CodingNotesLinearModels

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2025-04-03

```
#loading all necessary packages
library(ggplot2)
library(tidyverse)
## -- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
## v dplyr
             1.1.4
                      v readr
                                   2.1.5
## v forcats 1.0.0 v stringr 1.5.1
## v lubridate 1.9.3
                     v tibble
                                   3.2.1
## v purrr
             1.0.2
                                    1.3.1
                        v tidyr
## -- Conflicts ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become error
library(multcomp)
## Loading required package: mvtnorm
## Loading required package: survival
## Loading required package: TH.data
## Loading required package: MASS
## Attaching package: 'MASS'
## The following object is masked from 'package:dplyr':
##
##
      select
##
##
## Attaching package: 'TH.data'
## The following object is masked from 'package:MASS':
##
##
      geyser
library(lme4)
## Loading required package: Matrix
## Attaching package: 'Matrix'
##
```

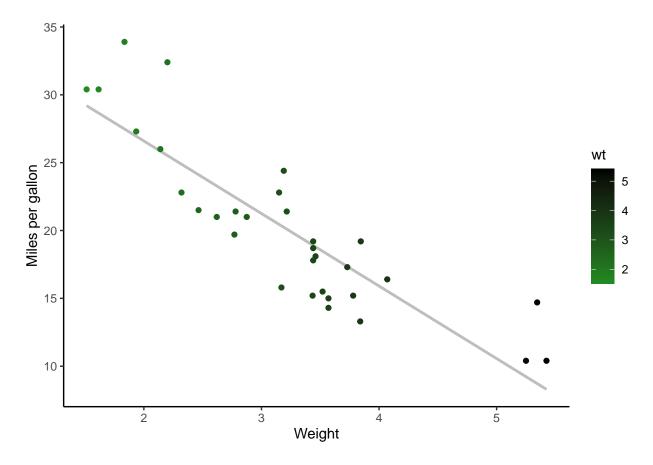
```
## The following objects are masked from 'package:tidyr':
##
## expand, pack, unpack
library(emmeans)
## Welcome to emmeans.
```

Caution: You lose important information if you filter this package's results.

```
data("mtcars") #loading data
ggplot(mtcars, aes(x = wt, y = mpg)) +
   geom_smooth(method = lm, se = FALSE, color = "grey") +
   geom_point(aes(color = wt)) +
   xlab("Weight") +
   ylab("Miles per gallon") +
   scale_colour_gradient(low = "forestgreen", high = "black") +
   theme_classic()
```

'geom_smooth()' using formula = 'y ~ x'

See '? untidy'

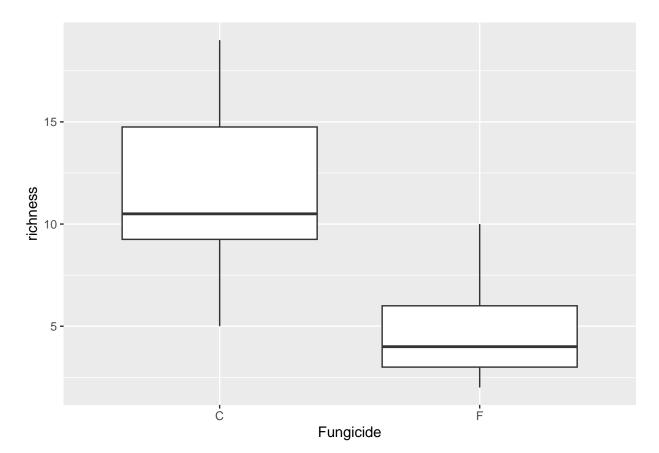


• to know if there is relationship between miles per gallon and weight, we run linear model which gives the estimate for our intercept.

```
lm1 <- lm(mpg~wt, data = mtcars) #running linear model</pre>
summary(lm1)
##
## Call:
## lm(formula = mpg ~ wt, data = mtcars)
## Residuals:
      Min
               1Q Median
                                3Q
                                       Max
## -4.5432 -2.3647 -0.1252 1.4096 6.8727
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
                           1.8776 19.858 < 2e-16 ***
## (Intercept) 37.2851
## wt
               -5.3445
                           0.5591 -9.559 1.29e-10 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 3.046 on 30 degrees of freedom
## Multiple R-squared: 0.7528, Adjusted R-squared: 0.7446
## F-statistic: 91.38 on 1 and 30 DF, p-value: 1.294e-10
anova(lm(mpg~wt, data = mtcars)) #running an anova (gives anova table)
## Analysis of Variance Table
##
## Response: mpg
##
            Df Sum Sq Mean Sq F value
                                          Pr(>F)
## wt
             1 847.73 847.73 91.375 1.294e-10 ***
## Residuals 30 278.32
                         9.28
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
cor.test(mtcars$wt, mtcars$mpg) #correlation test
##
## Pearson's product-moment correlation
##
## data: mtcars$wt and mtcars$mpg
## t = -9.559, df = 30, p-value = 1.294e-10
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.9338264 -0.7440872
## sample estimates:
##
          cor
## -0.8676594
```

