Introduction to Multivariate Analysis in R

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http://spatialecol.com/learning/durham-mva/pwd: ordin4tion

Thanks to Olivia Burge for some of the materials these slides build on

Structure

- The nature of multivariate data
- Clustering, classification and ordination
 - agglomerative classification, k-means, k-medioids
 - unconstrained ordination: PCA and nMDS
 - post-hoc analysis of dissimilarity: visualisation and distance tests
 - constrained ordination: distance-based redundancy analysis
 - indicator (species) anaysis
- Model-based approaches (as opposed to distance-based)

The focus is on the **how** in R, rather than the theoretical underpinnings of the methods

Getting up and running

You need R installed (current version is 3.6.1), RStudio (makes life easier) and the following: tidyverse, vegan, ggvegan, ggbiplot, pvclust, NbClust, plus dependencies

```
install.packages('tidyverse')
install.packages('factoextra')
install.packages('vegan')
install.packages('pvclust')
install.packages('dendextend')
install.packages('mgcv')
install.packages('mvabund')
install.packages('devtools')
devtools::install_github('gavinsimpson/ggvegan')
devtools::install_github('vqv/ggbiplot')
```

Getting up and running

We'll use two datasets to explore some multivariate methods:

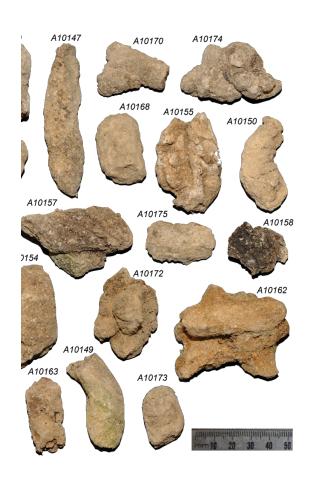
- 1. data from Lee et al. 2017 and Lee et al. 2018, comprising a set of ecological and environmental data used to investigate the effects of land-use change and the invasive fish *Gambusia affinis* on stream ecosystems
- 2. community composition data from the Grampians National Park (Aust.) with information on plots with different burn ages

Why multivariate analysis?

Environmental (including ecological) sampling: many variables at many sites

Objectives

- condense data to look for trends and differences
- generate questions and hypotheses
- model-based inference



What and why?

The nature of multivariate data

Data from multi-site monitoring programs (e.g. water quality, ecological communities) are multivariate and matrix-like (sites × variable / species or *vv*)

	Sites/samples [objects] →											
		99-1-1	99-2-1	99-3-1	99-3-2	99-4-1	99-5-1	96-1-1	96-1-2	96-1-3	96-2-1	96-2-2
—— Species [variables]	Acacia mitchellii	0.2	0	0	0	0	0	0	0	0	0	0
	Acacia myrtifolia	0	0	0	0	0	0	0.2	0	0.2	0	0
	Acacia pycnantha	0	0	0	0	0.2	0.2	0	0	0.2	0	0.2
	Acacia ulicifolia	0	0	0	0	0	0	0	0	0	0	0
	Acacia verniciflua	0	0	1	1	0	0	0	0	0	0	0
	Agrostis sp	0	0	0	0	0	0	0.2	0	0	0	0
	Aira sp	0	0	1	0	0	0	0	0	0.2	0	0
	Amphipogon strictus	0	0	0	0	0	0	0.2	0	0	0	0
	Anthropodium stricta	0	0	0	0	0	0.2	0	0	0	0	0
	Asteraceae sp	0	0	0	0	0.2	2	0	0	0	0	0
	Astroloma conostephoides	0.2	0	1	0	0	0	2	0.2	0	0.2	0.2
	Astroloma humifusum	0	0	0	0	0	0	0	0	1	0	0
	Astroloma pinifolium	0	1	0	0	0	0	0.2	0	0.2	0	0.2
	Austrodanthonia sp	0	0	0	0	0	0	0	0	0	0	0
	Baeckea crassifolia	0	0	0	0	0	0	0	0.2	0	0.2	0
\downarrow	Banksia marginata	0	0	0	0	0	0	0.2	0	0	0.2	0

The nature of multivariate data

Multivariate data have some characteristics that pose some challenges:

- sparse: the majority of entries consists of zeros
- many factors influence sample (local species) composition
- but, the number of important factors is few
- a small number of factors (can) explain the majority of the variation

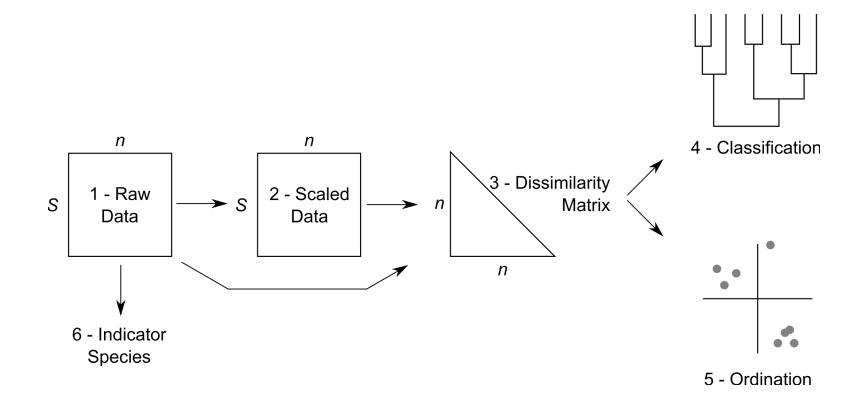
The nature of multivariate data

Multivariate data have some characteristics that pose some challenges:

- noise: even under ideal conditions, replicate samples vary substantially from each other: natural variation, human error, etc.
- redundant information: species share distributions

But it's this redundancy that allows us to make sense of multivariate data

The analysis workflow



After: Field et al. (1982)

Standardisation and transformation

Standardisation weights data so that differences are relative not absolute

- crucial if data on different scales are used
- are differences in total abundance between samples of biological relevance?

