

# Lab06 - multiple comparisons

## Goals

The goal in this lab is to practice finding familywise confidence intervals for multiple comparisons.

## Loading packages

Here are some packages with functionality you may need for this lab. Run this code chunk now.

```
library(readr)
library(ggplot2)
library(gridExtra)
library(mosaic)

## Warning: package 'mosaic' was built under R version 3.5.2
## Loading required package: dplyr
##
## Attaching package: 'dplyr'
## The following object is masked from 'package:gridExtra':
##
##      combine
## The following objects are masked from 'package:stats':
##
##      filter, lag
## The following objects are masked from 'package:base':
##
##      intersect, setdiff, setequal, union
## Loading required package: lattice
## Loading required package: ggformula
## Warning: package 'ggformula' was built under R version 3.5.2
## Loading required package: ggstance
##
## Attaching package: 'ggstance'
## The following objects are masked from 'package:ggplot2':
##
##      geom_errorbarh, GeomErrorbarh
##
## New to ggformula? Try the tutorials:
##   learnr::run_tutorial("introduction", package = "ggformula")
##   learnr::run_tutorial("refining", package = "ggformula")
## Loading required package: mosaicData
## Loading required package: Matrix
```

```
##
## The 'mosaic' package masks several functions from core packages in order to add
## additional features. The original behavior of these functions should not be affected by this.
##
## Note: If you use the Matrix package, be sure to load it BEFORE loading mosaic.

##
## Attaching package: 'mosaic'

## The following object is masked from 'package:Matrix':
##
##     mean

## The following objects are masked from 'package:dplyr':
##
##     count, do, tally

## The following object is masked from 'package:ggplot2':
##
##     stat

## The following objects are masked from 'package:stats':
##
##     binom.test, cor, cor.test, cov, fivenum, IQR, median,
##     prop.test, quantile, sd, t.test, var

## The following objects are masked from 'package:base':
##
##     max, mean, min, prod, range, sample, sum

library(dplyr)
library(gmodels)

options("pillar.sigfig" = 10) # print 10 significant digits in summarize output

longevity <- read_csv("http://www.evanlray.com/data/sleuth3/ex0501_longevity.csv") %>%
  mutate(
    Diet = factor(Diet, levels = c("NP", "N/N85", "N/R50", "R/R50", "lopro", "N/R40"))
  )

## Parsed with column specification:
## cols(
##   Lifetime = col_double(),
##   Diet = col_character()
## )

nrow(longevity)

## [1] 349
```

Find the multiplier that would be used for Bonferroni 95% familywise intervals for 5 comparisons based on this data set.

```
1 - 0.05/(2 * 5)

## [1] 0.995

qt(0.995, df = 349 - 6)
```

```
## [1] 2.590239
```

Find the multiplier that would be used for Scheffe 95% familywise intervals for 5 comparisons based on this data set.

```
sqrt((6-1) * qf(0.95, df1 = 6-1, df2 = 349 - 6))
```

```
## [1] 3.346868
```

### Find familywise 95% Confidence Intervals

The code below finds individual 95% confidence intervals for the 5 differences in group means the researchers planned for this study. For each, add calculations of appropriately adjusted Bonferroni and Scheffe familywise intervals.

```
anova_fit <- lm(Lifetime ~ Diet, data = longevity)
```

(a)  $H_0 : \mu_2 = \mu_3$  vs  $H_A : \mu_2 \neq \mu_3$ . Are the population mean lifetimes the same for the N/N85 and N/R50 groups?

```
fit.contrast(anova_fit, "Diet", c(0, 1, -1, 0, 0, 0), conf.int = 0.95)
```

```
##               Estimate Std. Error   t value    Pr(>|t|)
## Diet c=( 0 1 -1 0 0 0 ) -9.605955   1.187682 -8.087982 1.057397e-14
##               lower CI   upper CI
## Diet c=( 0 1 -1 0 0 0 ) -11.94201 -7.269897
## attr(,"class")
## [1] "fit_contrast"
```

```
# Bonferroni intervals
```

```
-9.605955 - 2.59 * 1.187682
```

```
## [1] -12.68205
```

```
-9.605955 + 2.59 * 1.187682
```

```
## [1] -6.529859
```

```
# Scheffe intervals
```

```
-9.605955 - 3.35 * 1.187682
```

```
## [1] -13.58469
```

```
-9.605955 + 3.35 * 1.187682
```

```
## [1] -5.62722
```

