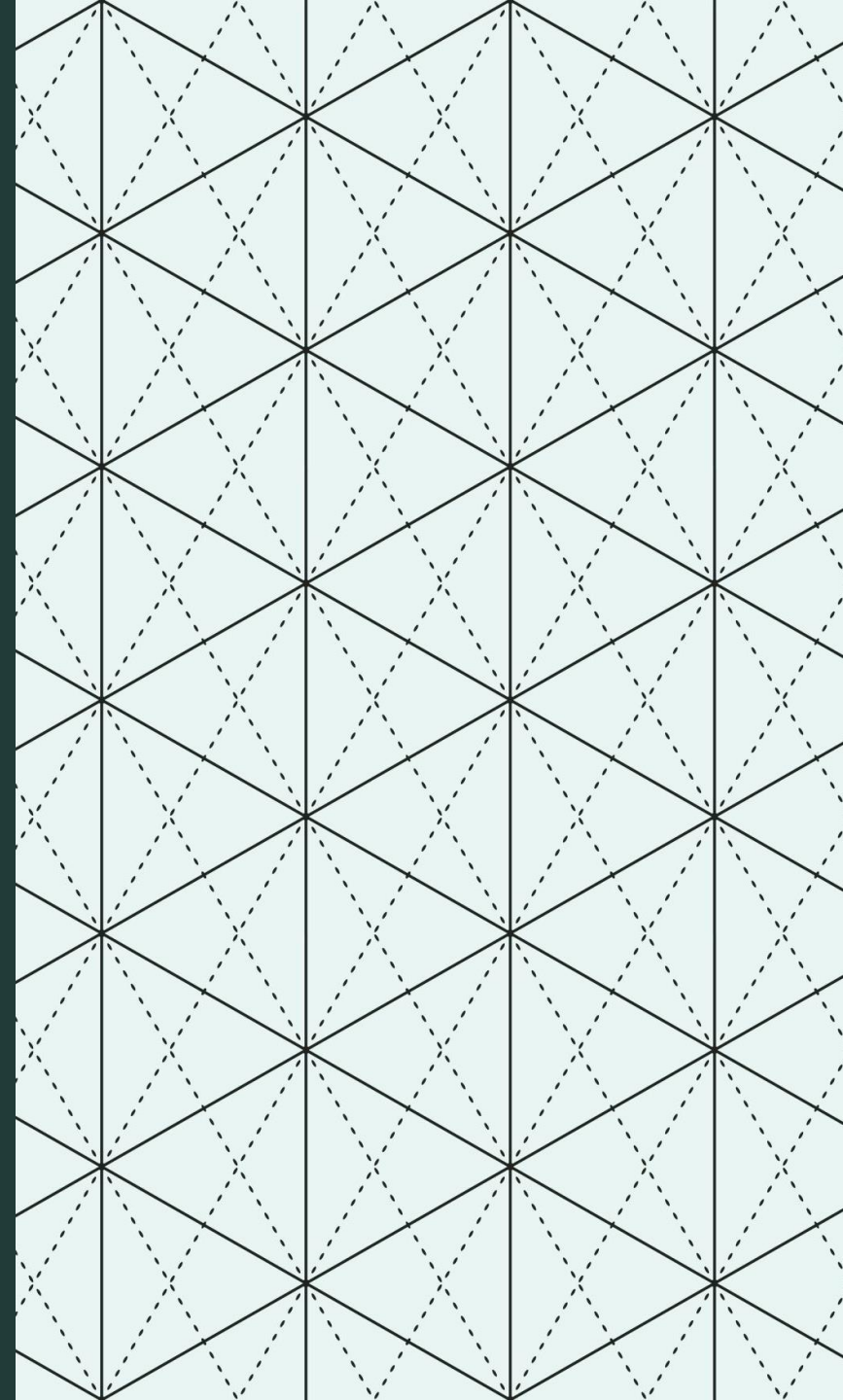

WELCOME TO PSY 653 LAB!

MODULE 02:

ORTHOGONAL CONTRASTS, POLYNOMIAL
CONTRASTS AND MODERATED REGRESSION

*Thanks to Gemma Wallace for her help with these slides





OBJECTIVES

- Part 1: Orthogonal contrasts
- Part 2: Polynomial contrasts
- Part 3: Moderated regression

PART 1: ORTHOGONAL CONTRASTS



A Quick Review of Planned Contrasts

- Contrasts test a *specific* hypothesis related to group means based upon some prior information about the groups.
- Contrasts assign a weight to each of the groups in your predictor variable
 - Weights should add up to zero
 - Assigning a weight of zero means that group will not be included in the contrast
 - Order of the weights corresponds to order of groups in predictor variable

AN EXAMPLE OF A PLANNED CONTRAST SET-UP:

	Control	Drug A	Drug B
Contrast 1	-1	1/2	1/2
Contrast 2	0	-1	1

- Contrast 1 tests whether or not the control group differs from the groups that received a drug treatment
- Contrast 2 tests whether or not the two drugs differ in their effect.

