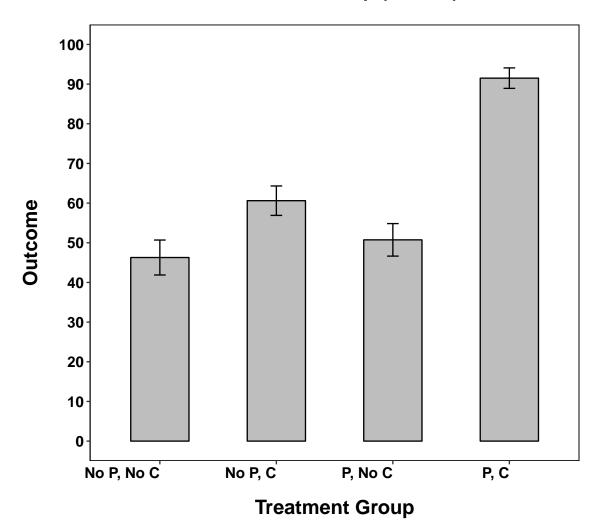
```
size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
size = 12, face = "bold", angle = 0, hjust = 1), axis.title.x = element_text(margin = margin(15,
0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
plot.title = element_text(size = 16, face = "bold", margin = margin(0,
0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
linetype = 1, color = "black"), panel.grid.major = element_blank(),
panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,
size = 0.5), plot.background = element_rect(fill = "white"),
plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
legend.title = element_blank()) + ggtitle("Mean Computer-Verbal by\n Treatment Group (95% CI)")
print(p3)
```

Mean Computer-Verbal by Treatment Group (95% CI)



```
p4 <- ggplot(plot_data, aes(x = as.factor(Group4), y = CQ_mean)) +
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = CQ_mean -
    CQ_CI, ymax = CQ_mean + CQ_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 10))) + coord_cartesian(ylim = c(0,
    100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 12, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 12, face = "bold", angle = 0, hjust = 1), axis.title.x = element_text(margin = margin(15,
    0, 0, 0), size = 16), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 16), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 16, face = "bold", margin = margin(0,
        0, 20, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,
        size = 0.5), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Mean Computer-Quantitative by\n Treatment Group (95% CI)
print(p4)
```

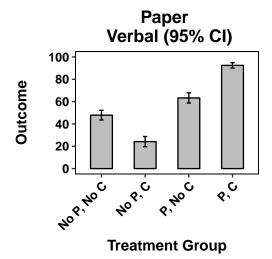
Mean Computer-Quantitative by Treatment Group (95% CI)

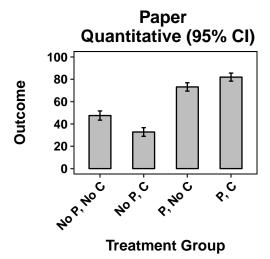


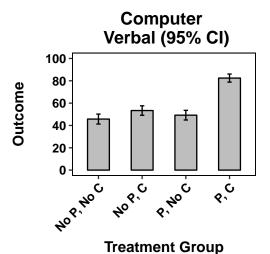
```
size = 0.5), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Paper \n Verbal (95% CI)")
p2 <- ggplot(plot_data, aes(x = as.factor(Group4), y = PQ_mean)) +
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = PQ_mean -
    PQ_CI, ymax = PQ_mean + PQ_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 20))) + coord_cartesian(ylim = c(0,
    100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 10, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 10, face = "bold", angle = 45, hjust = 1), axis.title.x = element_text(margin = margin(5,
    0, 0, 0), size = 12), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 12), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 14, face = "bold", margin = margin(0,
        0, 5, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,
        size = 0.5), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Paper \n Quantitative (95% CI)")
p3 <- ggplot(plot_data, aes(x = as.factor(Group4), y = CV_mean)) +
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = CV_mean -
    CV_CI, ymax = CV_mean + CV_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 20))) + coord_cartesian(ylim = c(0,
    100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
    size = 10, face = "bold"), axis.text.x = element_text(colour = "black",
    size = 10, face = "bold", angle = 45, hjust = 1), axis.title.x = element_text(margin = margin(5,
    0, 0, 0), size = 12), axis.title.y = element_text(margin = margin(0,
    15, 0, 0), size = 12), axis.line.x = element_blank(), axis.line.y = element_blank(),
    plot.title = element_text(size = 14, face = "bold", margin = margin(0,
        0, 5, 0), hjust = 0.5), panel.background = element_rect(fill = "white",
        linetype = 1, color = "black"), panel.grid.major = element_blank(),
    panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,
        size = 0.5), plot.background = element_rect(fill = "white"),
    plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom",
    legend.title = element_blank()) + ggtitle("Computer \n Verbal (95% CI)")
p4 <- ggplot(plot_data, aes(x = as.factor(Group4), y = CQ_mean)) +
    geom_bar(position = position_dodge(), stat = "identity", color = "black",
        width = 0.5, fill = "grey") + geom_errorbar(aes(ymin = CQ_mean -
    CQ_CI, ymax = CQ_mean + CQ_CI), width = 0.1, position = position_dodge(0.5)) +
    scale_y_continuous(breaks = c(seq(0, 100, 20))) + coord_cartesian(ylim = c(0,
    100)) + xlab("Treatment Group") + ylab("Outcome") + theme(text = element_text(size = 14,
    family = "sans", color = "black", face = "bold"), axis.text.y = element_text(colour = "black",
   size = 10, face = "bold"), axis.text.x = element_text(colour = "black",
```

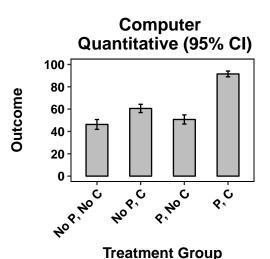
panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA,

```
size = 10, face = "bold", angle = 45, hjust = 1), axis.title.x = element_text(margin = margin(5, 0, 0, 0), size = 12), axis.title.y = element_text(margin = margin(0, 15, 0, 0), size = 12), axis.line.x = element_blank(), axis.line.y = element_blank(), plot.title = element_text(size = 14, face = "bold", margin = margin(0, 0, 5, 0), hjust = 0.5), panel.background = element_rect(fill = "white", linetype = 1, color = "black"), panel.grid.major = element_blank(), panel.grid.minor = element_blank(), panel.border = element_rect(fill = NA, size = 0.5), plot.background = element_rect(fill = "white"), plot.margin = unit(c(1, 1, 1, 1), "cm"), legend.position = "bottom", legend.title = element_blank()) + ggtitle("Computer \n Quantitative (95% CI)") grid.arrange(p1, p2, p3, p4, nrow = 2)
```









6 Within-Groups Correlations

Coorelations among the residuals indicate the amount of redundancy among the variables.

