Assignment 6 STAT 315-463: Multivariable Statistical Methods and Applications

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QUESTION 1 Generalised additive models

a) Import the data to R and fit a series of GAMs to the Value using a smoother on Date.

```
# Read in the datasets and convert the string "Date" into Date datatype variables
CCC05 <- read.table("CCC05.csv", header = TRUE, sep = ',', na.strings = "na")
CCC05$Date <- as.Date(CCC05$Date, "%d/%m/%Y")</pre>
```

```
##
## Call: gam(formula = Value ~ s(nyear) + s(nmonth) + s(nday), data = CCCO5)
## Deviance Residuals:
                  1Q
                     Median
                                            Max
## -2.03005 -0.19084 0.08084 0.30188 0.86313
## (Dispersion Parameter for gaussian family taken to be 0.2553)
##
       Null Deviance: 49.5862 on 122 degrees of freedom
## Residual Deviance: 28.0784 on 110.0003 degrees of freedom
## AIC: 195.3644
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
##
              Df Sum Sq Mean Sq F value
                                            Pr(>F)
```

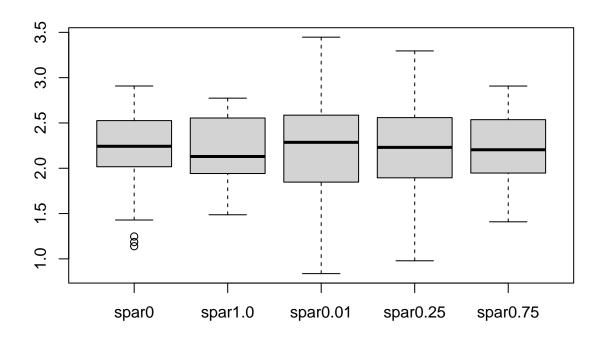
```
## s(nyear)
              1 12.0657 12.0657 47.2689 3.926e-10 ***
              1 0.2207 0.2207 0.8646
                                            0.3545
## s(nmonth)
## s(nday)
              1 1.3653 1.3653 5.3487
                                            0.0226 *
## Residuals 110 28.0784 0.2553
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Anova for Nonparametric Effects
##
              Npar Df Npar F
                                  Pr(F)
## (Intercept)
## s(nyear)
                     3 7.8969 8.091e-05 ***
## s(nmonth)
                     3 1.7100
                                0.1691
## s(nday)
                     3 1.8543
                                0.1416
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
CCC05.gam1 <- gam(Value ~ s(nyear, sp=1.0) + s(nmonth, sp = 1.0) +
                    s(nday, sp = 1.0), data = CCCO5)
pred1 <- predict(CCC05.gam1)</pre>
summary(CCC05.gam1)
##
## Call: gam(formula = Value \sim s(nyear, sp = 1) + s(nmonth, sp = 1) +
       s(nday, sp = 1), data = CCC05)
## Deviance Residuals:
##
       Min
                 1Q
                      Median
                                            Max
## -2.11710 -0.28785 -0.01818 0.38619 1.04720
## (Dispersion Parameter for gaussian family taken to be 0.2981)
##
##
       Null Deviance: 49.5862 on 122 degrees of freedom
## Residual Deviance: 35.0015 on 117.3956 degrees of freedom
## AIC: 207.6818
## Number of Local Scoring Iterations: NA
##
## Anova for Parametric Effects
                       Df Sum Sq Mean Sq F value
##
                                                     Pr(>F)
## s(nyear, sp = 1)
                       1.0 11.932 11.9322 40.0210 4.736e-09 ***
## s(nmonth, sp = 1)
                      1.0 0.111 0.1113 0.3732
                                                   0.54243
## s(nday, sp = 1)
                      1.0 1.666 1.6661 5.5882
                                                    0.01972 *
                    117.4 35.001 0.2981
## Residuals
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Anova for Nonparametric Effects
##
                     Npar Df Npar F
                                        Pr(F)
## (Intercept)
## s(nyear, sp = 1)
                        0.0 17.4747 0.003987 **
## s(nmonth, sp = 1)
                        0.0 0.2069 0.015504 *
## s(nday, sp = 1)
                        1.6 1.7826 0.179368
