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/katerisalk/Documents/Duke/Courses/Environmental_Data_Analytics"
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)
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.

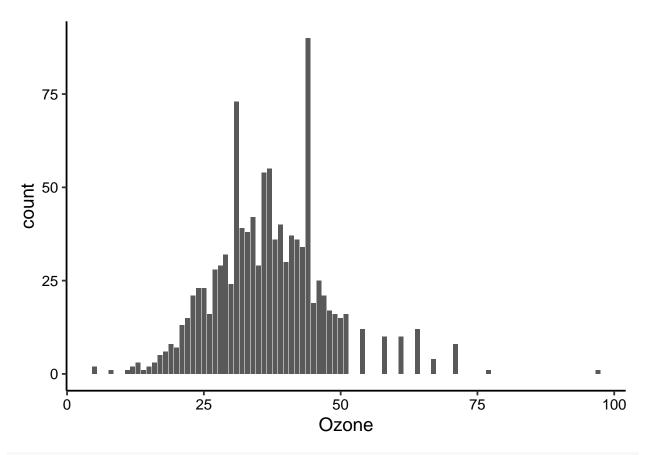
T-TEST AND ONE-WAY ANOVA

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):

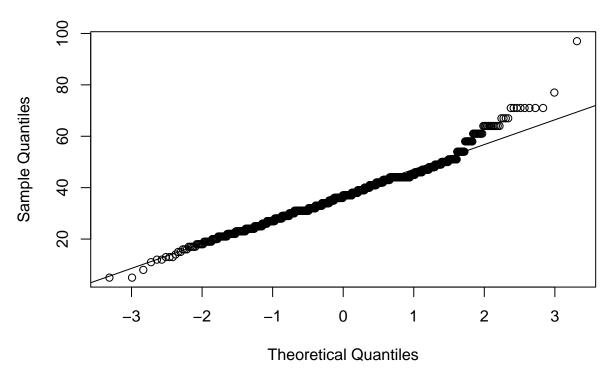
Are Ozone levels below the threshold for "good" AQI index (0-50)?

```
summary(EPAair$0zone)
##
      Min. 1st Qu. Median
                              Mean 3rd Qu.
                                               Max.
                                                       NA's
##
      5.00
             31.00
                     37.00
                             36.92
                                      44.00
                                              97.00
                                                        868
# Evaluate assumption of normal distribution
shapiro.test(EPAair$0zone)
##
##
   Shapiro-Wilk normality test
##
## data: EPAair$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\$0zone); qqline(EPAair\$0zone)

Normal Q-Q Plot



```
03.onesample <- t.test(EPAair$0zone, mu = 50, alternative = "less")
03.onesample</pre>
```

```
##
## One Sample t-test
##
## data: EPAair$0zone
## t = -41.911, df = 1084, p-value < 2.2e-16
## alternative hypothesis: true mean is less than 50
## 95 percent confidence interval:
## -Inf 37.43006
## sample estimates:
## mean of x
## 36.91613</pre>
```

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

ANWSER:

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$0zone[EPAair$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)
## 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
ggplot(EPAair, aes(x = Ozone, color = Site.Name)) +
 geom_freqpoly(stat = "count")
## Warning: Removed 868 rows containing non-finite values (stat_count).
```

Site.Name — Blackstone — Bryson City

```
20 25 50 75 100 Ozone
```

```
# Format as a t-test
O3.twosample <- t.test(EPAair$Ozone ~ EPAair$Site.Name)
03.twosample
##
##
   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$p.value
## [1] 8.765983e-08
# Format as a GLM
O3.twosample2 <- lm(EPAair$Ozone ~ EPAair$Site.Name)
summary(03.twosample2)
##
## Call:
## lm(formula = EPAair$Ozone ~ EPAair$Site.Name)
```

