Regression Lab 1

The data set cholesterol.txt available on your thumb drive contains the following variables:

Field Descriptions

ID: Subject ID

sex: Sex: 0 = male, 1 = female

age: Age in years

chol: Serum total cholesterol, mg/dl

BMI: Body-mass index, kg/m² TG: Serum triglycerides, mg/dl

APOE: Apolipoprotein E genotype, with six genotypes coded 1-6: $1 = e^{2/e^2}$, $2 = e^{2/e^3}$,

3 = e2/e4, 4 = e3/e3, 5 = e3/e4, 6 = e4/e4

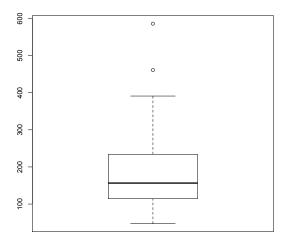
rs174548: Candidate SNP 1 genotype, chromosome 11, physical position 61,327,924. Coded as the number of minor alleles: 0 = C/C, 1 = C/G, 2 = G/G.

rs4775401: Candidate SNP 2 genotype, chromosome 15, physical position 59,476,915. Coded as the number of minor alleles: 0 = C/C, 1 = C/T, 2 = T/T.

The goal of the regression labs will be to use the data set to explore the relationship between triglycerides and several predictor variables. The objective of this first lab will be

- Become familiar with R and RStudio
- Begin to explore the cholesterol dataset.
- Use graphical methods to investigate associations between triglycerides and BMI
- 1. Open RStudio.
- 2. Create a new script file to record your R code. Open a script file by clicking on File -> New File -> R Script (for Mac).
- 3. Load the cholesterol data set.
- 4. Compute the sample mean, median and standard deviation of triglycerides.
- 5. View the boxplot, stem-and-leaf displays and histograms for triglycerides.
- 6. Create a variable called IBMI that takes the value 1 if BMI > 25 and 0 if BMI <= 25.
- 7. Compute summary measures of triglycerides for the two groups of subjects defined by IBMI.

- 8. Plot boxplots for triglycerides separately for the two groups of subjects defined by IBMI. Does there appear to be an association between BMI and triglycerides? Conduct a test of the null hypothesis that mean triglycerides do not differ between those with BMI > 25 and BMI <=25.
- 9. Plot a scatterplot of triglycerides vs BMI. Based on this plot does there appear to be an association between BMI and triglycerides? What can you additionally say about the relationship between these variables that was not possible using the boxplot?
- 10. Use regression to investigate the association between triglycerides and BMI. What do the linear regression model results tell us about the association?
- 11. Compute the predicted value and its 95% confidence interval for the mean value of triglycerides at BMI = 23 as well as for a new individual with BMI = 23. How do these two intervals differ and why?
- 12. Check your script file. Make sure that all important commands that you have used and any output you want to save are included in here.



> stem(TG)

```
The decimal point is 2 digit(s) to the right of the \mid
```

Histogram of TG 120 100 80 Frequency 60 4 20 0 -0

100

200

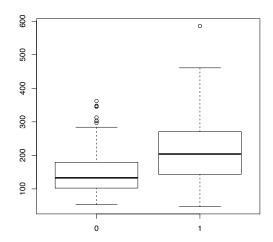
300

400

500

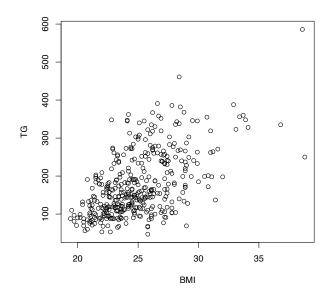
```
TG
> # create a binary indicator for BMI > 25
> ibmi = ifelse(BMI > 25, 1, 0)
> # compute univariate summary statistics for triglycerides for BMI > 25 and BMI <= 25
> tapply(TG,ibmi,mean)
147.3839 215.6932
> tapply(TG,ibmi,median)
  0
     1
133 204
> tapply(TG,ibmi,sd)
     0 1
61.70787 90.66584
> # plot boxplots for triglycerides separately by BMI > 25 and BMI <= 25
> boxplot(TG ~ ibmi)
```

600



```
> t.test(TG ~ ibmi)
```

Welch Two Sample t-test



```
> # fit linear regression models for the association between triglycerides and BMI
> fit1 = lm(TG \sim BMI)
> summary(fit1)
Call:
lm(formula = TG ~ BMI)
Residuals:
                           3Q
           1Q Median
   Min
                                  Max
-170.19 -45.10 -12.89
                        39.60 231.08
Coefficients:
          Estimate Std. Error t value Pr(>|t|)
                         28.95 -7.203 2.97e-12 ***
(Intercept) -208.50
BMI
              15.44
                          1.15 13.429 < 2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 68.93 on 398 degrees of freedom
Multiple R-Squared: 0.3118, Adjusted R-squared: 0.3101
F-statistic: 180.3 on 1 and 398 DF, p-value: < 2.2e-16
> predict(fit1, newdata = data.frame(BMI = 23), interval = "confidence")
      fit
              lwr
                      upr
1 146.5612 138.4161 154.7062
> predict(fit1, newdata = data.frame(BMI = 23), interval = "prediction")
                     upr
               lwr
      fit
1 146.5612 10.80972 282.3126
```

Regression Lab 2

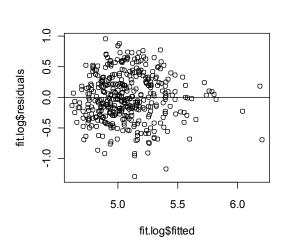
The goal of this lab is to answer the following scientific questions using the cholesterol dataset.

