11: Generalized Linear Models

Environmental Data Analytics | Kateri Salk Spring 2019

LESSON OBJECTIVES

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

SET UP YOUR DATA ANALYSIS SESSION

```
getwd()
## [1] "/Users/laurie/Desktop/Envtl_Data_Analytics/MuzzyGitFile"
library(tidyverse)
PeterPaul.nutrients <- read.csv("./Data/Processed/NTL-LTER_Lake_Nutrients_PeterPaul_Processed.csv")
EPAair <- read.csv("./Data/Processed/EPAair_03PM25_3sites1718_processed.csv")
# Set date to date format
EPAair$Date <- as.Date(EPAair$Date, format = "%Y-\m-\d")
PeterPaul.nutrients$sampledate <- as.Date(PeterPaul.nutrients$sampledate, format = "%Y-%m-%d")
# remove negative values for depth_id
PeterPaul.nutrients <- filter(PeterPaul.nutrients, depth_id > 0)
# set depth_id to factor
PeterPaul.nutrients$depth id <- as.factor(PeterPaul.nutrients$depth id) #setting it as factor
class(PeterPaul.nutrients$depth_id) #factor (used to be integer)
## [1] "factor"
mytheme <- theme classic(base size = 14) +
  theme(axis.text = element_text(color = "black"),
        legend.position = "top")
theme_set(mytheme)
```

GENERALIZED LINEAR MODELS

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

these models within the umbrella of the GLM allows models to fit the main effects of both categorical and continuous explanatory variables as well as their interactions.

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

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

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

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

Single Linear Regression Continuous response, one continuous explanatory variable.

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

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

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

Assumptions of the GLM

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

T-TEST AND ONE-WAY ANOVA

One-sample t-test

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

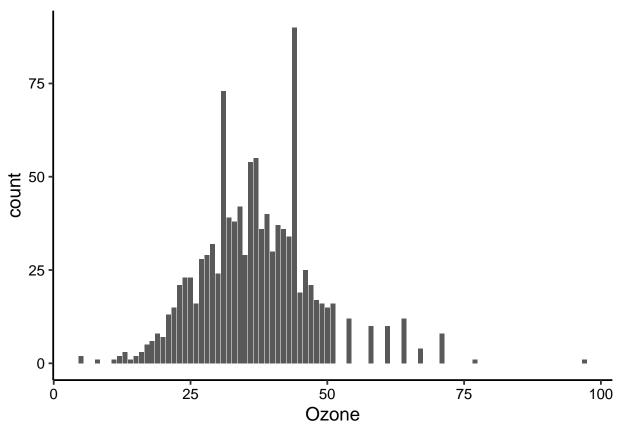
Are Ozone levels below the threshold for "good" AQI index (0-50)?

```
summary(EPAair$0zone)
##
      Min. 1st Qu.
                    Median
                              Mean 3rd Qu.
                                                       NA's
                                               Max.
##
      5.00
             31.00
                     37.00
                             36.92
                                      44.00
                                              97.00
                                                        868
# Evaluate assumption of normal distribution
shapiro.test(EPAair$Ozone) #will show us the distr, and whether or not violating assumptions of normali
##
##
    Shapiro-Wilk normality test
##
## data: EPAair$Ozone
## W = 0.97317, p-value = 2.747e-13
```

```
ggplot(EPAair, aes(x = Ozone)) +
geom_histogram(stat = "count")
```

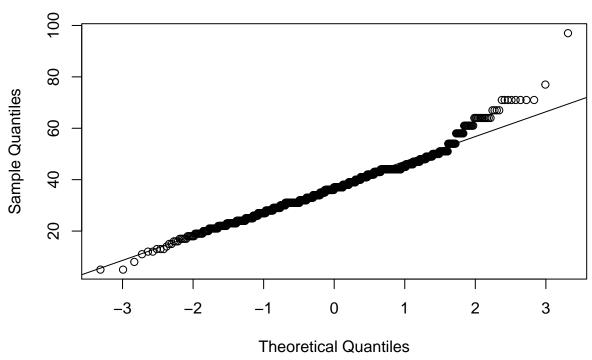
Warning: Ignoring unknown parameters: binwidth, bins, pad

Warning: Removed 868 rows containing non-finite values (stat_count).



qqnorm(EPAair\$Ozone); qqline(EPAair\$Ozone) #qqplot shows that when points fall off the line, they're fu