Transformation changes the entire matrix (often post-relativisation)

• should the analysis reflect common or rare taxa?

Standardisation and transformation

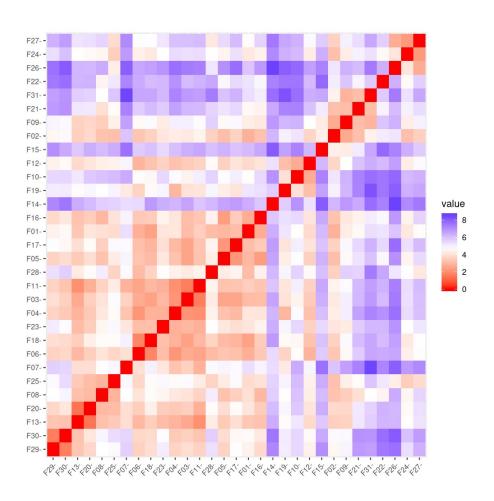
Calculating 'distance'

- Defining the relationship between each pair of samples (or species) is the starting point for distance-based multivariate methods
 - there are many ways to compute 'distance' depending on the nature of the data

• The end-product will be a triangular distance or (dis)similarity matrix

```
library(vegan)
physical.dist <- dist(physical.sc) # In base R - default distance is Euclidean
inverts.bc <- vegdist(inverts, method = "bray") # In vegan</pre>
```

factoextra::fviz_dist(physical.dist, lab_size = 8)



Clustering and classification

"The art of putting things in groups"

Classification

- Classification hierarchically groups samples of increasing similarity to allow:
 - 1. all samples to be compared simultaneously
 - 2. explanatory factors to be compared between units

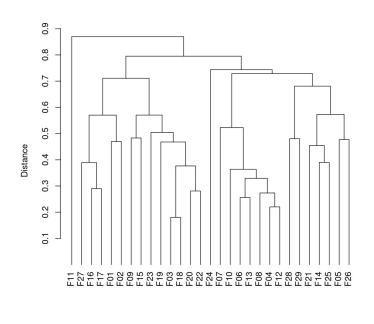
- Agglomerative clustering is a frequently used method of classification
 - o group the individual objects until they form a single large group
 - need to decide how to do this grouping (the linkage method)

Hierarchical agglomerative clustering

- 1. Build matrix of (dis)similarities between objects [Dii]
- 2. First cluster is formed between the objects that are most similar
- 3. Similarities between this cluster and all other objects are then recalculated
- 4. Second cluster is formed between cluster 1 and the object most similar to cluster 1
- 5. Repeat until **all** objects are linked in clusters

Hierarchical agglomerative clustering: hclust()

```
invert.hc <- hclust(inverts.bc, method = "average") # stats library
plot(invert.hc, hang = -1, main = "", xlab = 'Sites', ylab = 'Distance')</pre>
```

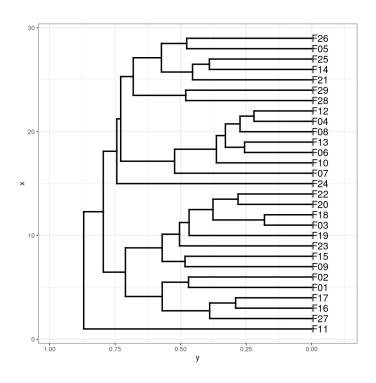


hclust (*, "average")

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Improve visualisation with dendextend

```
library(dendextend)
invert.hc.gg <- as.ggdend(as.dendrogram(invert.hc))
ggplot(invert.hc.gg, horiz = TRUE) + theme_bw()
## Warning: Removed 57 rows containing missing values (geom_point).</pre>
```



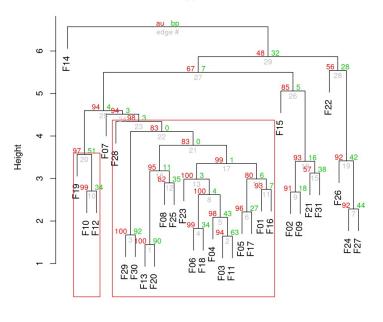
Bootstrapping to assess the classification

 pvclust lets you assess the support for each cluster using a bootstrapping approach:

Bootstrapping to assess a classification

plot(physical.pc, main = "Bootstrapped classification")
pvrect(physical.pc, alpha = 0.95)

Bootstrapped classification

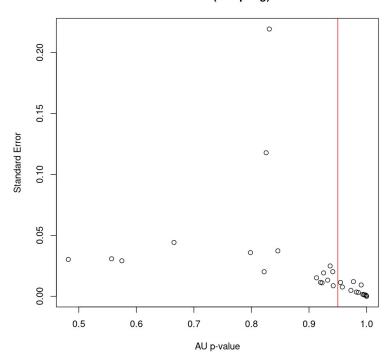


Distance: euclidean Cluster method: average

Bootstrapping to assess a classification

```
seplot(physical.pc, main = 'P-value vs std (sampling) error')
abline(v = 0.95, col = 'red')
```

