# Assignment 2: Inference about mean vectors

### Group 12

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30/11/2019

## Question 1: Test of outliers.

Top 5 five countries ranked by Mahalanobis distance (as calculated in Lab1)

```
## SAM PNG KORN COK MEX
## 35.01406 30.50725 26.16714 19.83400 14.23093
```

### 1.a.

Outlier testing with no multiple-testing correction procedure at significance level: 0.1%

From Chi-square we get that the critical value, for  $\alpha = 0.001$  is 24.32189, so every distance that is greater than this critical value is considered as an outlier.

```
## SAM PNG KORN
## 35.01406 30.50725 26.16714
```

Outlier testing with Bonferroni multiple-testing correction procedure (with alpha = 0.1% / 54), i.e. having 54 tests.

From Chi-square with Bonferroni correction we get that the critical value, for  $\alpha = 0.001/54$  is 33.83184 so, again, every distance that is greater than this critical value is considered as an outlier.

```
## SAM
## 35.01406
```

Using 0.1% significance levels and no correction procedure, we define 3 outliers in our dataset (SAM, PNG, KORN). Using the Bonferroni multiple-testing correction procedure, we conclude that only 1 observation is an outlier (SAM) based on the Mahalanobis distances.

According to McDonald in Handbook of Biological Statistics, the Bonferroni correction is appropriate when we want to be very careful not to get any false positives during the tests.

(http://www.biostathandbook.com/multiplecomparisons.html)

The correction happens at the expense of finding many false negatives, i.e. not finding outliers which actually are present. The Bonferroni approach might be useful in medical problems, but in our case, we believe that it is too conservative when it comes to classifying outliers.

The 0.1% significance level is considered to be low, as most tests are conducted at 5% level. This means that we want to be very certain that the outliers we define actually exist. Setting this level depends highly on the nature of the problem at hand, but in this case we think that a significance level of 5% would be more justifiable. This approach would result in 5 outliers.

### 1.b.

KORN seems like an outlier based on Mahalanobis distance, but not on Euclidean. This is because the Mahalanobis distance removes redundant information from correlated variables.

(https://waterprogramming.wordpress.com/2018/07/23/multivariate-distances-mahalanobis-vs-euclidean/)

With Mahalanobis distance we also use the relationships (covariances) between the variables (and not only the marginal variances as Euclidean distance does).

In the case of North Korea, running results were extreme in runtypes which have little correlation to other variables and low where the correlation was large.

# Question 2: Test, confidence region and confidence inter- vals for a mean vector.

#### 2.a.

The  $100(1-\alpha)\%$  confidence region for  $(\mu_1, \mu_2)$  of a p-dimensional distribution is the ellipse determined by all  $\mu$  such that:

$$n(\bar{x} - \mu)' S^{-1}(\bar{x} - \mu) \le c^2 = \frac{p(n-1)}{(n-p)} F_{p,n-p}(\alpha)$$

In our case, the 95% confidence ellipse for  $\mu$  consists of all values ( $\mu_1, \mu_2$ ) satisfying:

$$45 \cdot \begin{bmatrix} 193.62 - \mu_1, 279.78 - \mu_2 \end{bmatrix} \begin{bmatrix} 0.02 & -0.01 \\ -0.01 & 0.01 \end{bmatrix} \begin{bmatrix} 193.62 - \mu_1 \\ 279.78 - \mu_2 \end{bmatrix} \le c^2$$

where 
$$c^2 = \frac{2(45-1)}{45-2} \cdot F_{2,43}(0.05) = 2.047 \cdot 3.215 = 6.579535.$$

If  $(\lambda_i, e_i)$  are the eigenvalue-eigenvector pairs od S, then the i-th axis of the confidence ellipse has half length  $\sqrt{p(n-1)\cdot F_{p,n-p}(\alpha)/(n-p)}\sqrt{\frac{\lambda_i}{n}}$  along the  $e_i$  direction.

