

Runs Test Paper

Lindesay Scott-Hayward

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Simulated Data

Make some simulated toy data using the following equation:

$$y = \beta_0 + \beta_1 X_1$$

where $\beta_0 = 1$ and $\beta_1 = 0.3$

```
dat<-makeToyData(200, length.panels=5)
head(dat)
```

	x	evph	mu	panelid
1	1.000000	0	3.669297	1
2	1.090909	0	3.770746	1
3	1.181818	0	3.874999	1
4	1.272727	0	3.982135	1
5	1.363636	0	4.092234	1
6	1.454545	0	4.205376	2

Uncorrelated data

1000 sets of noisy data are simulated from this truth using a Poisson distribution.

```
newdat<-generateNoise(nsim, dat$mu, family='poisson', d=1)
```

To test, fit a glm to one of the sets of data.

```
init_glm<-glm(newdat[,1] ~ x, data=dat, family='quasipoisson')
summary(init_glm)
```

Call:

```
glm(formula = newdat[, 1] ~ x, family = "quasipoisson", data = dat)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-3.13421	-0.69426	0.02305	0.57711	2.06863

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.956845	0.057000	16.79	<2e-16 ***
x	0.306386	0.007401	41.40	<2e-16 ***

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

(Dispersion parameter for quasipoisson family taken to be 1.013624)

Null deviance: 2270.5 on 199 degrees of freedom
 Residual deviance: 204.9 on 198 degrees of freedom
 AIC: NA

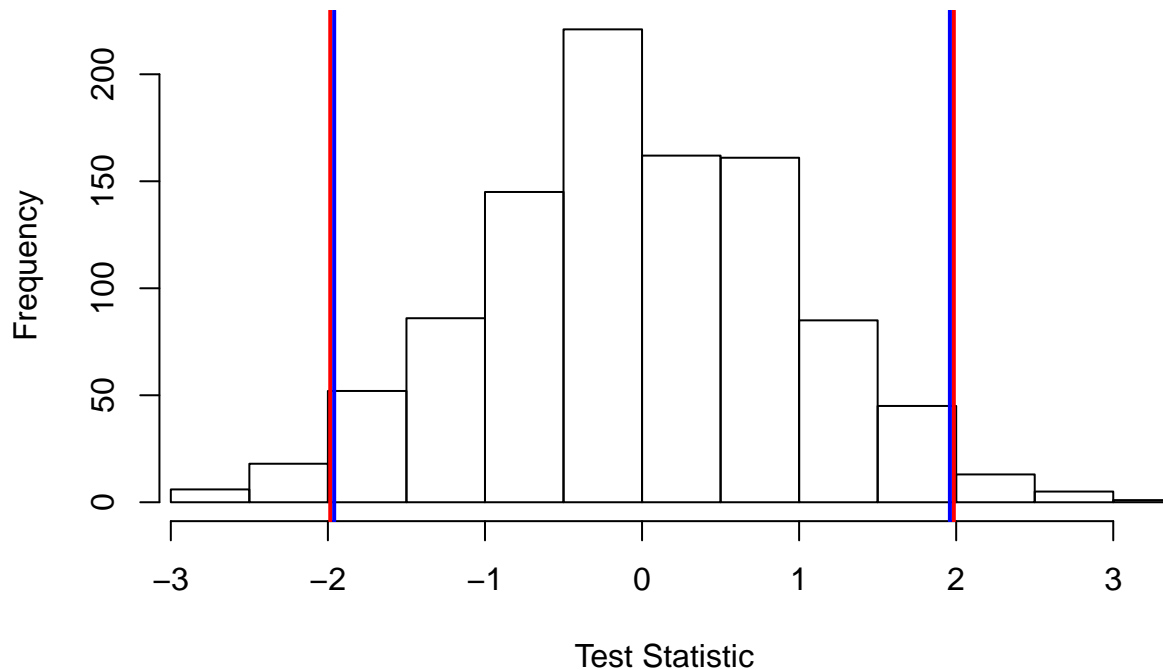
Number of Fisher Scoring iterations: 4

Models were fitted to all datasets generated above and the runs test was evaluated for each one. The distribution of the test statistics is returned. A plot is also produced, which shows the lower 2.5% and upper 97.5% critical values of the empirical distribution (red) and from the Normal ($N(0, 1)$) distribution.

```
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                model = init_glm, data = dat, plot=TRUE,
                                returnDist = TRUE)
```

.....

Empirical Distribution: Runs Test Statistic



Use the data generated to assess the 5% error rate for this test when using the Normal distribution or the empirical distribution generated above.

```
newdat<-generateNoise(nsim, dat$mu, family='poisson', d=1)
ps<-matrix(NA, nrow=nsim, ncol=2)

for(i in 1:nsim){
  sim_glm<-glm(newdat[,i] ~ x , data=dat, family='quasipoisson')
  # find both the empirical and Normal p-values
  ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
  ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
}
```

```
(length(which(ps[,1]<0.05))/nsim)*100
```

```
[1] 6.9
```

```
(length(which(ps[,2]<0.05))/nsim)*100
```

```
[1] 6.9
```

How does this change if we vary the dispersion parameter for the data?