P-value vs std (sampling) error

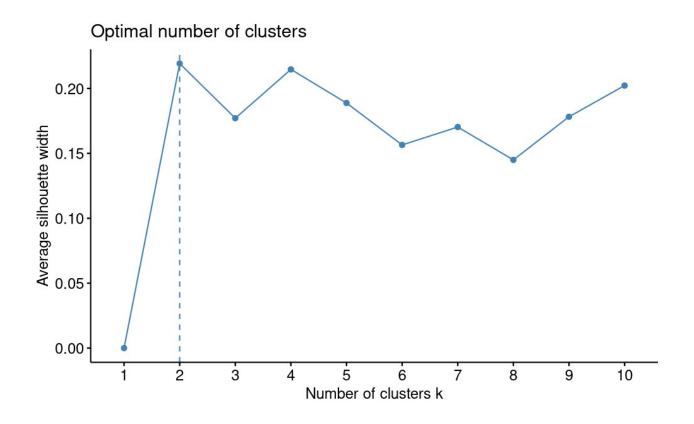


Partitioning: *k*-means

- *k*-means clustering is a popular partitioning method: seeks to minimise the pairwise squared distance within clusters
- ullet You specify the number of clusters to extract, but there are graphical and other approaches to help find the 'best' k

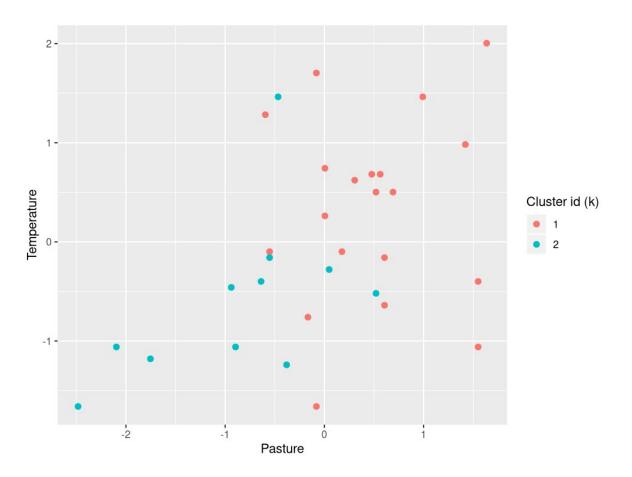
Finding the optimal *k*

Various options also available in NbClust package
fviz_nbclust(physical.sc, kmeans, method='silhouette')



k-means on the Lee et al. physical data

```
# Do the kmeans analysis
site.km <- kmeans(x = physical.sc, centers = 2)  # centres = groups (K)
physical.sc.df <- data.frame(physical.sc)
physical.sc.df$km.cluster <- as.factor(site.km$cluster)  # add cluster id as a colu
# Plot it via ggplot...
site.km.plot <- ggplot(data = physical.sc.df) +
   geom_point(aes(x = Pasture, y = Temperature, col = km.cluster), size = 2) +
   labs(colour = 'Cluster id (k)') +
   coord_equal()</pre>
```

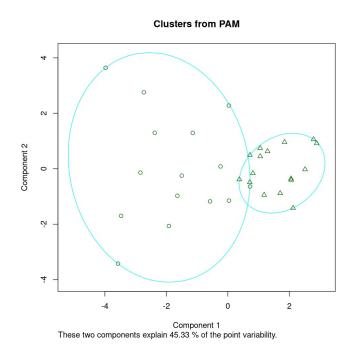


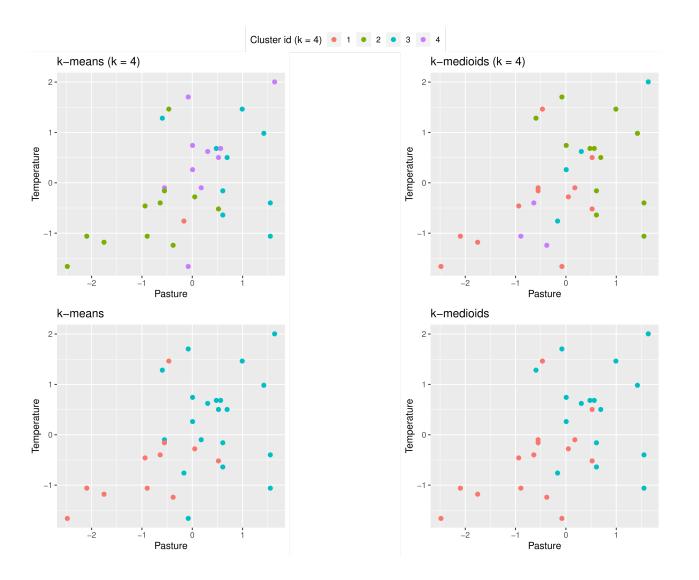
A more robust option: k-medioids (pam())

- A robust version of k-means based on mediods can be calculated via cluster::pam instead of kmeans
 - minimise the summed distance between points in cluster and a point designated as the center of that cluster

A more robust option: k-medioids (pam ())

```
library(cluster)
site.pam <- pam(x = physical.sc, k = 2)
clusplot(site.pam, main = 'Clusters from PAM')</pre>
```





Other more computationally intensive approaches

- Affinity propagation clustering: apcluster
- Density-based spatial clustering of applications with noise: dbscan
- Model-based clustering: mclust
- Dynamic time-warping: dtw

• ...

• See the CRAN Task View: Cluster Analysis & Finite Mixture Models

Ordination

"Ordination primarily endeavors to represent sample and species relationships as faithfully as possible in a low-dimensional space" - Gauch (1982)

Why ordination?