- The value of multiple R squared gives the idea that 75% of the variation in miles per gallon is due to weight.
- linear model, ANOVA or correlation, all are basically the same thing, gives same p value and all are based on regression.

```
bull.rich <- read.csv("Bull_richness.csv") #loading data
bull.rich %>%
  filter(GrowthStage == "V8" & Treatment == "Conv.") %>%
  ggplot(aes(x = Fungicide, y = richness)) +
  geom_boxplot()
```



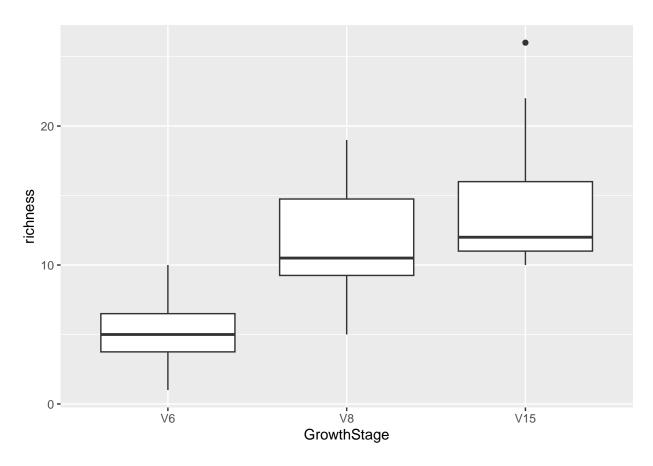
• Again, looking at the boxplot, it looks like there is a difference between the treatments so we can do t.test (ANOVA with two groups).

```
bull.rich.sub <- bull.rich %>%
  filter(GrowthStage == "V8" & Treatment == "Conv.") #subset 1

t.test(richness~Fungicide, data = bull.rich.sub) #t test
```

```
##
## Welch Two Sample t-test
##
## data: richness by Fungicide
## t = 4.8759, df = 17.166, p-value = 0.0001384
## alternative hypothesis: true difference in means between group C and group F is not equal to 0
## 95 percent confidence interval:
## 4.067909 10.265425
## sample estimates:
## mean in group C mean in group F
## 11.750000 4.583333
```

```
summary(lm(richness~Fungicide, data = bull.rich.sub)) #linear model
##
## Call:
## lm(formula = richness ~ Fungicide, data = bull.rich.sub)
##
## Residuals:
##
      Min
               1Q Median
                               3Q
                                      Max
## -6.7500 -1.7500 -0.6667 2.2500 7.2500
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
##
## (Intercept) 11.750
                        1.039 11.306 1.24e-10 ***
                            1.470 -4.876 7.12e-05 ***
                -7.167
## FungicideF
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 3.6 on 22 degrees of freedom
## Multiple R-squared: 0.5194, Adjusted R-squared: 0.4975
## F-statistic: 23.77 on 1 and 22 DF, p-value: 7.118e-05
anova(lm(richness~Fungicide, data = bull.rich.sub))
## Analysis of Variance Table
##
## Response: richness
           Df Sum Sq Mean Sq F value
## Fungicide 1 308.17 308.167 23.774 7.118e-05 ***
## Residuals 22 285.17 12.962
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
  • Again, all of the tests give same result.
bull.rich.sub2 <- bull.rich %>%
 filter(Fungicide == "C" & Treatment == "Conv." & Crop == "Corn") #subset 2
bull.rich.sub2$GrowthStage <- factor(bull.rich.sub2$GrowthStage, levels = c("V6", "V8", "V15"))
ggplot(bull.rich.sub2, aes(x = GrowthStage, y = richness)) +
 geom_boxplot() #plotting the subset data
```



lm.growth <- lm(richness ~ GrowthStage, data = bull.rich.sub2) #linear model
summary(lm.growth)</pre>