```
nphi=seq(1,51, by=5)
errrate<-matrix(NA, nrow=length(nphi), ncol=2)
counter=1
nsim=2000
for(p in nphi){
  newdat<-generateNoise(nsim, dat$mu, family='poisson', d=p)
```

```

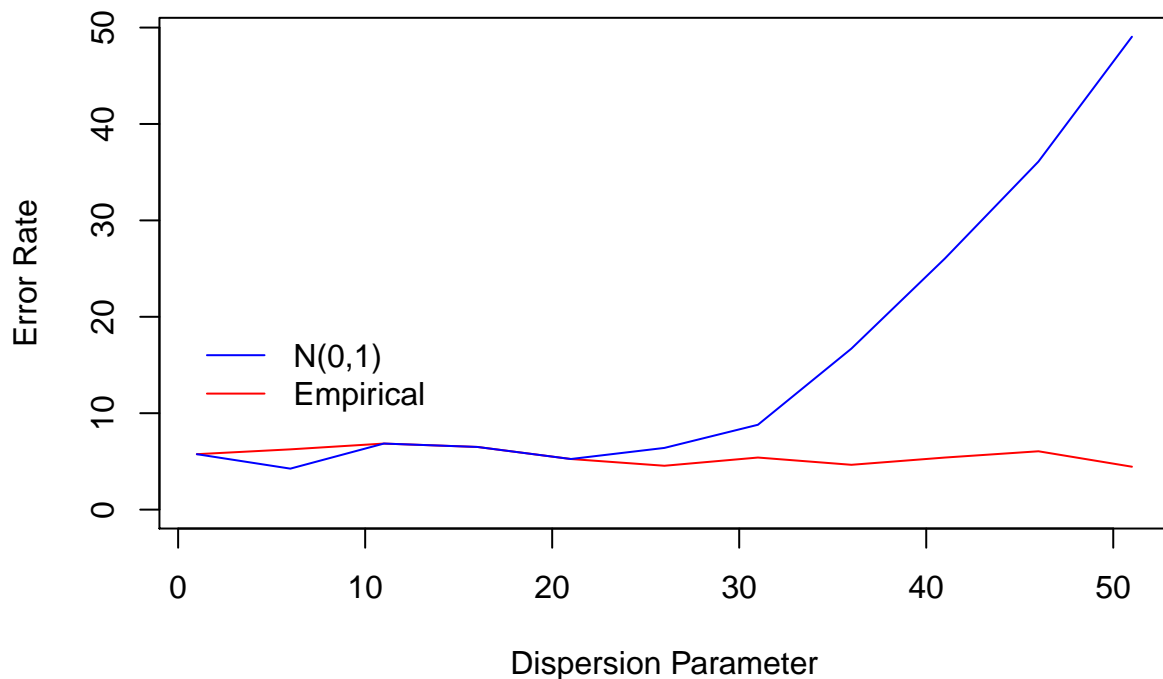
# for each change in phi, update the empirical distribution
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                model = init_glm, data = dat, plot=FALSE,
                                returnDist = TRUE, dots=FALSE)

ps<-matrix(NA, nrow=nsim, ncol=2)
for(i in 1:nsim){
  sim_glm<-glm(newdat[,i] ~ x + as.factor(evph), data=dat, family='quasipoisson')
  # find both the empirical and Normal p-values
  ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
  ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
}

errrate[counter,1]<-(length(which(ps[,1]<0.05))/nsim)*100
errrate[counter,2]<-(length(which(ps[,2]<0.05))/nsim)*100
counter=counter+1
}

plot(nphi, errrate[,1], type='l', col='red', ylim=c(0, range(errrate)[2]), ylab='Error Rate', xlab='Disp',
lines(nphi, errrate[,2], col='blue')
legend(0, 20, legend = c('N(0,1)', 'Empirical'), col = c('blue', 'red'), lty = c(1,1), bty = 'n')

```



Correlated data

```
dat<-makeToyData(200, length.panels=5)
head(dat)

      x evph      mu panelid
1 1.000000    0 3.669297      1
2 1.090909    0 3.770746      1
3 1.181818    0 3.874999      1
4 1.272727    0 3.982135      1
5 1.363636    0 4.092234      1
6 1.454545    0 4.205376      2

nsim=2000
newdat<-generateNoise(nsim, dat$mu, family='poisson', d=1)
rho=seq(0.1, 0.9, by=0.1)
errrate<-matrix(NA, nrow=length(rho), ncol=2)
counter=1

for(r in rho){
  newdatcorr<-generateIC.toy(dat, c(1, r, r^2, r^3, r^4), 'panelid', newdat, ncol(newdat), dots=FALSE)

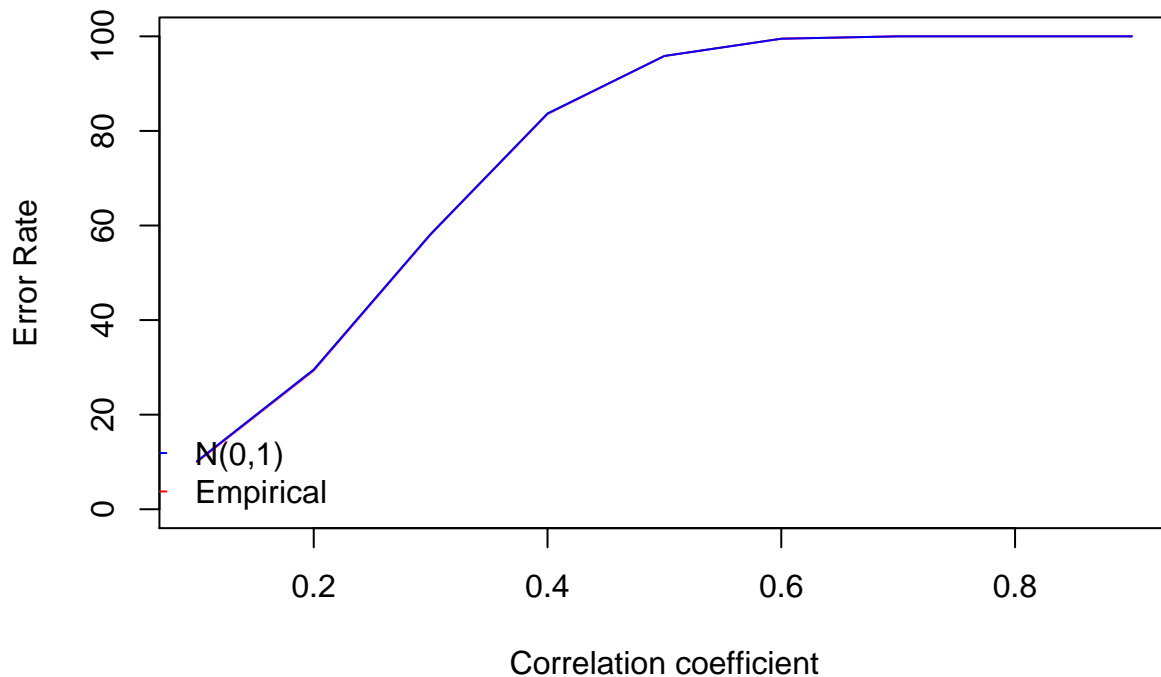
  # for each change in phi, update the empirical distribution
  empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                   model = init_glm, data = dat, plot=FALSE,
                                   returnDist = TRUE, dots=FALSE)