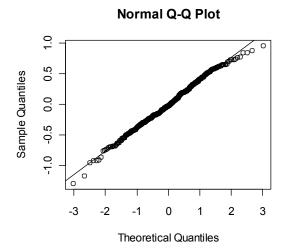
- Are triglyceride levels associated with BMI?
- Are linear regression model assumptions satisfied for this relationship?
- Is the association between triglyceride and BMI modified by the APOE4 allele?
- 1) Load the gee package.
- 2) Construct a scatterplot of triglycerides versus BMI. Are there any points that you suspect might have a large influence on the regression estimates?
- 3) Use regression to investigate the association between triglycerides and BMI.after removing the observations with BMI > 37. Do the points with BMI>37 appear to affect your results? How?
- 4) Use residuals analysis to check the linear regression model assumptions. Create a scatterplot of residuals vs fitted values and a quantile-quantile plot of residuals. Do any modeling assumptions appear to be violated? How do model results change if you use robust standard errors?
- 5) Investigate the association between triglycerides and BMI after log transforming triglycerides. Does this appear to correct violations of modeling assumptions?
- 6) Create a new binary variable indicating presence of the APOE4 allele (APOE = 3, 5, or 6).
- 7) Plot separate scatterplots for triglycerides vs BMI for subjects in the two groups defined by presence of the APOE4 allele. Do these plots suggest effect modification?
- 8) Fit a linear regression model that investigates whether the association between triglycerides and BMI is modified by the APOE4 allele. Is there an association between APOE4 and triglycerides? Is there evidence of effects modification?

```
> # load the gee() package for robust standard errors
> library(gee)
> # identify outliers in scatterplot of triglycerides vs BMI
> plot(BMI,TG)
> bmi37 = which(BMI<=37)
> # excluding subjects with BMI > 37
> fit2 = lm(TG[bmi37] ~ BMI[bmi37])
> summary(fit2)

Call:
lm(formula = TG[bmi37] ~ BMI[bmi37])
```

```
Residuals:
                            3Q
   Min
             1Q Median
                                     Max
-169.07
         -44.87 -13.22
                          39.45 232.05
Coefficients:
                Estimate Std. Error t value Pr(>|t|) -202.707 30.084 -6.738 5.68e-11 ***
(Intercept)
BMI[bmi37]
                15.199
                             1.199 12.677 < 2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 '' 1
Residual standard error: 68.01 on 396 degrees of freedom
Multiple R-Squared: 0.2887,
                                Adjusted R-squared: 0.2869
F-statistic: 160.7 on 1 and 396 DF, p-value: < 2.2e-16
> # analyze residuals from the regression analysis of triglycerides and BMI
> plot(fit2$fitted, fit2$residuals)
> abline(0,0)
> qqnorm(fit2$residuals)
> qqline(fit2$residuals)
                                                               Normal Q-Q Plot
                                               Sample Quantiles
fit2$residuals
     100
                                                    00
     0
                                                    0
     -100
                                                    -100
                                                           OOM
          100
                     200
                          250
                                      350
                                                              -2
                                                                                  2
                                                                                       3
               150
                                300
                                                         -3
                                                                        0
                                                                             1
                     fit2$fitted
                                                               Theoretical Quantiles
> # fit a linear regression model with robust standard errors
> fit.gee = gee(TG ~ BMI, id = seq(1,length(TG)))
[1] "Beginning Cgee S-function, @(#) geeformula.q 4.13 98/01/27"
[1] "running glm to get initial regression estimate"
[1] -208.50096 15.43748
> summary(fit.gee)
GEE: GENERALIZED LINEAR MODELS FOR DEPENDENT DATA
gee S-function, version 4.13 modified 98/01/27 (1998)
Model:
                             Identity
 Variance to Mean Relation: Gaussian
Correlation Structure:
                           Independent
Call:
gee(formula = TG ~ BMI, id = seg(1, length(TG)))
Summary of Residuals:
       Min
             10
                          Median
                                          30
                                                     Max
-170.18608 -45.09554 -12.88618
                                    39.60133 231.07641
Coefficients:
              Estimate Naive S.E. Naive z Robust S.E. Robust z
(Intercept) -208.50096 28.946250 -7.203039 32.021396 -6.511301
```

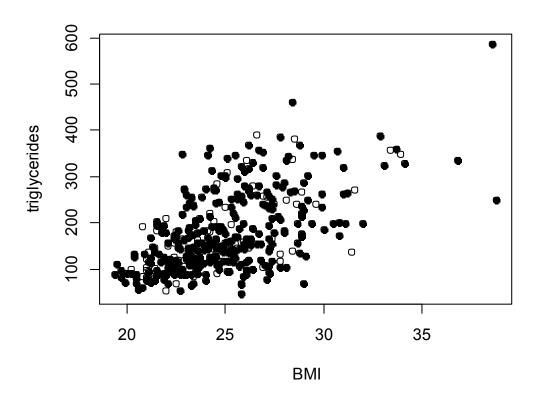




```
> # binary variable indicating presence of APOE4
> APOE4 = ifelse(APOE %in% c(3,5,6), 1, 0)
```

> # scatterplot with subjects stratified by APOE4

```
> par(mfrow = c(1,1))
> plot(BMI[APOE4 == 0], TG[APOE4 == 0], pch = 19, xlab = "BMI", ylab = "triglycerides")
> points(BMI[APOE4 == 1], TG[APOE4 == 1], pch = 1)
```



```
> # multiple linear regression of triglycerides on BMI, APOE4, and interaction
> fit3 = lm(TG \sim BMI + APOE4 + BMI*APOE4)
> summary(fit3)
Call:
lm(formula = TG ~ BMI + APOE4 + BMI * APOE4)
Residuals:
Min 1Q Median -170.04 -45.72 -13.03
                               3Q
                                        Max
                             38.88 231.12
Coefficients:
                  Estimate Std. Error t value Pr(>|t|)
-204.0193 32.4558 -6.286 8.6e-10 ***
(Intercept)
                 -204.0193
                  15.2780
                                1.2857 11.883 < 2e-16 ***
                               72.6801 -0.288
2.9088 0.257
                                                  0.773
APOE4
                  -20.9439
BMI:APOE4
                  0.7464
                                                    0.798
```