Normal Q-Q Plot



```
#v low p-value, histogram shows that it's not really normal, but not bimodal

O3.onesample <- t.test(EPAair$Ozone, mu = 50, alternative = "less") # mu is for what we're comparing it
O3.onesample #making it an r object so we can call it up again

##
## One Sample t-test
##
## data: EPAair$Ozone</pre>
```

-Inf 37.43006 ## sample estimates:

t = -41.911, df = 1084, p-value < 2.2e-16

95 percent confidence interval:

alternative hypothesis: true mean is less than 50

mean of x ## 36.91613

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

ANWSER: We have a really low p-value, so we can reject the null hyp. The t-score is also low, so # we have a 95% confidence that the mean Ozone is btwn -infinity and 37 ug/L #look at t-stat and degrees of freedom We'd report that the Ozone AQI values in 2017-18 were signif lower than 50 (1-sample t-test, t= -41.9 and p<0.0001, df 1084), in the "good" threshold.

Two-sample t-test

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

```
shapiro.test(EPAair$Ozone[EPAair$Site.Name == "Blackstone"])
##
## Shapiro-Wilk normality test
## data: EPAair$Ozone[EPAair$Site.Name == "Blackstone"]
## W = 0.97221, p-value = 6.349e-09
shapiro.test(EPAair$Ozone[EPAair$Site.Name == "Bryson City"])
## Shapiro-Wilk normality test
## data: EPAair$Ozone[EPAair$Site.Name == "Bryson City"]
## W = 0.97189, p-value = 2.228e-08
var.test(EPAair$0zone ~ EPAair$Site.Name) #gives us f-stat and p-value
## F test to compare two variances
## data: EPAair$Ozone by EPAair$Site.Name
## F = 1.3678, num df = 569, denom df = 514, p-value = 0.0002955
## alternative hypothesis: true ratio of variances is not equal to 1
## 95 percent confidence interval:
## 1.154854 1.618780
## sample estimates:
## ratio of variances
            1.367782
#the variance btnw these 2 populations is different
ggplot(EPAair, aes(x = Ozone, color = Site.Name)) +
 geom_freqpoly(stat = "count")
```

Site.Name — Blackstone — Bryson City

```
40
count
   20
                         25
                                             50
                                                                 75
                                                                                     100
                                           Ozone
# Format as a t-test
O3.twosample <- t.test(EPAair$Ozone ~ EPAair$Site.Name)
03.twosample #we can reject the null that; the p-val is really high
##
##
   Welch Two Sample t-test
##
## data: EPAair$Ozone by EPAair$Site.Name
## t = 5.3875, df = 1079.8, p-value = 8.766e-08
\#\# alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 2.098082 4.501782
## sample estimates:
## mean in group Blackstone mean in group Bryson City
                    38.48246
                                              35.18252
03.twosample$p.value #use dollar sign to call up any portion of the test, so we can generate tables to
## [1] 8.765983e-08
# Format as a GLM
03.twosample2 <- lm(EPAair$0zone ~ EPAair$Site.Name)
summary(03.twosample2) #not all info is superuseful but could be handy
##
## Call:
## lm(formula = EPAair$Ozone ~ EPAair$Site.Name)
```

Max

ЗQ

1Q Median

Residuals:

Min

##

```
## -30.482 -6.183 -0.183 5.518 58.518
##
## Coefficients:
                              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                               38.4825
                                          0.4253 90.477 < 2e-16 ***
## EPAair$Site.NameBryson City -3.2999
                                          0.6174 -5.345 1.1e-07 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 10.15 on 1083 degrees of freedom
     (868 observations deleted due to missingness)
## Multiple R-squared: 0.0257, Adjusted R-squared: 0.0248
## F-statistic: 28.57 on 1 and 1083 DF, p-value: 1.101e-07
```

Non-parametric equivalent of t-test: Wilcoxon test

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

```
O3.onesample.wilcox <- wilcox.test(EPAair $0zone, mu = 50, alternative = "less")
O3.onesample.wilcox #much more limited, but could help if we've really diverged from assuptions of norm
##
##
   Wilcoxon signed rank test with continuity correction
##
## data: EPAair$Ozone
## V = 25828, p-value < 2.2e-16
## alternative hypothesis: true location is less than 50
03.twosample.wilcox <- wilcox.test(EPAair$0zone ~ EPAair$Site.Name)
03.twosample.wilcox
##
   Wilcoxon rank sum test with continuity correction
##
## data: EPAair$Ozone by EPAair$Site.Name
## W = 175960, p-value = 1.451e-08
## alternative hypothesis: true location shift is not equal to 0
```