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

```
CCC05.gam2 \leftarrow gam(Value \sim s(nyear, sp=0.01) + s(nmonth, sp = 0.01) +
                    s(nday, sp = 0.01), data = CCC05)
pred2 <- predict(CCC05.gam2)</pre>
summary(CCC05.gam2)
##
## Call: gam(formula = Value \sim s(nyear, sp = 0.01) + s(nmonth, sp = 0.01) +
       s(nday, sp = 0.01), data = CCC05)
## Deviance Residuals:
##
      Min
                1Q Median
                                3Q
## -1.1183 -0.1609 0.0117 0.1688 0.6473
## (Dispersion Parameter for gaussian family taken to be 0.2468)
##
##
       Null Deviance: 49.5862 on 122 degrees of freedom
## Residual Deviance: 9.5027 on 38.4959 degrees of freedom
## AIC: 205.1122
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
                            Df Sum Sq Mean Sq F value
                                                         Pr(>F)
## s(nyear, sp = 0.01)
                         1.000 9.5682 9.5682 38.7614 2.649e-07 ***
## s(nmonth, sp = 0.01) 1.000 0.1811 0.1811 0.7337
                                                        0.39699
## s(nday, sp = 0.01)
                         1.000 0.7149 0.7149
                                               2.8960
                                                        0.09686 .
                        38.496 9.5027 0.2468
## Residuals
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
##
                        Npar Df Npar F
                                           Pr(F)
## (Intercept)
## s(nyear, sp = 0.01)
                            8.9 3.585 0.002615 **
## s(nmonth, sp = 0.01)
                            9.9 87.522 < 2.2e-16 ***
                           61.7 15.955 2.887e-15 ***
## s(nday, sp = 0.01)
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
CCC05.gam3 <- gam(Value ~ s(nyear, sp=0.25) + s(nmonth, sp = 0.25) +
                    s(nday, sp = 0.25), data = CCCO5)
pred3 <- predict(CCC05.gam3)</pre>
summary(CCC05.gam3)
##
## Call: gam(formula = Value \sim s(nyear, sp = 0.25) + s(nmonth, sp = 0.25) +
       s(nday, sp = 0.25), data = CCC05)
## Deviance Residuals:
        Min
                      Median
                  1Q
## -1.36086 -0.20307 0.04743 0.20540 0.81026
## (Dispersion Parameter for gaussian family taken to be 0.2527)
##
```

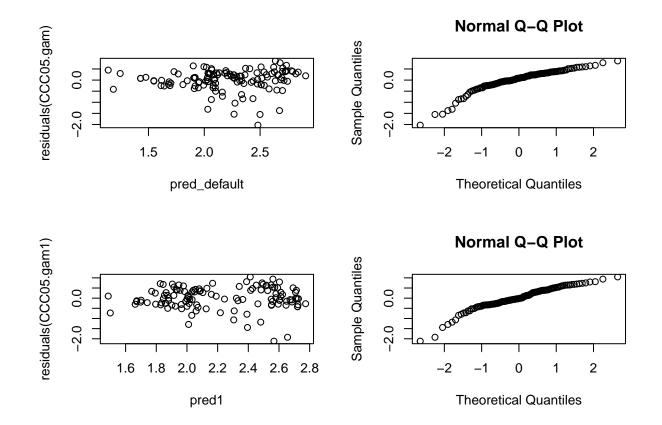
```
Null Deviance: 49.5862 on 122 degrees of freedom
## Residual Deviance: 15.182 on 60.0689 degrees of freedom
## AIC: 219.5961
##
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
##
                            Df Sum Sq Mean Sq F value
                                                          Pr(>F)
                        1.000 11.2607 11.2607 44.5538 8.904e-09 ***
## s(nyear, sp = 0.25)
## s(nmonth, sp = 0.25) 1.000 0.2210 0.2210 0.8743
                                                         0.35351
## s(nday, sp = 0.25)
                        1.000 1.3014 1.3014 5.1492
                                                         0.02686 *
                        60.069 15.1820 0.2527
## Residuals
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
##
                        Npar Df Npar F
                                            Pr(F)
## (Intercept)
                            6.5 3.7308 0.002579 **
## s(nyear, sp = 0.25)
## s(nmonth, sp = 0.25)
                           7.3 18.7427 3.233e-13 ***
## s(nday, sp = 0.25)
                           45.2 3.9190 5.668e-07 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