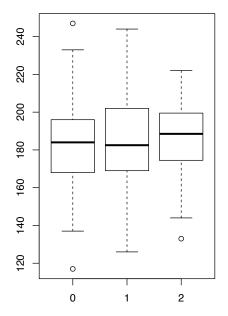
Residual standard error: 69.09 on 396 degrees of freedom Multiple R-Squared: 0.3121, Adjusted R-squared: 0.3068 F-statistic: 59.88 on 3 and 396 DF, p-value: < 2.2e-16

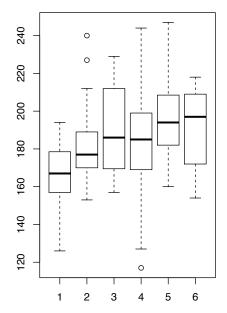
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

ANOVA Lab 1

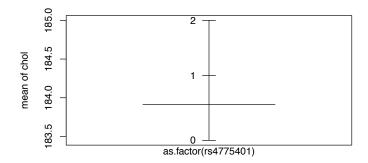
The goal of this lab is to answer the following scientific questions using the cholesterol dataset:

- Is rs4775401 associated with cholesterol levels?
- Is APOE associated with cholesterol levels?
- 1. Load packages multcomp and gee
- 2. Perform a descriptive analysis to investigate the scientific questions of interest using numeric and graphical methods.
- 3. Compare the mean cholesterol levels between genotype groups defined by rs4775401.
 - a. Perform the one-way ANOVA using the regression approach.
 - b. Compare the above results with those obtained when
 - i. allowing for unequal variances
 - ii. using robust standard errors
 - iii. using a nonparametric test
 - c. Is there evidence that mean cholesterol levels between genotype groups are different? If so, perform all pairwise multiple comparisons using Bonferroni's adjustment. Try out different adjustment methods too.
 - d. Interpret your results
- 4. Repeat the steps described in problem 4 to compare the mean cholesterol levels between genotype groups defined by APOE.

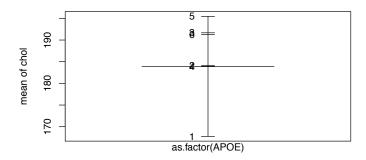




```
> ## alternative graphical display: graph of means
> par(mfrow = c(2,1))
> plot.design(chol ~ as.factor(rs4775401))
> plot.design(chol ~ as.factor(APOE))
```