7 ANOVA of Each Outcome No Group Structure

Simple one-way ANOVAs can determine if each measure can distinguish the groups.

```
AOV_1 <- aov(P_Verbal ~ as.factor(Group), data = Skills_Trimmed)
summary(AOV_1)
                   Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 61407
                             20469
                                       212 <2e-16
## Residuals
                   95
                       9153
                                 96
TukeyHSD(AOV_1)
    Tukey multiple comparisons of means
      95% family-wise confidence level
##
##
## Fit: aov(formula = P_Verbal ~ as.factor(Group), data = Skills_Trimmed)
## $ as.factor(Group)
       diff lwr
## 2-1 15.45 8.112 22.78
## 3-1 -23.69 -30.947 -16.43
## 4-1 44.59 37.334 51.85
## 3-2 -39.13 -46.469 -31.80
## 4-2 29.15 21.812 36.48
## 4-3 68.28 61.021 75.54
AOV_2 <- aov(P_Quant ~ as.factor(Group), data = Skills_Trimmed)
summary(AOV_2)
                   Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 38419 12806
                                      149 <2e-16
## Residuals
                  95
                       8143
                                 86
TukeyHSD(AOV_2)
    Tukey multiple comparisons of means
##
      95% family-wise confidence level
## Fit: aov(formula = P_Quant ~ as.factor(Group), data = Skills_Trimmed)
## $`as.factor(Group)`
        diff
                 lwr
                         upr p adj
## 2-1 25.625 18.706 32.544 0.0000
## 3-1 -14.735 -21.583 -7.888 0.0000
## 4-1 34.415 27.567 41.263 0.0000
## 3-2 -40.361 -47.280 -33.442 0.0000
              1.871 15.708 0.0068
## 4-2
       8.789
## 4-3 49.150 42.302 55.998 0.0000
AOV_3 <- aov(C_Verbal ~ as.factor(Group), data = Skills_Trimmed)
summary(AOV_3)
                   Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 21084
                             7028
                                      69.2 <2e-16
## Residuals 95 9644 102
```

```
TukeyHSD(AOV_3)
    Tukey multiple comparisons of means
##
     95% family-wise confidence level
##
## Fit: aov(formula = C_Verbal ~ as.factor(Group), data = Skills_Trimmed)
##
## $ as.factor(Group)
##
       diff lwr
                     upr p adj
## 2-1 3.484 -4.0452 11.01 0.6220
## 3-1 7.643 0.1904 15.10 0.0422
## 4-1 36.714 29.2612 44.17 0.0000
## 3-2 4.158 -3.3712 11.69 0.4752
## 4-2 33.229 25.6995 40.76 0.0000
## 4-3 29.071 21.6183 36.52 0.0000
AOV_4 <- aov(C_Quant ~ as.factor(Group), data = Skills_Trimmed)
summary(AOV_4)
##
                   Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 31016 10339 126 <2e-16
## Residuals
                  95 7813
                                 82
TukeyHSD(AOV_4)
   Tukey multiple comparisons of means
     95% family-wise confidence level
##
##
## Fit: aov(formula = C_Quant ~ as.factor(Group), data = Skills_Trimmed)
##
## $ as.factor(Group)
## diff lwr upr p adj
## 2-1 4.456 -2.322 11.23 0.3195
## 3-1 14.328 7.621 21.04 0.0000
## 4-1 45.223 38.515 51.93 0.0000
## 3-2 9.873 3.096 16.65 0.0014
## 4-2 40.767 33.990 47.54 0.0000
## 4-3 30.894 24.186 37.60 0.0000
```

8 Discriminant Analysis

A discriminant analysis with no imposed structure on the groups. This is the most exploratory approach that we can take with these data, aimed at discovering how the groups can best be separated with weighted linear combinations of the measures.

8.1 No Group Structure

The candisc() function provides a flexible way to conduct the discriminant analysis. It provides the most important information (coefficients, significance tests, etc.), including the ability to plot the group locations (and individual data points) on the discriminant functions.

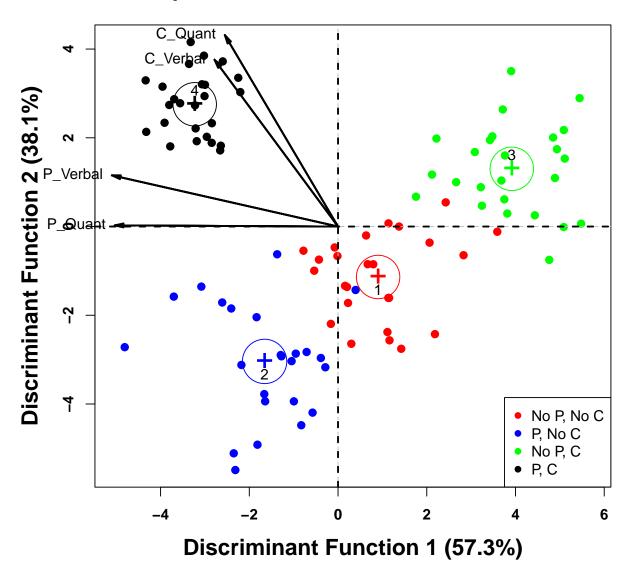
```
# This function takes as input the data frame used for a
# discriminant analysis along with the object into which the
# discriminant analysis results are saved. The candisc( ) function
# is assumed to be used for the discriminant analysis. The
# function return a chi-square test of the hypothesis that the
# current discriminant function and all subsequent discriminant
# functions provide no significant group separation. The test
# parallels the F ratio version reported by candisc( ) function.
DA_Chi_Square <- function(data_frame, candisc_object) {</pre>
   n <- length(data_frame[, 1])</pre>
    q <- length(candisc_object$coeffs.std[, 1])</pre>
    g <- length(unique(candisc_object$factors)[, 1])
    W <- Wilks(candisc_object)</pre>
    for (i in seq(1, candisc_object$ndim, 1)) {
        k < -i - 1
        chi_df \leftarrow (q - k) * (g - k - 1)
        chi_p <- pchisq(chi_test, chi_df, lower.tail = FALSE)</pre>
        if (i == 1) {
            results <- c(chi_test, chi_df, chi_p)
        } else {
            results <- rbind(results, c(chi_test, chi_df, chi_p))</pre>
    }
    colnames(results) <- c("Chi_Sq", "df", "p")</pre>
    return(results)
```

```
LM_1 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ as.factor(Group),</pre>
    data = Skills Trimmed)
LDA_1 <- candisc(LM_1, data = Skills_Trimmed)</pre>
LDA 1
##
## Canonical Discriminant Analysis for as.factor(Group):
##
     CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.885
                 7.689
                             2.57
                                      57.3
                                                 57.3
## 2 0.837
                 5.118
                              2.57
                                      38.1
                                                 95.4
## 3 0.382
                        2.57
                                                100.0
                 0.617
                                   4.6
```

```
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
                89.0 12 244 <2e-16
## 1
        0.012
                             186 <2e-16
## 2
                        6
          0.101
                  66.5
## 3
         0.618
summary(LDA_1)
##
## Canonical Discriminant Analysis for as.factor(Group):
##
## CanRsq Eigenvalue Difference Percent Cumulative
## 2 0.8366
            5.1181
                       2.571 38.126
## 3 0.3817 0.6172
                       2.571 4.598 100.00
## Class means:
##
     Can1 Can2
                   Can3
## 1 0.903 -1.137 -1.23762
## 2 -1.655 -3.040 0.71859
## 3 3.916 1.301 0.56375
## 4 -3.230 2.755 -0.01598
##
## std coefficients:
           Can1 Can2
                         Can3
## P_Verbal -0.8401 0.5345 -1.2666
## P_Quant -0.4977 -1.2016 1.3543
## C_Verbal 0.7376 0.1601 -0.7209
## C_Quant -0.2314 1.0724 0.9161
LDA_1$dfh
## [1] 3
LDA_1$dfe
## [1] 95
LDA_1$pct
## [1] 5.728e+01 3.813e+01 4.598e+00 -2.955e-15
LDA_1$ndim
## [1] 3
LDA_1$coeffs.raw
             Can1
                    Can2
## P_Verbal -0.08559 0.05446 -0.12903
## P_Quant -0.05376 -0.12979 0.14629
## C_Verbal 0.07321 0.01589 -0.07155
## C_Quant -0.02552 0.11825 0.10102
```

```
LDA_1$coeffs.std
              Can1
                    Can2
## P_Verbal -0.8401 0.5345 -1.2666
## P_Quant -0.4977 -1.2016 1.3543
## C_Verbal 0.7376 0.1601 -0.7209
## C_Quant -0.2314 1.0724 0.9161
LDA_1$structure
              Can1
                     Can2
## P_Verbal -0.9675 0.219137 -0.06784
## P_Quant -0.9551 0.004908 0.21602
## C_Verbal -0.5284 0.713651 0.18468
## C_Quant -0.4843 0.819206 0.27969
DA_Chi_Square(Skills_Trimmed, LDA_1)
          Chi_Sq df
## results 418.68 12 4.180e-82
##
          215.44 6 9.737e-44
##
           45.19 2 1.541e-10
plot(LDA_1, main = list("Group Locations on Discriminant Functions",
    cex = 1.5), cex = 1.25, font.axis = 2, col = c("red", "blue",
    "green", "black"), pch = c(16, 16, 16, 16), font.lab = 2, cex.lab = 1.5,
   prefix = "Discriminant Function ", var.col = "black", var.lwd = 2,
    which = c(1, 2)
## Vector scale factor set to 5.269
abline(v = 0, lty = 2, lwd = 2, col = "black")
abline(h = 0, lty = 2, lwd = 2, col = "black")
legend("bottomright", c("No P, No C", "P, No C", "No P, C", "P, C"),
col = c("red", "blue", "green", "black"), pch = 16)
```