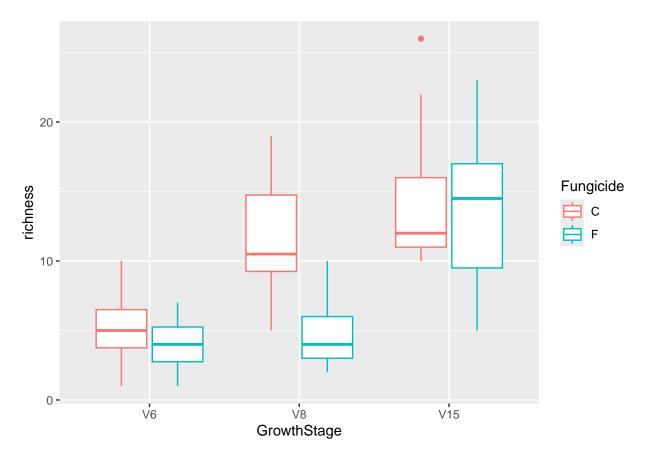
```
##
## Call:
## lm(formula = richness ~ GrowthStage, data = bull.rich.sub2)
## Residuals:
              1Q Median
                            3Q
## -6.750 -2.625 -1.000 2.250 11.583
## Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
                                      4.348 0.000124 ***
                     5.250
                                1.208
## (Intercept)
## GrowthStageV8
                     6.500
                                1.708
                                       3.806 0.000581 ***
## GrowthStageV15
                     9.167
                                1.708
                                       5.368 6.23e-06 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 4.183 on 33 degrees of freedom
## Multiple R-squared: 0.4803, Adjusted R-squared: 0.4488
## F-statistic: 15.25 on 2 and 33 DF, p-value: 2.044e-05
#ANOVAs
anova(lm.growth)
```

```
## Analysis of Variance Table
##
## Response: richness
               Df Sum Sq Mean Sq F value
                                            Pr(>F)
## GrowthStage 2 533.56 266.778 15.247 2.044e-05 ***
## Residuals
             33 577.42 17.497
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
summary(aov(richness ~ GrowthStage, data = bull.rich.sub2))
               Df Sum Sq Mean Sq F value
## GrowthStage 2 533.6
                           266.8
                                   15.25 2.04e-05 ***
## Residuals
               33 577.4
                            17.5
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
  • All the above resutls have same p value again.
  • To find out which groups are different from each other, we can do post hoc test.
lsmeans <- emmeans(lm.growth, ~GrowthStage)</pre>
Results_lsmeans <- cld(lsmeans, alpha = 0.05, reversed = TRUE, details = TRUE)
Results_lsmeans
## $emmeans
## GrowthStage emmean
                         SE df lower.CL upper.CL .group
                14.42 1.21 33
                                  11.96
                                           16.87 1
## V8
                 11.75 1.21 33
                                   9.29
                                           14.21 1
## V6
                  5.25 1.21 33
                                   2.79
                                            7.71
##
## Confidence level used: 0.95
## P value adjustment: tukey method for comparing a family of 3 estimates
## significance level used: alpha = 0.05
## NOTE: If two or more means share the same grouping symbol,
##
         then we cannot show them to be different.
##
         But we also did not show them to be the same.
##
## $comparisons
## contrast estimate
                        SE df t.ratio p.value
## V8 - V6
                 6.50 1.71 33
                              3.806 0.0016
## V15 - V6
                 9.17 1.71 33 5.368 <.0001
## V15 - V8
                 2.67 1.71 33
                               1.562 0.2763
##
## P value adjustment: tukey method for comparing a family of 3 estimates
  • emmeans gives means of our model distribution for each categories and their confidence interval.
  • also outputs which group are different from each other.
bull.rich.sub3 <- bull.rich %>%
```

```
summary(lm.interactions)
##
## Call:
## lm(formula = richness ~ GrowthStage * Fungicide, data = bull.rich.sub3)
## Residuals:
               1Q Median
                               3Q
                                      Max
## -8.5000 -2.4167 -0.4167 2.0625 11.5833
## Coefficients:
##
                            Estimate Std. Error t value Pr(>|t|)
                                        1.1029
                                                4.760 1.10e-05 ***
## (Intercept)
                              5.2500
## GrowthStageV8
                              6.5000
                                        1.5597 4.167 9.15e-05 ***
## GrowthStageV15
                              9.1667
                                        1.5597 5.877 1.51e-07 ***
## FungicideF
                             -1.2500
                                        1.5597 -0.801 0.42575
## GrowthStageV8:FungicideF
                             -5.9167
                                        2.2057 -2.682 0.00923 **
## GrowthStageV15:FungicideF
                              0.3333
                                        2.2057 0.151 0.88034
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 3.82 on 66 degrees of freedom
## Multiple R-squared: 0.5903, Adjusted R-squared: 0.5593
## F-statistic: 19.02 on 5 and 66 DF, p-value: 1.144e-11
anova(lm.interactions)
## Analysis of Variance Table
## Response: richness
##
                        Df Sum Sq Mean Sq F value
## GrowthStage
                         2 1065.58 532.79 36.5027 2.113e-11 ***
## Fungicide
                         1 174.22 174.22 11.9363 0.0009668 ***
## GrowthStage:Fungicide 2 148.36 74.18 5.0823 0.0088534 **
## Residuals
                        66 963.33
                                   14.60
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lsmeans <- emmeans(lm.interactions, ~Fungicide GrowthStage) # effect of fungicide within growthstage
Results_lsmeans <- cld(lsmeans, alpha = 0.05, reversed = TRUE, details = TRUE)
Results_lsmeans
## $emmeans
## GrowthStage = V6:
## Fungicide emmean SE df lower.CL upper.CL .group
                            3.05
## C
              5.25 1.1 66
                                       7.45 1
                               1.80
                                        6.20 1
## F
              4.00 1.1 66
##
## GrowthStage = V8:
## Fungicide emmean SE df lower.CL upper.CL .group
```

