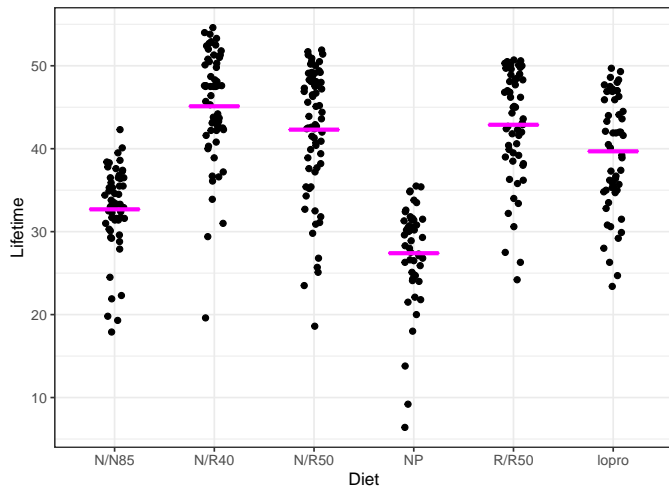# R07 - Contrasts

STAT 587 (Engineering)
Iowa State University

March 30, 2021

Diet Effect on Mice Lifetimes

ANOVA and Regression Models

ANOVA model:

$$Y_{ij} \overset{ind}{\sim} N(\mu_j, \sigma^2)$$

with Y_{ij} being the lifetime for the ith mouse on the jth diet for $j = 0, 1, 2, 3, 4, 5$.

Regression model:

$$Y_i \overset{ind}{\sim} N(\beta_0 + \beta_1 X_{i,1} + \ldots + \beta_p X_{i,p}, \sigma^2)$$

where Y_i is the lifetime for the ith mouse and $X_{i,j}$ is an indicator for the ith mouse being on the jth diet.

Reparameterized model since

$$\mu_0 = \beta_0 \quad \text{and} \quad \mu_j = \beta_0 + \beta_j$$

for $j > 0$.

Scientific questions

Here are a few example scientific questions:

1. What is the effect of pre-wean calorie restriction on mean lifetimes?
2. What is the difference in mean lifetimes between mice on a 40 kcal diet compared to those on a 50 kcal diet?
3. What is the effect of high calorie vs low calorie diets on mean lifetimes?

We can compute contrasts:

$$\gamma_1 = \mu_{R/R50} - \mu_{N/R50}$$

$$\gamma_2 = \mu_{N/R40} - \tfrac{1}{2}(\mu_{N/R50} + \mu_{R/R50})$$

$$\gamma_3 = \tfrac{1}{4}(\mu_{N/R50} + \mu_{R/R50} + \mu_{N/R40} + \mu_{lopro}) \\ - \tfrac{1}{2}(\mu_{NP} + \mu_{N/N85})$$

Contrasts

A linear combination of group means has the form

$$\gamma = C_1\mu_1 + C_2\mu_2 + \ldots + C_J\mu_J$$

where C_j are known coefficients and μ_j are the unknown population means.

A linear combination with $C_1 + C_2 + \cdots + C_J = 0$ is a contrast.

Contrast interpretation is usually best if
$|C_1| + |C_2| + \cdots + |C_J| = 2$, i.e. the positive
coefficients sum to 1 and the negative coefficients sum
to -1.

Inference on Contrasts

Contrast

$$\gamma = C_1\mu_1 + C_2\mu_2 + \cdots + C_J\mu_J \quad \text{with} \quad \hat{\gamma} = C_1\overline{Y}_1 + C_2\overline{Y}_2 + \cdots + C_J\overline{Y}_J$$

with standard error

$$SE(\hat{\gamma}) = \hat{\sigma}\sqrt{\frac{C_1^2}{n_1} + \frac{C_2^2}{n_2} + \cdots + \frac{C_J^2}{n_J}}.$$

p-values for $H_0 : \gamma = g_0$ vs $H_A : \gamma \neq g_0$ and posterior
probabilities (i.e. $2P(\gamma > 0|y)$ or $2P(\gamma < 0|y)$):

$$t = \frac{g - g_0}{SE(g)}, \quad p = 2P(T_{n-J} < -|t|).$$

Two-sided equal-tail $100(1 - \alpha)\%$ confidence/credible
intervals:

$$g \pm t_{n-J,1-\alpha/2}SE(g).$$

Contrasts for mice lifetime dataset

For these contrasts:
  1. Mean lifetimes for N/R50 and R/R50 diet are different.
  2. Mean lifetimes for N/R40 is different than for N/R50 and R/R50 combined.
  3. Mean lifetimes for high calorie (NP and N/N85) diets is different than for low calorie diets combined.