- Data and pattern simplification, outlier detection
- Variable decomposition or data reduction: need a latent variable for path analysis or regression
- Variable selection for experimental studies
- Interpretation and understanding
- Generating testable hypotheses

Ordination: Constrained or Unconstrained

- Unconstrained ordinations seek to maximise explained variation in community data: PCA, nMDS, etc.
- Constrained ordinations attempt to maximise explained variation according to constraints, with axes synthetic combinations of predictors: RDA, CCA, etc.

Unconstrained - PCA

- Principal components analysis (PCA) reorganises variables into a new set of components ('axes') equal to the number of original variables
 - typically environmental data for variable reduction

- The components:
 - are independent (orthogonal)
 - decrease in the amount of variance from the originals
 - only a subset retained some for further study (dimensional reduction)
 - suited to environmental data, **not** community data

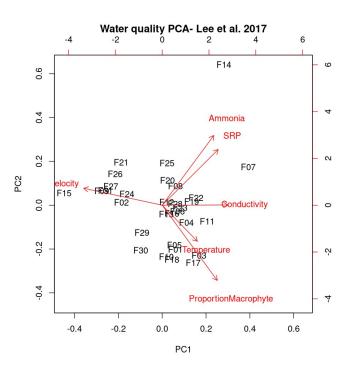


Unconstrained - PCA

• Reproduce Fig. 4 from Lee et al. 2017 (PCA of site conditions)

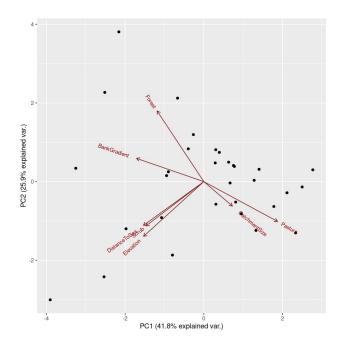
Unconstrained - PCA

```
# prcomp preferred to princomp (?princomp)
chem.pca <- prcomp(f4a.dat, scale = TRUE) # scale if data on different scales
lu.pca <- prcomp(f4b.dat, scale = TRUE)
biplot(chem.pca, main = "Water quality PCA- Lee et al. 2017")</pre>
```



Unconstrained - PCA

```
library(ggbiplot)
ggbiplot(lu.pca, obs.scale = 1, var.scale = 1) +
    scale_color_discrete(name = '') +
    theme(legend.direction = 'horizontal', legend.position = 'top')
```



Loadings and scores

The loadings are effectively the weights for each original variable when calculating the principal component

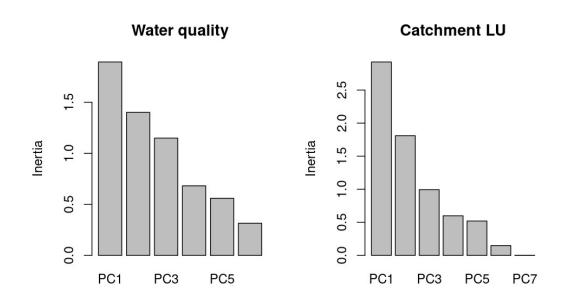
Loadings and scores

The scores are the original data in a rotated coordinate system

```
scores(chem.pca)
                 # vegan::scores (for all ordinations)
##
             PC1
                        PC2
                                   PC3
                                               PC4
                                                           PC5
       0.4604310 -1.32910787 -0.24559273 -0.911614079 -0.56071508
                 0.08695647 -0.18598098
## F02 -1.4277889
                                        0.362080136 -0.32307972
                             0.32006116
                                        0.052959495
       1.2822211 -1.51089841
                                                    0.70032802
## F04
       0.8433508 -0.52033170
                            1.02683403
                                        0.289654174
                                                    0.10429497
## F05 0.4259347 -1.19787574 -1.34462942
                                        1.128862943 0.05260333
## F06 0.5285894 -0.18345649 0.69867795 -0.750724860 -0.96435301
## F07 3.0063146 1.15029128
                            1.16007381 0.157237565
                                                   1.22796611
       0.37092928
## F08
## F09 -2.1183892
                 0.43001925
                            0.24800138
                                        0.006815663
                                                    0.24875303
       0.1436229 -1.54731091
                            0.36258845 -0.754223048 -0.69405069
       1 5700335 -0 19119317 0 51005995 -0 300037136
                                                    0 16012532
```

Screeplots for factor importance

```
par(mfrow = c(1,2))
screeplot(chem.pca, main = "Water quality")
screeplot(lu.pca, main = "Catchment LU")
```



Unconstrained - PCA summary

- R packages::commands are:
 - base::prcomp, base::princomp, base::biplot
 - o vegan::bstick, vegan::screeplot
 - various other packages implement various factor analyses

• Some recent extensions: sparse PCA (elasticnet), non-linear PCA (pcaMethods), outlier-resistant (weighted) PCA (rospca)

Unconstrained - non-metric multidimensional scaling

- nMDS is a widely used method of unconstrained ordination (by ecologists, at least)
 - Bray-Curtis distance measure is widely recommended where zeros are common and we want to extract underlying gradients
 - robust unconstrained ordination method for ecological species data (Minchin 1987)
 - attempts to best represent the position of samples (communities) in multidimensional space
 - computationally intensive randomisation