Here's an easier way to find the Bonferroni interval. To get a familywise 95% CI for five intervals, each confidence interval will have an individual confidence level of  $(1 - 0.05/5) \times 100\%$ , or 99%. Therefore, the following code to get an individual 99% CI will give us the first of 5 intervals with a familywise confidence level of 95%:

```
fit.contrast(anova_fit, "Diet", c(0, 1, -1, 0, 0, 0), conf.int = 0.99)
```

```
##               Estimate Std. Error   t value    Pr(>|t|)
## Diet c=( 0 1 -1 0 0 0 ) -9.605955   1.187682 -8.087982 1.057397e-14
##               lower CI   upper CI
## Diet c=( 0 1 -1 0 0 0 ) -12.68234 -6.529574
## attr(,"class")
## [1] "fit_contrast"
```

Note that this result agrees with our manual calculation above, up to rounding errors.

(b)  $H_0 : \mu_3 = \mu_4$  vs  $H_A : \mu_3 \neq \mu_4$ . Are the population mean lifetimes the same for the N/R50 and R/R50 groups?

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, -1, 0, 0), conf.int = 0.95)

##              Estimate Std. Error   t value   Pr(>|t|) lower CI
## Diet c=( 0 0 1 -1 0 0 ) -0.5885312    1.19355 -0.493093 0.6222624 -2.93613
##              upper CI
## Diet c=( 0 0 1 -1 0 0 ) 1.759068
## attr("class")
## [1] "fit_contrast"

# Bonferroni intervals
-0.5885312 - 2.59 * 1.19355

## [1] -3.679826
-0.5885312 + 2.59 * 1.19355

## [1] 2.502763
# Scheffe intervals
-0.5885312 - 3.35 * 1.19355

## [1] -4.586924
-0.5885312 + 3.35 * 1.19355

## [1] 3.409861
```

Or, the easier way for the Bonferroni interval:

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, -1, 0, 0), conf.int = 0.99)

##              Estimate Std. Error   t value   Pr(>|t|)
## Diet c=( 0 0 1 -1 0 0 ) -0.5885312    1.19355 -0.493093 0.6222624
##              lower CI upper CI
## Diet c=( 0 0 1 -1 0 0 ) -3.680111 2.503048
## attr("class")
## [1] "fit_contrast"
```

(c)  $H_0 : \mu_3 = \mu_6$  vs  $H_A : \mu_3 \neq \mu_6$ . Are the population mean lifetimes the same for the N/R50 and N/R40 groups?

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, 0, 0, -1), conf.int = 0.95)

##              Estimate Std. Error   t value   Pr(>|t|)
## Diet c=( 0 0 1 0 0 -1 ) -2.819484    1.171097 -2.407558 0.01658711
##              lower CI upper CI
## Diet c=( 0 0 1 0 0 -1 ) -5.122919 -0.5160481
## attr("class")
## [1] "fit_contrast"

# Bonferroni intervals
-2.819484 - 2.59 * 1.171097

## [1] -5.852625
```

```
-2.819484 + 2.59 * 1.171097
```

```
## [1] 0.2136572
```

```
# Scheffe intervals
```

```
-2.819484 - 3.35 * 1.171097
```

```
## [1] -6.742659
```

```
-2.819484 + 3.35 * 1.171097
```

```
## [1] 1.103691
```

Or, the easier way for the Bonferroni interval:

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, 0, 0, -1), conf.int = 0.99)
```

```
##               Estimate Std. Error  t value  Pr(>|t|)
## Diet c=( 0 0 1 0 0 -1 ) -2.819484    1.171097 -2.407558 0.01658711
##               lower CI  upper CI
## Diet c=( 0 0 1 0 0 -1 ) -5.852904 0.2139368
## attr("class")
## [1] "fit_contrast"
```

(d)  $H_0 : \mu_3 = \mu_5$  vs  $H_A : \mu_3 \neq \mu_5$ . Are the population mean lifetimes the same for the N/R50 and N/R50 lopro groups?

