11: Generalized Linear Models

Environmental Data Analytics | Kateri Salk Spring 2019

LESSON OBJECTIVES

- 1. Describe the components of the generalized linear model (GLM)
- 2. Apply special cases of the GLM to real datasets
- 3. Interpret and report the results of GLMs in publication-style formats

SET UP YOUR DATA ANALYSIS SESSION

```
getwd()
## [1] "C:/Users/Felipe/OneDrive - Duke University/1. DUKE/1. Ramos 2 Semestre/EOS-872 Env. Data Analyt
library(tidyverse)
PeterPaul.nutrients <- read.csv("./Data/Processed/NTL-LTER_Lake_Nutrients_PeterPaul_Processed.csv")
EPAair <- read.csv("./Data/Processed/EPAair_03PM25_3sites1718_processed.csv")
# Set date to date format
EPAair$Date <- as.Date(EPAair$Date, format = "%Y-\m-\d")
PeterPaul.nutrients$sampledate <- as.Date(PeterPaul.nutrients$sampledate, format = "%Y-%m-%d")
# remove negative values for depth_id
PeterPaul.nutrients <- filter(PeterPaul.nutrients, depth_id > 0) #is a weird ID that was given. Just re
# set depth_id to factor
PeterPaul.nutrients$depth id <- as.factor(PeterPaul.nutrients$depth id) # we want later factor instead
mytheme <- theme_classic(base_size = 14) +</pre>
  theme(axis.text = element_text(color = "black"),
        legend.position = "top")
theme_set(mytheme)
```

GENERALIZED LINEAR MODELS

The one-sample test (model of the mean), two-sample t-test, analysis of variance (ANOVA), and linear regression are all special cases of the **generalized linear model** (GLM). The GLM also includes analyses not covered in this class, including logistic regression, multinomial regression, chi square, and log-linear models. The common characteristic of general linear models is the expression of a continuous response variable as a linear combination of the effects of categorical or continuous explanatory variables, plus an error term that expresses the random error associated with the coefficients of all explanatory variables. The explanatory variables comprise the deterministic component of the model, and the error term comprises the stochastic component of the model. Historically, artificial distinctions were made between linear models that contained categorical and continuous explanatory variables, but this distinction is no longer made. The inclusion of these models within the umbrella of the GLM allows models to fit the main effects of both categorical and continuous explanatory variables as well as their interactions.

Choosing a model from your data: A "cheat sheet"

T-test: Continuous response, one categorical explanatory variable with two categories (or comparison to a single value if a one-sample test).

One-way ANOVA (Analysis of Variance): Continuous response, one categorical explanatory variable with more than two categories.

Two-way ANOVA (Analysis of Variance) Continuous response, two categorical explanatory variables.

Single Linear Regression Continuous response, one continuous explanatory variable.

Multiple Linear Regression Continuous response, two or more continuous explanatory variables.

ANCOVA (Analysis of Covariance) Continuous response, categorical explanatory variable(s) and continuous explanatory variable(s).

If multiple explanatory variables are chosen, they may be analyzed with respect to their **main effects** on the model (i.e., their separate impacts on the variance explained) or with respect to their **interaction effects**, the effect of interacting explanatory variables on the model.

Assumptions of the GLM

The GLM is based on the assumption that the data approximate a normal distribution (or a linearly transformed normal distribution). We will discuss the non-parametric analogues to several of these tests if the assumptions of normality are violated. For tests that analyze categorical explanatory variables, the assumption is that the variance in the response variable is equal among groups. Note: environmental data often violate the assumptions of normality and equal variance, and we will often proceed with a GLM even if these assumptions are violated. In this situation, you must justify your decision.

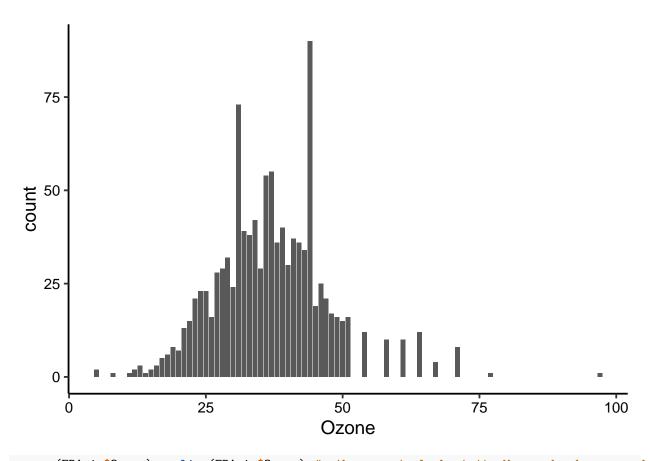
T-TEST AND ONE-WAY ANOVA

One-sample t-test

The object of a one sample test is to test the null hypothesis that the mean of the group is equal to a specific value. For example, we might ask ourselves (from the EPA air quality processed dataset):