One-way ANOVA

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

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

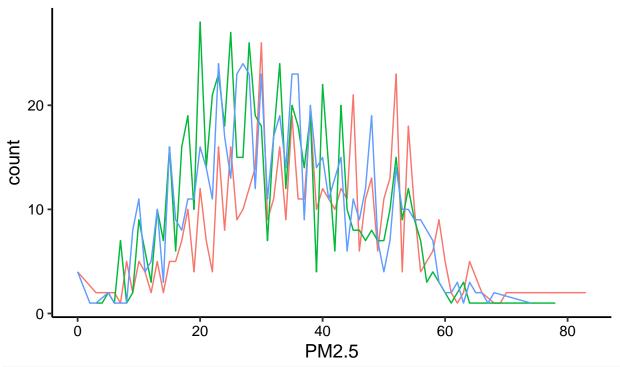
```
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Blackstone"])

##
## Shapiro-Wilk normality test
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Blackstone"]
```

```
## W = 0.99335, p-value = 0.01489
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Bryson City"])
##
   Shapiro-Wilk normality test
##
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Bryson City"]
## W = 0.98207, p-value = 2.527e-07
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Triple Oak"])
##
##
   Shapiro-Wilk normality test
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Triple Oak"]
## W = 0.99064, p-value = 0.0002744
ggplot(EPAair, aes(x = PM2.5, color = Site.Name)) +
  geom_freqpoly(stat = "count") #no crazy tails, so maybe we should proceed w /ANOVA
```

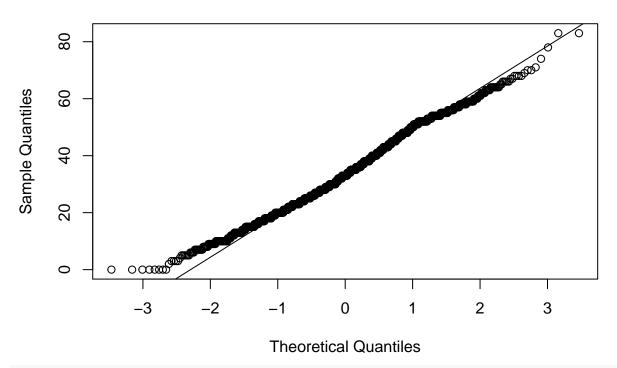
Warning: Removed 52 rows containing non-finite values (stat_count).





qqnorm(EPAair\$PM2.5); qqline(EPAair\$PM2.5) #the variability is around the edges (common for env data)

Normal Q-Q Plot



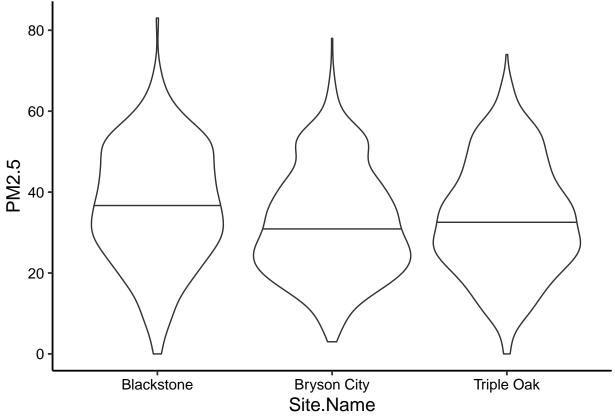
bartlett.test(EPAair\$PM2.5 ~ EPAair\$Site.Name) #k-sq value and leaves 2 df; this test shows that these

```
## Bartlett test of homogeneity of variances
## data: EPAair$PM2.5 by EPAair$Site.Name
## Bartlett's K-squared = 4.9951, df = 2, p-value = 0.08229
# Format as a GLM
PM2.5.anova <- lm(EPAair$PM2.5 ~ EPAair$Site.Name) # ~ explanatory variable
summary(PM2.5.anova)
##
## Call:
## lm(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
## Residuals:
               1Q Median
                               3Q
## -36.726 -10.300 -0.726 10.274 46.274
##
## Coefficients:
##
                              Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                           0.5902 62.231 < 2e-16 ***
                               36.7261
## EPAair$Site.NameBryson City -4.4266
                                           0.7977 -5.549 3.28e-08 ***
## EPAair$Site.NameTriple Oak
                               -3.2461
                                           0.7967 -4.075 4.80e-05 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 13.9 on 1898 degrees of freedom
     (52 observations deleted due to missingness)
```