  ps<-matrix(NA, nrow=nsim, ncol=2)
  for(i in 1:nsim){
    sim_glm<-glm(newdatcorr[,i] ~ x, data=dat, family='quasipoisson')
    # find both the empirical and Normal p-values
    ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
    ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
  }

  errrate[counter,1]<-(length(which(ps[,1]<0.05))/nsim)*100
  errrate[counter,2]<-(length(which(ps[,2]<0.05))/nsim)*100
  counter=counter+1
}

plot(rho, errrate[,1], type='l', col='red', ylim=c(0, range(errrate)[2]), ylab='Error Rate', xlab='Corr
lines(rho, errrate[,2], col='blue')
legend(0, 20, legend = c('N(0,1)', 'Empirical'), col = c('blue', 'red'), lty = c(1,1), bty = 'n')
```

Dispersion = 1



```
nsim=2000
newdat<-generateNoise(nsim, dat$mu, family='poisson', d=50)
rho=seq(0.1, 0.9, by=0.1)
errrate<-matrix(NA, nrow=length(rho), ncol=2)
counter=1

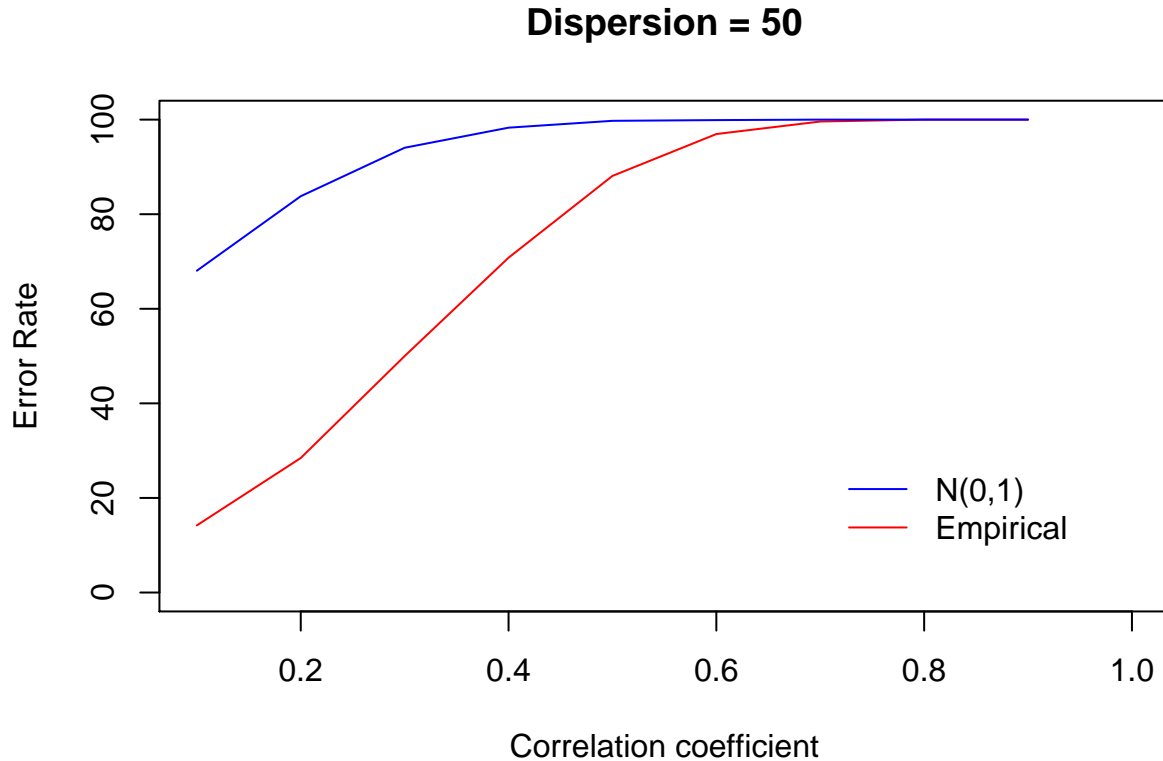
for(r in rho){
  newdatcorr<-generateIC.toy(dat, c(1, r, r^2, r^3, r^4), 'panelid', newdat, ncol(newdat), dots=FALSE)

  # for each change in phi, update the empirical distribution
  empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                   model = init_glm, data = dat, plot=FALSE,
                                   returnDist = TRUE, dots=FALSE)

  ps<-matrix(NA, nrow=nsim, ncol=2)
  for(i in 1:nsim){
    sim_glm<-glm(newdatcorr[,i] ~ x, data=dat, family='quasipoisson')
    # find both the empirical and Normal p-values
    ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
    ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
  }

  errrate[counter,1]<-(length(which(ps[,1]<0.05))/nsim)*100
  errrate[counter,2]<-(length(which(ps[,2]<0.05))/nsim)*100
  counter=counter+1
}
```