Then, the axes of the confidence ellipse are:  $e_i$ 

Doing the eigen decomposition for the covariance matrix of our data, we obtain the following eigenvalues-eigenvectors:

$$\lambda_1 = 294.60898, \quad e_1' = [0.5754, 0.8179]$$
  
 $\lambda_2 = 34.62637, \quad e_2' = [-0.8179, 0.5754]$ 

So, beginning at the center  $\bar{x}' = [193.62, 279.78]$ , the axes of the 95% confidence ellipse are:

major axis: 
$$\begin{bmatrix} 0.5753739 \\ 0.8178905 \end{bmatrix}$$
minor axis: 
$$\begin{bmatrix} -0.8178905 \\ 0.5753739 \end{bmatrix}$$

And the half length of each axis is:

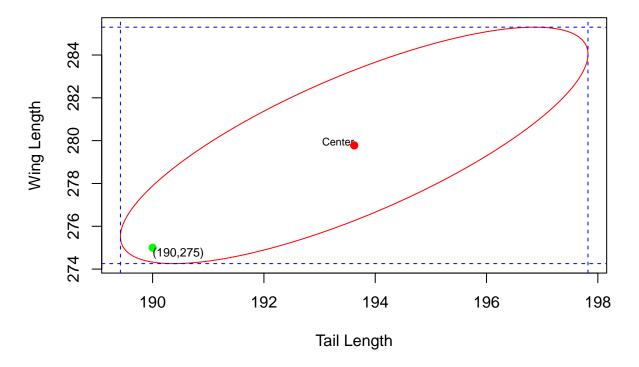
major axis half-length: 
$$\sqrt{294.60898}\sqrt{0.1461883}$$

minor axis half-length: 
$$\sqrt{34.62637}\sqrt{0.1461883}$$

If we plot these results, we obtain the following graph <sup>1</sup>

 $<sup>^1</sup> Sources: \ https://stackoverflow.com/questions/41820683/how-to-plot-ellipse-given-a-general-equation-in-r \ and \ https://stackoverflow.com/questions/15915625/plotting-an-ellipse-in-matlab-given-in-matrix-form$ 

# 95% confidence ellipse for the population means



In the plot we can see the 95% confidence ellipse in red and also the confidence intervals in the dashed rectangle in blue. The green dot represents the population mean values for male hook-billed kites ( $\mu' = [190, 275]$ ).

As we can observe, the green dot falls inside the ellipse, so we could conclude that these are in fact plausible values for the mean tail length and mean wing length for the female birds.

Also, we can confirm that  $\mu' = [190, 275]$  is in the confidence region by computing the inequality explained above in this exercise:

$$45 \cdot \begin{bmatrix} 193.62 - 190, 279.78 - 275 \end{bmatrix} \begin{bmatrix} 0.02 & -0.01 \\ -0.01 & 0.01 \end{bmatrix} \begin{bmatrix} 193.62 - 190 \\ 279.78 - 275 \end{bmatrix} \le \frac{2(45 - 1)}{45 - 2} \cdot F_{2,45 - 2}(0.05)$$

 $5.54313 \le 6.578471$ 

### 2.b.

 $T^2$  simultaneous confidence intervals:

$$a'\bar{x} - c\sqrt{\frac{a'Sa}{n}} \le a'\mu \le a'\bar{x} + c\sqrt{\frac{a'Sa}{n}}$$

where 
$$c = \sqrt{\frac{p(n-1)}{(n-p)}F_{p,n-p}(\alpha)} = \sqrt{6.578471} = 2.564853.$$

So, the  $100(1-\alpha)\%$  simultaneous 95%  $T^2$ -intervals are

For 
$$\mu_1$$
:  $\bar{x}_1 \pm c\sqrt{\frac{s_{11}}{n}} = 193.62 \pm 2.565 \cdot 1.638$ 

$$\Rightarrow 189.4217 \le \mu_1 \le 197.8227$$
For  $\mu_2$ :  $\bar{x}_2 \pm c\sqrt{\frac{s_{22}}{n}} = 279.78 \pm 2.565 \cdot 2.153$ 

$$\Rightarrow 274.2564 \le \mu_2 \le 285.2992$$

Bonferroni  $100(1-\alpha)\%$  confidence intervals:

$$\bar{x}_i \pm t_{n-1} \left(\frac{\alpha}{2m}\right) \sqrt{\frac{s_{ii}}{n}}, \text{ for } i = 1, 2, \dots, p$$

where m is the number of tests being carried out and  $t_{n-1}\left(\frac{\alpha}{2p}\right) = t_{44}\left(\frac{0.05}{4}\right) = 2.32$ .