##

```
## Residuals:
##
      Min
               1Q Median
                              30
                                     Max
## -30.482 -6.183 -0.183
                           5.518 58.518
##
## Coefficients:
                              Estimate Std. Error t value Pr(>|t|)
##
                                         0.4253 90.477 < 2e-16 ***
## (Intercept)
                               38.4825
                                          0.6174 -5.345 1.1e-07 ***
## EPAair$Site.NameBryson City -3.2999
## 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 $0zone, mu = 50, alternative = "less")
03.onesample.wilcox
##
   Wilcoxon signed rank test with continuity correction
##
##
## data: EPAair$Ozone
## V = 25828, p-value < 2.2e-16
## alternative hypothesis: true location is less than 50
O3.twosample.wilcox <- wilcox.test(EPAair$Ozone ~ EPAair$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

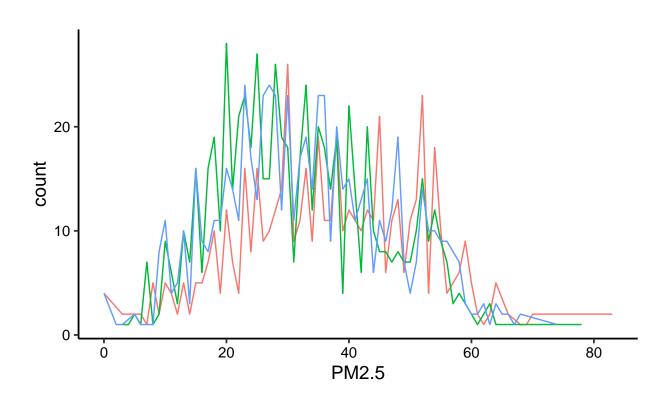
A one-way ANOVA is the same test in practice as a two-sample t-test but for three or more groups. In R, we can run the model with the function lm or aov, the latter of which which will allow us to run post-hoc tests to determine pairwise differences.

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
```

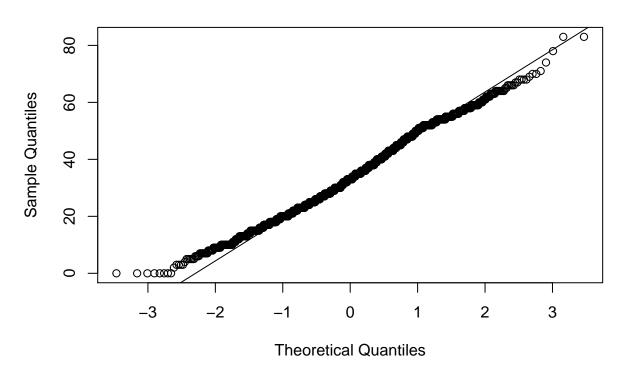
```
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Blackstone"]
## W = 0.99335, p-value = 0.01489
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "Bryson City"])
##
##
    Shapiro-Wilk normality test
##
## data: EPAair$PM2.5[EPAair$Site.Name == "Bryson City"]
## W = 0.98207, p-value = 2.527e-07
shapiro.test(EPAair$PM2.5[EPAair$Site.Name == "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")
```

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



Site.Name — Blackstone — Bryson City — Triple Oak

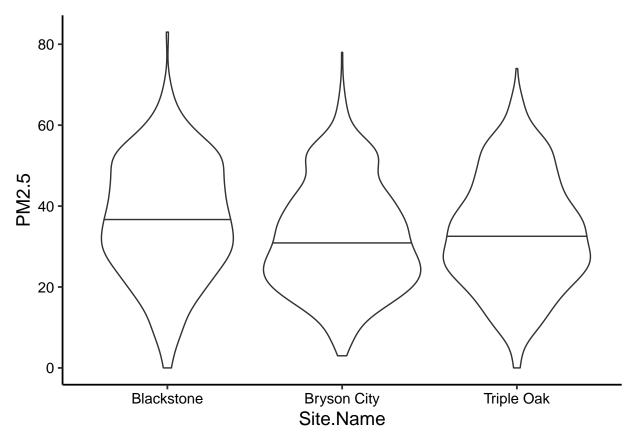
Normal Q-Q Plot



```
bartlett.test(EPAair$PM2.5 ~ EPAair$Site.Name)
##
##
   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)
summary(PM2.5.anova)
##
## Call:
## lm(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
## Residuals:
##
                1Q Median
                                3Q
                                       Max
## -36.726 -10.300 -0.726 10.274 46.274
##
## Coefficients:
##
                               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                36.7261
                                            0.5902 62.231 < 2e-16 ***
## 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$Site.Name
                      2
                          6247 3123.6
                                         16.16 1.1e-07 ***
                                 193.3
## Residuals
                   1898 366884
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## 52 observations deleted due to missingness
# Run a post-hoc test for pairwise differences
TukeyHSD(PM2.5.anova2)
     Tukey multiple comparisons of means
##
##
      95% family-wise confidence level
## Fit: aov(formula = EPAair$PM2.5 ~ EPAair$Site.Name)
## $`EPAair$Site.Name`
##
                              diff
                                          lwr
                                                    upr
## 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:

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

##

## 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

Residuals

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)
```