```
plot(rho, errrate[,1], type='l', col='red', ylim=c(0, range(errrate)[2]), xlim=c(0.1,1), ylab='Error Rate')
lines(rho, errrate[,2], col='blue')
legend(0.7, 30, legend = c('N(0,1)', 'Empirical'), col = c('blue', 'red'), lty = c(1,1), bty = 'n')
```



As expected, when the dispersion in the data is high, there is a greater discrepancy between the $N(0,1)$ and empirical distributions.

What does all this mean for power analysis?

If data are assumed to be correlated, then a correlation structure is chosen and GEE - type model fitted. If the independent working correlation structure is specified, then robust standard errors are used for inference. Does this machinery still work when there is actually no correlation present in the data?

Question:

1. Are robust standard errors the same as raw standard errors when no correlation is present?
2. What happens when a blocking structure is chosen that is not necessary. i.e. does the answer to question 1 vary with differing block structures?
3. Is the power to detect change affected by using robust standard errors when not necessary?

Make data but add an impact. Here we repeat the data but have a 50% decline in the response for the second set.

50% decline, $\phi = 50$

```
datimp<-makeToyData(200, length.panels=5, changecoeff.link = log(0.5))
head(datimp)
```

	x	evph	mu	panelid
1	1.000000	0	3.669297	1
2	1.090909	0	3.770746	1
3	1.181818	0	3.874999	1
4	1.272727	0	3.982135	1
5	1.363636	0	4.092234	1
6	1.454545	0	4.205376	2

Generate independent noisy data with a high dispersion, e.g. $\phi = 50$

```
nsim=2000
newdat<-generateNoise(nsim, datimp$mu, family='poisson', d=50)

init_impglm<-glm(newdat[,1] ~ x + as.factor(evph), data=datimp, family='quasipoisson')
summary(init_impglm)
```

Call:

```
glm(formula = newdat[, 1] ~ x + as.factor(evph), family = "quasipoisson",
    data = datimp)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-10.6337	-4.4825	-2.7733	-0.0955	26.7367

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.9116	0.4549	2.004	0.04643 *
x	0.3567	0.0567	6.290	2.01e-09 ***
as.factor(evph)1	-0.7526	0.2539	-2.964	0.00341 **

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

(Dispersion parameter for quasipoisson family taken to be 54.75764)

Null deviance: 9692.4 on 199 degrees of freedom
Residual deviance: 6460.4 on 197 degrees of freedom
AIC: NA

Number of Fisher Scoring iterations: 7

Get the empirical distribution critical values:

```
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                model = init_impglm, data = datimp, plot=FALSE,
                                returnDist = TRUE, dots=FALSE)

runspowsim_out<-runsPowerSim(newdat, init_impglm, empdistribution, nsim, powercoefid = 3)

apply(runspowsim_out$rawrob, 2, sum)/nsim
```

Emp	Norm
-----	------


```
0.0665 0.8280
```

```
(length(which(runspowsim_out$imppvals[,1]<=0.05))/nsim)*100
```

```
[1] 73.1
```

```
(length(which(runspowsim_out$imppvals[,2]<=0.05))/nsim)*100
```

```
[1] 73.85
```

25% decline, $\phi = 50$

```
Emp  Norm  
0.066 0.609
```

```
[1] 23.45
```

```
[1] 26
```

0% decline, $\phi = 50$

```
Emp  Norm  
0.0510 0.4485
```

```
[1] 5.15
```

```
[1] 5.85
```

It seems that when the Normal distribution is used to test for correlation, consistently the power to detect change is higher than when the empirical distribution is used to choose which standard errors to use.

Test: Repeat for 50% decline to get a range of power values. Check to see if the discrepancy is consistent.

50% decline, $\phi = 50$, multiruns

```
wilcox.test(x = runspower[,1], runspower[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

```
data: runspower[, 1] and runspower[, 2]
```

```
V = 0, p-value < 2.2e-16
```

```
alternative hypothesis: true location shift is not equal to 0
```

```
wilcox.test(x = power[,1], power[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

```
data: power[, 1] and power[, 2]
```

```
V = 12, p-value < 2.2e-16
```

```
alternative hypothesis: true location shift is not equal to 0
```

```
apply(power, 2, mean)
```

```
[1] 72.9140 74.0305
```

```
apply(runspower, 2, mean)
```

```
[1] 0.059565 0.834885
```

Statistically we have a significant difference between the power calculated from raw/robust s.e. but the real world significance in this toy example is minimal. The mean difference is one percentage point (with raw giving a higher power).

25% decline, $\phi = 50$, multiruns

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

```
[1] 23.6045 25.3685
```

```
[1] 0.057965 0.620265
```

Toy data with smaller mean

The Falls of Warness data has a very small mean (1.01) compared with the toy data used so far. Here we reduce the mean of the toy data inline with that seen in the Falls of Warness data to see if we can replicate results

```
datlow<-makeToyData(200, length.panels=5, b0=-2)
head(datlow)
```

	x	evph	mu	panelid
1	1.000000	0	0.1826835	1
2	1.090909	0	0.1877344	1
3	1.181818	0	0.1929248	1
4	1.272727	0	0.1982588	1
5	1.363636	0	0.2037403	1
6	1.454545	0	0.2093733	2

```
mean(datlow$mu)
```

```
[1] 0.9442818
```

```
init_glm<-glm(newdat[,1] ~ x, data=datlow, family='quasipoisson')
summary(init_glm)
```

Call:

```
glm(formula = newdat[, 1] ~ x, family = "quasipoisson", data = datlow)
```

Deviance Residuals:

	Min	1Q	Median	3Q	Max
	-8.1861	-4.3997	-3.1320	-0.0988	26.8324

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.27496	0.42226	3.019	0.00287 **
x	0.22782	0.05738	3.971	0.00010 ***

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

(Dispersion parameter for quasipoisson family taken to be 55.17751)

Null deviance: 6956.7 on 199 degrees of freedom
 Residual deviance: 5994.9 on 198 degrees of freedom
 AIC: NA