CCC05.gam4 \leftarrow gam(Value \sim s(nyear, sp=0.75) + s(nmonth, sp = 0.75) +
                    s(nday, sp = 0.75), data = CCC05)
pred4 <- predict(CCC05.gam4)</pre>
summary(CCC05.gam4)
##
## Call: gam(formula = Value \sim s(nyear, sp = 0.75) + s(nmonth, sp = 0.75) +
       s(nday, sp = 0.75), data = CCC05)
## Deviance Residuals:
                  1Q
                      Median
## -2.04990 -0.26239 -0.01294 0.35989 1.03976
## (Dispersion Parameter for gaussian family taken to be 0.2899)
       Null Deviance: 49.5862 on 122 degrees of freedom
##
## Residual Deviance: 32.5685 on 112.3503 degrees of freedom
## AIC: 208.9111
##
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
                            Df Sum Sq Mean Sq F value
                                                         Pr(>F)
## s(nyear, sp = 0.75)
                         1.00 11.876 11.8764 40.9694 3.693e-09 ***
## s(nmonth, sp = 0.75)
                       1.00 0.126 0.1258 0.4339 0.511429
## s(nday, sp = 0.75)
                         1.00 2.015 2.0148 6.9502 0.009566 **
                        112.35 32.568 0.2899
## Residuals
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Anova for Nonparametric Effects
```

```
##
                       Npar Df Npar F Pr(F)
## (Intercept)
                           0.1 16.8892 0.01278 *
## s(nyear, sp = 0.75)
## s(nmonth, sp = 0.75)
                           0.2 0.0438 0.43071
                           6.3 1.4286 0.20731
## s(nday, sp = 0.75)
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
ggplot(data = CCCO5, aes(x = Date, y = Value)) +
 geom_point() +
  geom_line(aes(x=Date, y=pred_default), colour = "red") +
 geom_line(aes(x=Date, y=pred1), colour = "orange") +
  geom_line(aes(x=Date, y=pred2), colour = "yellow") +
 geom_line(aes(x=Date, y=pred3), colour = "green") +
  geom_line(aes(x=Date, y=pred4), colour = "blue")
```

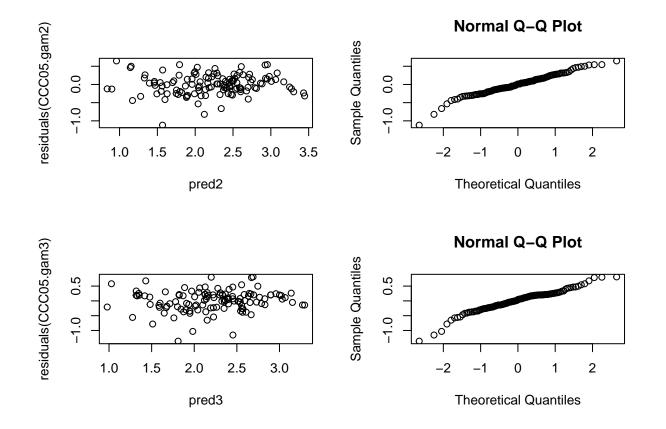




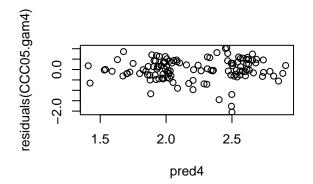
```
par(mfrow=c(2,2))
plot(pred_default, residuals(CCC05.gam),)
qqnorm(residuals(CCC05.gam))
plot(pred1, residuals(CCC05.gam1))
qqnorm(residuals(CCC05.gam1))
```



plot(pred2, residuals(CCC05.gam2))
qqnorm(residuals(CCC05.gam2))
plot(pred3, residuals(CCC05.gam3))
qqnorm(residuals(CCC05.gam3))



plot(pred4, residuals(CCC05.gam4))
qqnorm(residuals(CCC05.gam4))



##

##

##

##

Deviance Residuals:

Min

AIC: 361.6745

Call: gam(formula = Value ~ s(nyear) + s(nmonth) + s(nday), data = ECAN93)

30

(Dispersion Parameter for gaussian family taken to be 0.4072)

Null Deviance: 271.865 on 178 degrees of freedom
Residual Deviance: 67.6002 on 165.9998 degrees of freedom

Median

-4.61712 -0.24791 0.05168 0.30614 1.31908

10

```
##
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
             Df Sum Sq Mean Sq F value
                                           Pr(>F)
              1 187.412 187.412 460.2108 < 2.2e-16 ***
## s(nyear)
              1 12.344 12.344 30.3131 1.374e-07 ***
## s(nmonth)
## s(nday)
              1
                 0.135
                          0.135
                                 0.3325
                                            0.565
## Residuals 166 67.600
                          0.407
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Anova for Nonparametric Effects
              Npar Df Npar F
##
                                 Pr(F)
## (Intercept)
## s(nyear)
                    3 1.6923
                               0.17064
                    3 9.1194 1.274e-05 ***