##

```
## Multiple R-squared: 0.01674,
                                 Adjusted R-squared: 0.01571
## F-statistic: 16.16 on 2 and 1898 DF, p-value: 1.1e-07
# Format as an aov
PM2.5.anova2 <- aov(EPAair$PM2.5 ~ EPAair$Site.Name)
summary(PM2.5.anova2)
                     Df Sum Sq Mean Sq F value Pr(>F)
## EPAair$Site.Name
                      2
                          6247 3123.6 16.16 1.1e-07 ***
## Residuals
              1898 366884
                                 193.3
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 52 observations deleted due to missingness
# Run a post-hoc test for pairwise differences
TukeyHSD(PM2.5.anova2) #tells us how different the sites are from each other
##
     Tukey multiple comparisons of means
##
      95% family-wise confidence level
##
## Fit: aov(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
## $`EPAair$Site.Name`
##
                              diff
                                          lwr
## Bryson City-Blackstone -4.426573 -6.2976740 -2.555472 0.0000001
## Triple Oak-Blackstone -3.246126 -5.1147155 -1.377537 0.0001419
## Triple Oak-Bryson City 1.180447 -0.5972964 2.958191 0.2645306
# Plot the results
# How might you edit this graph to make it attractive?
# How might you illustrate significant differences?
PM2.5.anova.plot <- ggplot(EPAair, aes(x = Site.Name, y = PM2.5)) +
  geom_violin(draw_quantiles = 0.5)
print(PM2.5.anova.plot)
```

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



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

ANSWER: we'd want to show stat dif by maybe an asterisk by Blackston's mean, or put the numbers above the violins (or use geom_text). We did an ANOVA test, p-val was <0.0001, F=16.16, df=1898. Over that study period, BC and TO did not have stat significant diff

Non-parametric equivalent of ANOVA: Kruskal-Wallis Test

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

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

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

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

PM2.5.kw #not getting linear bc we're not suing parametric approach

##

## Kruskal-Wallis rank sum test

##

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

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

# There are two functions to run the Dunn Test

# dunn.test(EPAair$PM2.5, EPAair$Site.Name, kw = T,
```

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

TWO-WAY ANOVA

Main effects

##

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

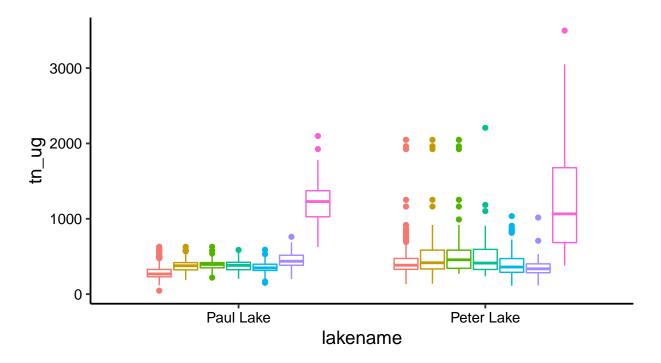
TNanova.main <- lm(PeterPaul.nutrients\$tn_ug ~ PeterPaul.nutrients\$lakename + PeterPaul.nutrients\$depth summary(TNanova.main) #predicts 309ug/L for Paul Lk (the intercept) and 105 for Peter

