Section 5.5 How Big Is the Effect?: Confidence Intervals and Effect Sizes

Loaded needed packages

```
library(Stat2Data)
library(mosaic)
library(agricolae) # needed for LSD.test function near the end of this file
```

EXAMPLE 5.14 Confidence interval for a group mean

(a) Leafhoppers

Create a dataframe for **Leafhoppers** and look at the structure of the data.

```
data("Leafhoppers")
str(Leafhoppers)

## 'data.frame': 8 obs. of 3 variables:
## $ Dish: int 1 2 3 4 5 6 7 8
## $ Diet: Factor w/ 4 levels "Control", "Fructose",..: 1 1 4 4 3 3 2 2
## $ Days: num 2.3 1.7 3.6 4 2.9 2.7 2.1 2.3
Leafhopper ANOVA table (with P-value)
```

```
LHAnovaModel=aov(Days~Diet,data=Leafhoppers)
summary(LHAnovaModel)
```

Compute a CI for the mean of the no sugar (Control) group, using the pieces needed for the formula "by hand."

```
ControlMean=as.numeric(mean(Days~Diet,data=Leafhoppers)["Control"])
ControlMean
```

[1] 2

```
errordf=LHAnovaModel$df.residual
errordf
## [1] 4
tstar=qt(0.975,4)
tstar
## [1] 2.776445
MSE=summary(LHAnovaModel)[[1]]$"Mean Sq"[2] #gets the MSE from aov summary
MSE
## [1] 0.075
SD=sqrt(MSE) #gets sqauare root of the MSE from ANOVA
## [1] 0.2738613
ME=tstar*SD/sqrt(2)
Lower=ControlMean-ME
Upper=ControlMean+ME
c(Lower, Upper)
## [1] 1.462344 2.537656
 (b) Fruit fly lifetimes
Create a dataframe for FruitFlies and look at the structure of the data.
data("FruitFlies")
```

```
data("FruitFlies")
#order the Treatment categories
FruitFlies$Treatment=factor(FruitFlies$Treatment,levels=c("none","1 pregnant","8 pregnant","1 virgin","8
str(FruitFlies)
```

Fit the one-way ANOVA model.

```
FFmodel=aov(Longevity~Treatment,data=FruitFlies)
Compute a CI for the mean of the Control ("none") group, using the pieces needed for the formula "by
hand."
NoneMean=as.numeric(mean(Longevity~Treatment, data=FruitFlies)["none"])
NoneMean
## [1] 63.56
errordf=FFmodel$df.residual
errordf
## [1] 120
tstar=qt(0.975,errordf)
tstar
## [1] 1.97993
MSE=summary(FFmodel)[[1]]$"Mean Sq"[2] #gets the MSE from aov summary
## [1] 219.2793
SD=sqrt(MSE)
               #gets sqauare root of the MSE from ANOVA
SD
## [1] 14.80808
ME=tstar*SD/sqrt(25)
Lower=NoneMean-ME
Upper=NoneMean+ME
c(Lower, Upper)
## [1] 57.69621 69.42379
EXAMPLE 5.15 Confidence interval for the difference of two group means
 (a) For FruitFlies "none" (Control) versus "1 pregnant"
     Do the calculations brute force (see below for more an alternative method).
NoneMean=as.numeric(mean(Longevity~Treatment, data=FruitFlies)["none"])
NoneMean
## [1] 63.56
```

```
Preg1Mean=as.numeric(mean(Longevity~Treatment, data=FruitFlies)["1 pregnant"])
Preg1Mean
## [1] 64.8
Diff=NoneMean-Preg1Mean
Diff
## [1] -1.24
errordf=FFmodel$df.residual
tstar=qt(0.975,errordf)
MSE=summary(FFmodel)[[1]]$"Mean Sq"[2]
                                         #gets the MSE from aov summary
SD=sqrt(MSE) #gets sqauare root of the MSE from ANOVA
MEDiff=tstar*SD*sqrt(1/25+1/25)
MEDiff
## [1] 8.292658
c(Diff-MEDiff,Diff+MEDiff)
## [1] -9.532658 7.052658
 (b) For FruitFlies "none" (Control) versus "8 virgins"
NoneMean=as.numeric(mean(Longevity~Treatment,data=FruitFlies)["none"])
NoneMean
## [1] 63.56
Virgin8Mean=as.numeric(mean(Longevity~Treatment, data=FruitFlies)["8 virgin"])
Virgin8Mean
## [1] 38.72
Diff=NoneMean-Virgin8Mean
Diff
## [1] 24.84
errordf=FFmodel$df.residual
tstar=qt(0.975,errordf)
MSE=summary(FFmodel)[[1]]$"Mean Sq"[2] #gets the MSE from aov summary
SD=sqrt(MSE)
              #gets sqauare root of the MSE from ANOVA
MEDiff=tstar*SD*sqrt(1/25+1/25)
MEDiff
```