Factors



Factors

```
> ## numeric descriptives
> tapply(chol, as.factor(rs4775401), mean)
      0
              1
183.4505 184.2882 185.0000
> tapply(chol, as.factor(rs4775401), sd)
      0
             1
20.70619 23.85693 21.70851
> tapply(chol, as.factor(APOE), mean)
              2
                       3
                               4
167.7843 184.1364 191.6667 183.8826 195.4727 191.3000
> tapply(chol, as.factor(APOE), sd)
              2
                       3
                                         5
                               4
15.70008 22.01146 26.20705 22.08516 17.22601 23.56575
> ## Inferential data analysis -----
> fit1 = lm(chol \sim as.factor(rs4775401))
> summary(fit1)
Call:
lm(formula = chol \sim as.factor(rs4775401))
Residuals:
Min 1Q Median 3Q Max -66.4505 -15.4505 -0.2882 15.5495 63.5495
Coefficients:
                    (Intercept)
as.factor(rs4775401)1 0.8377
                                 2.3072 0.363
                                                0.717
as.factor(rs4775401)2 1.5495
                                 4.4702
                                        0.347
                                                  0.729
```

```
Signif. codes: 0 \***' 0.001 \**' 0.01 \*' 0.05 \.' 0.1 \' 1
Residual standard error: 22.17 on 397 degrees of freedom
Multiple R-squared: 0.0005135, Adjusted R-squared: -0.004522
F-statistic: 0.102 on 2 and 397 DF, p-value: 0.903
> anova(fit1)
Analysis of Variance Table
Response: chol
                     Df Sum Sq Mean Sq F value Pr(>F)
                     2 100 50.11 0.102 0.9031
as.factor(rs4775401)
                    397 195089
                                 491
Residuals
> summary(fit2)
Call:
lm(formula = chol ~ as.factor(APOE))
Residuals:
  Min 1Q Median 3Q
-66.88 -13.88 -0.46 15.12 60.12
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
                167.784 2.935 57.162 < 2e-16 ***
(Intercept)
                                     3.058 0.002378 **
as.factor(APOE)2
                 16.352
                              5.347
as.factor(APOE)3 23.882
                             6.157 3.879 0.000123 ***
as.factor(APOE) 4 16.098
as.factor(APOE) 5 27.688
                             3.224 4.993 8.94e-07 ***
                              4.075
                                      6.795 4.02e-11 ***
as.factor(APOE)6 23.516
                              7.250 3.244 0.001280 **
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.96 on 394 degrees of freedom
Multiple R-squared: 0.113, Adjusted R-squared: 0.1018
F-statistic: 10.04 on 5 and 394 DF, p-value: 4.616e-09
> anova(fit2)
Analysis of Variance Table
Response: chol
                Df Sum Sq Mean Sq F value Pr(>F)
as.factor(APOE)
                5 22065 4413.0 10.043 4.616e-09 ***
              394 173124 439.4
Residuals
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
> ## all pairwise comparisons with different methods for adjustment
> M2 = contrMat(table(APOE), type="Tukey")
> fit3 = lm(chol \sim -1 + as.factor(APOE))
> mc2 = glht(fit3, linfct =M2)
> summary(mc2, test=adjusted("none"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol \sim -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520 5.3468
                               3.058 0.002378 **
3 - 1 == 0 23.8824
                       6.1570 3.879 0.000123 ***
4 - 1 == 0 16.0983
                      3.2241 4.993 8.94e-07 ***
5 - 1 == 0 27.6884
                       4.0749 6.795 4.02e-11 ***
7.2495 3.244 0.001280 **
                      4.0749
6 - 1 == 0 23.5157
3 - 2 == 0 7.5303 7.0190 1.073 0.283996
```

```
4 - 2 == 0 -0.2538
                      4.6639 -0.054 0.956634
                      5.2879 2.144 0.032658 *
5 - 2 == 0 \quad 11.3364
6 - 2 == 0
             7.1636
                        7.9946
                                0.896 0.370765
4 - 3 == 0 -7.7841
                      5.5743 -1.396 0.163370
5 - 3 == 0 3.8061
                       6.1059
                               0.623 0.533423
6 - 3 == 0 -0.3667
                       8.5577 -0.043 0.965846
5 - 4 == 0 11.5901
                        3.1254
                               3.708 0.000239 ***
6 - 4 == 0 7.4174
                        6.7616 1.097 0.273315
                       7.2062 -0.579 0.562888
6 - 5 == 0 -4.1727
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- none method)
> summary(mc2, test=adjusted("bonferroni"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol \sim -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520
                      5.3468 3.058 0.03567 *
3 - 1 == 0 23.8824
                       6.1570
                                3.879 0.00184 **
                                4.993 1.34e-05 ***
6.795 6.03e-10 ***
4 - 1 == 0 16.0983
                       3.2241
5 - 1 == 0 27.6884
                        4.0749
6 - 1 == 0 23.5157
                       7.2495 3.244 0.01920 *
                       7.0190
3 - 2 == 0 7.5303
                               1.073 1.00000
4 - 2 == 0 -0.2538
                        4.6639 -0.054
                                        1.00000
                                2.144 0.48987
5 - 2 == 0 11.3364
                        5.2879
6 - 2 == 0
           7.1636
                       7.9946 0.896 1.00000
                       5.5743 -1.396 1.00000
6.1059 0.623 1.00000
4 - 3 == 0 -7.7841
5 - 3 == 0
            3.8061
6 - 3 == 0 -0.3667
                        8.5577 -0.043 1.00000
                        3.1254 3.708 0.00358 **
6.7616 1.097 1.00000
5 - 4 == 0 11.5901
6 - 4 == 0
            7.4174
                        7.2062 -0.579 1.00000
6 - 5 == 0 -4.1727
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 '' 1
(Adjusted p values reported -- bonferroni method)
> summary(mc2, test=adjusted("holm"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol ~ -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520 5.3468 3.058 0.02378 *
3 - 1 == 0 23.8824 6.1570 3.879 0.00160 **
4 - 1 == 0 16.0983
                       3.2241
                                4.993 1.25e-05 ***
                                6.795 6.03e-10 ***
5 - 1 == 0 27.6884
                       4.0749
6 - 1 == 0 \quad 23.5157
                        7.2495
                                3.244 0.01408 *
                                1.073 1.00000
3 - 2 == 0
                      7.0190
            7.5303
4 - 2 == 0 -0.2538
                      4.6639 -0.054 1.00000
                                2.144 0.29392
0.896 1.00000
5 - 2 == 0 \quad 11.3364
                       5.2879
6 - 2 == 0
            7.1636
                        7.9946
4 - 3 == 0 -7.7841
                       5.5743 -1.396 1.00000
5 - 3 == 0 3.8061
                       6.1059 0.623 1.00000
6 - 3 == 0
                        8.5577 -0.043
           -0.3667
                                        1.00000
5 - 4 == 0 11.5901
                                3.708 0.00286 **
                        3.1254
6 - 4 == 0 7.4174
                       6.7616
                               1.097 1.00000
                       7.2062 -0.579 1.00000
6 - 5 == 0 -4.1727
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
(Adjusted p values reported -- holm method)
> summary(mc2, test=adjusted("hochberg"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol \sim -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520
                     5.3468 3.058 0.02378 *
3 - 1 == 0 23.8824
                      6.1570 3.879 0.00160 **
4 - 1 == 0 16.0983
5 - 1 == 0 27.6884
                               4.993 1.25e-05 ***
6.795 6.03e-10 ***
                      3.2241
                       4.0749
6 - 1 == 0 23.5157
                      7.2495
                               3.244 0.01408 *
3 - 2 == 0 7.5303
                      7.0190
                               1.073 0.96585
                      4.6639 -0.054 0.96585
5.2879 2.144 0.29392
4 - 2 == 0 -0.2538
5 - 2 == 0 11.3364
6 - 2 == 0
                      7.9946 0.896 0.96585
           7.1636
                     5.5743 -1.396 0.96585
4 - 3 == 0 -7.7841
5 - 3 == 0
           3.8061
                       6.1059
                               0.623 0.96585
6 - 3 == 0 -0.3667
                      8.5577 -0.043 0.96585
                      3.1254 3.708 0.00286 **
6.7616 1.097 0.96585
5 - 4 == 0 11.5901
6 - 4 == 0 7.4174
6 - 5 == 0 -4.1727
                       7.2062 -0.579 0.96585
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- hochberg method)
> summary(mc2, test=adjusted("hommel"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol ~ -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520 5.3468 3.058 0.02378 *
3 - 1 == 0 23.8824
                       6.1570
                                3.879 0.00155 **
4 - 1 == 0 16.0983
                               4.993 1.25e-05 ***
                      3.2241
5 - 1 == 0 27.6884
                      4.0749
                               6.795 6.03e-10 ***
                               3.244 0.01308 *
1.073 0.96585
6 - 1 == 0 23.5157
                       7.2495
3 - 2 == 0
           7.5303
                       7.0190
4 - 2 == 0 -0.2538
                      4.6639 -0.054 0.96585
5 - 2 == 0 11.3364
                      5.2879 2.144 0.29392
6 - 2 == 0
                       7.9946
           7.1636
                               0.896 0.96585
4 - 3 == 0 -7.7841
                      5.5743 -1.396 0.84433
5 - 3 == 0 3.8061
                      6.1059 0.623 0.96585
6 - 3 == 0 -0.3667
                       8.5577 -0.043 0.96585
5 - 4 == 0 11.5901
                               3.708 0.00286 **
                       3.1254
                       6.7616 1.097 0.96585
6 - 4 == 0 7.4174
6 - 5 == 0 -4.1727
                       7.2062 -0.579 0.96585
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- hommel method)
> summary(mc2, test=adjusted("BH"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol ~ -1 + as.factor(APOE))
```

```
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520 5.3468
                              3.058 0.005945 **
3 - 1 == 0 23.8824
                      6.1570
                              3.879 0.000615 ***
                              4.993 6.70e-06 ***
4 - 1 == 0 16.0983
                      3.2241
                     4.0749
                               6.795 6.03e-10 ***
5 - 1 == 0 27.6884
                              3.244 0.003841 **
6 - 1 == 0 23.5157
                       7.2495
3 - 2 == 0 7.5303 7.0190
                              1.073 0.425994
4 - 2 == 0 -0.2538
                     4.6639 -0.054 0.965846
5 - 2 == 0 11.3364
                       5.2879
                               2.144 0.069981 .
6 - 2 == 0
           7.1636
                      7.9946
                              0.896 0.505589
4 - 3 == 0 -7.7841
                     5.5743 -1.396 0.306319
5 - 3 == 0
           3.8061
                      6.1059
                               0.623 0.649486
6 - 3 == 0 -0.3667
                      8.5577 -0.043 0.965846
5 - 4 == 0 \quad 11.5901
                      3.1254 3.708 0.000894 ***
                              1.097 0.425994
6 - 4 == 0 7.4174
                       6.7616
6 - 5 == 0 -4.1727
                       7.2062 -0.579 0.649486
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- BH method)
> summary(mc2, test=adjusted("BY"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol ~ -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 \quad 16.3520 \quad 5.3468 \quad 3.058 \quad 0.01973 *
                              3.879 0.00204 **
4.993 2.22e-05 ***
3 - 1 == 0 23.8824
                       6.1570
4 - 1 == 0 16.0983
                      3.2241
5 - 1 == 0 27.6884
                      4.0749
                              6.795 2.00e-09 ***
                              3.244 0.01274 *
6 - 1 == 0 23.5157
                      7.2495
3 - 2 == 0
            7.5303
                       7.0190
                               1.073
                                      1.00000
                     4.6639 -0.054 1.00000
4 - 2 == 0 -0.2538
5 - 2 == 0 11.3364
                      5.2879 2.144 0.23221
6 - 2 == 0
           7.1636
                      7.9946 0.896 1.00000
5.5743 -1.396 1.00000
4 - 3 == 0 -7.7841
5 - 3 == 0 3.8061
                      6.1059 0.623 1.00000
6 - 3 == 0 -0.3667
                      8.5577 -0.043 1.00000
                                3.708 0.00297 **
5 - 4 == 0 \quad 11.5901
                       3.1254
                              1.097 1.00000
6 - 4 == 0 7.4174
                       6.7616
6 - 5 == 0 -4.1727
                      7.2062 -0.579 1.00000
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- BY method)
> summary(mc2, test=adjusted("fdr"))
        Simultaneous Tests for General Linear Hypotheses
Multiple Comparisons of Means: Tukey Contrasts
Fit: lm(formula = chol ~ -1 + as.factor(APOE))
Linear Hypotheses:
          Estimate Std. Error t value Pr(>|t|)
2 - 1 == 0 16.3520 5.3468 3.058 0.005945 **
3 - 1 == 0 23.8824
                              3.879 0.000615 ***
                      6.1570
                              4.993 6.70e-06 ***
                     3.2241
4 - 1 == 0 16.0983
                       4.0749
5 - 1 == 0
                               6.795 6.03e-10 ***
           27.6884
6 - 1 == 0 23.5157
                       7.2495
                              3.244 0.003841 **
3 - 2 == 0 7.5303
                      7.0190 1.073 0.425994
                     4.6639 -0.054 0.965846
4 - 2 == 0 -0.2538
                       5.2879 2.144 0.069981 .
5 - 2 == 0 11.3364
6 - 2 == 0 7.1636 7.9946 0.896 0.505589
```