Group Locations on Discriminant Functions

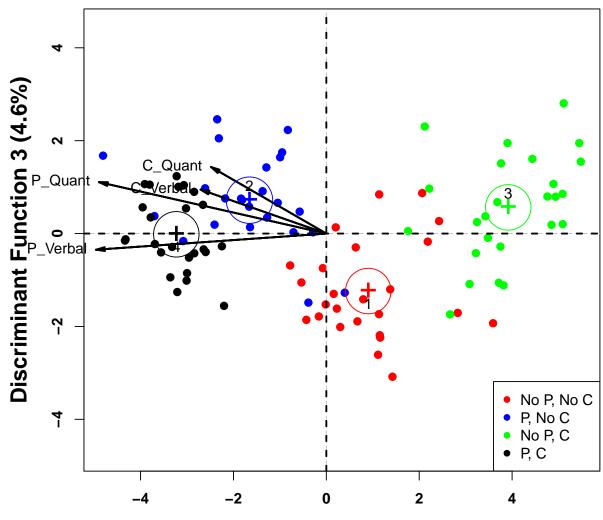


plot(LDA_1, main = list("Group Locations on Discriminant Functions",
 cex = 1.5), cex = 1.25, font.axis = 2, col = c("red", "blue",
 "green", "black"), pch = c(16, 16, 16, 16), font.lab = 2, cex.lab = 1.5,
 prefix = "Discriminant Function ", var.col = "black", var.lwd = 2,
 which = c(1, 3))

Vector scale factor set to 5.125

abline(v = 0, lty = 2, lwd = 2, col = "black")
abline(h = 0, lty = 2, lwd = 2, col = "black")
legend("bottomright", c("No P, No C", "P, No C", "No P, C", "P, C"),
 col = c("red", "blue", "green", "black"), pch = 16)

Group Locations on Discriminant Functions



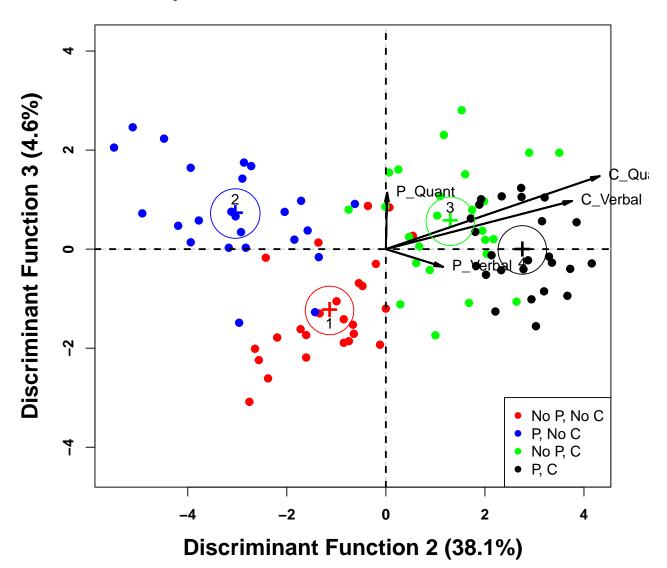
Discriminant Function 1 (57.3%)

```
plot(LDA_1, main = list("Group Locations on Discriminant Functions",
    cex = 1.5), cex = 1.25, font.axis = 2, col = c("red", "blue",
    "green", "black"), pch = c(16, 16, 16, 16), font.lab = 2, cex.lab = 1.5,
    prefix = "Discriminant Function ", var.col = "black", var.lwd = 2,
    which = c(2, 3))

## Vector scale factor set to 5.269

abline(v = 0, lty = 2, lwd = 2, col = "black")
abline(h = 0, lty = 2, lwd = 2, col = "black")
legend("bottomright", c("No P, No C", "P, No C", "No P, C", "P, C"),
    col = c("red", "blue", "green", "black"), pch = 16)
```

Group Locations on Discriminant Functions



The manova() function is also useful. It provides the full set of significance tests as well as the sums of squares and cross-products matrices on which the tests are based.

```
## Residuals 95
               Pr(>F)
## as.factor(Group) <2e-16
## Residuals
summary(MANOVA_1, test = "Pillai")
               Df Pillai approx F num Df den Df Pr(>F)
## as.factor(Group) 3 2.1 55.1 12 282 <2e-16
## Residuals
             95
summary(MANOVA_1, test = "Roy")
                Df Roy approx F num Df den Df Pr(>F)
## as.factor(Group) 3 7.69 181 4 94 <2e-16
## Residuals
                95
summary(MANOVA_1)$SS
## $`as.factor(Group)`
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 61407 46604 26935 29184
## P_Quant 46604 38419
                         17580 18527
## C_Verbal 26935 17580 21084 25396
## C_Quant 29184 18527 25396 31016
##
## $Residuals
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 9153 6821 5653 4452
## P_Quant 6821 8143 6379 4975
## C_Verbal 5653 6379 9644 7271
## C_Quant 4452 4975 7271 7813
summary(MANOVA_1)$stats
                Df Pillai approx F num Df den Df Pr(>F)
## as.factor(Group) 3 2.103 55.11 12 282 1.022e-66
## Residuals 95 NA
                             NA
                                          NA NA
                                     NA
summary(MANOVA_1)$Eigenvalues
                 [,1] [,2] [,3]
## as.factor(Group) 7.689 5.118 0.6172 1.145e-15
summary.aov(MANOVA_1)
## Response P_Verbal :
## Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 61407 20469 212 <2e-16
## Residuals 95 9153
                          96
##
## Response P_Quant :
## Df Sum Sq Mean Sq F value Pr(>F)
## as.factor(Group) 3 38419 12806 149 <2e-16
## Residuals 95 8143 86
```

The Manova() function (note capitalization) allows specifying Type II or Type III sums of squares. That is not useful here with group unstructured, but could be important in unbalanced designs. This function also provides the sums of squares and cross-products matrices.

```
LM_4 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ as.factor(Group),
   data = Skills_Trimmed)
MANOVA_3 <- Manova(LM_4, type = "III")
summary(MANOVA_3, multivariate = TRUE)
## Type III MANOVA Tests:
## Sum of squares and products for error:
## P_Verbal P_Quant C_Verbal C_Quant
## P Verbal 9153 6821 5653 4452
## P_Quant
            6821 8143
                           6379
                                   4975
## C_Verbal 5653 6379 9644 7271
## C_Quant 4452 4975 7271 7813
## -----
## Term: (Intercept)
## Sum of squares and products for the hypothesis:
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 320920 331620 325071 351025
## P Quant 331620 342677 335910 362729
## C_Verbal 325071 335910 329276 355565
## C_Quant 351025 362729 355565 383954
##
## Multivariate Tests: (Intercept)
## Df test stat approx F num Df den Df Pr(>F)
## Pillai
                1 0.98 1376 4 92 <2e-16
## Wilks
                      0.02
                              1376
                                      4 92 <2e-16
                1
## Hotelling-Lawley 1
                     59.82
                              1376
                                      4 92 <2e-16
                      59.82
                              1376
                                    4
                                            92 <2e-16
## Roy
                 1
##
##
## Term: as.factor(Group)
## Sum of squares and products for the hypothesis:
   P_Verbal P_Quant C_Verbal C_Quant
```

```
## P_Verbal 61407 46604 26935 29184
## P_Quant 46604 38419 17580 18527
## C_Verbal
         26935 17580
                         21084 25396
## C_Quant 29184 18527 25396 31016
## Multivariate Tests: as.factor(Group)
## Df test stat approx F num Df den Df Pr(>F)
## Pillai
               3 2.103 55.11 12 282.0 <2e-16
## Wilks
               3
                     0.012
                           89.03
                                   12 243.7 <2e-16
## Hotelling-Lawley 3 13.424 101.43 12 272.0 <2e-16
                    7.689 180.69
                                    4 94.0 <2e-16
MANOVA_3 <- Manova(LM_4, type = "II")
summary(MANOVA_3, multivariate = TRUE)
## Type II MANOVA Tests:
##
## Sum of squares and products for error:
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 9153 6821 5653 4452
## P_Quant
                         6379
           6821 8143
                                4975
## C_Verbal
           5653 6379 9644 7271
          4452 4975 7271 7813
## C_Quant
##
## -----
## Term: as.factor(Group)
## Sum of squares and products for the hypothesis:
## P_Verbal P_Quant C_Verbal C_Quant
## P_Verbal 61407 46604 26935 29184
## P_Quant 46604 38419
                         17580
                               18527
                         21084 25396
## C_Verbal 26935 17580
## C_Quant 29184 18527 25396 31016
## Multivariate Tests: as.factor(Group)
## Df test stat approx F num Df den Df Pr(>F)
## Pillai
               3 2.103 55.11 12 282.0 <2e-16
                          89.03
## Wilks
                3
                    0.012
                                   12 243.7 <2e-16
## Hotelling-Lawley 3 13.424 101.43 12 272.0 <2e-16
## Roy
               3 7.689 180.69
                                   4 94.0 <2e-16
```

8.2 Group Structure

The discriminant analysis can also be performed on "groups" defined by contrasts. These might represent a factorial structure or other comparisons of interest.