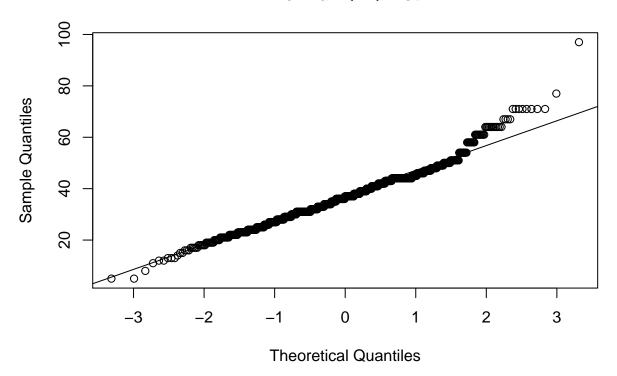
Are Ozone levels below the threshold for "good" AQI index (0-50)? #T test.

```
summary(EPAair$0zone)
##
      Min. 1st Qu. Median
                              Mean 3rd Qu.
                                               Max.
                                                       NA's
##
      5.00
             31.00
                     37.00
                             36.92
                                     44.00
                                              97.00
                                                        868
# Evaluate assumption of normal distribution
shapiro.test(EPAair$Ozone) #test aprox. to normal dist. pualue less than 5% not Ok. So lets take a look
##
##
   Shapiro-Wilk normality test
##
## data: EPAair$Ozone
## W = 0.97317, p-value = 2.747e-13
ggplot(EPAair, aes(x = Ozone)) +
  geom_histogram(stat = "count") #wrong peak and long tail to the right
## Warning: Ignoring unknown parameters: binwidth, bins, pad
## Warning: Removed 868 rows containing non-finite values (stat count).
```



qqnorm(EPAair\$Ozone); qqline(EPAair\$Ozone) # other way to look at it. We go ahead any way becuase a lot

Normal Q-Q Plot



O3.onesample \leftarrow t.test(EPAair\$Ozone, mu = 50, alternative = "less") # we are asking if data below thres O3.onesample # store the result. P value low. reject null hypothesis. give also t score. Linear model y

What information does the output give us? How might we report this information in a report?

ANSWER: Ozone AQI values in 2017-2018 were significantly lower than 50 (one sample t-test; t = -41.9, df = 184, p<0.0001)

Two-sample t-test #second alpha value in the linear model

The two-sample t test is used to test the hypothesis that the mean of two samples is equivalent. Unlike the one-sample tests, a two-sample test requires a second assumption that the variance of the two groups is equivalent. Are Ozone levels different between Blackstone and Bryson City?

```
shapiro.test(EPAair$Ozone[EPAair$Site.Name == "Blackstone"])
##
## Shapiro-Wilk normality test
## data: EPAair$Ozone[EPAair$Site.Name == "Blackstone"]
## W = 0.97221, p-value = 6.349e-09
shapiro.test(EPAair$Ozone[EPAair$Site.Name == "Bryson City"])
## Shapiro-Wilk normality test
## data: EPAair$Ozone[EPAair$Site.Name == "Bryson City"]
## W = 0.97189, p-value = 2.228e-08
var.test(EPAair$0zone ~ EPAair$Site.Name) # f statistic and pvalue. variance the same? Pvalue low, the
## F test to compare two variances
## data: EPAair$Ozone by EPAair$Site.Name
## F = 1.3678, num df = 569, denom df = 514, p-value = 0.0002955
## alternative hypothesis: true ratio of variances is not equal to 1
## 95 percent confidence interval:
## 1.154854 1.618780
## sample estimates:
## ratio of variances
            1.367782
ggplot(EPAair, aes(x = Ozone, color = Site.Name)) +
 geom_freqpoly(stat = "count") # just to look how they relate to each other (look at tails, peaks)
## Warning: Removed 868 rows containing non-finite values (stat_count).
```

Site.Name — Blackstone — Bryson City

```
40-
20-
25 50 75 100
Ozone
```

```
# two ways of doing it
# Format as a t-test
O3.twosample <- t.test(EPAair$Ozone ~ EPAair$Site.Name)
03.twosample
##
##
   Welch Two Sample t-test
##
## data: EPAair$Ozone by EPAair$Site.Name
## t = 5.3875, df = 1079.8, p-value = 8.766e-08
\#\# alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 2.098082 4.501782
## sample estimates:
   mean in group Blackstone mean in group Bryson City
                    38.48246
                                              35.18252
03.twosample$p.value # we have a significance different in the means between the 2 groups.
## [1] 8.765983e-08
# so the linear model is y = Blackstone(38.48) + BrysonCity(35.18) + error
# Format as a GLM #other way of doing it
O3.twosample2 <- lm(EPAair$Ozone ~ EPAair$Site.Name)
summary(03.twosample2) #diff pvalue. same estimates but bryson is relative. We get a lot of aditional i
##
## Call:
```

```
## lm(formula = EPAair$Ozone ~ EPAair$Site.Name)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
##
  -30.482 -6.183 -0.183
                            5.518
                                   58.518
##
## Coefficients:
##
                              Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                               38.4825
                                           0.4253 90.477 < 2e-16 ***
## EPAair$Site.NameBryson City -3.2999
                                           0.6174 -5.345 1.1e-07 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 10.15 on 1083 degrees of freedom
     (868 observations deleted due to missingness)
## Multiple R-squared: 0.0257, Adjusted R-squared:
## F-statistic: 28.57 on 1 and 1083 DF, p-value: 1.101e-07
```