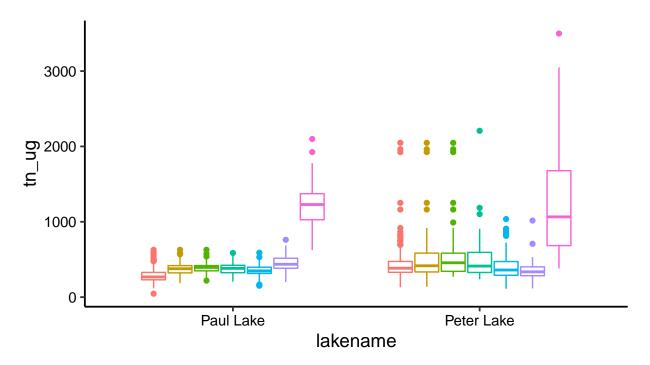
```
##
## Call:
## lm(formula = PeterPaul.nutrients$tn ug ~ PeterPaul.nutrients$lakename +
##
       PeterPaul.nutrients$depth id)
##
## Residuals:
##
      Min
                1Q Median
           -98.28 -37.18
                             60.55 2223.54
##
  -894.80
##
## Coefficients:
                                          Estimate Std. Error t value
##
## (Intercept)
                                            309.39
                                                        12.48 24.786
## PeterPaul.nutrients$lakenamePeter Lake
                                            105.29
                                                        13.89
                                                                7.580
                                                        25.63
## PeterPaul.nutrients$depth_id2
                                             97.28
                                                                3.796
## PeterPaul.nutrients$depth id3
                                                        25.54
                                            113.40
                                                                4.440
## PeterPaul.nutrients$depth_id4
                                             78.97
                                                        24.90
                                                                3.172
## PeterPaul.nutrients$depth_id5
                                             22.47
                                                        26.25
                                                                0.856
## PeterPaul.nutrients$depth_id6
                                             39.00
                                                        29.50
                                                                1.322
## PeterPaul.nutrients$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)
                                  Df
                                        Sum Sq Mean Sq F value
                                                                  Pr(>F)
                                                           58.8 3.23e-14 ***
## PeterPaul.nutrients$lakename
                                   1
                                       4034942 4034942
## PeterPaul.nutrients$depth id
                                   6 115687621 19281270
                                                          281.0 < 2e-16 ***
```

68624

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
## 2-1 97.28178
                  21.617077 172.94648 0.0029119
## 3-1 113.40580
                 37.992518 188.81908 0.0001959
## 4-1 78.98288
                   5.473012 152.49274 0.0258461
## 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?
TNanova.plot <- ggplot(PeterPaul.nutrients, aes(x = lakename, y = tn_ug, color = depth_id)) +
  geom_boxplot()
print(TNanova.plot)
```





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.nutrientssummary(TNanova.interaction)