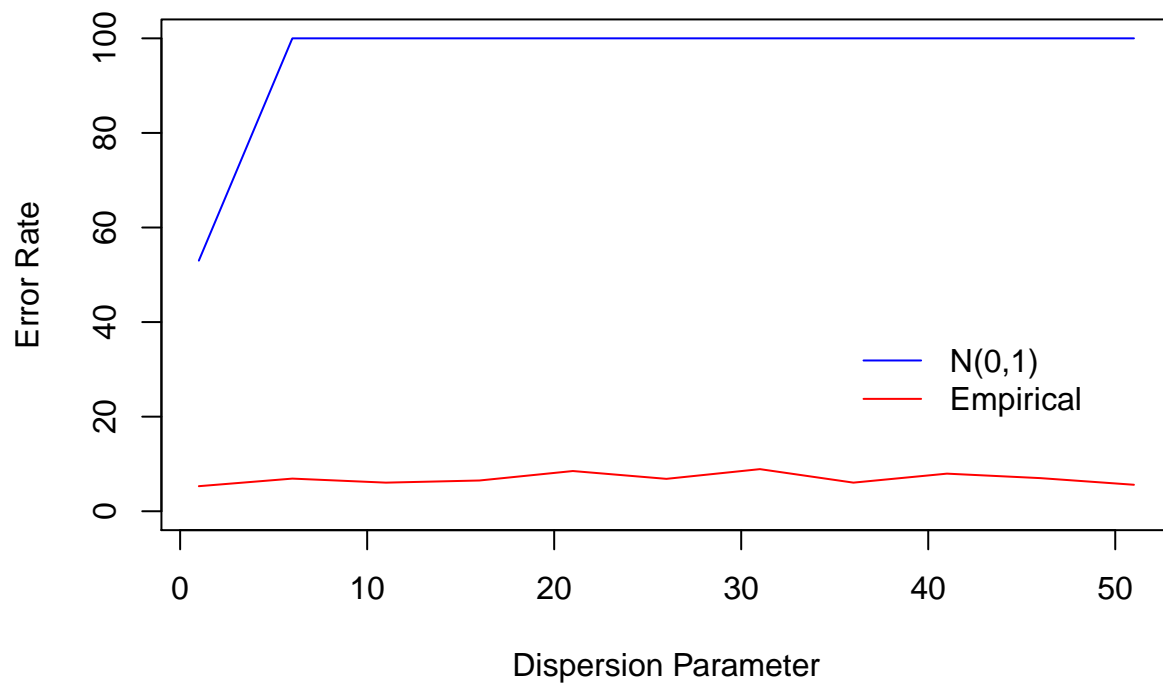
Number of Fisher Scoring iterations: 6

```
nphi=seq(1,51, by=5)
errrate<-matrix(NA, nrow=length(nphi), ncol=2)
counter=1
nsim=2000
for(p in nphi){
  newdat<-generateNoise(nsim, datlow$mu, family='poisson', d=p)
  # for each change in phi, update the empirical distribution
  empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                   model = init_glm, data = datlow, plot=FALSE,
                                   returnDist = TRUE, dots=FALSE)

  ps<-matrix(NA, nrow=nsim, ncol=2)
  for(i in 1:nsim){
    sim_glm<-glm(newdat[,i] ~ x + as.factor(evph), data=datlow,
                 family='quasipoisson')
    # find both the empirical and Normal p-values
    ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
    ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
  }

  errrate[counter,1]<-(length(which(ps[,1]<0.05))/nsim)*100
  errrate[counter,2]<-(length(which(ps[,2]<0.05))/nsim)*100
  counter=counter+1
}

plot(nphi, errrate[,1], type='l', col='red', ylim=c(0, range(errrate)[2]), ylab='Error Rate', xlab='Disp',
lines(nphi, errrate[,2], col='blue')
legend(35, 40, legend = c('N(0,1)', 'Empirical'), col = c('blue', 'red'), lty = c(1,1), bty = 'n')
```



25% decline, $\phi = 50$, multiruns

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

[1] 9.2585 22.5115

[1] 0.078355 1.000000

25% decline, $\phi = 1$, multiruns

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

```
V = 0, p-value < 2.2e-16
alternative hypothesis: true location shift is not equal to 0
```

Wilcoxon signed rank test with continuity correction

```
data: power[, 1] and power[, 2]
V = 0, p-value < 2.2e-16
alternative hypothesis: true location shift is not equal to 0
[1] 44.5755 47.3495
[1] 0.056925 0.695025
```

Real Data: Falls of Warness

```
init_glm<-glm(response ~ TideState + WindStrength + SeaState + SimpPrecipitation + CloudCover, data=dat,
nsim=500
newdat<-generateNoise(nsim, fitted(init_glm), family='poisson', d=1)
```

500 sets of noisy data are simulated from this truth using a Poisson distribution.

To test, fit a glm to one of the sets of data.

```
fowsim_glm<-glm(newdat[,1] ~ TideState + WindStrength + SeaState + SimpPrecipitation + CloudCover, data=newdat,
summary(fowsim_glm)
```

Call:

```
glm(formula = newdat[, 1] ~ TideState + WindStrength + SeaState +
    SimpPrecipitation + CloudCover, family = quasipoisson, data = dat)
```

Deviance Residuals:

	Min	1Q	Median	3Q	Max
	-2.6583	-1.2134	-0.1304	0.5300	3.9991

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.758034	0.056030	-13.529	< 2e-16 ***
TideState	-0.118847	0.008593	-13.831	< 2e-16 ***
WindStrength	-0.355634	0.012438	-28.593	< 2e-16 ***
SeaState	0.394730	0.012600	31.327	< 2e-16 ***
SimpPrecipitationHEAVY	0.167996	0.084613	1.985	0.0471 *
SimpPrecipitationLIGHT	0.880236	0.053269	16.524	< 2e-16 ***
SimpPrecipitationNONE	0.311551	0.048875	6.374	1.87e-10 ***
SimpPrecipitationSHOWERS	0.846511	0.049402	17.135	< 2e-16 ***
CloudCover	0.102456	0.002971	34.484	< 2e-16 ***