## s(nmonth)
## s(nday)
                    3 3.5343
                              0.01612 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
ECAN93.gam$y
                    5
                        6
                            7
                                8
                                   9 10 11 12 13 14 15 16 17 18 19
            3
## 4.1 4.2 4.2 4.0 4.4 4.6 4.4 4.5 4.5 4.2 4.3 4.2 4.4 4.3 4.2 4.4 4.3 4.6 4.6 4.6
  21 22 23 24 25 26 27
                              28
                                 29 30
                                         31
                                             32 33 34 35
                                                             36 37
                                                                     38
## 4.4 4.4 4.3 4.5 4.1 4.0 4.3 4.1 4.4 4.4 4.9 5.2 5.8 5.8 5.3 5.5 5.9 5.2 5.1 5.1
## 41 42 43 44 45 46 47 48
                                 49 50 51 52 53 54
                                                         55
                                                             56
                                                                57
                                                                    58
                                                                        59
## 5.3 5.8 5.3 5.4 4.9 5.1 4.7 4.5 4.3 4.2 4.7 4.9 5.0 5.4 5.3 6.0 6.1 6.2 5.6 5.5
## 61 62 63 64 65 66 67 68
                                 69 70 71 72 73 74 75
                                                            76 77
                                                                    78
## 5.4 5.5 5.6 5.8 6.1 6.0 5.8 5.9 5.9 5.7 5.7 5.2 5.3 5.1 5.3 5.5 5.7 5.2 5.8 4.5
## 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100
## 6.8 4.5 6.5 3.9 6.9 7.1 6.9 6.5 6.3 6.5 6.0 6.6 6.6 6.4 5.9 3.0 5.8 6.2 5.6 6.3
## 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120
## 6.4 1.7 6.3 5.9 5.8 5.5 6.6 6.1 5.6 6.0 6.1 6.4 6.6 6.7 7.4 7.9 7.8 7.2 6.8 6.4
## 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140
## 7.0 7.3 7.0 7.8 7.7 8.0 7.6 7.5 7.3 7.4 6.9 6.5 6.4 6.4 6.6 7.1 6.9 7.2 6.7 7.2
## 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160
## 6.7 6.6 6.7 6.5 6.8 6.5 7.2 6.9 7.4 7.4 7.1 7.0 7.1 6.8 6.9 7.0 7.0 7.3 6.5 7.0
## 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179
## 7.0 7.5 7.8 7.6 7.8 8.0 7.8 7.1 5.9 7.0 7.6 7.4 7.3 8.3 8.3 8.4 8.0 7.9 8.1
ECAN93.gam$X
## NULL
ECAN93.gam1 <- gam(Value ~ s(nyear, sp=1.0) + s(nmonth, sp = 1.0) +
                   s(nday, sp = 1.0), data = ECAN93)
pred1 <- predict(CCC05.gam1)</pre>
summary(ECAN93.gam1)
```

##

```
## Call: gam(formula = Value ~ s(nyear, sp = 1) + s(nmonth, sp = 1) +
       s(nday, sp = 1), data = ECAN93)
##
## Deviance Residuals:
##
       Min
                  1Q
                       Median
                                             Max
## -4.67518 -0.28111 0.03948 0.29924
                                       1.38015
##
## (Dispersion Parameter for gaussian family taken to be 0.4135)
##
       Null Deviance: 271.865 on 178 degrees of freedom
##
## Residual Deviance: 71.5782 on 173.1225 degrees of freedom
## AIC: 357.6645
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
##
                         Df Sum Sq Mean Sq F value
                       1.00 185.391 185.391 448.3950 < 2.2e-16 ***
## s(nyear, sp = 1)
## s(nmonth, sp = 1)
                       1.00 12.375 12.375 29.9317 1.547e-07 ***
                              0.129
                                      0.129