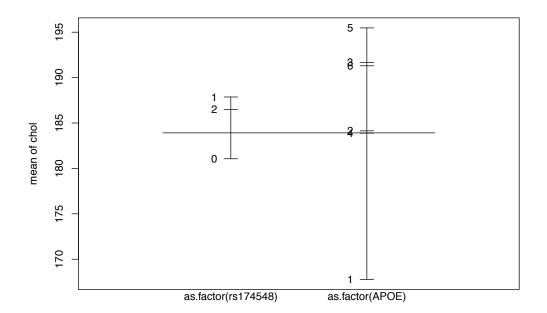
```
-1.396 0.306319
6.1059 0.623 0.649486
8.5577
4 - 3 == 0 -7.7841 5.5743 -1.396 0.306319
5 - 3 == 0 3.8061
6 - 3 == 0 -0.3667
                        8.5577 -0.043 0.965846
5 - 4 == 0 11.5901
                       3.1254 3.708 0.000894 ***
6 - 4 == 0 7.4174
                       6.7616 1.097 0.425994
6 - 5 == 0 -4.1727
                       7.2062 -0.579 0.649486
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 '' 1
(Adjusted p values reported -- fdr method)
> ## One-way (not assuming equal variances)
> oneway.test(chol ~ as.factor(rs4775401))
        One-way analysis of means (not assuming equal variances)
data: chol and as.factor(rs4775401)
F = 0.1046, num df = 2.000, denom df = 75.608, p-value = 0.9008
> oneway.test(chol ~ as.factor(APOE))
       One-way analysis of means (not assuming equal variances)
data: chol and as.factor(APOE)
F = 15.167, num df = 5.00, denom df = 47.75, p-value = 6.524e-09
> ## Using robust standard errors
> summary(gee(chol ~ as.factor(rs4775401), id=seq(1,length(chol))))
Beginning Cgee S-function, @(#) geeformula.q 4.13 98/01/27
running glm to get initial regression estimate
          (Intercept) as.factor(rs4775401)1 as.factor(rs4775401)2
          183.4504950
                                 0.8377402
                                                       1.5495050
 GEE: GENERALIZED LINEAR MODELS FOR DEPENDENT DATA
 gee S-function, version 4.13 modified 98/01/27 (1998)
Model:
Link:
Variance to Mean Relation: Gaussian
Correlation Structure:
                          Independent
Call:
gee(formula = chol \sim as.factor(rs4775401), id = seq(1, length(chol)))
Summary of Residuals:
                   10
                            Median
                                             30
       Min
-66.4504950 -15.4504950 -0.2882353 15.5495050 63.5495050
Coefficients:
                        Estimate Naive S.E.
                                               Naive z Robust S.E.
                     183.4504950 1.559715 117.6179395 1.453272
(Intercept)
as.factor(rs4775401)1 0.8377402
                                   2.307238 0.3630923
                                                            2.332437
as.factor(rs4775401)2 1.5495050 4.470234 0.3466273 4.282708
                        Robust z
(Intercept)
                     126.2327489
as.factor(rs4775401)1 0.3591694
as.factor(rs4775401)2 0.3618049
Estimated Scale Parameter: 491.4078
Number of Iterations: 1
Working Correlation
   [,1]
[1,]
> summary(gee(chol ~ as.factor(APOE), id=seq(1,length(chol))))
Beginning Cgee S-function, @(#) geeformula.q 4.13 98/01/27
running \operatorname{glm} to \operatorname{get} initial regression estimate
     (Intercept) as.factor(APOE)2 as.factor(APOE)3 as.factor(APOE)4 as.factor(APOE)5
as.factor(APOE)6
```

