Homework 1 Applied Mutlivariate Analysis

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1 Workspace

1.1 Packages

```
library(car)
library(knitr)
library(kableExtra)
library(multcomp)
library(lme4)
library(plyr)
library(tidyverse)
```

1.2 data

The file, Set_2.csv, contains data for four variables and four groups.

```
wd <- "https://github.com/emoriebeck/homeworks/raw/master/multivariate/homework2"
dat <- sprintf("%s/Set_2(1).csv", wd) %>%
 read_csv() %>%
 mutate(Group = factor(Group))
head(dat)
## # A tibble: 6 x 5
   Group DV1 DV2 DV3 DV4
  <fct> <int> <int> <int> <int>
## 1 1 1 2 5 3
## 2 1 2 2 1 1
## 3 1 3 2 5 3
## 4 1 2 2 2 2 2
            3 1 1
## 5 1
                              1
        4 4 1
## 6 1
long_dat <- dat %>%
 mutate(SID = 1:n()) \%
 gather(key = DV, value = value, DV1:DV4)
```

2 Question 1

Conduct a standard ANOVA on each of the measures using aov(). Are the groups different on each of the measures? If so, conduct post-hoc comparisons using Holm correction, indicating the pairs of means that are significantly different.

```
Q1 <- long_dat %>%
 group_by(DV) %>%
 nest() %>%
 mutate(aov = map(data, ~aov(value ~ Group, data = .)),
        tidy = map(aov, broom::tidy))
Q1 %>% unnest(tidy) %>% filter(term == "Group")
## # A tibble: 4 x 7
##
   DV
          term
                 df sumsq meansq statistic
                                                  p.value
    <chr> <chr> <dbl> <dbl> <dbl> <dbl>
                                                     <dbl>
## 1 DV1
          Group 3.00 100
                             33.4
                                     19.4 0.000000000640
## 2 DV2
          Group 3.00 48.6 16.2
                                      7.14 0.000222
## 3 DV3
          Group 3.00 30.9 10.3
                                      6.03 0.000833
## 4 DV4
          Group 3.00 21.8
                            7.28
                                     3.79 0.0128
```

There are group differences on all DV's.

```
compMat <- rbind(</pre>
  c(-1, 1, 0, 0), # 1 v 2
  c(-1, 0, 1, 0), #1 v 3
  c(-1, 0, 0, 1), #1 v 4
  c(0,-1, 1, 0), # 2 v 3
  c(0,-1,0,1), #2 v 4
  c(0,0,-1,1) #3 v 4
rownames(compMat) <- c("1 v 2", "1 v 3", "1 v 4",
                    "2 v 3", "2 v 4", "3 v 4")
tab_fun <- function(x){</pre>
  x$confint %>% data.frame %>%
    mutate(Groups = rownames(.)) %>%
    select(Groups, everything())
Q1 <- Q1 %>%
  mutate(comp = map(aov, ~glht(., linfct=compMat, alternative="two.sided",rhs=0)),
         summ = map(comp, ~confint(., adjusted("holm"), calpha = univariate_calpha())),
         tab = map(summ, tab_fun))
Q1 %>% unnest(tab) %>%
  mutate(sign = ifelse(sign(lwr) == sign(upr), "ns", "sig")) %>%
  mutate_at(vars(Estimate:upr), funs(sprintf("%.2f", .))) %>%
  mutate(CI = sprintf("[%s, %s]", lwr, upr)) %>%
  mutate_at(vars(Estimate, CI), funs(ifelse(sign == "sig", sprintf("\\textbf{%s}", .), .))) %>%
  select(-lwr, -upr, -sign, b = Estimate) %>%
  gather(key = est, value = value, b, CI) %>%
  unite(tmp, DV, est, sep = ".") %>%
```

Table 1: Question 1: Pairwise Comparisons

		DV1		DV2		DV3		DV4
Groups	b	CI	b	CI	b	CI	b	CI
1 v 2	-1.68	[-2.84, -0.52]	-2.60	[-3.94, -1.26]	-1.96	[-3.12, -0.80]	-1.64	[-2.87, -0.41]
1 v 3	-2.08	[-3.24, -0.92]	-2.76	[-4.10, -1.42]	-3.40	[-4.56, -2.24]	-1.76	[-2.99, -0.53]
1 v 4	0.16	[-1.00, 1.32]	-1.12	[-2.46, 0.22]	-2.52	[-3.68, -1.36]	-2.08	[-3.31, -0.85]
2 v 3	-0.40	[-1.14, 0.34]	-0.16	[-1.01, 0.69]	-1.44	[-2.17, -0.71]	-0.12	[-0.90, 0.66]
2 v 4	1.84	[1.10, 2.58]	1.48	[0.63, 2.33]	-0.56	[-1.29, 0.17]	-0.44	$[-1.22,\ 0.34]$
3 v 4	2.24	[1.50, 2.98]	1.64	[0.79, 2.49]	0.88	[0.15, 1.61]	-0.32	[-1.10, 0.46]