Unconstrained - nMDS

- 1. Maximises correlation between distance measure and distance in ordination space
- 2. Points are moved to minimise stress (mismatch between the two distances)
- 3. Assume that (dis)similarity is monotonically related to ecological distance
- 4. Stress: how well do distances in ordination space reflect ecological dissimilarities
 - ideally, stress < 0.1 (but this is rare)
 - if stress > 0.3 then the plot is non-interpretable
 - reduce stress by using a higher-dimension solution

Unconstrained - nMDS

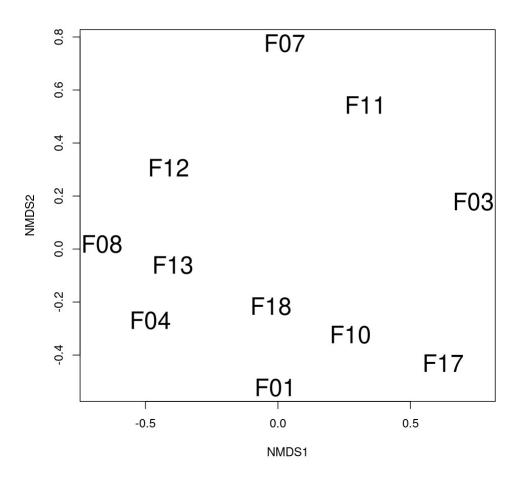
- Basic vegan command is metaMDS many options!
 - other R options: cmdscale, MASS: isoMDS, ...

```
# Set up data as per Lee et al. 2018
sites18 <- c('F01', 'F03', 'F04', 'F07', 'F08', 'F10', 'F11', 'F12', 'F13', 'F17',
inverts.lee18 <- inverts[rownames(inverts) %in% sites18, ]
physical.lee18 <- physical.lee17[rownames(physical.lee17) %in% sites18, ]</pre>
```

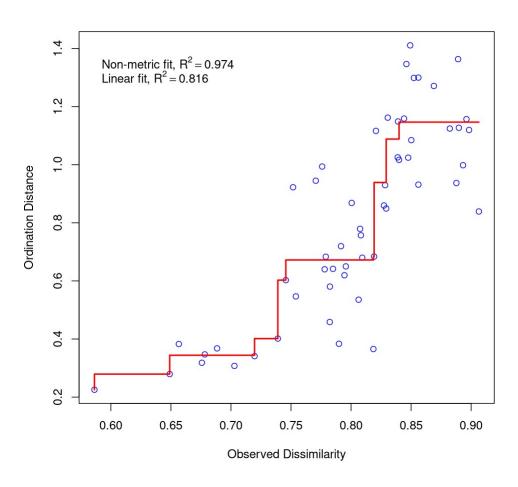
Unconstrained - nMDS

Now conduct the nMDS:

plot(invert.mds, type = 't', display = 'sites', cex = 2)

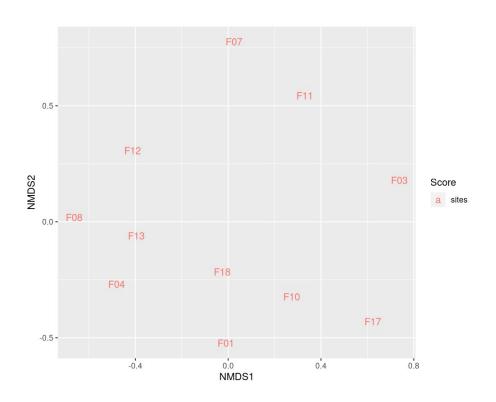


invert.mds\$stress
[1] 0.1605531
stressplot(invert.mds)



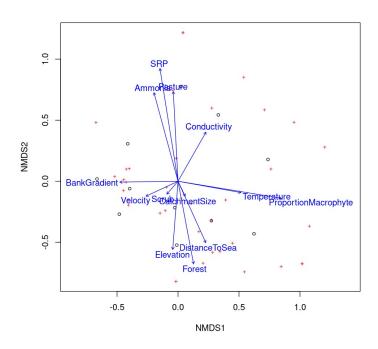
Use the ggvegan library

```
autoplot(invert.mds, geom = "text", layers = 'sites', size = 2)
```



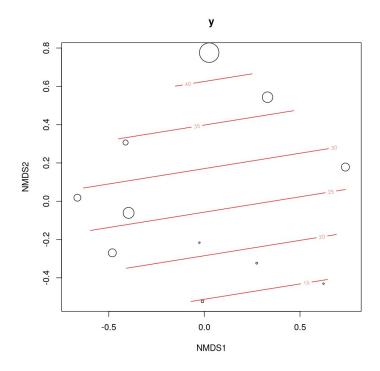
Vector-fitting

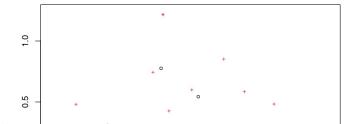
```
phys.fit <- envfit(invert.mds, physical.lee18, perm = 9999, p.max = 0.10)
plot(invert.mds)
plot(phys.fit)</pre>
```



Surface-fitting (ordisurf)

```
phys.surf <- ordisurf(invert.mds ~ SRP, physical.lee18, bubble = 5)
plot(invert.mds, main = '')
plot(phys.surf)</pre>
```