167.78431 16.35205 23.88235 16.09828 27.68841 23.51569 GEE: GENERALIZED LINEAR MODELS FOR DEPENDENT DATA gee S-function, version 4.13 modified 98/01/27 (1998) Model: Link: Identity Variance to Mean Relation: Gaussian Correlation Structure: Independent Call: gee(formula = chol ~ as.factor(APOE), id = seq(1, length(chol))) Summary of Residuals: Min 1Q Median 3Q Max -66.8825911 -13.8825911 -0.4603387 15.1174089 60.1174089 Coefficients: Estimate Naive S.E. Naive z Robust S.E. Robust z (Intercept) 167.78431 2.935252 57.161810 2.176791 77.078744 as.factor(APOE) 2 16.35205 5.346819 3.058276 5.075461 3.221786 as.factor(APOE) 3 23.88235 6.157036 3.878871 6.890082 3.466193 as.factor(APOE) 4 16.09828 3.224074 4.993147 2.589428 6.216924 as.factor(APOE)5 27.68841 4.074900 6.794869 3.167888 8.740339 as.factor(APOE)6 23.51569 7.249538 3.243750 7.397258 3.178974 Estimated Scale Parameter: 439.4009 Number of Iterations: 1 Working Correlation [,1] [1,] 1 > ## non-parametric ANOVA > kruskal.test(chol ~ as.factor(rs4775401)) Kruskal-Wallis rank sum test data: chol by as.factor(rs4775401) Kruskal-Wallis chi-squared = 0.5761, df = 2, p-value = 0.7497 > kruskal.test(chol ~ as.factor(APOE)) Kruskal-Wallis rank sum test data: chol by as.factor(APOE) Kruskal-Wallis chi-squared = 48.227, df = 5, p-value = 3.193e-09

The goal of this lab is to answer the following scientific questions using the cholesterol dataset.

- Are rs174548 and APOE associated with cholesterol levels?
- Does the effect of APOE on cholesterol levels depend on rs174548?
- 1. Obtain a cross-tabulation of the groups defined by rs174548 and APOE.
- 2. Perform a descriptive analysis to investigate the scientific questions of interest using numeric and graphical methods.
- 3. Fit a two-way ANOVA model with an interaction between rs174548 and APOE. Test the interaction. What do you conclude?
- 4. Fit a two-way ANOVA model without the interaction between rs174548 and APOE. Test the main effects of rs174548 and APOE. What do you conclude?

```
> ## Two-way ANOVA -----
> ## exploratory data analysis
> table(rs174548, APOE)
      APOE
rs174548 1 2 3 4 5 6
     0 33 10 8 136 34 6
1 17 9 7 90 20 4
2 1 3 0 21 1 0
> tapply(chol, list(as.factor(rs174548), as.factor(APOE)), mean)
              2
                       3
                                4
       1
0 168.0909 179.7000 198.1250 180.4706 192.4706 180.6667
1 167.7059 187.2222 184.2857 187.9889 202.1000 207.2500
2 159.0000 189.6667 NA 188.3810 165.0000
> tapply(chol, list(as.factor(rs174548), as.factor(APOE)), sd)
              2 3
0 17.39318 19.72618 26.15032 21.06531 15.66164 23.04488
1 12.65783 26.54608 26.18342 23.93460 17.49556 14.68276
       NA 18.17507
                    NA 16.68975
> plot.design(chol ~ as.factor(rs174548) + as.factor(APOE))
```