8.2.1 Factorial Structure

```
LM_2 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ Tx_P + Tx_C +
   Tx_P:Tx_C, data = Skills_Trimmed)</pre>
```

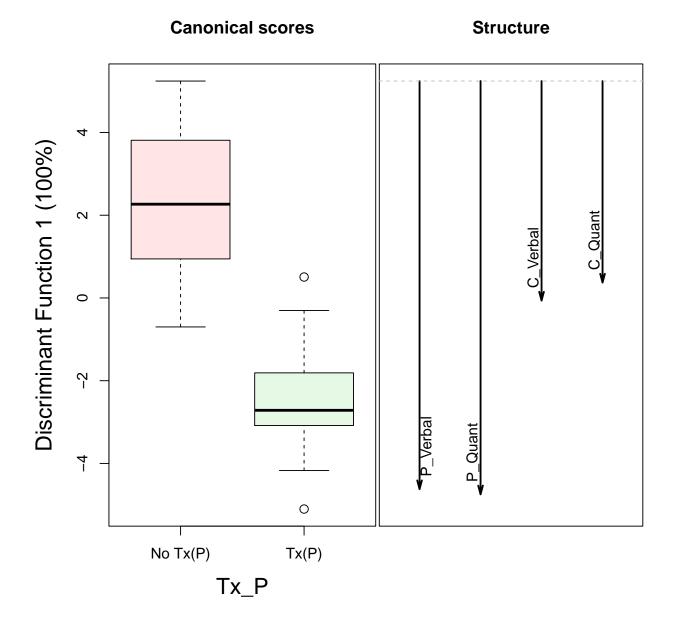
```
LDA_2 <- candisc(LM_2, term = "Tx_P", data = Skills_Trimmed, type = "2")
LDA_2
##
## Canonical Discriminant Analysis for Tx_P:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.863 6.32
##
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.137 149 4 94 <2e-16
summary(LDA_2)
## Canonical Discriminant Analysis for Tx_P:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8634 6.323
                      100 100
##
## Class means:
## [1] 2.434 -2.484
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -0.6354 -0.7287 0.8355 -0.3095
LDA_2$dfh
## [1] 1
LDA_2$dfe
## [1] 95
LDA_2$pct
## [1] 1.000e+02 5.619e-14 -1.237e-14 -1.290e-14
LDA_2$ndim
## [1] 1
LDA_2$coeffs.raw
              Can1
## P_Verbal -0.06473
## P_Quant -0.07870
## C_Verbal 0.08292
## C_Quant -0.03413
LDA_2$coeffs.std
```

```
## Can1
## P_Verbal -0.6354
## P_Quant -0.7287
## C_Verbal 0.8355
## C_Quant -0.3095

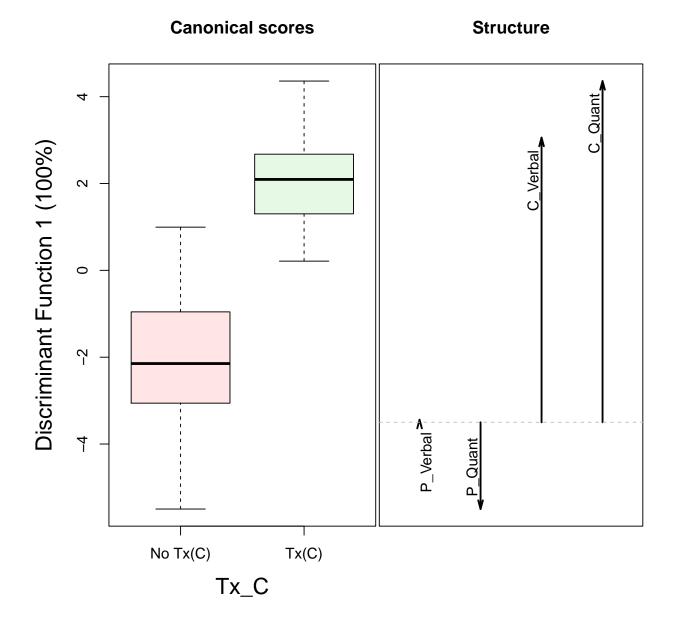
LDA_2$structure

## Can1
## P_Verbal -0.9534
## P_Quant -0.9655
## C_Verbal -0.5128
## C_Quant -0.4707

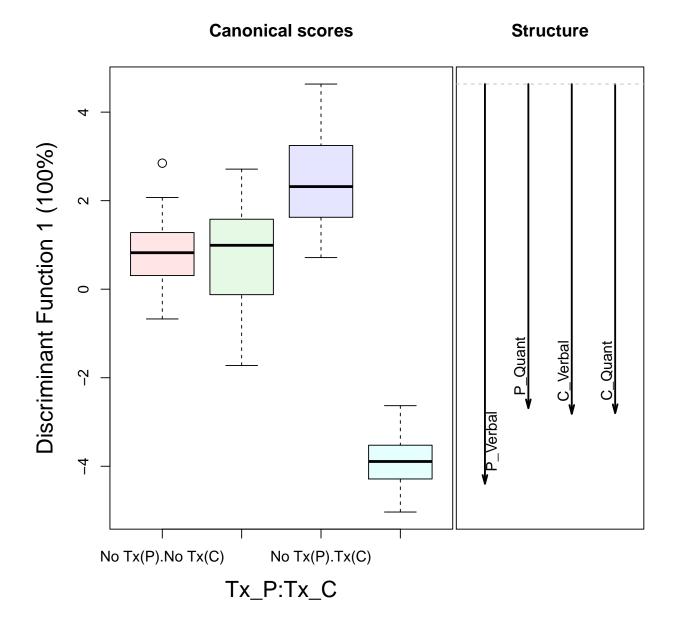
plot(LDA_2, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5, prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```