So, the 95% Bonferroni intervals for the two population means are:

For 
$$\mu_1$$
:  $\bar{x}_1 \pm t_{44} \left(\frac{0.05}{4}\right) \sqrt{\frac{s_{11}}{n}} = 193.62 \pm 2.3207 \cdot 1.638$ 

$$\Rightarrow \boxed{189.8216 \le \mu_1 \le 197.4229}$$
For  $\mu_2$ :  $\bar{x}_2 \pm t_{44} \left(\frac{0.05}{4}\right) \sqrt{\frac{s_{22}}{n}} = 279.78 \pm 2.3207 \cdot 1.638$ 

$$\Rightarrow \boxed{274.7819 \le \mu_2 \le 284.7736}$$

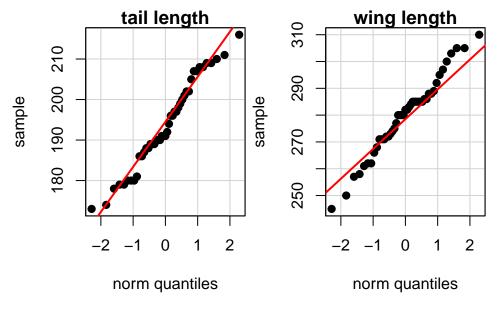
### Comparison and advantage of $T^2$ -intervals over Bonferroni.

The simultaneous  $T^2$ -intervals are a bit wider than the Bonferroni confidence interval in both variables, the Bonferroni interval falls within the  $T^2$ -interval. Bonferroni correction tries to ensure that the probability of declaring even one false positive is no more than, e.g., 5%. The Bonferroni correction declares as significant (rejects the null) any hypothesis where the p-value is < 0.05/2m.

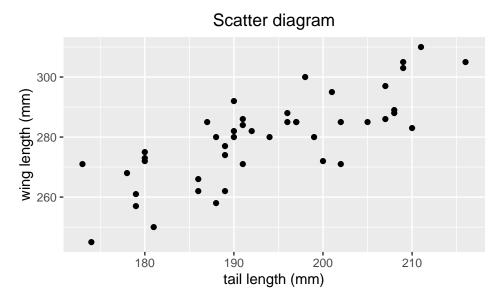
If we are interested only in the component means, the Bonferroni intervals provide more precise estimates than the  $T^2$ -intervals.

2.c.

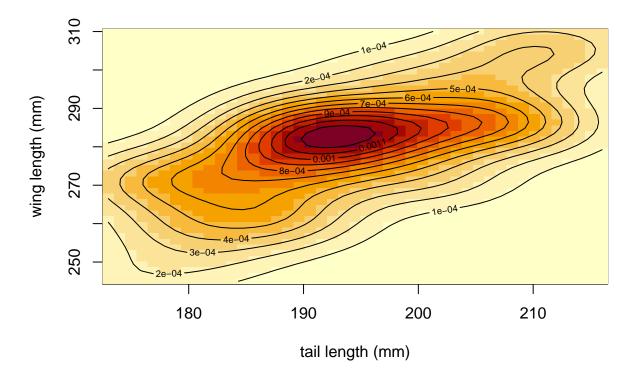
We will explore if the data is plausibly coming from a bivariate Normal distribution analyzing Q-Q plots of each variable as well as the scatterplot of the observations and the sample contour:



We could say that the univariate normal distribution is not a viable normal model for each variable separately.



The observations in the scatterplot should be distributed forming an ellipse and, as we can observe, the dots have a wide spread.



From the contour plot of the sample, the curves don't have an ellipse shape.

Summarizing the three graphs, we could say that the bivariate normal distribution is not a viable population model.

# Question 3: Comparison of mean vectors (one-way MANOVA)

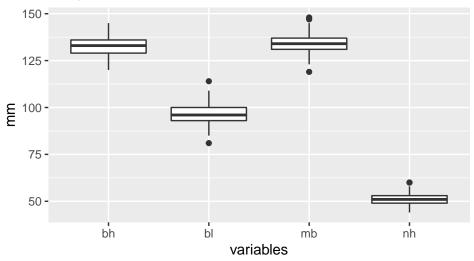
### 3.a.

First we construct a data frame for the descriptive statistics to obtain a general image of the data.