Factors

```
> ## model with interaction
> fit1 = lm(chol ~ as.factor(rs174548)*as.factor(APOE))
> summary(fit1)
lm(formula = chol ~ as.factor(rs174548) * as.factor(APOE))
Residuals:
           1Q Median
                         3Q
  Min
                               Max
-63.47 -12.53 -0.24 13.91
                             56.01
Coefficients: (2 not defined because of singularities)
                                       Estimate Std. Error t value Pr(>|t|)
                                                     3.604 46.637 < 2e-16 ***
(Intercept)
                                       168.091
                                         -0.385
                                                            -0.062 0.950365
as.factor(rs174548)1
                                                     6.181
                                         -9.091
                                                            -0.433 0.665574
as.factor(rs174548)2
                                                    21.016
                                         11.609
                                                     7.474
                                                             1.553 0.121183
as.factor(APOE)2
                                                             3.681 0.000266 ***
as.factor(APOE)3
                                        30.034
                                                     8.159
as.factor(APOE)4
                                        12.380
                                                     4.018
                                                             3.081 0.002210 **
                                                     5.060
                                                             4.819 2.09e-06 ***
as.factor(APOE)5
                                         24.380
as.factor(APOE)6
                                         12.576
                                                     9.189
                                                             1.369 0.171941
as.factor(rs174548)1:as.factor(APOE)2
                                         7.907
                                                    11.345
                                                             0.697 0.486239
as.factor(rs174548)2:as.factor(APOE)2
                                        19.058
                                                    25.049
                                                             0.761 0.447237
as.factor(rs174548)1:as.factor(APOE)3
                                        -13.454
                                                    12.371
                                                            -1.088 0.277463
as.factor(rs174548)2:as.factor(APOE)3
                                            NA
                                                        NA
                                                                NA
                                                                         NA
as.factor(rs174548)1:as.factor(APOE)4
                                         7.903
                                                     6.791
                                                             1.164 0.245260
                                                             0.788 0.431065
                                                    21.570
as.factor(rs174548)2:as.factor(APOE)4
                                         17.001
as.factor(rs174548)1:as.factor(APOE)5
                                         10.014
                                                     8.500
                                                             1.178 0.239464
as.factor(rs174548)2:as.factor(APOE)5
                                        -18.380
                                                    29.715
                                                            -0.619 0.536594
as.factor(rs174548)1:as.factor(APOE)6
                                        26.968
                                                    14.725
                                                             1.831 0.067809 .
as.factor(rs174548)2:as.factor(APOE)6
                                                        NA
                                                                NA
                                                                         NA
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.7 on 384 degrees of freedom
Multiple R-squared: 0.1566, Adjusted R-squared: 0.1237
F-statistic: 4.754 on 15 and 384 DF, p-value: 1.865e-08
```

```
> ## model without interaction
> fit2 = lm(chol ~ as.factor(rs174548) + as.factor(APOE))
> summary(fit2)
lm(formula = chol ~ as.factor(rs174548) + as.factor(APOE))
Residuals:
Min 1Q Median 3Q Max -64.070 -13.070 -0.465 14.519 56.519
Coefficients:
                        Estimate Std. Error t value Pr(>|t|)
(Intercept) 165.538 3.006 55.060 < 2e-16 ***
as.factor(rs174548)1 6.410 2.204 2.908 0.003844 **
as.factor(rs174548)2 5.604 4.354 1.287 0.198831
as.factor(APOE)2 15.212 5.330 2.854 0.004548 **
                                      6.110 3.787 0.000177 ***
3.211 4.838 1.89e-06 ***
4.040 6.808 3.74e-11 ***
                         23.138
15.533
as.factor(APOE)3
as.factor(APOE)4
as.factor(APOE)5
                         27.502
                                         7.188 3.227 0.001354 **
                          23.198
as.factor(APOE)6
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.78 on 392 degrees of freedom
Multiple R-squared: 0.1329, Adjusted R-squared: 0.1174
F-statistic: 8.58 on 7 and 392 DF, p-value: 8.485e-10
## compare models with and without interaction
> anova(fit2,fit1)
Analysis of Variance Table
Model 1: chol ~ as.factor(rs174548) + as.factor(APOE)
Model 2: chol ~ as.factor(rs174548) * as.factor(APOE)
Res.Df RSS Df Sum of Sq F Pr(>F)
1 392 169256
2 384 164619 8 4636.7 1.352 0.2163
```

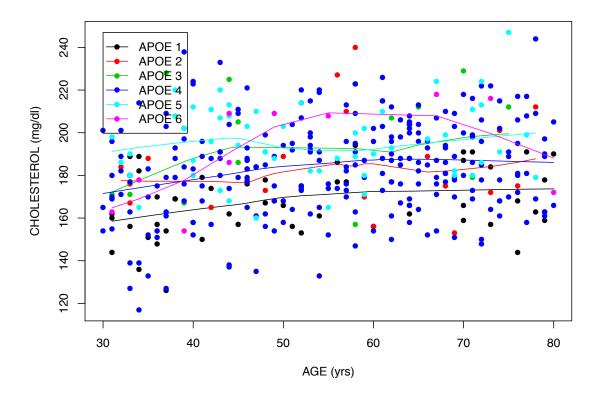
ANOVA Lab 3

The goal of this lab is to answer the following scientific questions using the cholesterol dataset.