```
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.179 108 4 94 <2e-16
summary(LDA_3)
## Canonical Discriminant Analysis for Tx_C:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8214 4.599
                      100 100
##
## Class means:
##
## [1] -2.117 2.075
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## 0.2082 -1.0842 0.1928 1.1245
LDA_3$dfh
## [1] 1
LDA_3$dfe
## [1] 95
LDA_3$pct
## [1] 1.000e+02 1.931e-14 0.000e+00 -8.562e-15
LDA_3$ndim
## [1] 1
LDA_3$coeffs.raw
              Can1
## P_Verbal 0.02121
## P_Quant -0.11711
## C_Verbal 0.01914
## C_Quant 0.12399
LDA_3$coeffs.std
            Can1
## P_Verbal 0.2082
## P_Quant -1.0842
## C_Verbal 0.1928
## C_Quant 1.1245
LDA_3$structure
            Can1
## P_Verbal 0.0054
## P_Quant -0.1820
## C_Verbal 0.5971
## C_Quant 0.7156
plot(LDA_3, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```



```
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.284 59.3 4 94 <2e-16
summary(LDA_4)
## Canonical Discriminant Analysis for Tx_P:Tx_C:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.7162 2.523
                                  100 100
## Class means:
##
## [1] 0.7747 0.7119 2.4148 -3.8729
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -1.4234 0.8328 0.1636 -0.3756
LDA_4$dfh
## [1] 1
LDA_4$dfe
## [1] 95
LDA_4$pct
## [1] 1.000e+02 2.568e-14 8.801e-15 -1.276e-14
LDA 4$ndim
## [1] 1
LDA_4$coeffs.raw
              Can1
## P_Verbal -0.14501
## P_Quant 0.08996
## C_Verbal 0.01624
## C_Quant -0.04142
LDA_4$coeffs.std
            Can1
## P_Verbal -1.4234
## P_Quant 0.8328
## C_Verbal 0.1636
## C_Quant -0.3756
LDA_4$structure
##
             Can1
## P_Verbal -0.9339
## P_Quant -0.7572
## C_Verbal -0.7704
## C_Quant -0.7687
plot(LDA_4, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```



8.2.2 Factorial Structure by Contrast Codes

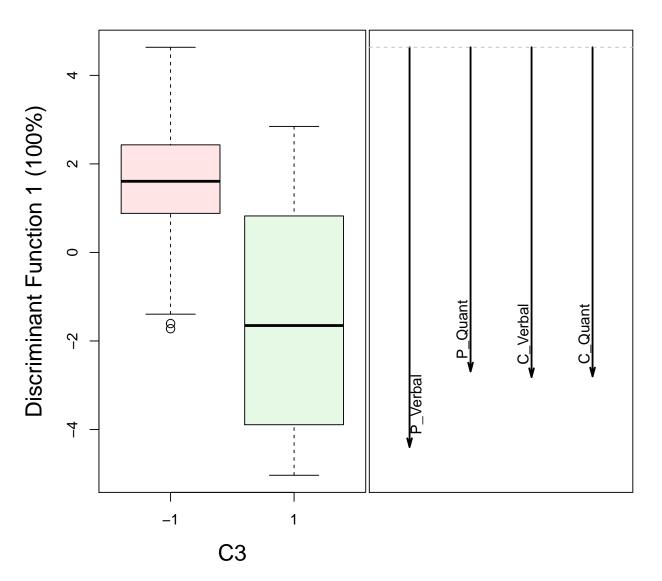
```
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.284 59.3 4 94 <2e-16
summary(LDA_5)
##
## Canonical Discriminant Analysis for C3:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.7162 2.523 100 100
##
## Class means:
## [1] 1.581 -1.549
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -1.4234 0.8328 0.1636 -0.3756
LDA_5$dfh
## [1] 1
LDA_5$dfe
## [1] 95
LDA_5$pct
## [1] 1.000e+02 2.568e-14 8.801e-15 -1.276e-14
LDA_5$ndim
## [1] 1
LDA_5$coeffs.raw
##
             Can1
## P_Verbal -0.14501
## P_Quant 0.08996
## C_Verbal 0.01624
## C_Quant -0.04142
LDA_5$coeffs.std
            Can1
## P_Verbal -1.4234
## P_Quant 0.8328
## C_Verbal 0.1636
## C_Quant -0.3756
LDA_5$structure
```

```
## Can1
## P_Verbal -0.9339
## P_Quant -0.7572
## C_Verbal -0.7704
## C_Quant -0.7687

plot(LDA_5, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
    prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```

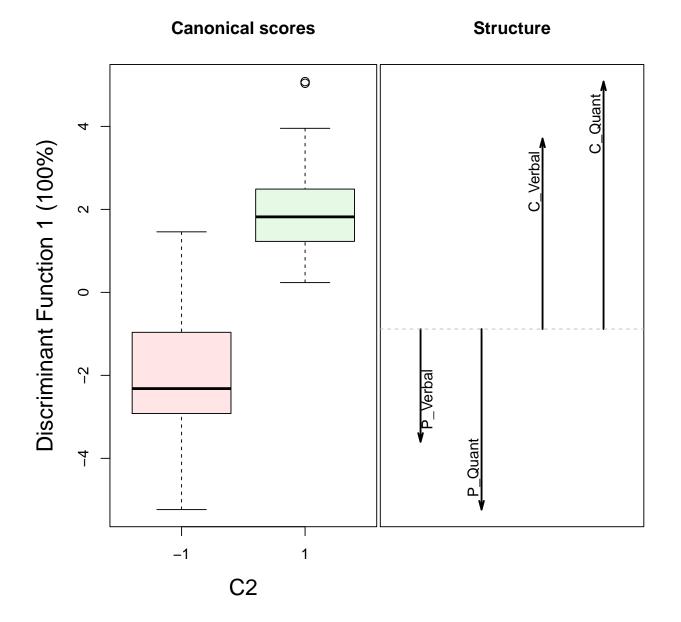
Canonical scores

Structure



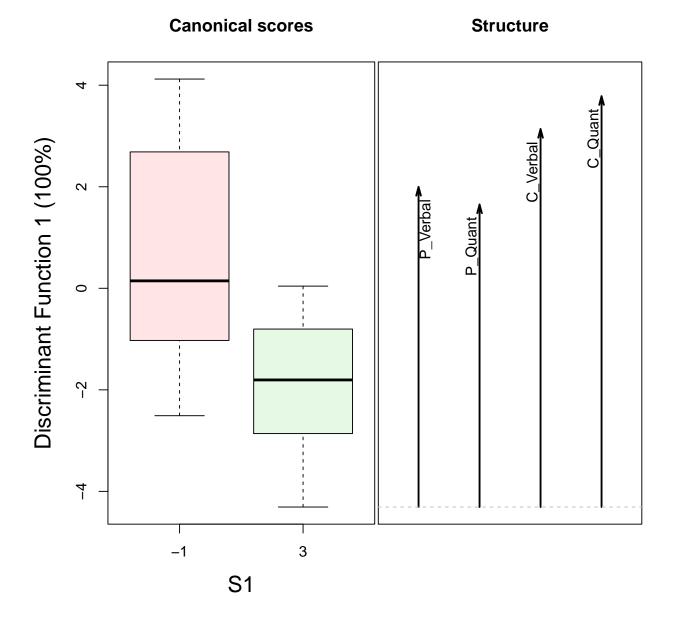
```
LM_6 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ C1 + C2,
    data = Skills_Trimmed)
LDA_6 <- candisc(LM_6, term = "C2", data = Skills_Trimmed, type = "2")
LDA_6</pre>
```

```
## Canonical Discriminant Analysis for C2:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.808 4.21 100 100
##
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.192 99 4 94 <2e-16
summary(LDA_6)
## Canonical Discriminant Analysis for C2:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8081 4.212
                         100 100
##
## Class means:
## [1] -2.032 1.991
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -0.2506 -1.0956 0.2901 1.3444
LDA_6$dfh
## [1] 1
LDA_6$dfe
## [1] 96
LDA_6$pct
## [1] 1.000e+02 4.217e-14 7.289e-16 -9.460e-15
LDA_6$ndim
## [1] 1
LDA_6$coeffs.raw
## P_Verbal -0.01511
## P_Quant -0.09982
## C_Verbal 0.02429
## C_Quant 0.11956
LDA_6$coeffs.std
## P_Verbal -0.2506
## P_Quant -1.0956
## C_Verbal 0.2901
## C_Quant 1.3444
```