3 Question 2

Now combine all of the information for groups and variables into a no-intercept model using lmer. Test the following hypotheses about group differences by constructing an appropriate contrast using glht in the multcomp package.

```
Q2 <- long_dat %>%
  mutate(DV = str_remove(DV, "DV"),
         G1 = mapvalues(Group, 1:4, c(1,0,0,0)),
         G2 = mapvalues(Group, 1:4, c(0,1,0,0)),
         G3 = mapvalues(Group, 1:4, c(0,0,1,0)),
         G4 = mapvalues(Group, 1:4, c(0,0,0,1)),
         DV1 = mapvalues(DV, 1:4, c(1,0,0,0)),
         DV2 = mapvalues(DV, 1:4, c(0,1,0,0)),
         DV3 = mapvalues(DV, 1:4, c(0,0,1,0)),
         DV4 = mapvalues(DV, 1:4, c(0,0,0,1))) \%
  mutate_at(vars(G1:G4, DV1:DV4), funs(as.numeric(as.character(.)))) %>%
  # group_by(DV) %>%
  nest() %>%
  mutate(mod = map(data, ~lme4::lmer(value ~ -1 + G1:DV1 + G1:DV2 + G1:DV3 + G1:DV4 +
                                       G2:DV1 + G2:DV2 + G2:DV3 + G2:DV4 +
                                       G3:DV1 + G3:DV2 + G3:DV3 + G3:DV4 +
                                       G4:DV1 + G4:DV2 + G4:DV3 + G4:DV4 +
                                       (1|SID), data = .)),
         tidy = map(mod, broom::tidy))
Q2 %>% unnest(tidy) %>%
  filter(group == "fixed") %>%
  separate(term, c("DV", "Group"), sep = ":", remove = F) %>%
  mutate(DV = ifelse(DV == "G1", Group, DV),
         Group = ifelse(grepl("G1", term), "G1", Group)) %>%
  mutate_at(vars(estimate:std.error), funs(sprintf("%.2f", .))) %>%
```

Table 2: Question 2: Model Estimated Means

	DV1		DV2		DV3		DV4	
Groups	b	SE	b	SE	b	SE	b	SE
G1	2.44	0.28	2.80	0.28	3.12	0.28	2.84	0.28
G2	3.20	0.28	3.00	0.28	4.28	0.28	4.04	0.28
G3	2.80	0.28	2.84	0.28	2.84	0.28	3.92	0.28
G4	5.04	0.28	4.48	0.28	3.72	0.28	3.60	0.28

Test these hypotheses for each of the four measures: 12contrastsinall, correctusing the Holmmethod.

3.1 Part A

The mean for Group 1 is different from the mean for Group 3

```
C1 <- cbind(diag(1, 4, 4), diag(0, 4, 4), diag(-1, 4, 4), diag(0,4,4))
rownames(C1) <- paste(paste("DV", 1:4, sep = ""), ": 1 v 3", sep = "")
```

3.2 Part B

The mean of Groups 1, 2, and 3 is different from the mean for Group 4

```
C2 <- cbind(diag(1/3, 4, 4), diag(1/3, 4, 4), diag(1/3, 4, 4), diag(-1,4,4)) rownames(C2) <- paste(paste("DV", 1:4, sep = ""), ": 1+2+3 \text{ v } 4", sep = "")
```

3.3 Part C

The mean of Groups 1 and 2 is different from the mean for Groups 3 and 4

```
C3 <- cbind(diag(1/2, 4, 4), diag(1/2, 4, 4), diag(-1/2, 4, 4), diag(-1/2, 4, 4)) rownames(C3) <- paste(paste("DV", 1:4, sep = ""), ": 1+2 v 3+4", sep = "")
```

```
compMat <- rbind(C1, C2, C3)

tab_fun <- function(x){
   x$confint %>% data.frame %>%
   mutate(Groups = rownames(x$confint)) %>%
```