```
##
## Call:
## lm(formula = PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename +
##
       PeterPaul.nutrients$depth_id)
##
## Residuals:
##
      Min
                1Q Median
                                3Q
                                       Max
## -894.80 -98.28 -37.18
                             60.55 2223.54
##
## Coefficients:
##
                                          Estimate Std. Error t value
## (Intercept)
                                            309.39
                                                        12.48 24.786
## PeterPaul.nutrients$lakenamePeter Lake
                                            105.29
                                                        13.89
                                                                7.580
## PeterPaul.nutrients$depth_id2
                                             97.28
                                                        25.63
                                                                3.796
## PeterPaul.nutrients$depth_id3
                                            113.40
                                                        25.54
                                                                4.440
## PeterPaul.nutrients$depth_id4
                                                        24.90
                                             78.97
                                                                3.172
## PeterPaul.nutrients$depth_id5
                                             22.47
                                                        26.25
                                                                0.856
## PeterPaul.nutrients$depth_id6
                                                        29.50
                                             39.00
                                                                1.322
## PeterPaul.nutrients$depth_id7
                                            859.48
                                                        21.52 39.931
##
                                          Pr(>|t|)
## (Intercept)
                                           < 2e-16 ***
## PeterPaul.nutrients$lakenamePeter Lake 6.20e-14 ***
## PeterPaul.nutrients$depth_id2
                                          0.000153 ***
## PeterPaul.nutrients$depth_id3
                                          9.71e-06 ***
## PeterPaul.nutrients$depth_id4
                                          0.001546 **
## PeterPaul.nutrients$depth_id5
                                          0.392172
## PeterPaul.nutrients$depth_id6
                                          0.186319
## PeterPaul.nutrients$depth id7
                                           < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 262 on 1415 degrees of freedom
     (922 observations deleted due to missingness)
## Multiple R-squared: 0.5522, Adjusted R-squared: 0.5499
## F-statistic: 249.2 on 7 and 1415 DF, p-value: < 2.2e-16
TNanova.main2 <- aov(PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename + PeterPaul.nutrients$dep
summary(TNanova.main2)
```

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

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





Interaction effects

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

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

TNanova.interaction <- aov(PeterPaul.nutrients\$tn_ug ~ PeterPaul.nutrients\$lakename * PeterPaul.nutrienssummary(TNanova.interaction)

```
##
                                                                 Df
                                                                       Sum Sq
## PeterPaul.nutrients$lakename
                                                                  1
                                                                      4034942
## PeterPaul.nutrients$depth_id
                                                                    115687621
                                                                  6
                                                                      1865502
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id
## Residuals
                                                               1409
                                                                     95237896
##
                                                                Mean Sq F value
## PeterPaul.nutrients$lakename
                                                                4034942
                                                                           59.7
## PeterPaul.nutrients$depth_id
                                                               19281270
                                                                           285.3
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id
                                                                 310917
                                                                            4.6
## Residuals
                                                                  67593
##
                                                                 Pr(>F)
## PeterPaul.nutrients$lakename
                                                               2.09e-14 ***
## PeterPaul.nutrients$depth_id
                                                                < 2e-16 ***
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id 0.000123 ***
```

```
## Residuals
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 922 observations deleted due to missingness
```

If the interaction is significant, we interpret pairwise differences for the interaction. If the interaction is not significant, we interpret differences for the main effects only.