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

(Dispersion parameter for quasipoisson family taken to be 1.003368)

```
Null deviance: 34848 on 26334 degrees of freedom
Residual deviance: 29566 on 26326 degrees of freedom
```

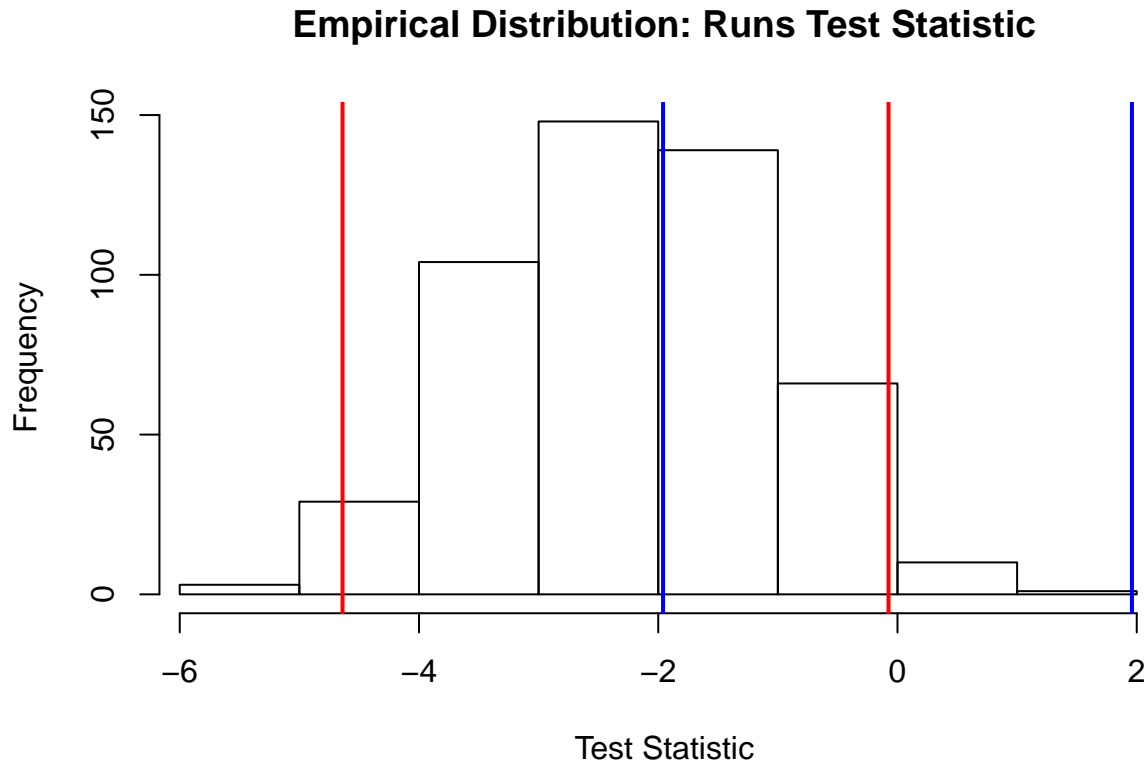
AIC: NA

Number of Fisher Scoring iterations: 5

Runs Test Check

Models were fitted to all datasets generated above and the runs test was evaluated for each one. The distribution of the test statistics is returned. A plot is also produced, which shows the lower 2.5% and upper 97.5% critical values of the empirical distribution (red) and from the Normal ($N(0, 1)$) distribution.

```
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,  
                                model = fowsim_glm, data = dat, plot=TRUE,  
                                returnDist = TRUE)
```



Use the data generated to assess the 5% error rate for this test when using the Normal distribution or the empirical distribution generated above.

```
newdat<-generateNoise(nsim, fitted(init_glm), family='poisson', d=1)  
ps<-matrix(NA, nrow=nsim, ncol=2)  
  
for(i in 1:nsim){  
  sim_glm<-update(fowsim_glm, newdat[,i]~.)  
  # find both the empirical and Normal p-values  
  ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value  
  ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value  
}
```

```
}
```

```
(length(which(ps[,1]<0.05))/nsim)*100
```

```
[1] 5.6
```

```
(length(which(ps[,2]<0.05))/nsim)*100
```

```
[1] 62.6
```