Post-hoc assessment of dissimilarity matrices

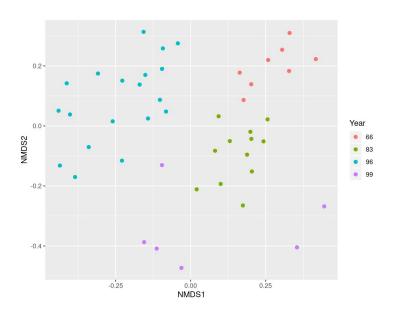
• Load Grampians vegetation data set:

```
grampians <- read.csv(file = './data/gramps99.csv', header = T, row.names = 1)
gr.dist <- vegdist(grampians)
yr <- as.factor(substr(rownames(grampians),1,2)) # fire year

# Do the nMDS analysis
gramps.mds <- metaMDS(gr.dist, wascores = FALSE, autotransform = FALSE, trace = 0)
# trace = 0 supresses messages about stress
gramps.mds$stress
## [1] 0.2009278</pre>
```

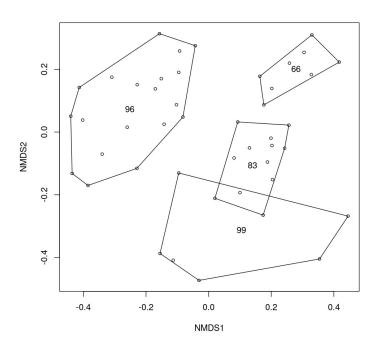
Post-hoc assessment of dissimilarity matrices

```
grp.mds <- data.frame(scores(gramps.mds), yr = yr)
ggplot(data = (grp.mds)) +
  geom_point(aes(x = NMDS1, y = NMDS2, col = factor(yr)), size = 2) +
  labs(colour='Year') +
  coord_equal()</pre>
```



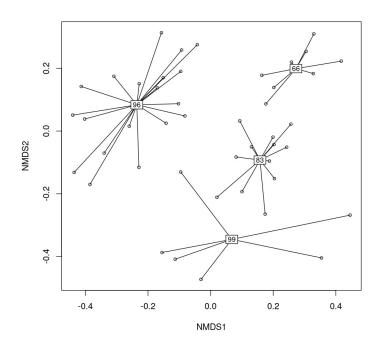
Post-hoc visualisation of dissimilarity matrices

```
plot(gramps.mds)
## species scores not available
grp.hull <- ordihull(ord = gramps.mds, groups = yr, label = TRUE)</pre>
```



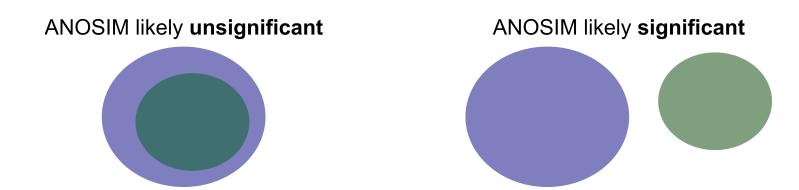
Post-hoc visualisation of dissimilarity matrices

```
plot(gramps.mds)
## species scores not available
grp.spider <- ordispider(ord = gramps.mds, groups = yr, label = TRUE)</pre>
```



Post-hoc tests on dissimilarity matrices - ANOSIM

- Analysis of similarities (vegan::anosim) is based on the difference of mean ranks between vs. within groups
 - tests between multiple groups using any type of dissimilarity
 - conceptually allied with nMDS



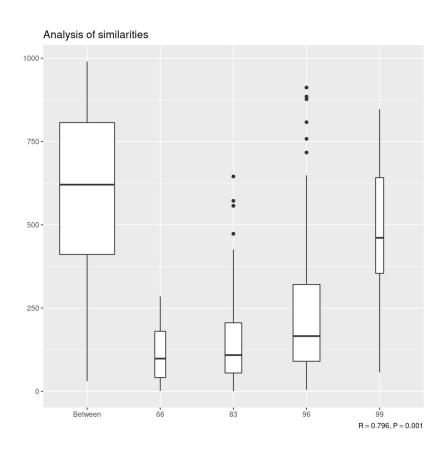
 Assumes ranked dissimilarities within groups have roughly equal median and range

Post-hoc tests on dissimilarity matrices - ANOSIM

```
gramps.ano <- anosim(x = grampians, grouping = yr)
gramps.ano
##
## Call:
## anosim(x = grampians, grouping = yr)
## Dissimilarity: bray
##
## ANOSIM statistic R: 0.7957
## Significance: 0.001
##
## Permutation: free
## Number of permutations: 999</pre>
```

Post-hoc tests on dissimilarity matrices - ANOSIM

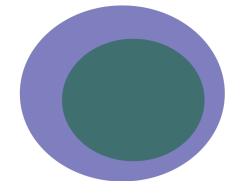
autoplot(gramps.ano, notch = FALSE) # or just base plot...



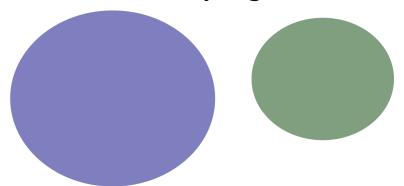
Post-hoc tests on dissimilarity matrices - PERMANOVA

- Adonis (vegan: adonis2) is permutational multivariate analysis of variance (PERMANOVA) using distance matrices
- Considered the best test (to date) for examining group means and variance (i.e., community turn-over ß diversity); see Anderson & Walsh (2013)

ADONIS likely unsignificant



ADONIS likely significant



Post-hoc tests on dissimilarity matrices - PERMANOVA

Read the 'by' argument carefully – the test is sequential (can also specify as marginal)

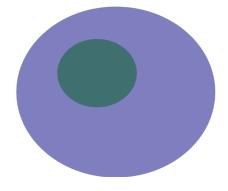
Post-hoc tests on dissimilarity matrices - PERMANOVA