$H_0 : \gamma = 0 \qquad H_A : \gamma \neq 0 :$

$$
\begin{aligned}
\gamma_1 =& \ \mu_{R/R50} - \mu_{N/R50} \\
\gamma_2 =& \ \mu_{N/R40} - \tfrac{1}{2}(\mu_{N/R50} + \mu_{R/R50}) \\
\gamma_3 =& \ \tfrac{1}{4}(\mu_{N/R50} + \mu_{R/R50} + \mu_{N/R40} + \mu_{lopro}) \\
& -\tfrac{1}{2}(\mu_{NP} + \mu_{N/N85})
\end{aligned}
$$

	N/N85	N/R40	N/R50	NP	R/R50	lopro
early rest - none @ 50kcal	0.00	0.00	-1.00	0.00	1.00	0.00
40kcal/week - 50kcal/week	0.00	1.00	-0.50	0.00	-0.50	0.00
lo cal - hi cal	-0.50	0.25	0.25	-0.50	0.25	0.25

Fit the Multiple Regression Model

```
m = lm(Lifetime ~ Diet, data = Sleuth3::case0501)
summary(m)

Call:
lm(formula = Lifetime ~ Diet, data = Sleuth3::case0501)

Residuals:
     Min      1Q  Median      3Q     Max
-25.5167 -3.3857  0.8143  5.1833 10.0143

Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept)  32.6912     0.8846  36.958  < 2e-16 ***
DietN/R40    12.4254     1.2352  10.059  < 2e-16 ***
DietN/R50     9.6060     1.1877   8.088 1.06e-14 ***
DietNP       -5.2892     1.3010  -4.065 5.95e-05 ***
DietR/R50    10.1945     1.2565   8.113 8.88e-15 ***
Dietlopro     6.9945     1.2565   5.567 5.25e-08 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 6.678 on 343 degrees of freedom
Multiple R-squared:  0.4543,Adjusted R-squared:  0.4463
F-statistic: 57.1 on 5 and 343 DF,  p-value: < 2.2e-16
```

Estimate Group Means

```
library("emmeans")
em = emmeans(m, ~ Diet)
em

 Diet   emmean    SE  df lower.CL upper.CL
 N/N85   32.7 0.885 343     31.0     34.4
 N/R40   45.1 0.862 343     43.4     46.8
 N/R50   42.3 0.793 343     40.7     43.9
 NP      27.4 0.954 343     25.5     29.3
 R/R50   42.9 0.892 343     41.1     44.6
 lopro   39.7 0.892 343     37.9     41.4

Confidence level used: 0.95
```

```
K_list

$`early rest - none @ 50kcal`
[1]  0  0 -1  0  1  0

$`40kcal/week - 50kcal/week`
[1]  0.0  1.0 -0.5  0.0 -0.5  0.0

$`lo cal - hi cal`
[1] -0.50  0.25  0.25 -0.50  0.25  0.25
```

```
co = contrast(em, K_list)

# p-values (and posterior tail probabilities)
co

 contrast                    estimate   SE  df t.ratio p.value
 early rest - none @ 50kcal     0.589 1.19 343   0.493  0.6223
 40kcal/week - 50kcal/week      2.525 1.05 343   2.408  0.0166
 lo cal - hi cal               12.450 0.78 343  15.961  <.0001

# confidence/credible intervals
confint(co)

 contrast                    estimate   SE  df lower.CL upper.CL
 early rest - none @ 50kcal     0.589 1.19 343   -1.759     2.94
 40kcal/week - 50kcal/week      2.525 1.05 343    0.463     4.59
 lo cal - hi cal               12.450 0.78 343   10.915    13.98
```

Summary

- Contrasts are linear combinations of means where the coefficients sum to zero
- t-test tools are used to calculate pvalues and confidence intervals

Sulfur effect on scab disease in potatoes

The experiment was conducted to investigate the effect of sulfur on controlling scab disease in potatoes. There were seven treatments: control, plus spring and fall application of 300, 600, 1200 lbs/acre of sulfur. The response variable was percentage of the potato surface area covered with scab averaged over 100 random selected potatoes. A completely randomized design was used with 8 replications of the control and 4 replications of the other treatments.