                                              0.3126
## s(nday, sp = 1)
                       1.00
                                                         0.5768
## Residuals
                     173.12 71.578
                                      0.413
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
##
## Anova for Nonparametric Effects
##
                     Npar Df Npar F
## (Intercept)
## s(nyear, sp = 1)
                         0.0 0.27713 0.03056 *
## s(nmonth, sp = 1)
                         0.0 0.50310 0.01365 *
## s(nday, sp = 1)
                         1.9 3.01404 0.05536 .
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
ECAN93.gam2 \leftarrow gam(Value \sim s(nyear, sp=0.01) + s(nmonth, sp = 0.01) +
                    s(nday, sp = 0.01), data = ECAN93)
pred2 <- predict(ECAN93.gam2)</pre>
summary (ECAN93.gam2)
## Call: gam(formula = Value \sim s(nyear, sp = 0.01) + s(nmonth, sp = 0.01) +
       s(nday, sp = 0.01), data = ECAN93)
##
## Deviance Residuals:
         Min
                          Median
                                         30
                                                  Max
                    10
## -1.735764 -0.241031 -0.003287 0.187134 1.588007
##
## (Dispersion Parameter for gaussian family taken to be 0.3015)
##
       Null Deviance: 271.865 on 178 degrees of freedom
## Residual Deviance: 25.3447 on 84.0508 degrees of freedom
## AIC: 349.9663
##
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
                            Df Sum Sq Mean Sq F value
##
                                                            Pr(>F)
```

```
## s(nyear, sp = 0.01)
                         1.000 169.259 169.259 561.3163 < 2.2e-16 ***
## s(nmonth, sp = 0.01) 1.000 12.600 12.600 41.7869 6.344e-09 ***
## s(nday, sp = 0.01)
                         1.000
                                 0.029
                                        0.029
                                                 0.0976
## Residuals
                        84.051 25.345
                                         0.302
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Anova for Nonparametric Effects
##
                        Npar Df Npar F
                                           Pr(F)
## (Intercept)
## s(nyear, sp = 0.01)
                           12.9 2.775 0.002577 **
## s(nmonth, sp = 0.01)
                           9.9 74.760 < 2.2e-16 ***
## s(nday, sp = 0.01)
                           68.2 12.293 < 2.2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
ECAN93.gam3 \leftarrow gam(Value \sim s(nyear, sp=0.25) + s(nmonth, sp = 0.25) +
                    s(nday, sp = 0.25), data = ECAN93)
pred3 <- predict(ECAN93.gam3)</pre>
summary(ECAN93.gam3)
##
## Call: gam(formula = Value \sim s(nyear, sp = 0.25) + s(nmonth, sp = 0.25) +
       s(nday, sp = 0.25), data = ECAN93)
## Deviance Residuals:
       Min
                  1Q
                      Median
                                            Max
## -2.85861 -0.22425 -0.01348 0.24210 1.14952
## (Dispersion Parameter for gaussian family taken to be 0.3098)
##
##
       Null Deviance: 271.865 on 178 degrees of freedom
## Residual Deviance: 34.067 on 109.9649 degrees of freedom
## AIC: 351.0789
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
##
                            Df Sum Sq Mean Sq F value
## s(nyear, sp = 0.25)
                          1.00 137.235 137.235 442.981 < 2.2e-16 ***
## s(nmonth, sp = 0.25)
                          1.00 13.659 13.659 44.089 1.237e-09 ***