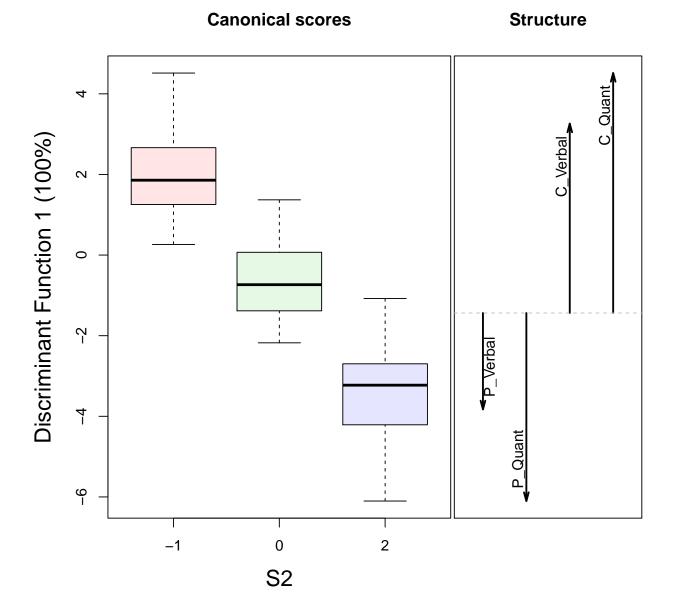


8.2.3 Special Contrast Codes

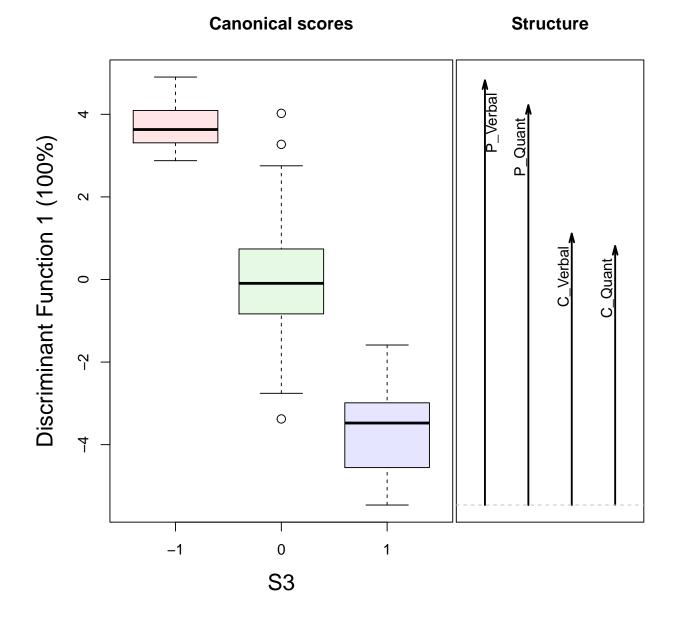
```
LM_7 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ S1 + S2 +
  S3, data = Skills_Trimmed)
LDA_7 <- candisc(LM_7, term = "S1", data = Skills_Trimmed, type = "2")
LDA_7
##
## Canonical Discriminant Analysis for S1:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.559 1.27
                                   100
##
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.441 29.8 4 94 5.5e-16
summary(LDA_7)
##
## Canonical Discriminant Analysis for S1:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.5587 1.266
##
## Class means:
## [1] 0.6445 -1.9078
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -0.1116 0.4274 -0.7349 1.3351
LDA_7$dfh
## [1] 1
LDA_7$dfe
## [1] 95
LDA_7$pct
## [1] 1.000e+02 2.385e-14 1.839e-15 -2.245e-14
LDA_7$ndim
## [1] 1
LDA_7$coeffs.raw
## P_Verbal -0.01137
## P_Quant 0.04616
## C_Verbal -0.07294
## C_Quant 0.14722
```



```
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.164 120 4 94 <2e-16
summary(LDA_8)
## Canonical Discriminant Analysis for S2:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8361 5.1
                       100 100
##
## Class means:
##
## [1] 1.9835 -0.6239 -3.4824
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## 0.2915 -1.4063 0.4767 0.8352
LDA_8$dfh
## [1] 1
LDA_8$dfe
## [1] 95
LDA_8$pct
## [1] 1.000e+02 1.742e-14 3.705e-15 9.210e-16
LDA_8$ndim
## [1] 1
LDA_8$coeffs.raw
              Can1
## P_Verbal 0.02970
## P_Quant -0.15190
## C_Verbal 0.04732
## C_Quant 0.09209
LDA_8$coeffs.std
             Can1
## P_Verbal 0.2915
## P_Quant -1.4063
## C_Verbal 0.4767
## C_Quant 0.8352
LDA_8$structure
            Can1
## P_Verbal -0.2102
## P_Quant -0.4103
## C_Verbal 0.4133
## C_Quant 0.5236
plot(LDA_8, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```



```
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.124 166 4 94 <2e-16
summary(LDA_9)
## Canonical Discriminant Analysis for S3:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8757 7.042
                      100 100
##
## Class means:
##
## [1] 3.70416 -0.04715 -3.61174
##
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## 1.0273 0.1400 -0.6316 0.3666
LDA_9$dfh
## [1] 1
LDA_9$dfe
## [1] 95
LDA_9$pct
## [1] 1.000e+02 7.567e-14 1.517e-14 -1.359e-14
LDA_9$ndim
## [1] 1
LDA_9$coeffs.raw
              Can1
## P_Verbal 0.10465
## P_Quant 0.01513
## C_Verbal -0.06268
## C_Quant 0.04042
LDA_9$coeffs.std
            Can1
## P_Verbal 1.0273
## P_Quant 0.1400
## C_Verbal -0.6316
## C_Quant 0.3666
LDA_9$structure
           Can1
## P_Verbal 0.9923
## P_Quant 0.9343
## C_Verbal 0.6342
## C_Quant 0.6052
plot(LDA_9, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```



8.2.4 Dummy Codes

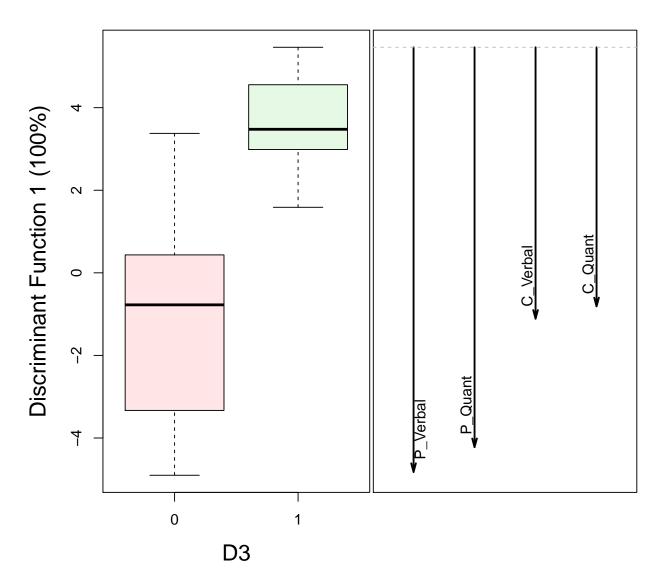
```
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.124 166 4 94 <2e-16
summary(LDA_10)
##
## Canonical Discriminant Analysis for D3:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8757 7.042 100 100
##
## Class means:
## [1] -1.220 3.612
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -1.0273 -0.1400 0.6316 -0.3666
LDA_10$dfh
## [1] 1
LDA_10$dfe
## [1] 95
LDA_10$pct
## [1] 1.000e+02 7.567e-14 9.459e-15 -2.049e-14
LDA_10$ndim
## [1] 1
LDA_10$coeffs.raw
##
              Can1
## P_Verbal -0.10465
## P_Quant -0.01513
## C_Verbal 0.06268
## C_Quant -0.04042
LDA_10$coeffs.std
            Can1
## P_Verbal -1.0273
## P_Quant -0.1400
## C_Verbal 0.6316
## C_Quant -0.3666
LDA_10$structure
```

```
## Can1
## P_Verbal -0.9923
## P_Quant -0.9343
## C_Verbal -0.6342
## C_Quant -0.6052

plot(LDA_10, cex = 1.25, font.axis = 2, font.lab = 2, cex.lab = 1.5,
    prefix = "Discriminant Function ", var.col = "black", var.lwd = 2)
```