```
TukeyHSD (TNanova.interaction)
     Tukey multiple comparisons of means
##
       95% family-wise confidence level
##
## Fit: aov(formula = PeterPaul.nutrients$tn_ug ~ PeterPaul.nutrients$lakename * PeterPaul.nutrients$de
##
##
  $`PeterPaul.nutrients$lakename`
##
                             diff
                                       lwr
                                                upr p adj
## Peter Lake-Paul Lake 106.4994 79.45986 133.5389
##
  $`PeterPaul.nutrients$depth_id`
##
                                             p adj
            diff
                         lwr
                                     upr
                   22.187578 172.375977 0.0026048
## 2-1 97.28178
## 3-1 113.40580
                   38.561123 188.250474 0.0001681
## 4-1 78.98288
                    6.027266 151.938490 0.0239560
        22.46140
                  -54.472262
                             99.395056 0.9779694
## 6-1 39.00303
                  -47.439981 125.446032 0.8368008
## 7-1 859.47649
                  796.403376 922.549613 0.0000000
## 3-2 16.12402
                  -80.781877 113.029920 0.9989677
## 4-2 -18.29890 -113.753334
                              77.155534 0.9977033
## 5-2 -74.82038 -173.348628
                               23.707867 0.2736275
## 6-2 -58.27875 -164.398595
                              47.841091 0.6684093
## 7-2 762.19472 674.062737 850.326698 0.0000000
## 4-3 -34.42292 -129.681178
                               60.835337 0.9376228
## 5-3 -90.94440 -189.282605
                                7.393801 0.0914950
## 6-3 -74.40277 -180.346191
                               31.540645 0.3690493
## 7-3 746.07070
                  658.151229 833.990163 0.0000000
## 5-4 -56.52148 -153.429674
                               40.386713 0.6012407
## 6-4 -39.97985 -144.597267
                               64.637563 0.9194461
## 7-4 780.49362
                  694.176594 866.810640 0.0000000
## 6-5 16.54163
                  -90.887744 123.971001 0.9993372
## 7-5 837.01510
                  747.310610 926.719585 0.0000000
## 7-6 820.47347
                  722.491325 918.455613 0.0000000
##
## $`PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id`
##
                                                                        p adj
                                      diff
                                                   lwr
                                                                upr
## Peter Lake:1-Paul Lake:1
                               143.1294811
                                             73.915904
                                                        212.343059 0.0000000
## Paul Lake: 2-Paul Lake: 1
                                89.7855459
                                            -30.633879
                                                        210.204971 0.4051921
## Peter Lake: 2-Paul Lake: 1
                               248.2658331
                                            127.038156
                                                         369.493511 0.0000000
## Paul Lake: 3-Paul Lake: 1
                               101.4661113
                                            -18.165112
                                                         221.097334 0.2014271
## Peter Lake: 3-Paul Lake: 1
                               269.3924944
                                            148.164817
                                                         390.620172 0.0000000
## Paul Lake: 4-Paul Lake: 1
                                89.6427657
                                            -27.021048
                                                         206.306579 0.3532527
## Peter Lake: 4-Paul Lake: 1
                               211.6260697
                                             93.514201
                                                         329.737938 0.0000002
## Paul Lake:5-Paul Lake:1
                                56.1537708
                                            -68.524801
                                                         180.832343 0.9653743
## Peter Lake:5-Paul Lake:1
                               132.3545363
                                              9.446828
                                                         255.262245 0.0213490
## Paul Lake:6-Paul Lake:1
                               158.0133808
                                             18.928611
                                                        297.098151 0.0104293
```