Table 3: Question 1: Pairwise Comparisons

DV1		DV2		DV3		DV4		
Groups	b	CI	b	CI	b	CI	b	CI
1 v 3		[-1.12 , 0.40] [-1. 64, - 0.56]		[-0.80, 0.72] [-1.30, -0.22]		[-0.48, 1.04] [-0.12, 0.96]		
		[-2.85, -1.60]				[-0.12, 0.30] $[-0.93, 0.32]$		

```
select(Groups, everything())
Q2 <- Q2 %>%
 mutate(comp = map(mod, ~glht(., linfct=compMat, alternative="two.sided",rhs=0)),
         summ = map(comp, ~confint(., adjusted("holm"), calpha = univariate_calpha())),
        tab = map(summ, tab_fun))
Q2 %>% unnest(tab) %>%
 mutate(sign = ifelse(sign(lwr) == sign(upr), "ns", "sig")) %>%
  mutate_at(vars(Estimate:upr), funs(sprintf("%.2f", .))) %>%
  mutate(CI = sprintf("[%s, %s]", lwr, upr)) %>%
  mutate_at(vars(Estimate, CI), funs(ifelse(sign == "sig", sprintf("\\textbf{%s}", .), .))) %>%
  select(-lwr, -upr, -sign, b = Estimate) %>%
  separate(Groups, c("DV", "Groups"), sep = ": ") %>%
  gather(key = est, value = value, b, CI) %>%
  unite(tmp, DV, est, sep = ".") %>%
  spread(tmp, value) %>%
  kable(., "latex", booktabs = T, escape = F,
       col.names = c("Groups", rep(c("b", "CI"), times = 4)),
        caption = "Question 1: Pairwise Comparisons") %>%
  add_header_above(c(" " = 1, "DV1" = 2, "DV2" = 2, "DV3" = 2, "DV4" = 2))
```

4 Question 3

3. Now construct contrasts for the following hypotheses, ignoring groups (3 contrasts, correct using the Holm method).

4.1 Part A

The mean for DV1 is different from the mean for DV2

```
C1 <- c(1,-1,0,0, 1,-1,0,0, 1,-1,0,0)
```

4.2 Part B

The mean for DV1 and DV2 is different from the mean for DV3 and DV4

```
C2 <- c(.5,.5,-.5,-.5, .5,.5,-.5,-.5, .5,.5,-.5,-.5, .5,.5,-.5,-.5)
```

Table 4: Question 3 Mean Differences Across Variables

Groups	b	CI
DV1 v. DV2 DV1+DV2 v. DV3+DV4 DV1+DV2+DV3 v DV4	0.36 -0.88 -2.23	

4.3 Part C

The mean for DV1, DV2, and DV3 is different from the mean for DV4

```
C3 \leftarrow c(.3, .3, .3, -1, .3, .3, .3, -1, .3, .3, .3, -1, .3, .3, .3, -1)
```

5 Question 4

4. Finally, test each of the hypotheses from Question 3, but combine them with each of the following group questions (a total of 9 contrasts, correct using the Holm method):

5.1 Part A

Just consider Group 1 alone

5.2 Part B

Compare Group 2 to Group 3

```
C2 <- rbind(
    # variable 1 v 2

# (DV1:G2 - DV1:G3 - DV2:G2 + DV2:G3)
c(0,0,0,0, 1,-1,0,0, -1,1,0,0, 0,0,0,0),
# variable 1+2 v. 3+4

# ((DV1:G2 + DV2:G2) = (DV3:G2 + DV4:G2)) = ((DV1:G3 + DV2:G3) = (DV3:G3 + DV4:G3))
# (DV1:G2 + DV2:G2 - DV3:G2 - DV4:G2 - DV1:G3 - DV2:G3 + DV3:G3 + DV4:G3) = 0
c(0,0,0,0, 1/2, 1/2,-1/2,-1/2,-1/2,1/2,1/2,0,0,0,0),
# variable 1+2+3 v 4

# ((DV1:G2 + DV2:G2 + DV3:G2) = DV4:G2) = ((DV1:G3 + DV2:G3 + DV3:G3) + DV4:G3)
# (DV1:G2 + DV2:G2 + DV3:G2 - DV4:G2 - DV1:G3 - DV2:G3 - DV3:G3 + DV4:G3) = 0
c(0,0,0,0, 1/3,1/3,1/3,-1, -1/3,-1/3,1,0,0,0,0))
}
rownames(C2) <- c("DV1vDV2:G2vG3", "DV1+2vDV3+4:G2vG3", "DV1+2+3vDV4:G2vG3")
```