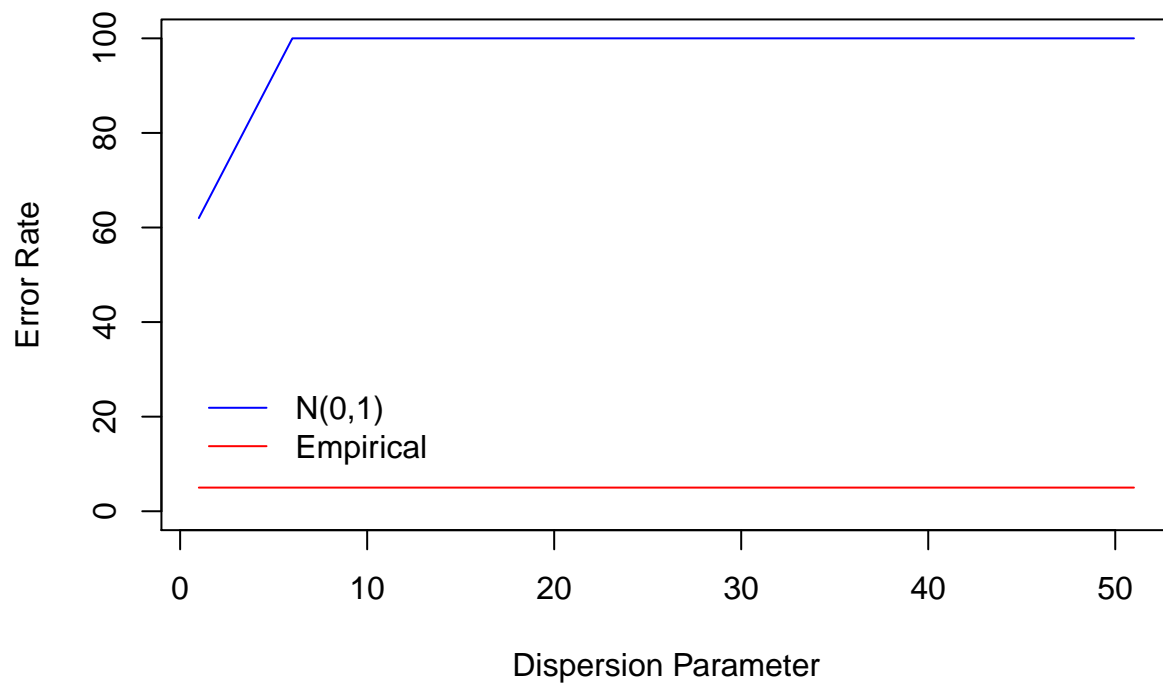
How does this change if we vary the dispersion parameter for the data?

```
nphi=seq(1,51, by=5)
errrate<-matrix(NA, nrow=length(nphi), ncol=2)
counter=1
nsim=500
for(p in nphi){
  newdat<-generateNoise(nsim, fitted(init_glm), family='poisson', d=p)
  # for each change in phi, update the empirical distribution
  empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                   model = init_glm, data = dat, plot=FALSE,
                                   returnDist = TRUE, dots=FALSE)

  ps<-matrix(NA, nrow=nsim, ncol=2)
  for(i in 1:nsim){
    sim_glm<-update(fowsim_glm, newdat[,i]~.)
    # find both the empirical and Normal p-values
    ps[i,1]<-runs.test(residuals(sim_glm, type='pearson'), critvals = empdistribution)$p.value
    ps[i,2]<-runs.test(residuals(sim_glm, type='pearson'))$p.value
  }

  errrate[counter,1]<-(length(which(ps[,1]<0.05))/nsim)*100
  errrate[counter,2]<-(length(which(ps[,2]<0.05))/nsim)*100
  counter=counter+1
}

plot(nphi, errrate[,1], type='l', col='red', ylim=c(0, range(errrate)[2]), ylab='Error Rate', xlab='Dispersion',
      lines(nphi, errrate[,2], col='blue')
legend(0, 30, legend = c('N(0,1)', 'Empirical'), col = c('blue', 'red'), lty = c(1,1), bty = 'n')
```

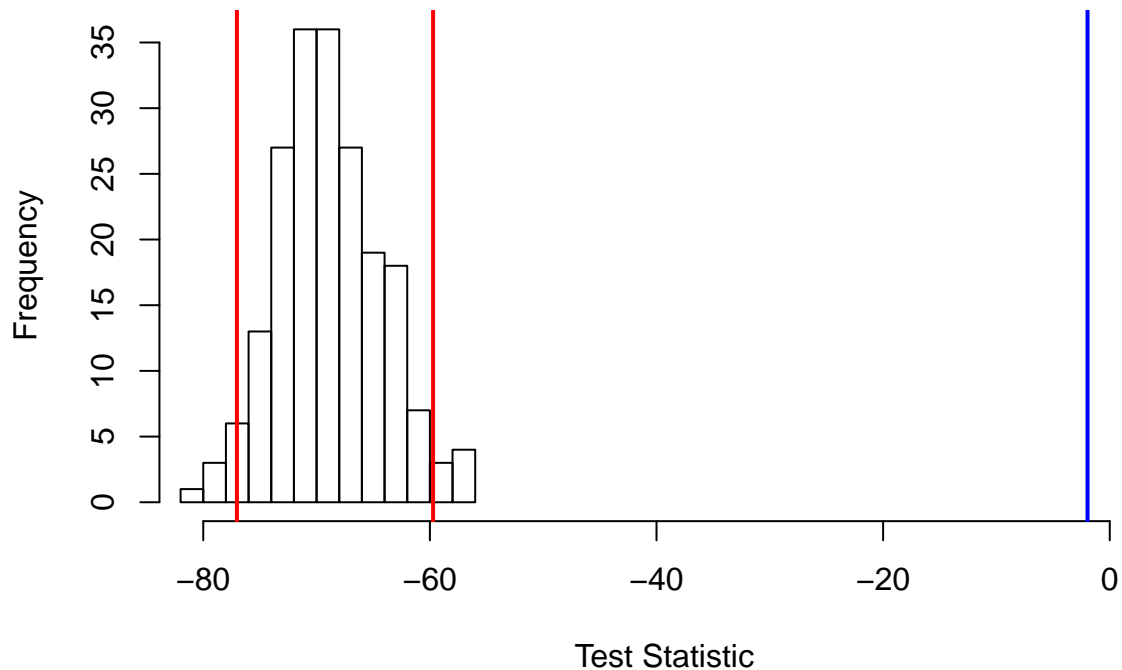


Assessing the effect on Power

0% decline, dispersion = 50

```
nsim=200
impdata<-genOverallchangeData(log(1), init_glm, data = dat)
newdat<-generateNoise(nsim, impdata$truth, family='poisson', d=50)
fowsim_glm<-glm(newdat[,1] ~ TideState + WindStrength + SeaState + SimpPrecipitation + CloudCover + as
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,
                                model = fowsim_glm, data = impdata, plot=TRUE,
                                returnDist = TRUE, dots = FALSE)
```


Empirical Distribution: Runs Test Statistic



```
runspowsim_out<-runsPowerSim(newdat, fowsim_glm, empdistribution, nsim, powercoefid = length(coef(fowsim_glm)))
```

```
apply(runspowsim_out$rawrob, 2, sum)/nsim
```

```
Emp  Norm
0.055 1.000
```

```
(length(which(runspowsim_out$imppvals[,1]<=0.05))/nsim)*100
```

```
[1] 5.5
```

```
(length(which(runspowsim_out$imppvals[,2]<=0.05))/nsim)*100
```

```
[1] 5.5
```