Non-parametric equivalent of t-test: Wilcoxon test #for not normal distribution. distribution free

When we wish to avoid the assumption of normality, we can apply distribution-free, or non-parametric, methods in the form of the Wilcoxon rank sum (Mann-Whitney) test. The Wilcoxon test replaces the data by their rank and calculates the sum of the ranks for each group. Notice that the output of the Wilcoxon test is more limited than its parametric equivalent.

```
03.onesample.wilcox <- wilcox.test(EPAair$Ozone, mu = 50, alternative = "less")
03.onesample.wilcox

##

## Wilcoxon signed rank test with continuity correction

##

## data: EPAair$Ozone

## V = 25828, p-value < 2.2e-16

## alternative hypothesis: true location is less than 50

03.twosample.wilcox <- wilcox.test(EPAair$Ozone ~ EPAair$Site.Name)

03.twosample.wilcox # much more limited models but we get the info that we wanted. dont tell us the pre

##

## Wilcoxon rank sum test with continuity correction

##

## Wilcoxon rank sum test with continuity correction

##

## data: EPAair$Ozone by EPAair$Site.Name</pre>
```

One-way ANOVA

W = 175960, p-value = 1.451e-08

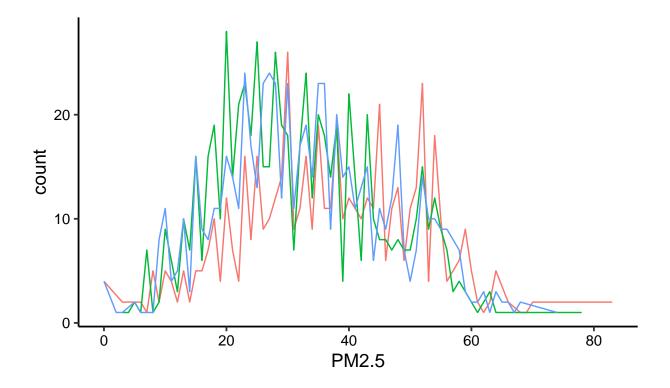
A one-way ANOVA is the same test in practice as a two-sample t-test but for three or more groups. In R, we can run the model with the function 1m or aov, the latter of which which will allow us to run post-hoc tests to determine pairwise differences.

Are PM2.5 levels different between Blackstone, Bryson City, and Triple Oak?

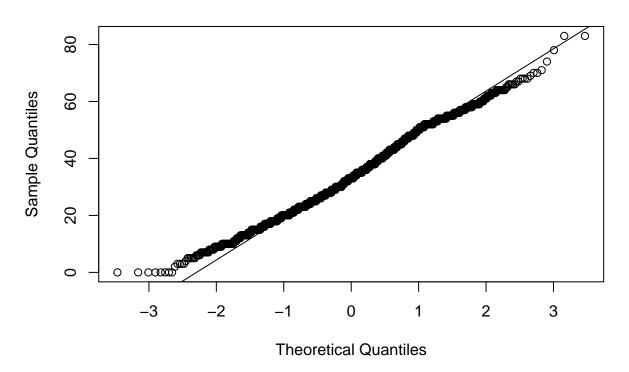
alternative hypothesis: true location shift is not equal to 0

```
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Blackstone"])
##
##
   Shapiro-Wilk normality test
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Blackstone"]
## W = 0.99335, p-value = 0.01489
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Bryson City"])
   Shapiro-Wilk normality test
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Bryson City"]
## W = 0.98207, p-value = 2.527e-07
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Triple Oak"])
##
   Shapiro-Wilk normality test
##
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Triple Oak"]
## W = 0.99064, p-value = 0.0002744
ggplot(EPAair, aes(x = PM2.5, color = Site.Name)) +
 geom_freqpoly(stat = "count") # fairly good bell curve. not crazy tails. maybe we may wanna proceed w
## Warning: Removed 52 rows containing non-finite values (stat_count).
```





Normal Q-Q Plot



bartlett.test(EPAair\$PM2.5 ~ EPAair\$Site.Name) # var equal? here they are not significance diff. reach

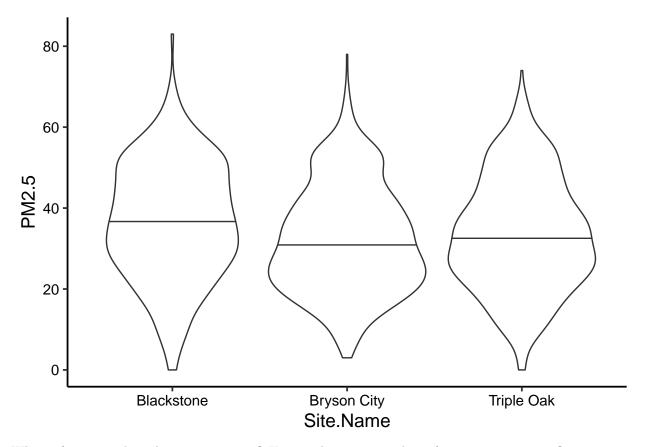
```
##
   Bartlett test of homogeneity of variances
##
## data: EPAair$PM2.5 by EPAair$Site.Name
## Bartlett's K-squared = 4.9951, df = 2, p-value = 0.08229
#two ways
# Format as a GLM
PM2.5.anova <- lm(EPAair$PM2.5 ~ EPAair$Site.Name)
summary(PM2.5.anova) # linear model y = 36.7261 - 4.4266Bryson -3.24TripleOak #here we only know that t
##
## Call:
## lm(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
##
## Residuals:
##
      Min
                1Q Median
                                3Q
                                       Max
## -36.726 -10.300 -0.726 10.274 46.274
##
## Coefficients:
##
                               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                36.7261
                                            0.5902 62.231 < 2e-16 ***
```