##		mb	bh	bl	${\tt nh}$
##	mean	133.973	132.547	96.460	50.933
##	median	134.000	133.000	96.000	51.000
##	min	119.000	120.000	81.000	44.000
##	max	148.000	145.000	114.000	60.000
##	range	29.000	25.000	33.000	16.000
##	sd	4.891	4.939	5.378	3.208
##	${\tt skewness}$	-0.028	-0.174	0.138	0.082
##	kurtosis	0.216	-0.149	0.143	-0.207

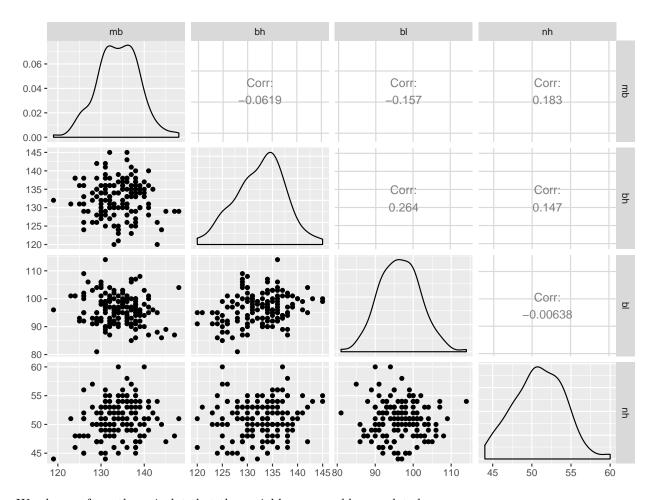
### Boxplot

## Boxplot of maximum breadth



We use boxplots to examine our data. We can observe three outlier for maximum breadth and for basialive length we observe two outliers. Finally, for nasal height there is one outlier.

Looking at the boxplot, we get a general image about the standard deviation which is indicated by the height of the box. For nasal height the standard deviation is the lowest.



We observe from the pairplot that the variables are weakly correlated.

### 3.b.

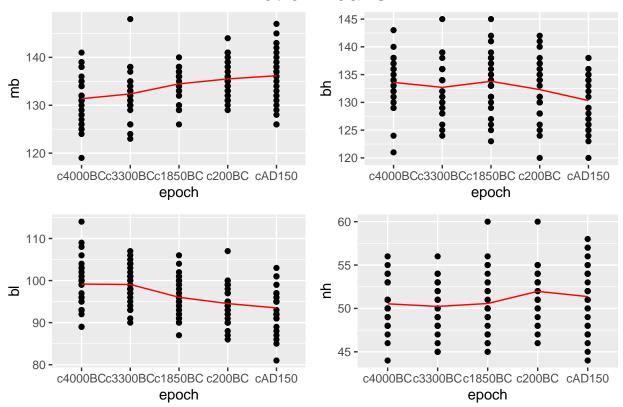
Here is the data frame with the means of each variable in each epoch.

```
## c4000BC_mean 131.3667 133.6000 99.16667 50.53333 ## c1850BC_mean 134.4667 133.8000 99.06667 50.23333 ## c200BC_mean 135.5000 132.3000 94.53333 51.96667 ## cAD150_mean 136.1667 130.3333 93.50000 51.36667
```

Looking at the data frame we see for the maximum breadth that the mean was increasing slowly but steadily through the epochs. For basibregmatic height we can't say that there are significant changes but it seams as the mean was decreasing through the epochs, except in c1850BC when there was an increase. Basialiveolar length was the characteristic that its mean changed the most. There was a quite significant decrease of the mean, compared at least to the other characteristics. Finally, nasal height's mean remained almost stable.

Above, we plot the means to obtain a better image of the changes.

# Plot of Means



Now we can observe better the differences of means between the epochs, so we will continue by computing and reporting simultaneous confidence intervals.

#### 3.c.

simultaneous confidence intervals:

```
a'\bar{x}-\sqrt{\frac{p(n-1)}{(n-p)}}F_{p,n-p}(\alpha)\sqrt{\frac{a'Sa}{n}}\leq a'\mu\leq a'\bar{x}+\sqrt{\frac{p(n-1)}{(n-p)}}F_{p,n-p}(\alpha)\sqrt{\frac{a'Sa}{n}} ## The confidence interval for mb is [ 132.7147 , 135.232 ] ## The confidence interval for bl is [ 131.2755 , 133.8178 ] ## The confidence interval for bh is [ 95.076 , 97.844 ] ## The confidence interval for nl is [ 50.10776 , 51.7589 ]
```