Cochran and Cox. (1957) Experimental Design (2nd ed). pg96 and Agron. J. 80:712-718 (1988)

Scientific questions:

- Does sulfur have any impact at all?

- What is the difference between spring and fall application of sulfur?

- What is the effect of increased sulfur application?

Data

```
   inf  trt row col sulfur application treatment
1    9   F3   4   1    300        fall        F3
2   12    0   4   2      0   (Missing)         0
3   18   S6   4   3    600      spring        S6
4   10  F12   4   4   1200        fall       F12
5   24   S6   4   5    600      spring        S6
6   17  S12   4   6   1200      spring       S12
7   30   S3   4   7    300      spring        S3
8   16   F6   4   8    600        fall        F6
9   10    0   3   1      0   (Missing)         0
10   7   S3   3   2    300      spring        S3
11   4  F12   3   3   1200        fall       F12
12  10   F6   3   4    600        fall        F6
13  21   S3   3   5    300      spring        S3
14  24    0   3   6      0   (Missing)         0
15  29    0   3   7      0   (Missing)         0
16  12   S6   3   8    600      spring        S6
17   9   F3   2   1    300        fall        F3
18   7  S12   2   2   1200      spring       S12
19  18   F6   2   3    600        fall        F6
20  30    0   2   4      0   (Missing)         0
21  18   F6   2   5    600        fall        F6
22  16  S12   2   6   1200      spring       S12
23  16   F3   2   7    300        fall        F3
24   4  F12   2   8   1200        fall       F12
25   9   S3   1   1    300      spring        S3
26  18    0   1   2      0   (Missing)         0
27  17  S12   1   3   1200      spring       S12
28  19   S6   1   4    600      spring        S6
```