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, 0, -1, 0), conf.int = 0.95)
```

```
##               Estimate Std. Error  t value  Pr(>|t|)  lower CI
## Diet c=( 0 0 1 0 -1 0 ) 2.611469    1.19355 2.187984 0.02934503 0.2638701
##               upper CI
## Diet c=( 0 0 1 0 -1 0 ) 4.959068
## attr("class")
## [1] "fit_contrast"
```

```
# Bonferroni intervals
```

```
2.611469 - 2.59 * 1.19355
```

```
## [1] -0.4798255
```

```
2.611469 + 2.59 * 1.19355
```

```
## [1] 5.702763
```

```
# Scheffe intervals
```

```
2.611469 - 3.35 * 1.19355
```

```
## [1] -1.386924
```

```
2.611469 + 3.35 * 1.19355
```

```
## [1] 6.609862
```

Or, the easier way for the Bonferroni interval:

```
fit.contrast(anova_fit, "Diet", c(0, 0, 1, 0, -1, 0), conf.int = 0.99)
```

```
##               Estimate Std. Error  t value  Pr(>|t|)  lower CI
## Diet c=( 0 0 1 0 -1 0 ) 2.611469    1.19355 2.187984 0.02934503 -0.4801107
##               upper CI
## Diet c=( 0 0 1 0 -1 0 ) 5.703048
## attr("class")
```

```
## [1] "fit_contrast"
```

(e)  $H_0 : \mu_2 = \mu_1$  vs  $H_A : \mu_2 \neq \mu_1$ . Are the population mean lifetimes the same for the N/N85 and NP groups?

```
fit.contrast(anova_fit, "Diet", c(-1, 1, 0, 0, 0, 0), conf.int = 0.95)
```

```
##              Estimate Std. Error  t value    Pr(>|t|) lower CI
## Diet c=( -1 1 0 0 0 0 ) 5.289187   1.301006 4.065458 5.949477e-05 2.730232
##              upper CI
## Diet c=( -1 1 0 0 0 0 ) 7.848142
## attr("class")
## [1] "fit_contrast"
```

```
# Bonferroni intervals
5.289187 - 2.59 * 1.301006
```

```
## [1] 1.919581
5.289187 + 2.59 * 1.301006
```

```
## [1] 8.658793
# Scheffe intervals
5.289187 - 3.35 * 1.301006
```

```
## [1] 0.9308169
5.289187 + 3.35 * 1.301006
```

```
## [1] 9.647557
```

Or, the easier way for the Bonferroni interval:

```
fit.contrast(anova_fit, "Diet", c(-1, 1, 0, 0, 0, 0), conf.int = 0.99)
```

```
##              Estimate Std. Error  t value    Pr(>|t|) lower CI
## Diet c=( -1 1 0 0 0 0 ) 5.289187   1.301006 4.065458 5.949477e-05 1.91927
##              upper CI
## Diet c=( -1 1 0 0 0 0 ) 8.659104
## attr("class")
## [1] "fit_contrast"
```

**What is the interpretation of the individual 95% confidence interval obtained in part (a) from the fit.contrast function?**

We are 95% confident that the difference in population mean lifetimes for the N/N85 and N/R50 groups is between -11.942 and -7.270. For 95% of samples, an interval calculated in this way will contain the difference in population mean lifetimes for the N/N85 and N/R50 groups.

**What is the interpretation of the Bonferroni intervals?**

We are 95% confident that the difference in population mean lifetimes for the N/N85 and N/R50 groups is between -12.68 and -6.53, for the N/R50 and R/R50 groups is between -3.68 and 2.50, for the N/R50 and N/R40 groups is between -5.85 and 0.21, for the N/R50 and N/R50 lopro groups is between -0.48 and 5.70, and for the N/N85 and NP groups is between 1.92 and 8.66. For 95% of samples, all 5 of the intervals constructed in this way will simultaneously contain the difference in means they are estimating.