lm.interactions <- lm(richness ~ GrowthStage*Fungicide, data = bull.rich.sub3) #interaction between gro</pre>

```
11.75 1.1 66
## C
                              9.55
                                      13.95 1
               4.58 1.1 66
                                      6.79 2
## F
                              2.38
##
## GrowthStage = V15:
## Fungicide emmean SE df lower.CL upper.CL .group
                                      16.62 1
## C
              14.42 1.1 66
                             12.21
## F
              13.50 1.1 66
                             11.30
                                      15.70 1
##
## Confidence level used: 0.95
## significance level used: alpha = 0.05
## NOTE: If two or more means share the same grouping symbol,
        then we cannot show them to be different.
##
##
        But we also did not show them to be the same.
##
## $comparisons
## GrowthStage = V6:
## contrast estimate
                       SE df t.ratio p.value
## C - F
            1.250 1.56 66 0.801 0.4258
##
## GrowthStage = V8:
## contrast estimate
                       SE df t.ratio p.value
## C - F
             7.167 1.56 66 4.595 <.0001
##
## GrowthStage = V15:
## contrast estimate SE df t.ratio p.value
## C - F
           0.917 1.56 66 0.588 0.5587
ggplot(bull.rich.sub3, aes(x = GrowthStage, y = richness, color = Fungicide)) +
 geom_boxplot()
```



```
lme1 <- lmer(richness ~ GrowthStage*Fungicide + (1|Rep), data = bull.rich.sub3)
summary(lme1)</pre>
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: richness ~ GrowthStage * Fungicide + (1 | Rep)
      Data: bull.rich.sub3
##
##
## REML criterion at convergence: 378.3
##
## Scaled residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
## -2.4664 -0.5966 -0.1788 0.6257
                                    2.9101
##
## Random effects:
  Groups
           Name
                         Variance Std.Dev.
             (Intercept) 0.7855 0.8863
  Rep
                         13.9533 3.7354
  Residual
## Number of obs: 72, groups: Rep, 4
##
## Fixed effects:
                             Estimate Std. Error t value
## (Intercept)
                               5.2500
                                          1.1658
                                                   4.503
## GrowthStageV8
                               6.5000
                                          1.5250
                                                   4.262
## GrowthStageV15
                               9.1667
                                          1.5250
                                                   6.011
## FungicideF
                              -1.2500
                                          1.5250 -0.820
```

```
## GrowthStageV8:FungicideF
                             -5.9167
                                         2.1566 -2.743
## GrowthStageV15:FungicideF
                              0.3333
                                         2.1566
                                                  0.155
##
## Correlation of Fixed Effects:
               (Intr) GrwSV8 GrSV15 FngcdF GSV8:F
##
## GrowthStgV8 -0.654
## GrwthStgV15 -0.654 0.500
## FungicideF -0.654 0.500 0.500
## GrwthSV8:FF 0.462 -0.707 -0.354 -0.707
## GrwtSV15:FF 0.462 -0.354 -0.707 -0.707 0.500
```

- Here, Rep used as blocking factor
- Rep is random effect.
- Results don't change drastically but we get better ability to determine the effect using mixed effect model.