- Controlling for age, is APOE associated with cholesterol levels?
- Does age modify the association between APOE and cholesterol levels?
- 1. Perform a descriptive analysis to investigate the scientific questions of interest using numeric and graphical methods.
- 2. Fit an ANCOVA model with an interaction between APOE and age. Test the interaction. What do you conclude?
- 3. Fit an ANCOVA model without an interaction between APOE and age. Compare the results with the one-way ANOVA model that compares mean cholesterol levels among genotypes defined by APOE. What can you say about the role of age? [Is it an effect modifier? Or is it a confounder? Or is it a precision variable?]

```
> by(cbind(chol,age), APOE, cor, method="pearson")
INDICES: 1
        chol
chol 1.0000000 0.3120186
age 0.3120186 1.0000000
______
INDICES: 2
        chol age
chol 1.0000000 0.1562559
age 0.1562559 1.0000000
INDICES: 3
        chol
chol 1.0000000 0.2196231
age 0.2196231 1.0000000
INDICES: 4
        chol
chol 1.0000000 0.2107872
age 0.2107872 1.0000000
INDICES: 5
        chol
chol 1.0000000 0.1137494
age 0.1137494 1.0000000
INDICES: 6
        chol
                age
```

```
chol 1.0000000 0.4487348
age 0.4487348 1.0000000
> by(cbind(chol,age), APOE, cor, method="spearman")
INDICES: 1
       chol
chol 1.0000000 0.3139938
age 0.3139938 1.0000000
       chol
                age
chol 1.0000000 0.1000565
age 0.1000565 1.0000000
______
INDICES: 3
       chol
chol 1.0000000 0.2184423
age 0.2184423 1.0000000
       chol
chol 1.0000000 0.1785631
age 0.1785631 1.0000000
______
INDICES: 5
       chol
                 age
chol 1.00000000 0.02929649
age 0.02929649 1.00000000
_____
INDICES: 6
      chol
chol 1.0000000 0.5457317
age 0.5457317 1.0000000
> plot(age, chol, xlab="AGE (yrs)", ylab="CHOLESTEROL (mg/dl)", type="n")
> for (i in 1:6) {
+ lines(lowess(age[APOE==i], chol[APOE==i]), col=i)
+ points(age[APOE==i], chol[APOE==i], col=i, pch=16)
> legend(min(age), max(chol), legend=paste("APOE", seq(1,6)), col=seq(1,6), pch=16,
lty=1)
```



```
> fit1 = lm(chol ~ as.factor(APOE) * age)
> summary(fit1)
lm(formula = chol ~ as.factor(APOE) * age)
Residuals:
                             3Q
   Min
             1Q Median
                                    Max
-59.605 -13.691
                 0.216 13.843
                                 59.741
Coefficients:
                      Estimate Std. Error t value Pr(>|t|)
                                                     <2e-16 ***
(Intercept)
                     151.94102
                                  9.85418
                                           15.419
                      19.34227
                                 19.96554
                                            0.969
as.factor(APOE)2
                      20.57706
                                 21.46917
                                            0.958
as.factor(APOE)3
                                                     0.3384
as.factor(APOE)4
                      13.41554
                                 11.23143
                                            1.194
                                                     0.2330
                      35.78221
as.factor(APOE)5
                                 15.09145
                                             2.371
                                                     0.0182 *
as.factor(APOE)6
                       6.80388
                                 24.21700
                                             0.281
                                                     0.7789
                                                     0.0935
                       0.30262
                                  0.17998
                                            1.681
age
as.factor(APOE)2:age
                      -0.06855
                                  0.35497
                                            -0.193
                                                     0.8470
as.factor(APOE)3:age
                       0.06142
                                  0.39200
                                             0.157
                                                     0.8756
                       0.02820
                                  0.20274
                                             0.139
                                                     0.8895
as.factor(APOE)4:age
as.factor(APOE)5:age
                      -0.15636
                                  0.27602
                                            -0.566
                                                     0.5714
                                  0.44749
                                            0.734
as.factor(APOE)6:age
                      0.32829
                                                     0.4636
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.6 on 388 degrees of freedom
Multiple R-squared: 0.1564, Adjusted R-squared: 0.1325
F-statistic: 6.538 on 11 and 388 DF, p-value: 5.088e-10
> ## ANCOVA Model without an interaction
```

> ## ANCOVA Model with an interaction

```
> fit2 = lm(chol ~ as.factor(APOE) + age)
> summarv(fit2)
lm(formula = chol ~ as.factor(APOE) + age)
Residuals:
           1Q Median
                         30
   Min
-60.066 -14.163 0.195 13.966 59.385
Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
               (Intercept)
as.factor(APOE)2 15.56004
                            6.02298 3.952 9.17e-05 ***
as.factor(APOE)3 23.80580
                                      4.730 3.14e-06 ***
6.897 2.13e-11 ***
as.factor(APOE) 4 14.96826
as.factor(APOE) 5 27.49356
                             3.16465
                              3.98641
                                      3.349 0.00089 ***
as.factor(APOE) 6 23.74898
                            7.09187
                           0.07158 4.329 1.91e-05 ***
                   0.30984
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.51 on 393 degrees of freedom
Multiple R-squared: 0.1534, Adjusted R-squared: 0.1405
F-statistic: 11.87 on 6 and 393 DF, p-value: 2.993e-12
> ## compare models with and without interaction
> anova(fit2, fit1)
Analysis of Variance Table
Model 1: chol ~ as.factor(APOE) + age
Model 2: chol ~ as.factor(APOE) * age
           RSS Df Sum of Sq
                                F Pr(>F)
 Res.Df
1 393 165245
                      578.37 0.2726 0.928
     388 164667 5
> ## ONE-WAY ANOVA model
> fit3 = lm(chol ~ as.factor(APOE))
> summary(fit3)
Call:
lm(formula = chol ~ as.factor(APOE))
Residuals:
  Min 1Q Median 3Q
                              Max
-66.88 -13.88 -0.46 15.12 60.12
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
                167.784 2.935 57.162 < 2e-16 ***
(Intercept)
                                     3.058 0.002378 **
3.879 0.000123 ***
as.factor(APOE) 2 16.352
as.factor(APOE) 3 23.882
                              5.347
                             6.157
                             3.224 4.993 8.94e-07 ***
as.factor(APOE)4 16.098
as.factor(APOE) 5 27.688
as.factor(APOE) 6 23.516
                            4.075
7.250
                                     6.795 4.02e-11 ***
3.244 0.001280 **
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 20.96 on 394 degrees of freedom
Multiple R-squared: 0.113, Adjusted R-squared: 0.1018
F-statistic: 10.04 on 5 and 394 DF, p-value: 4.616e-09
> anova(fit3, fit2)
Analysis of Variance Table
Model 1: chol ~ as.factor(APOE)
Model 2: chol ~ as.factor(APOE) + age
           RSS Df Sum of Sq
 Res.Df
                                F
                                      Pr(>F)
1 394 173124
     393 165245 1 7878.7 18.738 1.905e-05 ***
```

```
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
> ## mean cholesterol for different genotypes
> predict(fit3, new=data.frame(APOE=1))
167.7843
> predict(fit3, new=data.frame(APOE=2))
184.1364
> predict(fit3, new=data.frame(APOE=3))
191.6667
> predict(fit3, new=data.frame(APOE=4))
183.8826
> predict(fit3, new=data.frame(APOE=5))
195.4727
> predict(fit3, new=data.frame(APOE=6))
  1
> ## mean cholesterol for different genotypes adjusted by age
> predict(fit2, new=data.frame(age=mean(age),APOE=1))
      1
168.5495
> predict(fit2, new=data.frame(age=mean(age),APOE=2))
184.1095
> predict(fit2, new=data.frame(age=mean(age),APOE=3))
192.3553
> predict(fit2, new=data.frame(age=mean(age),APOE=4))
> predict(fit2, new=data.frame(age=mean(age),APOE=5))
196.0431
> predict(fit2, new=data.frame(age=mean(age),APOE=6))
192.2985
```