## s(nday, sp = 0.25)
                          1.00
                                7.043
                                        7.043 22.735 5.738e-06 ***
## Residuals
                        109.96 34.067
                                         0.310
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Anova for Nonparametric Effects
##
                        Npar Df Npar F
                                            Pr(F)
## (Intercept)
## s(nyear, sp = 0.25)
                            9.4 2.9618 0.002989 **
## s(nmonth, sp = 0.25)
                           7.3 17.1267 1.776e-15 ***
                           48.3 3.4062 5.741e-08 ***
## s(nday, sp = 0.25)
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
```

```
ECAN93.gam4 <- gam(Value ~ s(nyear, sp=0.75) + s(nmonth, sp = 0.75) +
                    s(nday, sp = 0.75), data = ECAN93)
pred4 <- predict(ECAN93.gam4)</pre>
summary(ECAN93.gam4)
##
## Call: gam(formula = Value \sim s(nyear, sp = 0.75) + s(nmonth, sp = 0.75) +
       s(nday, sp = 0.75), data = ECAN93)
## Deviance Residuals:
##
       Min
                 10
                      Median
                                            Max
## -4.60281 -0.27861 0.03792 0.29949 1.26901
## (Dispersion Parameter for gaussian family taken to be 0.4149)
##
##
      Null Deviance: 271.865 on 178 degrees of freedom
## Residual Deviance: 69.4372 on 167.3419 degrees of freedom
## AIC: 363.7898
## Number of Local Scoring Iterations: NA
## Anova for Parametric Effects
                            Df Sum Sq Mean Sq F value
                                                          Pr(>F)
## s(nyear, sp = 0.75)
                          1.00 186.155 186.155 448.630 < 2.2e-16 ***
## s(nmonth, sp = 0.75) 1.00 12.372 12.372 29.816 1.691e-07 ***
## s(nday, sp = 0.75)
                          1.00
                                0.126
                                        0.126
                                                0.304
                                                          0.5821
## Residuals
                        167.34 69.437
                                        0.415
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Anova for Nonparametric Effects
##
                        Npar Df Npar F Pr(F)
## (Intercept)
## s(nyear, sp = 0.75)
                            0.5 0.36689 0.3889
                            0.2 0.29010 0.2919
## s(nmonth, sp = 0.75)
## s(nday, sp = 0.75)
                           7.0 1.47183 0.1808
\# ggplot(data = ECAN93, aes(x = Date, y = Value)) +
 # geom_point() +
  # geom_line(aes(x=Date, y=pred_default), colour = "pink") +
  # geom_line(aes(x=Date, y=pred1), colour = "lightblue") +
  # geom_line(aes(x=Date, y=pred2), colour = "lightgreen") +
  # geom_line(aes(x=Date, y=pred3), colour = "purple") +
 # geom_line(aes(x=Date, y=pred4), colour = "black")
```

QUESTION 2 Multiple Comparisons

```
# Read in dataset
library(xlsx)
herbicides <- read.xlsx("herbicides.xlsx", sheetIndex = 1)</pre>
```

- (a) Carry out an analysis of variance on the data with Herbicide as the explanatory variable and Grass_percent" as the response.
- (b) Discuss the residuals
- (c) Carry out an LSD type analysis comparing all possible pairs of treatments. Note which pairs have a significant difference.
- (d) Carry out pairwise comparisons using Bonferroni, Tukey and Dunnett adjustments and in each case show the pairs with significant differences.
- (e) How do the conclusions in (c) and (d) differ?