Design
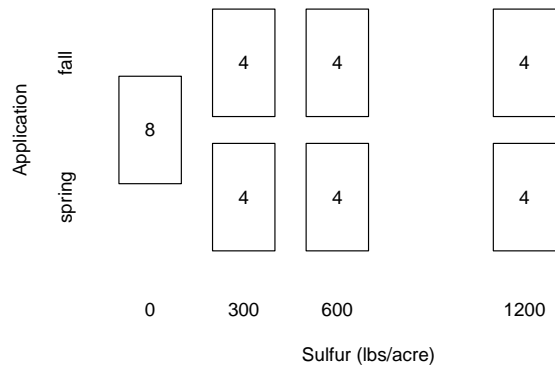

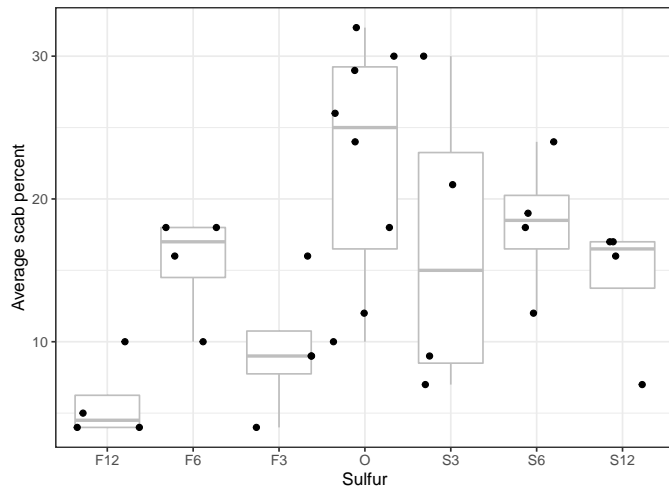**Completely randomized design
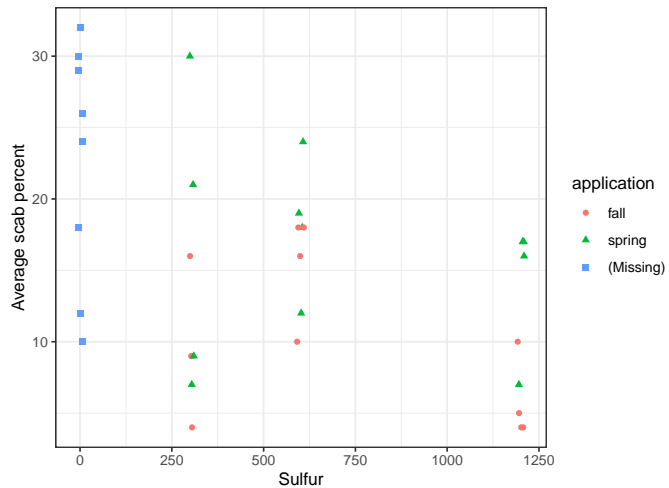potato scab experiment**
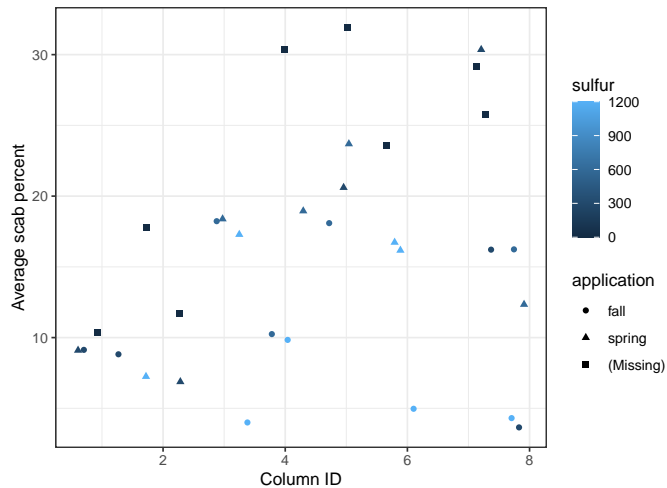
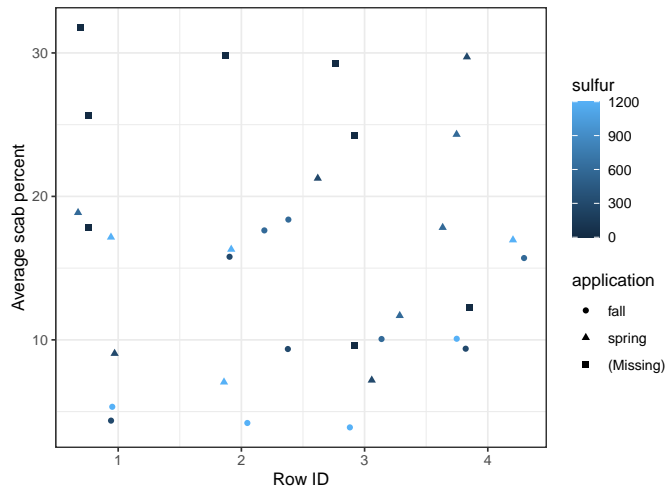# Design

Treatment visualization

Data

Data

Data

Data

Model

Y_{ij}: avg % of surface area covered with scab for plot i in treatment j for $j = 1, \ldots, 7$.

Assume $Y_{ij} \overset{ind}{\sim} N(\mu_j, \sigma^2)$.

Hypotheses:

- Difference amongst any means:
  One-way ANOVA F-test
- *Any effect*:
  Contrast: control vs sulfur
- *Fall vs spring*:
  Contrast: fall vs spring applications
- *Sulfur level*:
  Contrast: linear trend

Contrasts

- *Sulfur effect*: Any sulfur vs none

$$\gamma = \tfrac{1}{6}(\mu_{F12} + \mu_{F6} + \mu_{F3} + \mu_{S3} + \mu_{S6} + \mu_{S12}) - \mu_O$$

$$= \tfrac{1}{6}(\mu_{F12} + \mu_{F6} + \mu_{F3} + \mu_{S3} + \mu_{S6} + \mu_{S12} - 6\mu_O)$$

- *Fall vs spring*: Contrast comparing fall vs spring applications

$$\gamma = \tfrac{1}{3}(\mu_{F12} + \mu_{F6} + \mu_{F3}) + 0\mu_O - \tfrac{1}{3}(\mu_{S3} + \mu_{S6} + \mu_{S12})$$

$$= \tfrac{1}{3}\left[1\mu_{F12} + 1\mu_{F6} + 1\mu_{F3} + 0\mu_O - 1\mu_{S3} - 1\mu_{S6} - 1\mu_{S12}\right]$$

Contrasts (cont.)