```
## Peter Lake:6-Paul Lake:1
                                63.0646474 -76.020123 202.149418 0.9634431
## Paul Lake:7-Paul Lake:1
                               928.9721994 827.295000 1030.649398 0.0000000
                               933.5806988
## Peter Lake:7-Paul Lake:1
                                            832.307171 1034.854227 0.0000000
## Paul Lake:2-Peter Lake:1
                               -53.3439353 -173.794582
                                                          67.106712 0.9698240
## Peter Lake: 2-Peter Lake: 1
                               105.1363520
                                            -16.122339
                                                         226.395043 0.1732123
## Paul Lake:3-Peter Lake:1
                                                         77.999281 0.9966269
                               -41.6633698 -161.326020
## Peter Lake: 3-Peter Lake: 1
                               126.2630133
                                              5.004322
                                                         247.521705 0.0320229
## Paul Lake: 4-Peter Lake: 1
                               -53.4867154 -170.182756
                                                          63.209325 0.9601487
## Peter Lake: 4-Peter Lake: 1
                                68.4965885
                                            -49.647112
                                                         186.640289 0.7995797
## Paul Lake:5-Peter Lake:1
                               -86.9757103 -211.684438
                                                          37.733018 0.5229580
## Peter Lake:5-Peter Lake:1
                               -10.7749448 -133.713243
                                                         112.163354 1.0000000
## Paul Lake:6-Peter Lake:1
                                14.8838996 -124.227903
                                                         153.995703 1.0000000
## Peter Lake:6-Peter Lake:1
                               -80.0648337 -219.176637
                                                         59.046969 0.8078319
                                                         887.556893 0.0000000
## Paul Lake:7-Peter Lake:1
                               785.8427183 684.128544
## Peter Lake:7-Peter Lake:1
                               790.4512176
                                            689.140567
                                                         891.761868 0.0000000
## Peter Lake:2-Paul Lake:2
                               158.4802873
                                              2.230523
                                                         314.730052 0.0429890
## Paul Lake: 3-Paul Lake: 2
                                11.6805655 -143.333848
                                                         166.694979 1.0000000
## Peter Lake: 3-Paul Lake: 2
                               179.6069485
                                             23.357184
                                                         335.856713 0.0088082
## Paul Lake: 4-Paul Lake: 2
                               -0.1427801 -152.878776
                                                         152.593216 1.0000000
## Peter Lake: 4-Paul Lake: 2
                               121.8405238
                                           -32.004374
                                                         275.685421 0.3031203
## Paul Lake:5-Paul Lake:2
                               -33.6317750 -192.573857
                                                         125.310307 0.9999857
## Peter Lake:5-Paul Lake:2
                                                         200.125786 0.9997652
                                42.5689905 -114.987805
                                68.2278349 -102.249179
## Paul Lake:6-Paul Lake:2
                                                         238.704849 0.9874061
## Peter Lake:6-Paul Lake:2
                               -26.7208984 -197.197912
                                                         143.756116 0.9999996
## Paul Lake:7-Paul Lake:2
                               839.1866536 697.567122
                                                         980.806185 0.0000000
## Peter Lake:7-Paul Lake:2
                               843.7951529
                                           702.465161
                                                         985.125145 0.0000000
## Paul Lake:3-Peter Lake:2
                              -146.7997218 -302.442841
                                                          8.843397 0.0882601
## Peter Lake: 3-Peter Lake: 2
                                21.1266613 -135.746857
                                                         178.000180 0.9999999
## Paul Lake:4-Peter Lake:2
                             -158.6230674 -311.997108
                                                         -5.249027 0.0346196
## Peter Lake: 4-Peter Lake: 2
                              -36.6397634 -191.118126
                                                         117.838599 0.9999459
## Paul Lake:5-Peter Lake:2
                             -192.1120623 -351.667373
                                                         -32.556751 0.0043137
## Peter Lake:5-Peter Lake:2 -115.9112968 -274.086692
                                                          42.264099 0.4356459
## Paul Lake:6-Peter Lake:2
                               -90.2524523 -261.301347
                                                          80.796442 0.8881613
## Peter Lake:6-Peter Lake:2 -185.2011857 -356.250080
                                                         -14.152291 0.0199298
## Paul Lake:7-Peter Lake:2
                               680.7063663
                                            538.398939
                                                         823.013793 0.0000000
## Peter Lake:7-Peter Lake:2
                                                        827.334155 0.0000000
                              685.3148656
                                            543.295577
## Peter Lake: 3-Paul Lake: 3
                               167.9263831
                                             12.283264
                                                         323.569502 0.0208421
## Paul Lake: 4-Paul Lake: 3
                               -11.8233456 -163.938683
                                                         140.291992 1.0000000
## Peter Lake: 4-Paul Lake: 3
                                            -43.068773
                                                         263.388689 0.4694542
                               110.1599583
## Paul Lake:5-Paul Lake:3
                                                         113.033411 0.9995597
                               -45.3123405 -203.658092
## Peter Lake:5-Paul Lake:3
                                30.8884250 -126.066777
                                                         187.843627 0.9999939
## Paul Lake:6-Paul Lake:3
                                56.5472694 -113.373900
                                                         226.468439 0.9978542
## Peter Lake:6-Paul Lake:3
                               -38.4014639 -208.322634
                                                         131.519706 0.9999691
## Paul Lake: 7-Paul Lake: 3
                               827.5060881
                                            686.556156
                                                         968.456020 0.0000000
## Peter Lake: 7-Paul Lake: 3
                               832.1145874
                                            691.455574
                                                         972.773601 0.0000000
## Paul Lake:4-Peter Lake:3
                              -179.7497287 -333.123769
                                                         -26.375688 0.0065958
## Peter Lake: 4-Peter Lake: 3
                              -57.7664247 -212.244787
                                                          96.711937 0.9932710
## Paul Lake:5-Peter Lake:3
                             -213.2387236 -372.794035
                                                         -53.683412 0.0006485
## Peter Lake:5-Peter Lake:3 -137.0379581 -295.213354
                                                         21.137437 0.1741687
## Paul Lake:6-Peter Lake:3
                              -111.3791136 -282.428008
                                                          59.669781 0.6387944
## Peter Lake:6-Peter Lake:3 -206.3278470 -377.376741
                                                         -35.278953 0.0041875
## Paul Lake:7-Peter Lake:3
                               659.5797050
                                           517.272278
                                                         801.887132 0.0000000
## Peter Lake:7-Peter Lake:3 664.1882044
                                           522.168915
                                                        806.207493 0.0000000
## Peter Lake: 4-Paul Lake: 4
                               121.9833039
                                            -28.940054
                                                        272.906662 0.2709820
```

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

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

Exercise

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