- Also ... the method may confound location and dispersion effects
 - significant differences may arise from different within-group variation (dispersion) instead of different mean values of the groups; see Warton et al.
 2012

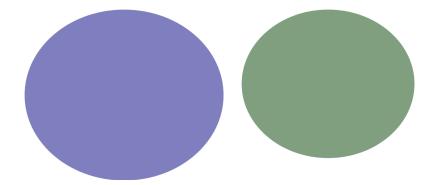
Post-hoc tests on dissimilarity matrices - MHV

- Multivariate homogeneity of variance complements PERMANOVA (vegan::betadisper)
- Test developed to assist in determining patterns of community homogenisation

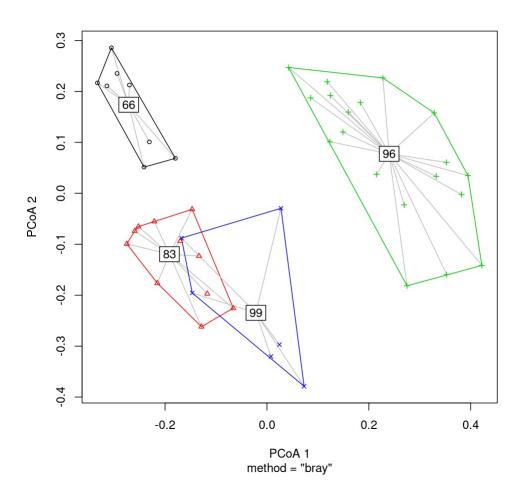
BETADISPER likely significant



BETADISPER likely unsignificant



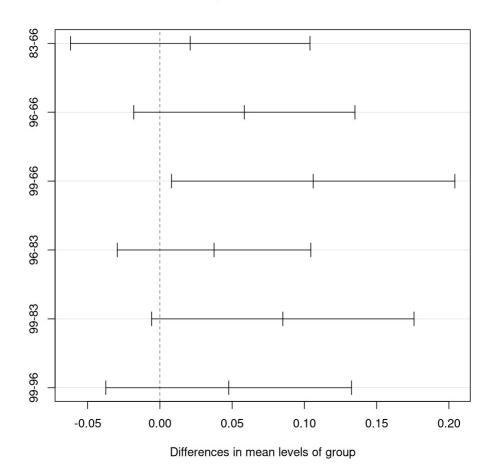
```
gramps.mod <- betadisper(gr.dist, yr)
plot(gramps.mod, main = "")</pre>
```



```
anova(gramps.mod)
## Analysis of Variance Table
##
## Response: Distances
## Df Sum Sq Mean Sq F value Pr(>F)
```

```
#Tukeys HSD test on the permuted model
mod.HSD <- TukeyHSD(gramps.mod)</pre>
mod. HSD
##
     Tukey multiple comparisons of means
       95% family-wise confidence level
##
##
## Fit: aov(formula = distances ~ group, data = df)
##
## $group
               diff
##
                              Zwr
                                                p adj
                                        upr
## 83-66 0.02098385 -0.061897567 0.1038653 0.9048722
## 96-66 0.05845129 -0.018079792 0.1349824 0.1885431
## 99-66 0.10605706 0.007990451 0.2041237 0.0295927
## 96-83 0.03746744 -0.029488817 0.1044237 0.4477522
## 99-83 0.08507322 -0.005718824 0.1758653 0.0733841
## 99-96 0.04760577 -0.037428765 0.1326403 0.4473454
```

95% family-wise confidence level



Post hoc tests summary

- Visualise groups using vegan::ordihull, vegan::ordiellipse, etc.
- Test for differences between groups in location in ordination space are vegan::anomsim, vegan:mrpp, vegan::adonis
- Test for differences in homogeneity between groups: vegan::betadisper
- Ongoing debate re power and balance for some of these tests (see Anderson & Walsh, 2013): variables are correlated, typically with a strong mean-variance relationship

Constrained ordination

- Constrained ordinations seek to maximise explained variation according to constraints
 - canonical correspondence analysis (CCA; vegan::cca)
 - redundancy analysis (vegan::rda ← a common and accepted choice)
 - distance-based redundancy analysis (vegan::capscale), a newer method that allows the use of varying measures of dissimilarity
 - principal coordinates of neighbourhood matrices (PCNM; vegan::pcnm) ordination carried out on coordinates, then constrained, and uses truncated distances. Allows broad to fine scale spatial characterisation

Indicator (species) analysis

- May want to know which objects(species) account for any differences between groups
- vegan::simper identifies species that separate groups based on Bray-Curtis distance
 - widely used, but potentially confounds mean and variance
- indicspecies package includes metrics that identify 'faithful' objects (indicspecies::multipatt)