#### **MANOVA**

MANOVA (multivariate analysis of variance) is a type of multivariate analysis used to analyze data that involves more than one dependent variable at a time. MANOVA allows us to test hypotheses regarding the effect of one or more independent variables on two or more dependent variables. We assume that the assumptions of manova apply in our case.

```
## Df Hotelling-Lawley approx F num Df den Df Pr(>F)
## epoch 4 0.48182 4.231 16 562 8.278e-08 ***
## Residuals 145
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

We want to check if the means differ between the epochs. Thus, first we used the function manova and looking at the results we get p-value = 8.278e-08 < 0.05, which means that we reject the null Hypothesis and we conclude that there are significant differences between the means. However, we don't know in which variables those differences occur.

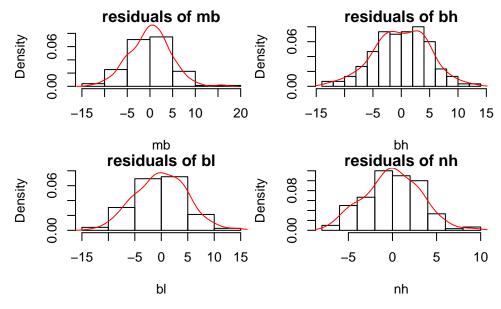
For this reason we use anova to test each one variable seperately.

```
Response mb :
##
                Df
                   Sum Sq Mean Sq F value
                                              Pr(>F)
## epoch
                 4 502.83 125.707 5.9546 0.0001826 ***
## Residuals
               145 3061.07 21.111
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
##
   Response bh:
##
                Df Sum Sq Mean Sq F value Pr(>F)
## epoch
                 4 229.9 57.477 2.4474 0.04897 *
               145 3405.3 23.485
##
  Residuals
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
##
   Response bl :
               Df Sum Sq Mean Sq F value
##
                 4 803.3 200.823 8.3057 4.636e-06 ***
## epoch
              145 3506.0 24.179
## Residuals
##
## Signif. codes:
                  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
##
   Response nh :
##
               Df Sum Sq Mean Sq F value Pr(>F)
## epoch
                 4
                     61.2 15.300
                                   1.507 0.2032
## Residuals
               145 1472.1 10.153
```

As we see from the results, only nasal height's p-value is greater than 0.5 (p-value= 0.2032) and all the other variables have significance differences in their means between the epochs.

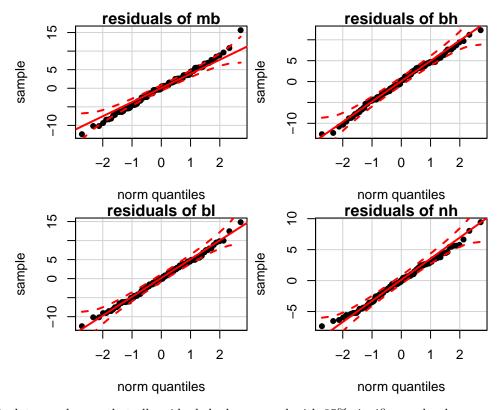
However, that was expected as we have already came to this conclusion from question (b) where we saw that nasal height's mean was the only one to remain roughly stable.

Inspection of the residuals whether they have mean 0 and if they deviate from normality (graphically).



From the histograms of the residuals we can say that all the variables' residuals have mean 0. Moreover, they all look normal destributed except of bh which looks a bit suspicious.

### $Q ext{-}Q$ plots



From Q-Q plots we observe that all residuals look normmal with 95% significance level.

### **Appendix**

```
knitr::opts_chunk$set(echo = TRUE, message = F, warning = F, error = F)
# NEEDED LIBRARIES
library(ggplot2)
library(tidyr)
library(gridExtra)
library(grid)
library(car)
library(heplots)
library(MASS)
library(fmsb)
library(GGally)
RNGversion('3.5.1')
#read data
data1 <- read.table("T1-9.dat", stringsAsFactors = FALSE)</pre>
colnames(data1) <- c("Country", "100m", "200m", "400m",</pre>
                    "800m", "1500m", "3000m", "Marathon")
#Mahalanobis distance ( mahdist )
#center the raw data by the means
resid = sapply(data1[,-1],function(x)x-mean(x))
C = cov(data1[,-1])
mahdist = resid%*%solve(C)%*%t(resid)
mahdist = diag(mahdist)
names(mahdist) = data1$Country
head(sort(mahdist, decreasing=TRUE),5)
alpha <- 0.001
chi_value <- qchisq(1-alpha, df = 7)</pre>
mahdist_outliers <- mahdist[mahdist>chi_value]
sort(mahdist_outliers, decreasing=TRUE)
chi_value_bonferroni <- qchisq(1-alpha/length(mahdist), df = 7)</pre>
mahdist_outliers_bonferroni <- mahdist[mahdist>chi_value_bonferroni]
sort(mahdist_outliers_bonferroni, decreasing=TRUE)
# Importing and modifying data file
df = read.table("T5-12.dat")
colnames(df) <- c("Tail.length", "Wing.length")</pre>
# Initial values
mu <- c(190,275)
xbar <- as.numeric(colMeans(df))</pre>
p < -2
n <- nrow(df)
alpha \leftarrow 0.05
S \leftarrow cov(df)
# Axes of the confidence ellipse
c2 \leftarrow ((p*(n-1))/(n-p))*qf(1-alpha,df1=p,df2=n-p)
```