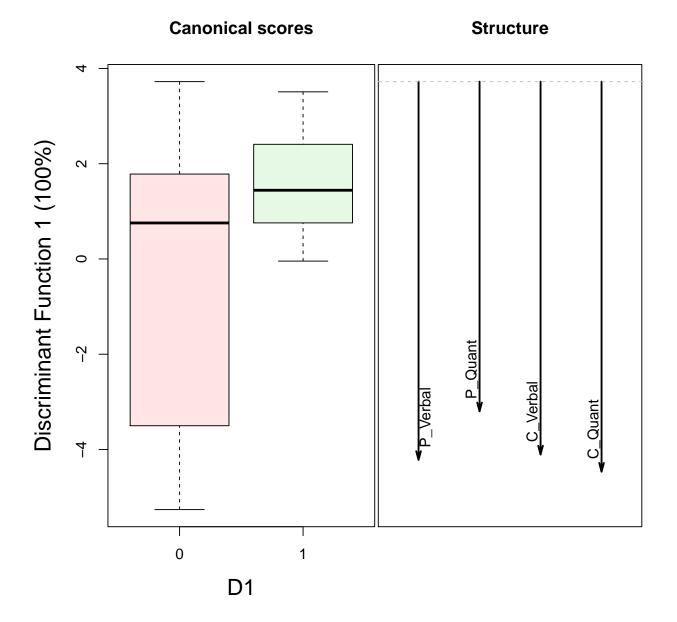
Canonical scores

Structure



```
LM_11 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ D1 + D2 +
        D3, data = Skills_Trimmed)
LDA_11 <- candisc(LM_11, term = "D1", data = Skills_Trimmed, type = "2")
LDA_11</pre>
```

```
## Canonical Discriminant Analysis for D1:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.816 4.44 100 100
##
## Test of HO: The canonical correlations in the
## current row and all that follow are zero
## LR test stat approx F numDF denDF Pr(> F)
## 1 0.184 104 4 94 <2e-16
summary(LDA_11)
## Canonical Discriminant Analysis for D1:
## CanRsq Eigenvalue Difference Percent Cumulative
## 1 0.8161 4.438
                        100 100
##
## Class means:
## [1] -0.5626 1.6654
## std coefficients:
## P_Verbal P_Quant C_Verbal C_Quant
## -0.6897 0.1663 0.5693 -1.0762
LDA_11$dfh
## [1] 1
LDA_11$dfe
## [1] 95
LDA_11$pct
## [1] 1.000e+02 6.004e-14 4.003e-15 -1.151e-14
LDA_11$ndim
## [1] 1
LDA_11$coeffs.raw
## P_Verbal -0.07027
## P_Quant 0.01796
## C_Verbal 0.05650
## C_Quant -0.11867
LDA_11$coeffs.std
## P_Verbal -0.6897
## P_Quant 0.1663
## C_Verbal 0.5693
## C_Quant -1.0762
```



9 Univariate Repeated Measures with Sphericity Test

This method, however, does produce the univariate repeated measures F tests. They are based on separate error terms for each within-subjects effect. Note that a test of sphericity is not given because all within-subjects effects are 1 degree of freedom.

```
Mode <- factor(rep(c("Paper", "Computer"), c(2, 2)), levels = c("Paper",
    "Computer"))
Domain <- factor(rep(c("Verbal", "Quant"), 2), levels = c("Verbal",
    "Quant"))
idata <- data.frame(Mode, Domain)
LM_6 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ Tx_P * Tx_C,
    data = Skills_Trimmed)
LM_6
##
## Call:
## lm(formula = cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ Tx_P *
       Tx_C, data = Skills_Trimmed)
##
##
## Coefficients:
##
                P_Verbal P_Quant C_Verbal C_Quant
## (Intercept)
                56.94
                           58.84
                                   57.68
                                               62.29
## Tx P1
                -20.93
                          -18.69
                                    -8.14
                                               -8.84
                                   -10.22
## Tx C1
                 -1.37
                           1.49
                                              -13.77
## Tx_P1:Tx_C1
               13.21
                            5.88
                                     6.40
                                               6.61
ANOVA_1 <- Anova(LM_6, idata = idata, idesign = ~Mode * Domain, type = 2)
ANOVA_2 <- Anova(LM_6, idata = idata, idesign = ~Mode * Domain, type = 3)
summary(ANOVA_1, multivariate = FALSE)
##
## Univariate Type II Repeated-Measures ANOVA Assuming Sphericity
                          Sum Sq num Df Error SS den Df F value
##
## (Intercept)
                         1375522
                                     1
                                            26463
                                                      95 4937.99
                                                      95 287.94
## Tx_P
                           80207
                                      1
                                            26463
                           13712
                                            26463
                                                      95
## Tx_C
                                                           49.22
                                                      95
## Tx_P:Tx_C
                           25488
                                      1
                                           26463
                                                           91.50
## Mode
                             522
                                      1
                                            5005
                                                      95
                                                           9.90
## Tx_P:Mode
                           12765
                                      1
                                            5005
                                                      95 242.29
## Tx_C:Mode
                           14463
                                      1
                                            5005
                                                      95 274.53
## Tx_P:Tx_C:Mode
                                            5005
                            916
                                      1
                                                      95
                                                          17.38
## Domain
                            1031
                                      1
                                            1541
                                                      95
                                                          63.55
## Tx_P:Domain
                             64
                                      1
                                             1541
                                                      95
                                                           3.97
## Tx_C:Domain
                             15
                                      1
                                             1541
                                                      95
                                                            0.92
## Tx_P:Tx_C:Domain
                            1252
                                      1
                                             1541
                                                      95
                                                           77.17
## Mode:Domain
                            197
                                             1743
                                                      95
                                      1
                                                           10.71
## Tx_P:Mode:Domain
                             225
                                      1
                                             1743
                                                      95
                                                           12.25
## Tx_C:Mode:Domain
                             991
                                      1
                                            1743
                                                      95
                                                           54.02
## Tx P:Tx C:Mode:Domain
                            1407
                                      1
                                            1743
                                                      95
                                                           76.66
                          Pr(>F)
## (Intercept)
                         < 2e-16
## Tx_P
                         < 2e-16
```

```
## Tx_C
                      3.3e-10
## Tx_P:Tx_C
                      1.4e-15
## Mode
                      0.00221
## Tx_P:Mode
                      < 2e-16
## Tx_C:Mode
                      < 2e-16
## Tx_P:Tx_C:Mode
                     6.8e-05
## Domain
                      3.5e-12
## Tx_P:Domain
                      0.04927
## Tx_C:Domain
                      0.33939
## Tx_P:Tx_C:Domain
                     6.5e-14
## Mode:Domain
                      0.00149
## Tx_P:Mode:Domain
                      0.00071
## Tx_C:Mode:Domain
                      6.9e-11
## Tx_P:Tx_C:Mode:Domain 7.5e-14
summary(ANOVA_2, multivariate = FALSE)
##
## Univariate Type III Repeated-Measures ANOVA Assuming Sphericity
##
                       Sum Sq num Df Error SS den Df F value
## (Intercept)
                      1375167
                              1
                                      26463 95 4936.71
## Tx_P
                        79269
                                 1
                                      26463
                                              95 284.57
## Tx_C
                        14098
                                 1
                                     26463
                                              95 50.61
                                 1
                                    26463
                                                   91.50
## Tx_P:Tx_C
                        25488
                                              95
                                    5005
## Mode
                        432
                                              95
                                                   8.20
                                  1
## Tx_P:Mode
                       12693
                                 1
                                      5005
                                              95 240.93
## Tx_C:Mode
                                      5005
                       14386
                                 1
                                              95 273.07
                                      5005
## Tx_P:Tx_C:Mode
                         916
                                  1
                                               95
                                                   17.38
## Domain
                        1047
                                 1
                                      1541 95
                                                   64.50
## Tx_P:Domain
                         59
                                              95
                                 1
                                      1541
                                                   3.61
## Tx_C:Domain
                          12
                                 1
                                      1541
                                              95
                                                   0.76
## Tx P:Tx C:Domain
                       1252
                                  1
                                      1541
                                             95
                                                   77.17
## Mode:Domain
                                      1743 95
                         181
                                  1
                                                   9.88
## Tx P:Mode:Domain
                         213
                                 1
                                      1743 95 11.63
## Tx_C:Mode:Domain
                         1016
                                 1
                                      1743
                                              95
                                                    55.35
                                             95
## Tx_P:Tx_C:Mode:Domain 1407
                                 1
                                      1743
                                                   76.66
##
                      Pr(>F)
## (Intercept)
                      < 2e-16
## Tx_P
                      < 2e-16
## Tx_C
                      2.1e-10
## Tx_P:Tx_C
                      1.4e-15
## Mode
                      0.00514
## Tx_P:Mode
                      < 2e-16
## Tx_C:Mode
                      < 2e-16
## Tx_P:Tx_C:Mode
                     6.8e-05
## Domain
                      2.6e-12
## Tx_P:Domain
                      0.06032
## Tx_C:Domain
                      0.38672
## Tx_P:Tx_C:Domain
                      6.5e-14
## Mode:Domain
                      0.00223
## Tx_P:Mode:Domain
                      0.00095
## Tx_C:Mode:Domain
                      4.5e-11
## Tx_P:Tx_C:Mode:Domain 7.5e-14
```