0.7977 -5.549 3.28e-08 ***

EPAair\$Site.NameBryson City -4.4266

```
## EPAair$Site.NameTriple Oak -3.2461
                                         0.7967 -4.075 4.80e-05 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 13.9 on 1898 degrees of freedom
    (52 observations deleted due to missingness)
## Multiple R-squared: 0.01674,
                                   Adjusted R-squared: 0.01571
## F-statistic: 16.16 on 2 and 1898 DF, p-value: 1.1e-07
# Format as an aov
PM2.5.anova2 <- aov(EPAair$PM2.5 ~ EPAair$Site.Name)
summary(PM2.5.anova2) #just give us if site is significant predictor. we need a posthoc test
                     Df Sum Sq Mean Sq F value Pr(>F)
                          6247 3123.6
                                        16.16 1.1e-07 ***
## EPAair$Site.Name
                      2
                   1898 366884
                                 193.3
## Residuals
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 52 observations deleted due to missingness
# Run a post-hoc test for pairwise differences
TukeyHSD(PM2.5.anova2) #there is no diff between Triple and Bryson
##
    Tukey multiple comparisons of means
##
      95% family-wise confidence level
##
## Fit: aov(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
##
## $`EPAair$Site.Name`
##
                              diff
                                          lwr
                                                    upr
## Bryson City-Blackstone -4.426573 -6.2976740 -2.555472 0.0000001
## Triple Oak-Blackstone -3.246126 -5.1147155 -1.377537 0.0001419
## Triple Oak-Bryson City 1.180447 -0.5972964 2.958191 0.2645306
# Plot the results
# How might you edit this graph to make it attractive?
# How might you illustrate significant differences?
PM2.5.anova.plot <- ggplot(EPAair, aes(x = Site.Name, y = PM2.5)) +
 geom_violin(draw_quantiles = 0.5)
print(PM2.5.anova.plot) #to look at the distribution
```

Warning: Removed 52 rows containing non-finite values (stat_ydensity).



What information does the output give us? How might we report this information in a report?

ANSWer: (ANOVA; F = 16.16, df =1898, p < 0.0001). Our average pm25 values where signif.... On the plot. Put a star on blackstone or group them (bryson and triple under a hay or something geometry or something)

Non-parametric equivalent of ANOVA: Kruskal-Wallis Test

As with the Wilcoxon test, the Kruskal-Wallis test is the non-parametric counterpart to the one-way ANOVA. Here, the data from two or more independent samples are replaced with their ranks without regard to the grouping AND based on the between-group sum of squares calculations.

For multiple comparisons, a p-value < 0.05 indicates that there is a significant difference between groups, but it does not indicate which groups, or in this case, months, differ from each other.

To analyze specific pairs in the data, you must use a *post hoc* test. These include the Dunn's test, a pairwise Mann-Whitney with the Bonferroni correction, or the Conover-Iman test.

```
PM2.5.kw <- kruskal.test(EPAair$PM2.5 ~ EPAair$Site.Name)

PM2.5.kw # doesnt indicate which groups are diff.

##

## Kruskal-Wallis rank sum test

##

## data: EPAair$PM2.5 by EPAair$Site.Name

## Kruskal-Wallis chi-squared = 34.737, df = 2, p-value = 2.864e-08

#the next tells you but we are not going to do it.

# There are two functions to run the Dunn Test
```

```
# dunn.test(EPAair\$PM2.5, EPAair\$Site.Name, kw = T,
# table = F, list = T, method = "holm", altp = T) #From package dunn.test
# dunnTest(EPAair\$PM2.5, EPAair\$Site.Name) #From package FSA
```

TWO-WAY ANOVA #convination of multiple diff outputs y = alphaa1 + alphaa2 + alphab1 + alphab2 + error