```
lambdas <- eigen(S)$values</pre>
e <-eigen(S)$vector
#PLOT
f_value <- qf(1-alpha,df1=p,df2=n-p)</pre>
# Points of the ellipse
theta \leftarrow seq(0, 2*pi, length = 1000)
r \leftarrow sqrt((n-1)*p/(n-p)*f value/n)
v <- rbind(r*cos(theta), r*sin(theta))</pre>
z <- backsolve(chol(solve(S)), v)+xbar</pre>
# Confidence intervals (rectangle)
c <- sqrt(c2)</pre>
low1 \leftarrow xbar[1] - c*sqrt(S[1,1]/n)
upp1 <- xbar[1] + c*sqrt(S[1,1]/n)
low2 \leftarrow xbar[2] - c*sqrt(S[2,2]/n)
upp2 \leftarrow xbar[2] + c*sqrt(S[2,2]/n)
# Plot of the ellipse
{plot(t(z), type="l", xlab="Tail Length", ylab="Wing Length",
      main="95% confidence ellipse for the population means", col="red")
text(xbar[1], xbar[2], "Center", cex=0.7, adj = c(1,0))
points(xbar[1], xbar[2], pch=19,col="red")
points(mu[1], mu[2], pch=19,col="green")
text(mu[1], mu[2], "(190,275)", cex=0.75, adj = c(0,1))
abline(v=low1, col="blue", lty=2)
abline(v=upp1, col="blue", lty=2)
abline(h=low2, col="blue", lty=2)
abline(h=upp2, col="blue", lty=2)
}
right_side<- n*(xbar-mu)%*%solve(S)%*%(xbar-mu)
result <- right_side <= c2 #TRUE
CI1 \leftarrow c(low1, upp1)
CI2 \leftarrow c(low2, upp2)
t \leftarrow qt(1-alpha/(2*p), df=n-1)
low1 <- xbar[1] - t*sqrt(S[1,1]/n)
upp1 <- xbar[1] + t*sqrt(S[1,1]/n)
low2 \leftarrow xbar[2] - t*sqrt(S[2,2]/n)
upp2 \leftarrow xbar[2] + t*sqrt(S[2,2]/n)
bonf1 \leftarrow c(low1, upp1)
bonf2 <-c(low2, upp2)
par(mfrow=c(1,2), mar=c(4,4,1,0)+0.1)
qqPlot(df$Tail.length,ylab="sample",main = "tail length",envelope=FALSE,
       col.lines="red",pch=19,id=F)
qqPlot(df$Wing.length,ylab="sample",main = "wing length",envelope=FALSE,
       col.lines="red",pch=19,id=F)
ggplot(df, aes(x = Tail.length, y = Wing.length)) +
  geom_point() +
  ggtitle("Scatter diagram")+
  labs(x="tail length (mm)",y="wing length (mm)") +
```