- Sulfur linear trend
  - The group sulfur levels (X_j) are 12, 6, 3, 0, 3, 6, and 12 (100 lbs/acre)
  - and a linear trend contrast is $X_j - \overline{X}$

$$
\begin{array}{c|ccccccc}
X_i & 12 & 6 & 3 & 0 & 3 & 6 & 12 \\
\hline
X_i - \overline{X} & 6 & 0 & -3 & -6 & -3 & 0 & 6
\end{array}
$$

$$
\gamma = 6\mu_{F12} + 0\mu_{F6} - 3\mu_{F3} - 6\mu_O - 3\mu_{S3} + 0\mu_{S6} + 6\mu_{S12}
$$

Trt	F12	F6	F3	O	S3	S6	S12	Div
Sulfur v control	1	1	1	-6	1	1	1	6
Fall v Spring	1	1	1	0	-1	-1	-1	3
Linear Trend	6	0	-3	-6	-3	0	6	1

```
K =
#                                    F12 F6 F3  0 S3 S6 S12
          list("sulfur - control" = c( 1, 1, 1,-6, 1, 1,  1)/6,
               "fall - spring"    = c( 1, 1, 1, 0,-1,-1, -1)/3,
               "linear trend"     = c( 6, 0,-3,-6,-3, 0,  6)/1)

m = lm(inf ~ treatment, data = d)
anova(m)

Analysis of Variance Table

Response: inf
          Df  Sum Sq Mean Sq F value  Pr(>F)
treatment  6  972.34 162.057  3.6081 0.01026 *
Residuals 25 1122.88  44.915
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```
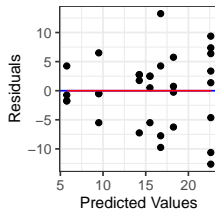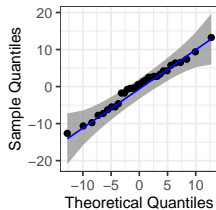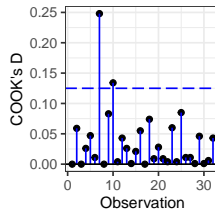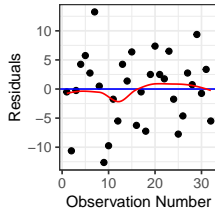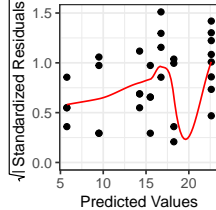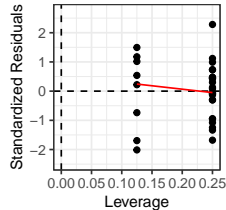
```
em <- emmeans(m, ~treatment); em

treatment emmean   SE df lower.CL upper.CL
F12         5.75 3.35 25    -1.15     12.7
F6         15.50 3.35 25     8.60     22.4
F3          9.50 3.35 25     2.60     16.4
0          22.62 2.37 25    17.74     27.5
S3         16.75 3.35 25     9.85     23.7
S6         18.25 3.35 25    11.35     25.2
S12        14.25 3.35 25     7.35     21.2

Confidence level used: 0.95

co <- contrast(em, K)
confint(co)

contrast         estimate    SE df lower.CL upper.CL
sulfur - control    -9.29  2.74 25    -14.9   -3.657
fall - spring       -6.17  2.74 25    -11.8   -0.532
linear trend       -94.50 34.82 25   -166.2  -22.779

Confidence level used: 0.95
```
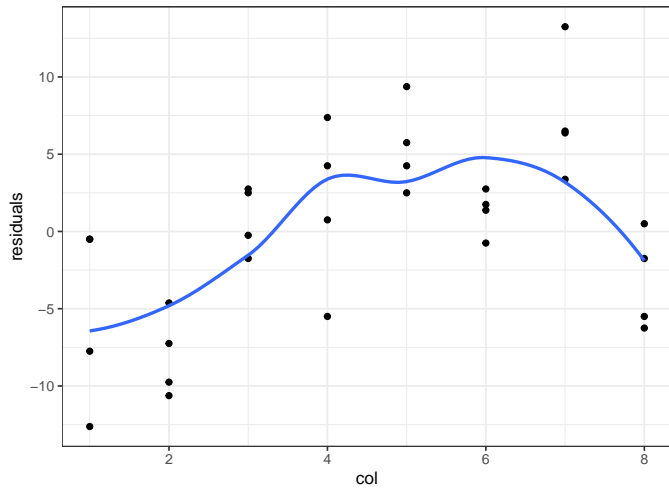
Summary

For this particular data analysis

- Significant differences in means between the groups (ANOVA $F_{6,25} = 3.61$ p=0.01)
- Having sulfur was associated with a reduction in scab % of 9 (4,15) compared to no sulfur
- Fall application reduced scab % by 6 (0.5,12) compared to spring application
- Linear trend in sulfur was significant (p=0.01)

- Concerned about spatial correlation among columns
- Consider a logarithm of the response
  - CI for F12 (-1.2, 12.7)
  - Non-constant variance (residuals vs predicted, sulfur, application)