Main effects

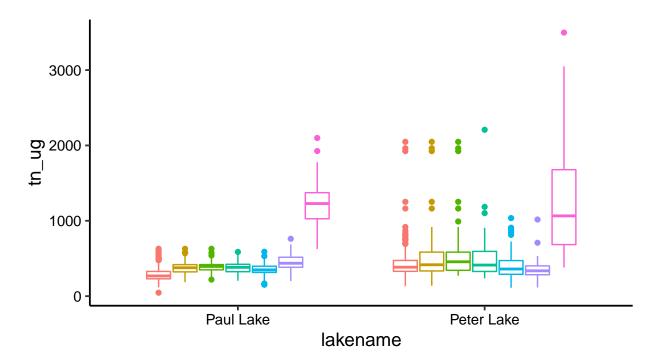
A two-way ANOVA allows us to examine the effects of two categorical explanatory variables on a continuous response variable. Let's look at the NTL-LTER nutrient dataset for Peter and Paul lakes. What if we wanted to know if total nitrogen concentrations differed based on lake and depth?

```
TNanova.main <- lm(PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename + # the plus is the main ef
                     PeterPaul.nutrients$depth_id)
summary (TNanova.main) \#TN = y = 309 (paul \ lake \ dpeth \ id \ of \ 1) + 105.2 Peter Lake (id1) + 97 id2... + error. i
##
## Call:
## lm(formula = PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename +
##
       PeterPaul.nutrients$depth_id)
##
## Residuals:
##
       Min
                10 Median
                                3Q
                                        Max
           -98.28 -37.18
                             60.55 2223.54
  -894.80
##
##
## Coefficients:
                                           Estimate Std. Error t value
##
## (Intercept)
                                             309.39
                                                         12.48 24.786
## PeterPaul.nutrients$lakenamePeter Lake
                                             105.29
                                                         13.89
                                                                 7.580
## PeterPaul.nutrients$depth_id2
                                              97.28
                                                         25.63
                                                                 3.796
## PeterPaul.nutrients$depth_id3
                                             113.40
                                                         25.54
                                                                 4.440
## PeterPaul.nutrients$depth_id4
                                              78.97
                                                         24.90
                                                                 3.172
## PeterPaul.nutrients$depth_id5
                                              22.47
                                                         26.25
                                                                 0.856
                                                         29.50
## PeterPaul.nutrients$depth_id6
                                              39.00
                                                                 1.322
## PeterPaul.nutrients$depth_id7
                                             859.48
                                                         21.52 39.931
##
                                           Pr(>|t|)
## (Intercept)
                                            < 2e-16 ***
## PeterPaul.nutrients$lakenamePeter Lake 6.20e-14 ***
## PeterPaul.nutrients$depth_id2
                                           0.000153 ***
## PeterPaul.nutrients$depth_id3
                                           9.71e-06 ***
## PeterPaul.nutrients$depth_id4
                                           0.001546 **
## PeterPaul.nutrients$depth_id5
                                           0.392172
## PeterPaul.nutrients$depth_id6
                                           0.186319
## PeterPaul.nutrients$depth_id7
                                            < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 262 on 1415 degrees of freedom
     (922 observations deleted due to missingness)
## Multiple R-squared: 0.5522, Adjusted R-squared: 0.5499
## F-statistic: 249.2 on 7 and 1415 DF, p-value: < 2.2e-16
```

```
#two ways to do it
TNanova.main2 <- aov(PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename + PeterPaul.nutrients$dep
summary(TNanova.main2)
##
                                 Df
                                       Sum Sq Mean Sq F value
## PeterPaul.nutrients$lakename
                                  1
                                      4034942 4034942
                                                          58.8 3.23e-14 ***
## PeterPaul.nutrients$depth id
                                  6 115687621 19281270
                                                         281.0 < 2e-16 ***
## Residuals
                               1415
                                    97103398
                                                 68624
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 922 observations deleted due to missingness
TukeyHSD(TNanova.main2) # all the combinations
##
    Tukey multiple comparisons of means
      95% family-wise confidence level
##
##
## Fit: aov(formula = PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename + PeterPaul.nutrients$de
## $`PeterPaul.nutrients$lakename`
                                     lwr
                                              upr p adj
## Peter Lake-Paul Lake 106.4994 79.25437 133.7444
## $`PeterPaul.nutrients$depth_id`
           diff
                        lwr
                                  upr
                                          p adj
## 2-1 97.28178 21.617077 172.94648 0.0029119
## 3-1 113.40580 37.992518 188.81908 0.0001959
                 5.473012 152.49274 0.0258461
## 4-1 78.98288
## 5-1 22.46140 -55.056737 99.97953 0.9788037
## 6-1 39.00303 -48.096701 126.10275 0.8416669
## 7-1 859.47649 795.924201 923.02879 0.0000000
## 3-2 16.12402 -81.518085 113.76613 0.9990113
## 4-2 -18.29890 -114.478514 77.88071 0.9977987
## 5-2 -74.82038 -174.097160 24.45640 0.2824951
## 6-2 -58.27875 -165.204802 48.64730 0.6763937
## 7-2 762.19472 673.393186 850.99625 0.0000000
## 4-3 -34.42292 -130.404869 61.55903 0.9397834
## 5-3 -90.94440 -190.029693
                             8.14089 0.0964544
## 6-3 -74.40277 -181.151057 32.34551 0.3786337
## 7-3 746.07070 657.483293 834.65810 0.0000000
## 5-4 -56.52148 -154.165899 41.12294 0.6100323
## 6-4 -39.97985 -145.392060 65.43236 0.9221509
## 7-4 780.49362 693.520832 867.46640 0.0000000
## 6-5 16.54163 -91.703900 124.78716 0.9993654
## 7-5 837.01510 746.629113 927.40108 0.0000000
## 7-6 820.47347 721.746941 919.20000 0.0000000
# Plot the results
# How might you edit this graph to make it attractive?
# How might you illustrate significant differences? #using diff pallete
TNanova.plot <- ggplot(PeterPaul.nutrients, aes(x = lakename, y = tn_ug, color = depth_id)) +
 geom_boxplot()
print(TNanova.plot)
```

Warning: Removed 922 rows containing non-finite values (stat_boxplot).