```
theme(plot.title = element_text(hjust = 0.5)) #adjust the title to the centre
#library(MASS)
bivn.kde <- MASS::kde2d(df$Tail.length, df$Wing.length, n = 45) #MASS package
# Contour plot overlayed on heat map image of results
image(bivn.kde, xlab="tail length (mm)",ylab="wing length (mm)")
contour(bivn.kde, add = TRUE) # from base graphics package
#library(heplots)
data = Skulls
statsdf = data.frame(cbind(mean=sapply(data[-1], mean),
                      median=sapply(data[-1], median),
                      min=sapply(data[-1], min),
                      max=sapply(data[-1], max),
                      range=sapply(data[-1], function(x)max(x)-min(x)),
                      sd=sapply(data[-1], sd),
                      skewness=sapply(data[-1], timeDate::skewness),
                      kurtosis=sapply(data[-1], timeDate::kurtosis)
                      ))
round(as.data.frame(t(statsdf)),3)
#statsdf
df = gather(data[,c(2,3,4,5)], "variables", "mm")
boxplot1 <- ggplot(data = df, mapping = aes(x = variables, y = mm)) +
   ggtitle("Boxplot of maximum breadth") +
   geom_boxplot()
boxplot1
#library(GGally)
ggpairs(data[,-1],progress=F)
c4000BC_mean <- sapply(data[1:30,2:5], mean)
c3300BC_mean <- sapply(data[31:60,2:5],mean)
c1850BC_mean <- sapply(data[61:90,2:5], mean)
c200BC_mean <- sapply(data[91:120,2:5],mean)
cAD150_mean <- sapply(data[121:150,2:5],mean)
means <- as.data.frame(rbind(c4000BC mean,c3300BC mean,c1850BC mean,
                            c200BC_mean,cAD150_mean))
means
#plots for mean
mplot1 <- ggplot(data, aes(x=epoch, y=mb)) + geom_point() +</pre>
 stat_summary(aes(y = mb,group=1), fun.y=mean, colour="red", geom="line",group=1)
mplot2 <- ggplot(data, aes(x=epoch, y=bh)) + geom_point() +</pre>
 stat_summary(aes(y = bh,group=1), fun.y=mean, colour="red", geom="line",group=1)
```

```
mplot3 <- ggplot(data, aes(x=epoch, y=bl)) + geom_point() +</pre>
  stat_summary(aes(y = bl,group=1), fun.y=mean, colour="red", geom="line",group=1)
mplot4 <- ggplot(data, aes(x=epoch, y=nh)) + geom point() +</pre>
  stat_summary(aes(y = nh,group=1), fun.y=mean, colour="red", geom="line",group=1)
grid.arrange(mplot1,mplot2,mplot3,mplot4,top = textGrob("Plot of Means",
                                                           gp=gpar(fontsize=18,font=3)))
n <- nrow(data)</pre>
p < -4
alpha \leftarrow 0.05
xbar <- as.numeric(colMeans(data[-1]))</pre>
S <- cov(data[-1])
c2 \leftarrow ((p*(n-1))/(n-p))*qf(1-alpha,df1=p,df2=n-p)
# Confidence intervals (rectangle)
c <- sqrt(c2)</pre>
low1 <- xbar[1] - c*sqrt(S[1,1]/n)
upp1 <- xbar[1] + c*sqrt(S[1,1]/n)
low2 \leftarrow xbar[2] - c*sqrt(S[2,2]/n)
upp2 \leftarrow xbar[2] + c*sqrt(S[2,2]/n)
low3 <- xbar[3] - c*sqrt(S[3,3]/n)
upp3 <- xbar[3] + c*sqrt(S[3,3]/n)
low4 \leftarrow xbar[4] - c*sqrt(S[4,4]/n)
upp4 \leftarrow xbar[4] + c*sqrt(S[4,4]/n)
cat("The confidence interval for mb is [",low1,",",upp1,"]\n")
cat("The confidence interval for bl is [",low2,",",upp2,"]\n")
cat("The confidence interval for bh is [",low3,",",upp3,"]\n")
cat("The confidence interval for nl is [",low4,",",upp4,"]")
dfMANOVA = manova(cbind(mb,bh,bl,nh)~epoch, data=data)
summary(dfMANOVA, test="Hotelling-Lawley")
#after seeing that Ho has been rejected
#we use aov to do testing in individual responses
summary.aov(dfMANOVA, test="Hotelling-Lawley")
par(mfrow=c(2,2),mar=c(4, 3.8, 1, 0.5)) #(bottom, left, top, right)
dens = density(dfMANOVA$residuals[,1])
hist(dfMANOVA$residuals[,1], freq=F, xlab="mb", main="residuals of mb", ylim=c(0,0.09))
lines(dens,col="red")
dens = density(dfMANOVA$residuals[,2])
hist(dfMANOVA$residuals[,2], freq=F, xlab="bh",main="residuals of bh")
lines(dens,col="red")
dens = density(dfMANOVA$residuals[,3])
hist(dfMANOVA$residuals[,3], freq=F, xlab="bl",main="residuals of bl", ylim=c(0,0.08))
lines(dens,col="red") #prob density
dens = density(dfMANOVA$residuals[,4])
```