Multiple runs of power test: 0% decline, dispersion=50

```
wilcox.test(x = runspower[,1], runspower[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

```
wilcox.test(x = power[,1], power[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

V = 372, p-value = 0.00302

alternative hypothesis: true location shift is not equal to 0

```
apply(power, 2, mean)
```

```
[1] 5.385 5.290
```

```
apply(runspower, 2, mean)
```

```
[1] 0.055 1.000
```

25% decline, dispersion = 50

```
nsim=200
```

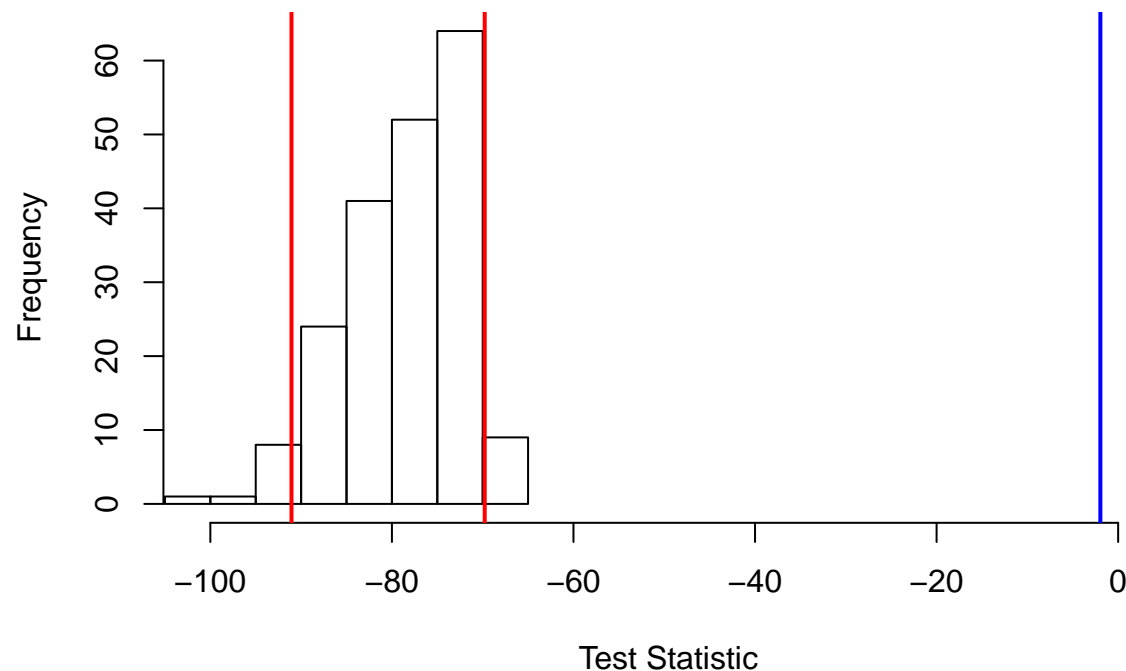
```
impdata<-genOverallchangeData(log(0.75), init_glm, data = dat)
```

```
newdat<-generateNoise(nsim, impdata$truth, family='poisson', d=50)
```

```
fowsim_glm<-glm(newdat[,1] ~ TideState + WindStrength + SeaState + SimpPrecipitation + CloudCover + as
```

```
empdistribution<-getRunsCritVals(n.sim = nsim, simData=newdat,  
                                model = fowsim_glm, data = impdata, plot=TRUE,  
                                returnDist = TRUE, dots = FALSE)
```

Empirical Distribution: Runs Test Statistic



```
runspowsim_out<-runsPowerSim(newdat, fowsim_glm, empdistribution, nsim, powercoefid = length(coef(fowsim
```

```
apply(runspowsim_out$rawrob, 2, sum)/nsim
```

```
Emp  Norm  
0.055 1.000
```

```
(length(which(runspowsim_out$imppvals[,1]<=0.05))/nsim)*100
```

```
[1] 99
```

```
(length(which(runspowsim_out$imppvals[,2]<=0.05))/nsim)*100
```

```
[1] 99
```

Multiple runs of power test: 25% decline, dispersion=50

```
wilcox.test(x = runspower[,1], runspower[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value < 2.2e-16

alternative hypothesis: true location shift is not equal to 0

```
wilcox.test(x = power[,1], power[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

V = 36, p-value = 0.008334

alternative hypothesis: true location shift is not equal to 0

```
apply(power, 2, mean)
```

```
[1] 99.580 99.535
```

```
apply(runspower, 2, mean)
```

```
[1] 0.055 1.000
```

Multiple runs of power test: 10% decline, dispersion=50

```
wilcox.test(x = runspower[,1], runspower[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value = 0.001904

alternative hypothesis: true location shift is not equal to 0

```
wilcox.test(x = power[,1], power[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

```
V = 0, p-value = NA
alternative hypothesis: true location shift is not equal to 0
```

```
apply(power, 2, mean)
```

```
[1] 36.4 36.4
```

```
apply(runspower, 2, mean)
```

```
[1] 0.06 1.00
```

Multiple runs of power test: 10% decline, dispersion=80

```
wilcox.test(x = runspower[,1], runspower[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: runspower[, 1] and runspower[, 2]

V = 0, p-value = 0.001904

alternative hypothesis: true location shift is not equal to 0

```
wilcox.test(x = power[,1], power[,2], paired = T)
```

Wilcoxon signed rank test with continuity correction

data: power[, 1] and power[, 2]

V = 7.5, p-value = 0.4237

alternative hypothesis: true location shift is not equal to 0

```
apply(power, 2, mean)
```

```
[1] 28.6 28.2
```

```
apply(runspower, 2, mean)
```

```
[1] 0.06 1.00
```