Interaction effects

We may expect the effects of lake and depth to be dependent on each other. For instance, since depth_id is standardized across lakes, the concentrations at each depth_id might depend on which lake is sampled. In this case, we might choose to run an interaction effects two-way ANOVA, which will examine the individual effects of the explanatory variables as well as the interaction of the explanatory variables.

The output gives test statistics for each explanatory variable as well as the interaction effect of the explanatory variables. If the p-value for the interaction effect is less than 0.05, then we would consider the interaction among the explanatory variables to be significant.

```
TNanova.interaction <- aov(PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename * #interaction

PeterPaul.nutrients$depth_id)

summary(TNanova.interaction)
```

```
##
                                                                 Df
                                                                        Sum Sq
## PeterPaul.nutrients$lakename
                                                                  1
                                                                       4034942
                                                                  6 115687621
## PeterPaul.nutrients$depth_id
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id
                                                                  6
                                                                       1865502
## Residuals
                                                                1409
                                                                      95237896
##
                                                                Mean Sq F value
## PeterPaul.nutrients$lakename
                                                                            59.7
                                                                4034942
## PeterPaul.nutrients$depth id
                                                               19281270
                                                                           285.3
                                                                             4.6
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id
                                                                 310917
## Residuals
                                                                  67593
##
                                                                 Pr(>F)
```

```
## PeterPaul.nutrients$lakename
                                                              2.09e-14 ***
## PeterPaul.nutrients$depth_id
                                                               < 2e-16 ***
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id 0.000123 ***
## Residuals
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 922 observations deleted due to missingness
# there is an interaction
If the interaction is significant, we interpret pairwise differences for the interaction. If the interaction is not
significant, we interpret differences for the main effects only.
TukeyHSD(TNanova.interaction) #we have an interaction so we oook the third level. explained below
##
     Tukey multiple comparisons of means
##
       95% family-wise confidence level
##
## Fit: aov(formula = PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename * PeterPaul.nutrients$de
## $`PeterPaul.nutrients$lakename`
##
                            diff
                                       lwr
                                                upr p adj
## Peter Lake-Paul Lake 106.4994 79.45986 133.5389
##
## $`PeterPaul.nutrients$depth_id`
            diff
                         lwr
                                    upr
                                             p adj
## 2-1 97.28178
                   22.187578 172.375977 0.0026048
## 3-1 113.40580
                   38.561123 188.250474 0.0001681
## 4-1 78.98288
                    6.027266 151.938490 0.0239560
## 5-1 22.46140
                 -54.472262 99.395056 0.9779694
## 6-1 39.00303
                  -47.439981 125.446032 0.8368008
## 7-1 859.47649 796.403376 922.549613 0.0000000
## 3-2 16.12402 -80.781877 113.029920 0.9989677
## 4-2 -18.29890 -113.753334
                              77.155534 0.9977033
## 5-2 -74.82038 -173.348628
                              23.707867 0.2736275
## 6-2 -58.27875 -164.398595
                             47.841091 0.6684093
## 7-2 762.19472 674.062737 850.326698 0.0000000
## 4-3 -34.42292 -129.681178 60.835337 0.9376228
## 5-3 -90.94440 -189.282605
                               7.393801 0.0914950
## 6-3 -74.40277 -180.346191
                             31.540645 0.3690493
## 7-3 746.07070 658.151229 833.990163 0.0000000
## 5-4 -56.52148 -153.429674
                              40.386713 0.6012407
## 6-4 -39.97985 -144.597267
                              64.637563 0.9194461
## 7-4 780.49362 694.176594 866.810640 0.0000000
## 6-5 16.54163
                  -90.887744 123.971001 0.9993372
## 7-5 837.01510
                  747.310610 926.719585 0.0000000
## 7-6 820.47347 722.491325 918.455613 0.0000000
##
## $`PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id`
                                      diff
                                                               upr
                                                                       p adj
## Peter Lake:1-Paul Lake:1
                              143.1294811
                                             73.915904
                                                        212.343059 0.0000000
## Paul Lake: 2-Paul Lake: 1
                               89.7855459
                                            -30.633879
                                                        210.204971 0.4051921
## Peter Lake:2-Paul Lake:1
                              248.2658331
                                            127.038156
                                                        369.493511 0.0000000
```