[1] 8.292658

```
c(Diff-MEDiff,Diff+MEDiff)
## [1] 16.54734 33.13266
EXAMPLE 5.17 Fruit flies: effect size
First, use direct computation (for all treatments).
FFMeans=mean(Longevity~Treatment, data=FruitFlies)
FFalphas=FFMeans-mean(FruitFlies$Longevity)
FFalphas
##
         none 1 pregnant 8 pregnant
                                     1 virgin
                                                   8 virgin
##
         6.12
                    7.36
                                5.92
                                           -0.68
                                                     -18.72
MSE=summary(FFmodel)[[1]]$"Mean Sq"[2]
                                          #gets the MSE from aov summary
SD=sqrt(MSE)
FFEffectSizes=FFalphas/SD
FFEffectSizes
##
          none 1 pregnant 8 pregnant
                                            1 virgin
                                                        8 virgin
## 0.41328779 0.49702583 0.39978165 -0.04592087 -1.26417441
Compare none (Alone) to 1 pregnant
Diff12=as.numeric(FFMeans[1]-FFMeans[2])
Diff12/SD
## [1] -0.08373805
Compare none (Alone) to 8 virgins
Diff15=as.numeric(FFMeans[1]-FFMeans[5])
Diff15/SD
## [1] 1.677462
FIGURE 5.17 What happens as the sample size increases?
First, we look at none versus 1 pregnant.
Ns=c(10,100,1000,10000)
SE=14.8*sqrt(1/Ns+1/Ns)
df=2*Ns-2
tstars=qt(0.975,df)
M95=tstars*SE
t=1.24/SE
pvalue=1-pt(t,df)
CvsP1=data.frame(n=Ns,SE,M95,t,pvalue)
```

CvsP1

```
## n SE M95 t pvalue
## 1 10 6.6187612 13.9055013 0.1873462 4.267424e-01
## 2 100 2.0930361 4.1275037 0.5924408 2.771157e-01
## 3 1000 0.6618761 1.2980397 1.8734624 3.057522e-02
## 4 10000 0.2093036 0.4102524 5.9244082 1.592793e-09
```

Now, we consider none versus 8 virgins.

```
Ns=c(10,100,1000,10000)
SE=14.8*sqrt(1/Ns+1/Ns)
df=2*Ns-2
tstars=qt(0.975,df)
M95=tstars*SE
t=24.84/SE
pvalue=1-pt(t,df)
CvsV8=data.frame(n=Ns,SE,M95,t,pvalue)
CvsV8
```

```
## n SE M95 t pvalue

## 1 10 6.6187612 13.9055013 3.752968 0.0007281407

## 2 100 2.0930361 4.1275037 11.867927 0.000000000000

## 3 1000 0.6618761 1.2980397 37.529681 0.00000000000

## 4 10000 0.2093036 0.4102524 118.679273 0.0000000000
```

Alternative Solutions to Example 5.15

Use a new function to compute the pairwise confidence intervals directly with the asbio package.

```
library(asbio)
```

lsdCI(FruitFlies\$Longevity,FruitFlies\$Treatment)

```
##
## 95% LSD confidence intervals
##
##
                                 LSD Diff
                                              Lower
                                                       Upper Decision
## munone-mu1 pregnant
                            8.29266 -1.24 -9.53266
                                                   7.05266
                                                                FTR HO
## munone-mu8 pregnant
                            8.29266
                                      0.2 -8.09266 8.49266
                                                                FTR HO
                                                                FTR HO
## mu1 pregnant-mu8 pregnant 8.29266 1.44 -6.85266 9.73266
## munone-mu1 virgin
                            8.29266
                                      6.8 -1.49266 15.09266
                                                                FTR HO
## mu1 pregnant-mu1 virgin
                            8.29266 8.04 -0.25266 16.33266
                                                                FTR. HO
## mu8 pregnant-mu1 virgin 8.29266
                                      6.6 -1.69266 14.89266
                                                                FTR HO
## munone-mu8 virgin
                            8.29266 24.84 16.54734 33.13266 Reject HO
## mu1 pregnant-mu8 virgin
                            8.29266 26.08 17.78734 34.37266 Reject HO
## mu8 pregnant-mu8 virgin
                            8.29266 24.64 16.34734 32.93266 Reject HO
## mu1 virgin-mu8 virgin
                             8.29266 18.04 9.74734 26.33266 Reject HO
##
                             Adj. p-value
## munone-mu1 pregnant
                                   0.7677
## munone-mu8 pregnant
                                  0.96199
## mu1 pregnant-mu8 pregnant
                                  0.73159
```

```
## munone-mu1 virgin 0.1071
## mu1 pregnant-mu1 virgin 0.05728
## mu8 pregnant-mu1 virgin 0.11771
## munone-mu8 virgin 0
## mu1 pregnant-mu8 virgin 0
## mu8 pregnant-mu8 virgin 0
## mu1 virgin-mu8 virgin 3e-05
```