In this version, the factorial structure on the within-subjects side is ignored. Now the 3 degrees of freedom for the within-subjects effect require the sphericity assumption and that test is provided.

```
Measure \leftarrow factor(c("P_V", "P_Q", "C_V", "C_Q"), levels = c("P_V",
    "P_Q", "C_V", "C_Q"))
idata <- data.frame(Measure)</pre>
LM_7 <- lm(cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ Tx_P * Tx_C,
    data = Skills_Trimmed)
LM_7
##
## Call:
## lm(formula = cbind(P_Verbal, P_Quant, C_Verbal, C_Quant) ~ Tx_P *
##
       Tx_C, data = Skills_Trimmed)
##
## Coefficients:
               P_Verbal P_Quant C_Verbal C_Quant
## (Intercept) 56.94
                         58.84
                                   57.68
                                              62.29
## Tx_P1
                -20.93
                          -18.69
                                   -8.14
                                              -8.84
## Tx_C1
                 -1.37
                          1.49
                                  -10.22
                                             -13.77
## Tx_P1:Tx_C1 13.21
                           5.88
                                   6.40
                                             6.61
ANOVA_3 <- Anova(LM_7, idata = idata, idesign = ~Measure, type = 2)
ANOVA_4 <- Anova(LM_7, idata = idata, idesign = ~Measure, type = 3)
summary(ANOVA_3, multivariate = FALSE)
##
## Univariate Type II Repeated-Measures ANOVA Assuming Sphericity
##
##
                      Sum Sq num Df Error SS den Df F value Pr(>F)
## (Intercept)
                     1375522
                                1
                                       26463
                                                 95 4938.0 < 2e-16
## Tx_P
                      80207
                                       26463
                                                 95
                                                    287.9 < 2e-16
                                  1
                       13712
                                       26463
                                                 95
                                                       49.2 3.3e-10
## Tx_C
                                  1
## Tx P:Tx C
                       25488
                                  1
                                       26463
                                                95
                                                       91.5 1.4e-15
                                                285
## Measure
                       1749
                                  3
                                       8290
                                                    20.1 8.1e-12
## Tx P:Measure
                       13054
                                  3
                                      8290
                                               285 149.6 < 2e-16
## Tx_C:Measure
                                  3
                                      8290
                                                285 177.3 < 2e-16
                       15469
## Tx_P:Tx_C:Measure
                       3575
                                  3
                                        8290
                                                285
                                                      41.0 < 2e-16
##
##
## Mauchly Tests for Sphericity
##
                     Test statistic p-value
##
## Measure
                              0.577 6.59e-10
## Tx_P:Measure
                              0.577 6.59e-10
## Tx_C:Measure
                              0.577 6.59e-10
## Tx_P:Tx_C:Measure
                              0.577 6.59e-10
##
## Greenhouse-Geisser and Huynh-Feldt Corrections
   for Departure from Sphericity
##
                     GG eps Pr(>F[GG])
```

```
## Measure
          0.717 4.2e-09
## Tx_P:Measure
                    0.717
                          < 2e-16
## Tx_C:Measure
                    0.717
                             < 2e-16
## Tx_P:Tx_C:Measure 0.717
                             < 2e-16
##
##
                   HF eps Pr(>F[HF])
## Measure
                   0.7339 2.853e-09
## Tx_P:Measure
                   0.7339 1.779e-43
## Tx_C:Measure
                   0.7339 2.420e-48
## Tx_P:Tx_C:Measure 0.7339 7.766e-17
summary(ANOVA_4, multivariate = FALSE)
## Univariate Type III Repeated-Measures ANOVA Assuming Sphericity
                    Sum Sq num Df Error SS den Df F value Pr(>F)
##
                   1375167
                             1
                                    26463
                                           95 4936.7 < 2e-16
## (Intercept)
## Tx_P
                    79269
                                    26463
                                             95 284.6 < 2e-16
                               1
## Tx C
                     14098
                               1 26463
                                             95 50.6 2.1e-10
## Tx_P:Tx_C
                     25488
                               1 26463
                                             95
                                                  91.5 1.4e-15
## Measure
                      1660
                               3 8290 285 19.0 2.8e-11
                              3 8290 285 148.6 < 2e-16
## Tx_P:Measure
                     12965
## Tx_C:Measure
                     15414
                              3 8290 285 176.7 < 2e-16
## Tx_P:Tx_C:Measure
                              3 8290
                                             285 41.0 < 2e-16
                     3575
##
##
## Mauchly Tests for Sphericity
##
                   Test statistic p-value
                          0.577 6.59e-10
## Measure
                            0.577 6.59e-10
## Tx_P:Measure
## Tx C:Measure
                            0.577 6.59e-10
## Tx_P:Tx_C:Measure
                            0.577 6.59e-10
##
##
## Greenhouse-Geisser and Huynh-Feldt Corrections
## for Departure from Sphericity
##
##
                   GG eps Pr(>F[GG])
## Measure
                    0.717
                              1e-08
## Tx_P:Measure
                    0.717
                              <2e-16
## Tx_C:Measure
                   0.717
                             <2e-16
## Tx_P:Tx_C:Measure 0.717
##
##
                   HF eps Pr(>F[HF])
                   0.7339 7.222e-09
## Measure
## Tx_P:Measure
                   0.7339 2.753e-43
## Tx_C:Measure
                   0.7339 3.081e-48
## Tx_P:Tx_C:Measure 0.7339 7.766e-17
```

10 Roy-Bargman Step-Down Tests

The redundancy question can be addressed using the Roy-Bargman stepdown procedure. The dependent variables are tested in a univariate fashion, in a specific order, with earlier-considered dependent variables used as covariates for later dependent variables. All dependent variables add significantly to group differentiation.

```
summary(aov(P_Verbal ~ P_Quant + C_Verbal + C_Quant + as.factor(Group),
    data = Skills_Trimmed))
##
                    Df Sum Sq Mean Sq F value Pr(>F)
## P_Quant
                       61297
                                61297 1649.98 < 2e-16
## C_Verbal
                     1
                         1413
                                 1413
                                        38.02 1.8e-08
## C_Quant
                     1
                          237
                                  237
                                         6.38 0.013
## as.factor(Group) 3
                         4196
                                 1399
                                        37.65 5.8e-16
## Residuals
                    92
                         3418
                                   37
summary(aov(P_Quant ~ P_Verbal + C_Verbal + C_Quant + as.factor(Group),
    data = Skills_Trimmed))
##
                    Df Sum Sq Mean Sq F value Pr(>F)
## P_Verbal
                     1
                        40450
                                40450 1620.91 < 2e-16
## C_Verbal
                     1
                           33
                                   33
                                        1.31 0.25608
                                        13.77 0.00035
## C_Quant
                          344
                                  344
                     1
## as.factor(Group) 3
                         3440
                                 1147
                                        45.95 < 2e-16
## Residuals
                    92
                         2296
                                   25
summary(aov(C_Verbal ~ P_Quant + P_Verbal + C_Quant + as.factor(Group),
    data = Skills_Trimmed))
##
                    Df Sum Sq Mean Sq F value Pr(>F)
## P_Quant
                       12328
                                12328 501.99 < 2e-16
## P_Verbal
                     1
                         2806
                                 2806 114.26 < 2e-16
## C_Quant
                     1
                        12891
                                12891 524.90 < 2e-16
## as.factor(Group) 3
                                 148
                                         6.03 0.00085
                          444
## Residuals
                    92
                         2259
                                   25
summary(aov(C_Quant ~ P_Quant + C_Verbal + P_Verbal + as.factor(Group),
    data = Skills Trimmed))
##
                    Df Sum Sq Mean Sq F value Pr(>F)
## P_Quant
                     1 11863
                               11863 469.76 < 2e-16
## C_Verbal
                     1
                        23005
                                23005 910.98 < 2e-16
## P_Verbal
                     1
                          120
                                  120
                                         4.73 0.032
                                  506
                                        20.06 4.4e-10
## as.factor(Group) 3
                         1519
## Residuals
                    92
                         2323
                                   25
```

```
Sys.time() - how_long
## Time difference of 22.25 secs
```