-18.165112

148.164817

221.097334 0.2014271

390.620172 0.0000000

-27.021048 206.306579 0.3532527

101.4661113

269.3924944

89.6427657

Paul Lake: 3-Paul Lake: 1

Peter Lake: 3-Paul Lake: 1

Paul Lake: 4-Paul Lake: 1

```
## Peter Lake: 4-Paul Lake: 1
                               211.6260697
                                             93.514201
                                                        329.737938 0.0000002
                                                        180.832343 0.9653743
## Paul Lake:5-Paul Lake:1
                                            -68.524801
                               56.1537708
## Peter Lake:5-Paul Lake:1
                               132.3545363
                                              9.446828
                                                        255.262245 0.0213490
## Paul Lake:6-Paul Lake:1
                                             18.928611
                                                        297.098151 0.0104293
                               158.0133808
## Peter Lake:6-Paul Lake:1
                                63.0646474
                                            -76.020123
                                                        202.149418 0.9634431
## Paul Lake:7-Paul Lake:1
                                            827.295000 1030.649398 0.0000000
                               928.9721994
## Peter Lake:7-Paul Lake:1
                               933.5806988
                                            832.307171 1034.854227 0.0000000
## Paul Lake: 2-Peter Lake: 1
                               -53.3439353 -173.794582
                                                          67.106712 0.9698240
## Peter Lake: 2-Peter Lake: 1
                               105.1363520
                                            -16.122339
                                                         226.395043 0.1732123
## Paul Lake: 3-Peter Lake: 1
                               -41.6633698 -161.326020
                                                         77.999281 0.9966269
## Peter Lake: 3-Peter Lake: 1
                               126.2630133
                                              5.004322
                                                         247.521705 0.0320229
## Paul Lake:4-Peter Lake:1
                               -53.4867154 -170.182756
                                                         63.209325 0.9601487
## Peter Lake: 4-Peter Lake: 1
                                68.4965885
                                           -49.647112
                                                         186.640289 0.7995797
## Paul Lake:5-Peter Lake:1
                                                          37.733018 0.5229580
                               -86.9757103 -211.684438
                               -10.7749448 -133.713243
## Peter Lake:5-Peter Lake:1
                                                         112.163354 1.0000000
## Paul Lake:6-Peter Lake:1
                                14.8838996 -124.227903
                                                         153.995703 1.0000000
## Peter Lake:6-Peter Lake:1
                               -80.0648337 -219.176637
                                                          59.046969 0.8078319
## Paul Lake:7-Peter Lake:1
                               785.8427183
                                            684.128544
                                                         887.556893 0.0000000
## Peter Lake:7-Peter Lake:1
                              790.4512176
                                            689.140567
                                                         891.761868 0.0000000
## Peter Lake:2-Paul Lake:2
                               158.4802873
                                              2.230523
                                                         314.730052 0.0429890
## Paul Lake: 3-Paul Lake: 2
                                11.6805655 -143.333848
                                                         166.694979 1.0000000
## Peter Lake: 3-Paul Lake: 2
                                                         335.856713 0.0088082
                               179.6069485
                                             23.357184
## Paul Lake: 4-Paul Lake: 2
                               -0.1427801 -152.878776
                                                         152.593216 1.0000000
## Peter Lake:4-Paul Lake:2
                               121.8405238
                                            -32.004374
                                                         275.685421 0.3031203
## Paul Lake:5-Paul Lake:2
                               -33.6317750 -192.573857
                                                         125.310307 0.9999857
## Peter Lake:5-Paul Lake:2
                               42.5689905 -114.987805
                                                         200.125786 0.9997652
## Paul Lake:6-Paul Lake:2
                                68.2278349 -102.249179
                                                         238.704849 0.9874061
## Peter Lake:6-Paul Lake:2
                               -26.7208984 -197.197912
                                                         143.756116 0.9999996
                               839.1866536 697.567122
## Paul Lake:7-Paul Lake:2
                                                         980.806185 0.0000000
## Peter Lake:7-Paul Lake:2
                               843.7951529
                                            702.465161
                                                         985.125145 0.0000000
## Paul Lake: 3-Peter Lake: 2
                              -146.7997218 -302.442841
                                                          8.843397 0.0882601
## Peter Lake: 3-Peter Lake: 2
                                21.1266613 -135.746857
                                                         178.000180 0.9999999
## Paul Lake:4-Peter Lake:2
                             -158.6230674 -311.997108
                                                          -5.249027 0.0346196
## Peter Lake:4-Peter Lake:2
                              -36.6397634 -191.118126
                                                         117.838599 0.9999459
## Paul Lake:5-Peter Lake:2
                              -192.1120623 -351.667373
                                                         -32.556751 0.0043137
## Peter Lake:5-Peter Lake:2 -115.9112968 -274.086692
                                                         42.264099 0.4356459
## Paul Lake:6-Peter Lake:2
                               -90.2524523 -261.301347
                                                          80.796442 0.8881613
## Peter Lake:6-Peter Lake:2 -185.2011857 -356.250080
                                                         -14.152291 0.0199298
## Paul Lake:7-Peter Lake:2
                                            538.398939
                                                         823.013793 0.0000000
                               680.7063663
## Peter Lake:7-Peter Lake:2
                               685.3148656
                                            543.295577
                                                         827.334155 0.0000000
## Peter Lake: 3-Paul Lake: 3
                               167.9263831
                                             12.283264
                                                         323.569502 0.0208421
## Paul Lake: 4-Paul Lake: 3
                               -11.8233456 -163.938683
                                                         140.291992 1.0000000
## Peter Lake: 4-Paul Lake: 3
                               110.1599583