5.3 Part C

Compare Group 1 to the combination of Groups 2, 3, and 4.

```
(compMat <- rbind(C1,C2,C3))</pre>
##
                              [,1]
                                        [,2]
                                                   [,3]
                                                              [,4]
## DV1vDV2:G1
                        1.0000000 -1.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G1
                        0.5000000 0.5000000 -0.5000000 -0.5000000
                        0.3000000 0.3000000 0.3000000 -1.0000000
## DV1+2+3vDV4:G1
## DV1vDV2:G2vG3
                        0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G2vG3
                        0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2+3vDV4:G2vG3
                        0.0000000 0.0000000 0.0000000 0.0000000
                        1.0000000 -1.0000000 0.0000000 0.0000000
## DV1vDV2:G1vG2+3+4
## DV1+2vDV3+4:G1vG2+3+4 0.5000000 0.5000000 -0.5000000 -0.5000000
## DV1+2+3vDV4:G1vG2+3+4 0.3333333 0.3333333 0.3333333 -0.3333333
                               [,5]
                                         [,6]
                                                    [,7]
## DV1vDV2:G1
                         0.0000000 0.0000000 0.0000000 0.0000000
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G1
```

```
## DV1+2+3vDV4:G1
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1vDV2:G2vG3
                       1.0000000 -1.0000000 0.0000000 0.0000000
                       0.5000000 0.5000000 -0.5000000 -0.5000000
## DV1+2vDV3+4:G2vG3
                       ## DV1+2+3vDV4:G2vG3
## DV1vDV2:G1vG2+3+4 -0.3333333 0.3333333 0.0000000 0.0000000
## DV1+2vDV3+4:G1vG2+3+4 -0.1666667 -0.1666667 0.1666667 0.1666667
## DV1+2+3vDV4:G1vG2+3+4 -0.1111111 -0.1111111 -0.1111111 0.1111111
                            [,9]
                                     [,10]
                                               [,11]
## DV1vDV2:G1
                       0.0000000 0.0000000 0.0000000 0.0000000
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G1
## DV1+2+3vDV4:G1
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1vDV2:G2vG3
                      -1.0000000 1.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G2vG3
                     -0.5000000 -0.5000000 0.5000000 0.5000000
## DV1+2+3vDV4:G2vG3
                      -0.3333333 -0.3333333 -0.3333333 1.0000000
## DV1vDV2:G1vG2+3+4
                      ## DV1+2vDV3+4:G1vG2+3+4 -0.1666667 -0.1666667 0.1666667 0.1666667
## DV1+2+3vDV4:G1vG2+3+4 -0.1111111 -0.1111111 -0.1111111 0.1111111
                           [,13]
                                     [,14]
                                               [,15]
                                                        [,16]
## DV1vDV2:G1
                       0.0000000 0.0000000 0.0000000 0.0000000
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G1
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2+3vDV4:G1
## DV1vDV2:G2vG3
                       0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2vDV3+4:G2vG3
                      0.0000000 0.0000000 0.0000000 0.0000000
## DV1+2+3vDV4:G2vG3
                      0.0000000 0.0000000 0.0000000 0.0000000
## DV1vDV2:G1vG2+3+4
                      ## DV1+2vDV3+4:G1vG2+3+4 -0.1666667 -0.1666667 -0.1666667 0.1666667
## DV1+2+3vDV4:G1vG2+3+4 -0.1111111 -0.1111111 -0.1111111 0.1111111
02 <- 02 %>%
 mutate(compQ4 = map(mod, ~glht(., linfct=compMat, alternative="two.sided",rhs=0)),
        summQ4 = map(compQ4, ~confint(., adjusted("holm"), calpha = univariate_calpha())),
        tabQ4 = map(summQ4, tab_fun))
 mutate(sign = ifelse(sign(lwr) == sign(upr), "ns", "sig")) %>%
 mutate_at(vars(Estimate:upr), funs(sprintf("%.2f", .))) %>%
 mutate(CI = sprintf("[%s, %s]", lwr, upr)) %>%
```

Table 5: Question 1: Pairwise Comparisons

	DV1	+2+3 v DV4	V1+	-2 v DV3+4	$\mathrm{DV1}\ \mathrm{v}\ \mathrm{DV2}$	
Groups	b	CI	b	CI	b	CI
G1	-0.33	[-0.79, 0.13]	-0.36	[-0.77, 0.05]	-0.36	[-0.94, 0.22]
G1vG2+3+4	-0.45	[-0.87, -0.04]	-1.43	[-1.91, -0.94]	-0.60	$[-1.27,\ 0.07]$
G2vG3	0.55	[-0.12, 1.22]	-0.50	[-1.08, 0.08]	0.24	[-0.58, 1.06]