```
##
                                                                 Df
                                                                        Sum Sq
## PeterPaul.nutrients$lakename
                                                                       4034942
                                                                  1
## PeterPaul.nutrients$depth id
                                                                   6
                                                                    115687621
## PeterPaul.nutrients$lakename:PeterPaul.nutrients$depth_id
                                                                  6
                                                                       1865502
## 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 ***
```

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
                                    upr
## 2-1 97.28178
                   22.187578 172.375977 0.0026048
## 3-1 113.40580
                   38.561123 188.250474 0.0001681
## 4-1 78.98288
                    6.027266 151.938490 0.0239560
## 5-1
       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
                  -80.781877 113.029920 0.9989677
## 3-2 16.12402
## 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
                              60.835337 0.9376228
## 4-3 -34.42292 -129.681178
## 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`
##
                                      diff
                                                   lwr
                                                               upr
                                                                       p adj
## Peter Lake:1-Paul Lake:1
                              143.1294811
                                             73.915904
                                                        212.343059 0.0000000
## Paul Lake: 2-Paul Lake: 1
                                                        210.204971 0.4051921
                               89.7855459
                                            -30.633879
## 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
                                                        297.098151 0.0104293
## Paul Lake:6-Paul Lake:1
                               158.0133808
                                             18.928611
## Peter Lake:6-Paul Lake:1
                                                        202.149418 0.9634431
                               63.0646474
                                            -76.020123
## Paul Lake:7-Paul Lake:1
                               928.9721994
                                            827.295000 1030.649398 0.0000000
## Peter Lake:7-Paul Lake:1
                               933.5806988
                                            832.307171 1034.854227 0.0000000
## Paul Lake:2-Peter Lake:1
                                                          67.106712 0.9698240
                               -53.3439353 -173.794582
## Peter Lake: 2-Peter Lake: 1
                               105.1363520
                                            -16.122339
                                                         226.395043 0.1732123
## Paul Lake: 3-Peter Lake: 1
                               -41.6633698 -161.326020
                                                         77.999281 0.9966269
## 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
                               -86.9757103 -211.684438
## Paul Lake:5-Peter Lake:1
                                                         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
## Paul Lake:7-Peter Lake:1
                               785.8427183
                                            684.128544
                                                         887.556893 0.0000000
## 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
                                           -32.004374
                                                         275.685421 0.3031203
                               121.8405238
                                                        125.310307 0.9999857
## Paul Lake:5-Paul Lake:2
                               -33.6317750 -192.573857
## Peter Lake:5-Paul Lake:2
                                42.5689905 -114.987805
                                                         200.125786 0.9997652
## Paul Lake:6-Paul Lake:2
                               68.2278349 -102.249179
                                                         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
                              -146.7997218 -302.442841
                                                          8.843397 0.0882601
## Paul Lake:3-Peter Lake:2
## 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
                                            543.295577
                                                         827.334155 0.0000000
                               685.3148656
## Peter Lake:3-Paul Lake:3
                               167.9263831
                                                         323.569502 0.0208421
                                             12.283264
## Paul Lake: 4-Paul Lake: 3
                               -11.8233456 -163.938683
                                                         140.291992 1.0000000
## Peter Lake: 4-Paul Lake: 3
                               110.1599583
                                            -43.068773
                                                         263.388689 0.4694542
## Paul Lake:5-Paul Lake:3
                               -45.3123405 -203.658092
                                                         113.033411 0.9995597
## 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
                                           -28.940054
                                                        272.906662 0.2709820
                              121.9833039
## 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
## Paul Lake:6-Paul Lake:4
                               68.3706150
                                           -99.474611
                                                        236.215841 0.9852540
## 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
                                                        982.081967 0.0000000
                              843.9379330
                                           705.793899
## Paul Lake:5-Peter Lake:4
                             -155.4722989 -312.673320
                                                          1.728722 0.0560457
## Peter Lake:5-Peter Lake:4
                              -79.2715333 -235.071788
                                                         76.528721 0.9128009
## 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
                                           582.585543
                                                        861.323715 0.0000000
                              721.9546291
## Peter Lake:5-Paul Lake:5
                               76.2007655
                                            -84.634717
                                                        237.036248 0.9483731
## Paul Lake:6-Paul Lake:5
                              101.8596100
                                           -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
                              877.4269279
                                           732.450809 1022.403047 0.0000000
## 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
                                           657.770129
                                                        944.682196 0.0000000
                              801.2261624
## 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
                              865.9075520
                                           708.110761 1023.704343 0.0000000
## 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?