                                            -43.068773
                                                         263.388689 0.4694542
## Paul Lake:5-Paul Lake:3
                               -45.3123405 -203.658092
                                                         113.033411 0.9995597
## Peter Lake:5-Paul Lake:3
                                30.8884250 -126.066777
                                                         187.843627 0.9999939
                                56.5472694 -113.373900
                                                         226.468439 0.9978542
## Paul Lake:6-Paul Lake:3
## Peter Lake:6-Paul Lake:3
                               -38.4014639 -208.322634
                                                         131.519706 0.9999691
## Paul Lake: 7-Paul Lake: 3
                               827.5060881 686.556156
                                                         968.456020 0.0000000
                               832.1145874 691.455574
## Peter Lake:7-Paul Lake:3
                                                         972.773601 0.0000000
## Paul Lake:4-Peter Lake:3
                              -179.7497287 -333.123769
                                                         -26.375688 0.0065958
                                                          96.711937 0.9932710
## Peter Lake:4-Peter Lake:3
                              -57.7664247 -212.244787
## Paul Lake:5-Peter Lake:3 -213.2387236 -372.794035
                                                         -53.683412 0.0006485
## Peter Lake:5-Peter Lake:3 -137.0379581 -295.213354
                                                         21.137437 0.1741687
## Paul Lake:6-Peter Lake:3 -111.3791136 -282.428008
                                                         59.669781 0.6387944
```

```
## Peter Lake:6-Peter Lake:3 -206.3278470 -377.376741
                                                        -35.278953 0.0041875
## Paul Lake:7-Peter Lake:3
                                                        801.887132 0.0000000
                              659.5797050
                                            517.272278
                              664.1882044
## Peter Lake: 7-Peter Lake: 3
                                            522.168915
                                                        806.207493 0.0000000
## Peter Lake:4-Paul Lake:4
                              121.9833039
                                            -28.940054
                                                        272.906662 0.2709820
## Paul Lake:5-Paul Lake:4
                               -33.4889949 -189.604955
                                                        122.626965 0.9999832
## Peter Lake:5-Paul Lake:4
                               42.7117706 -111.993599
                                                        197.417140 0.9997021
## Paul Lake:6-Paul Lake:4
                                            -99.474611
                                                        236.215841 0.9852540
                                68.3706150
## Peter Lake:6-Paul Lake:4
                               -26.5781183 -194.423344
                                                        141.267107 0.9999996
## Paul Lake:7-Paul Lake:4
                              839.3294337
                                            700.889196
                                                        977.769671 0.0000000
## Peter Lake:7-Paul Lake:4
                              843.9379330
                                            705.793899
                                                        982.081967 0.0000000
## Paul Lake:5-Peter Lake:4
                              -155.4722989 -312.673320
                                                          1.728722 0.0560457
## Peter Lake:5-Peter Lake:4
                              -79.2715333 -235.071788
                                                         76.528721 0.9128009
## Paul Lake:6-Peter Lake:4
                               -53.6126889 -222.467620
                                                        115.242242 0.9986743
## Peter Lake:6-Peter Lake:4 -148.5614222 -317.416354
                                                         20.293509 0.1558154
## Paul Lake:7-Peter Lake:4
                              717.3461298
                                            577.683438
                                                        857.008821 0.0000000
## Peter Lake:7-Peter Lake:4
                              721.9546291
                                            582.585543
                                                        861.323715 0.0000000
## Peter Lake:5-Paul Lake:5
                                                        237.036248 0.9483731
                               76.2007655
                                            -84.634717
## Paul Lake:6-Paul Lake:5
                               101.8596100
                                            -71.652121
                                                        275.371341 0.7849894
                                6.9108766 -166.600854
## Peter Lake:6-Paul Lake:5
                                                        180.422608 1.0000000
## Paul Lake:7-Paul Lake:5
                              872.8184286
                                            727.560037 1018.076820 0.0000000
## Peter Lake:7-Paul Lake:5
                              877.4269279
                                            732.450809 1022.403047 0.0000000
## Paul Lake:6-Peter Lake:5
                                25.6588444 -146.584818
                                                        197.902507 0.9999998
## Peter Lake:6-Peter Lake:5
                              -69.2898889 -241.533551
                                                        102.953773 0.9868114
## Paul Lake:7-Peter Lake:5
                                            652.876372
                                                        940.358954 0.0000000
                              796.6176631
## Peter Lake:7-Peter Lake:5
                              801.2261624
                                            657.770129
                                                        944.682196 0.0000000
## Peter Lake:6-Paul Lake:6
                               -94.9487333 -279.084954
                                                         89.187487 0.9043108
## Paul Lake:7-Paul Lake:6
                              770.9588186
                                            613.162028
                                                        928.755610 0.0000000
## Peter Lake:7-Paul Lake:6
                              775.5673180
                                            618.030332
                                                        933.104304 0.0000000
## Paul Lake:7-Peter Lake:6
                              865.9075520
                                            708.110761 1023.704343 0.0000000
## Peter Lake:7-Peter Lake:6
                                            712.979065 1028.053037 0.0000000
                              870.5160513
## Peter Lake:7-Paul Lake:7
                                4.6084993 -121.135612 130.352610 1.0000000
```

Pairs are considered to be in the same grouping if the p-value for that pairing is > 0.05. It is easy to see that this grouping process can become complicated when many factors are present for each variable! For a challenge, try writing code that will generate groupings for each factor level in the dataset using the glht function in the multcomp package.

Exercise

Run the same tests and visualizations (main and interaction effects two-way ANOVA) for total phosphorus concentrations. How do your results compare for the different nutrients?