Model-based solutions

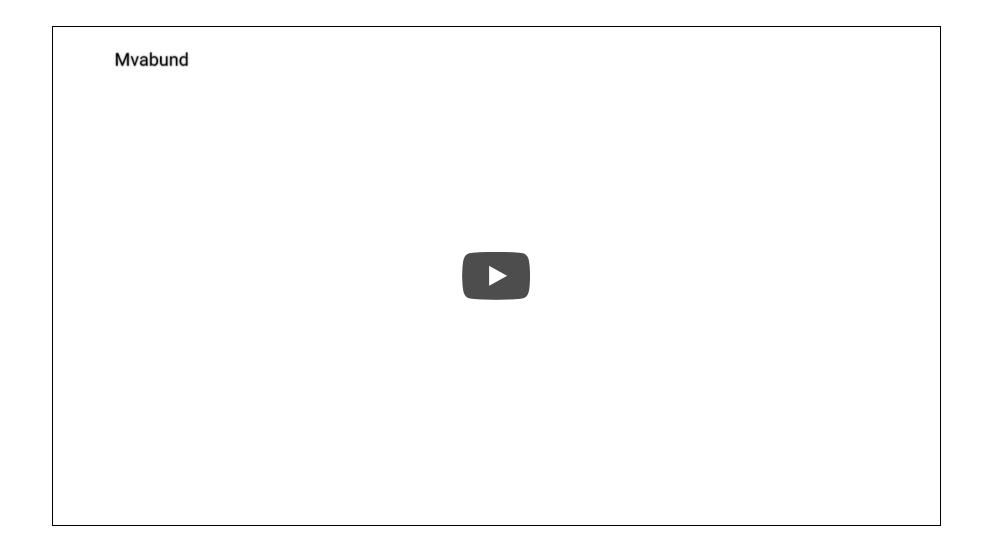
• Model-based approaches (GLM for multivariate data): 'what is the effect?' not just 'is there an effect'?

- Tries to address two problems with 'classical' distance-based analyses:
 - power is often low
 - problems with correlated mean-variance relationships

Model-based solutions

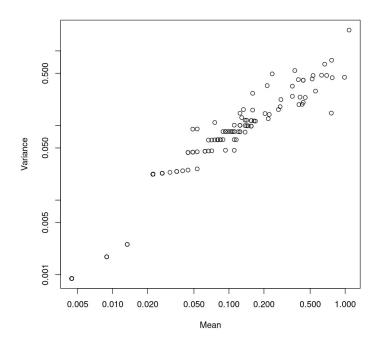
• R package mvabund (Wang et al. 2012), with key commands: manyglm, summary, anova





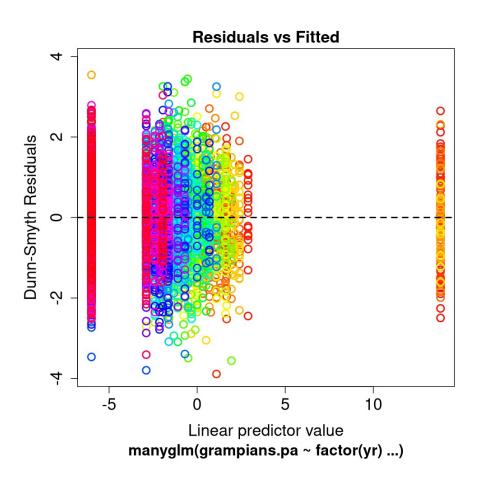
Mean-variance relationships

```
library(mvabund)
meanvar.plot(grampians, xlab = 'Mean', ylab = 'Variance')
```



meanvar.plot(mvabund(grampians) ~ yr)

```
# Convert from cover to pres-abs and use a binomial model (Poisson for count)
grampians.pa <- decostand(grampians, method = "pa")
grampians.pa <- mvabund(grampians.pa)
gramps.mod <- manyglm(grampians.pa ~ factor(yr), family="binomial")
plot(gramps.mod)</pre>
```



ANOVA to asess the effect of year

```
anova(gramps.mod)
## Time elapsed: 0 hr 0 min 28 sec
## Analysis of Deviance Table
##
## Model: manyglm(formula = grampians.pa ~ factor(yr), family = "binomial")
##
## Multivariate test:
              Res.Df Df.diff Dev Pr(>Dev)
##
## (Intercept)
                 44
## factor(yr) 41
                           3 1104 0.001 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Arguments:
## Test statistics calculated assuming uncorrelated response (for faster computation
## P-value calculated using 999 resampling iterations via PIT-trap resampling (to .
```

ANOVA to asess the effect of year per species

```
anova(gramps.mod, p.uni="adjusted")
## Time elapsed: 0 hr 0 min 32 sec
## Analysis of Deviance Table
##
## Model: manyglm(formula = grampians.pa ~ factor(yr), family = "binomial")
##
## Multivariate test:
## Res.Df Df.diff Dev Pr(>Dev)
## (Intercept) 44
## factor(yr) 41 3 1104 0.001 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

Other options

- boral: Bayesian Ordination and Regression AnaLysis (see Hui (2016))
 - effectively a Bayesian extension to mvabund (independent response GLMs, pure latent variable model, correlated response model [explanatory + latent])
 - R package is boral

- coral: Clustering and Ordination Regression Ana*Lysis (see Hui(2017))
 - simultaneous classification and ordination approach
 - script code (in R) available as SM to the Hui (2017) paper

Very, very, brief synopsis

- Carefully examine the analyses you are using and look at the literature for best practice (it's fast moving!)
- Be critical and analyse with intent. Having effective means of analysing large data sets can lead to:
 - improper study design
 - data-mining without sensible hypotheses, and then
 - inflation of type-I or false positives (*p*-hacking)

Relationships are correlative, not causal!

Useful references

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- Anderson, M.J. & Walsh, D.C.I. (2013) PERMANOVA, ANOSIM, and the Mantel test in the face of heterogeneous dispersions: What null hypothesis are you testing? *Ecological Monographs* 83: 557–574.
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- Wang, Y., Naumann, U., Wright, S.T. & Warton, D.I. (2012) mvabund an R package for model-based analysis of multivariate abundance data. *Methods in Ecology and Evolution***3**: 471–474.
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