Here is another method that we will use throughout the rest of Unit B. This method is called LSD.test and uses the agricolae package.

```
require(agricolae)
(LSD.test(FFmodel, "Treatment")) #Outer parentheses print the result.
## $statistics
##
     MSerror Df Mean
                              CV t.value
                                               LSD
     219.2793 120 57.44 25.78009 1.97993 8.292658
##
##
## $parameters
##
           test p.ajusted
                             name.t ntr alpha
                                       5 0.05
##
     Fisher-LSD
                     none Treatment
##
## $means
##
              Longevity
                             std r
                                                   LCL
                                                            UCL Min Max Q25 Q50 Q75
                                           se
                                                                                  72
## 1 pregnant
                  64.80 15.65248 25 2.961617 58.93621 70.66379
                                                                 42
                                                                      97
                                                                          50
                                                                              65
                  56.76 14.92838 25 2.961617 50.89621 62.62379
## 1 virgin
                                                                  21
                                                                      81
                                                                          48
                                                                              56
                                                                                  68
                  63.36 14.53983 25 2.961617 57.49621 69.22379
## 8 pregnant
                                                                  35
                                                                      86
                                                                          56
                                                                              65
                                                                                  77
## 8 virgin
                  38.72 12.10207 25 2.961617 32.85621 44.58379
                                                                 16
                                                                      60
                                                                          32
                                                                             40
                                                                                  47
                  63.56 16.45215 25 2.961617 57.69621 69.42379
## none
                                                                 37
                                                                      96
                                                                         47 62
                                                                                  75
##
## $comparison
## NULL
##
## $groups
##
              Longevity groups
                  64.80
## 1 pregnant
## none
                  63.56
                             a
## 8 pregnant
                  63.36
                             а
## 1 virgin
                  56.76
                             a
## 8 virgin
                  38.72
                             b
## attr(,"class")
## [1] "group"
```

If you want to get the confidence intervals, rather than a summary of the results, you just add the option group=FALSE.

```
require(agricolae)
(LSD.test(FFmodel, "Treatment", group=FALSE)) #Outer parentheses print the result.

## $statistics
## MSerror Df Mean CV t.value LSD
```

```
219.2793 120 57.44 25.78009 1.97993 8.292658
##
##
## $parameters
##
                            name.t ntr alpha
          test p.ajusted
##
    Fisher-LSD
                    none Treatment
                                     5 0.05
##
## $means
##
             Longevity
                            std r
                                          se
                                                 LCL
                                                          UCL Min Max Q25 Q50 Q75
## 1 pregnant
                 64.80 15.65248 25 2.961617 58.93621 70.66379
                                                               42
                                                                   97
                                                                        50
                                                                           65
                                                                               72
                                                                               68
## 1 virgin
                 56.76 14.92838 25 2.961617 50.89621 62.62379
                                                                21
                                                                   81
                                                                        48
                                                                            56
## 8 pregnant
                 63.36 14.53983 25 2.961617 57.49621 69.22379
                                                                       56
                                                                           65
                                                                               77
                 38.72 12.10207 25 2.961617 32.85621 44.58379
## 8 virgin
                                                                   60
                                                                       32
                                                                               47
                                                               16
                                                                           40
                 63.56 16.45215 25 2.961617 57.69621 69.42379
## none
                                                               37
                                                                   96
                                                                       47
                                                                           62
                                                                               75
##
## $comparison
##
                          difference pvalue signif.
                                                            LCL
                                                                        UCL
## 1 pregnant - 1 virgin
                                8.04 0.0573
                                                     -0.2526583 16.332658
## 1 pregnant - 8 pregnant
                                1.44 0.7316
                                                     -6.8526583
                                                                  9.732658
## 1 pregnant - 8 virgin
                               26.08 0.0000
                                                 *** 17.7873417 34.372658
## 1 pregnant - none
                                1.24 0.7677
                                                     -7.0526583
                                                                  9.532658
## 1 virgin - 8 pregnant
                               -6.60 0.1177
                                                    -14.8926583
                                                                  1.692658
## 1 virgin - 8 virgin
                               18.04 0.0000
                                                     9.7473417 26.332658
## 1 virgin - none
                               -6.80 0.1071
                                                    -15.0926583
                                                                  1.492658
## 8 pregnant - 8 virgin
                               24.64 0.0000
                                                 *** 16.3473417 32.932658
## 8 pregnant - none
                               -0.20 0.9620
                                                     -8.4926583
                                                                  8.092658
## 8 virgin - none
                              -24.84 0.0000
                                                *** -33.1326583 -16.547342
##
## $groups
## NULL
##
## attr(,"class")
## [1] "group"
```

The nice thing about LSD.test is that you can also plot the results to get a nice visual summary.

```
require(agricolae)
plot(LSD.test(FFmodel, "Treatment"))
```

Groups and Range