ORTHOGONAL CONTRASTS

A set of contrasts is orthogonal if:

- The number of contrasts = df (number of groups -1)
- You have at least 3 groups to compare
- Two contrasts are *orthogonal* if the pairwise products of the corresponding coefficients for each term sum to zero:

	Control	Drug A	Drug B
Contrast 1	-1	1/2	1/2
Contrast 2	0	-1	1

These contrasts are orthogonal because: $(-1 * 0) + (1/2 * -1) + (1/2 * 1) = 0$

RELEVANT FORMULAS

We can use orthogonal contrasts to get a lot of information about a dataset, even if we don't have a full ANOVA table!

Sums of Squares for each contrast:

$n = n/\text{cell}$

c_j is a set of contrast weights

\hat{Y}_j is the mean of the DV in group j

$$SS_{\text{contrast}} = \frac{n(\sum c_j \bar{Y}_j)^2}{\sum c_j^2}$$

Sum of Squares Treatments:

$$SS_{\text{treatments}} = SS_{\text{contrast1}} + SS_{\text{contrast2}} + \dots SS_{\text{contrastk}}$$

Sum of Squares Total:

$$SS_{\text{total}} = SS_{\text{contrast1}} + SS_{\text{contrast2}} + \dots SS_{\text{contrastk}} + SS_{\text{error}}$$

	Mean	Contrast 1	Contrast 2
Group 1	35	-1	1
Group 2	40	-1	-1
Group 3	45	2	0

Note: We could use different contrast weights, depending on our specific research question and a priori information.

N for this study was 90 (i.e., 30 subjects/cell in this design)

$$SS_{\text{total}} = 5000$$

	Mean	Contrast 1	Contrast 2
Group 1	35	-1	1
Group 2	40	-1	-1
Group 3	45	2	0

Contrast 1 tests whether the mean of Y for treatment group 3 was significantly different than the means of the other two groups.

Contrast 2 tests the hypothesis that the mean of group 1 was significantly different than the mean of group 2.

	Mean	Contrast 1	Contrast 2
Group 1	35	-1	1
Group 2	40	-1	-1
Group 3	45	2	0

In this demo we walk through how to test the hypothesis that the mean of group 3 was significantly different from the mean of participants in groups 1 and 2 (i.e., testing the significance of Contrast 1)

You will calculate contrast 2 by yourself on the practice activity 😊

1) Calculate Sums of Squares for the contrast

	Mean	Contrast 1
Group 1	35	-1
Group 2	40	-1
Group 3	45	2

$$SS_{\text{contrast}} = \frac{n(\sum C_j \bar{Y}_j)^2}{\sum C_j^2}$$

$$N/\text{cell} = 30$$

$$SS_{\text{contrast1}} = (30 * ((35 * -1) + (40 * -1) + (45 * 2))^2) / ((-1)^2 + (-1)^2 + (2)^2)$$

$$SS_{\text{contrast1}} = (30 * (15)^2) / 6$$

$$SS_{\text{contrast1}} = (30 * 225) / 6$$

$$SS_{\text{contrast1}} = 6750 / 6 = \mathbf{1125}$$

2) CALCULATE ETA-SQUARED FOR CONTRAST

$$\text{Eta}^2_{\text{contrast}} = \text{SS}_{\text{contrast}} / \text{SS}_{\text{total}}$$

Note: if you are not given SS_{total} you can calculate this from the SD and mean of Y!

$$\text{SS}_{\text{total}} = \text{SS}_{\text{contrast1}} + \text{SS}_{\text{contrast2}} + \text{SS}_{\text{error}} = 5000 \text{ (this was given to us)}$$

$$\text{Eta}^2_{\text{contrast1}} = 1125/5000 = 0.225$$

22.5% variance in Y explained by this contrast

2) CALCULATE ETA-SQUARED FOR CONTRAST

$$\text{Eta}^2_{\text{contrast}} = \text{SS}_{\text{contrast}} / \text{SS}_{\text{total}}$$

$$\text{SS}_{\text{total}} = \text{SS}_{\text{contrast1}} + \text{SS}_{\text{contrast2}} + \text{SS}_{\text{error}}$$

1125 is the $\text{SS}_{\text{contrast}}$ from the previous slide

5000 is the SS_{total} that was given to us beforehand

$$\text{Eta}^2_{\text{contrast1}} = 1125 / 5000 = 0.225$$

22.5% variance in Y explained by this contrast

RESOURCES ON ORTHOGONAL CONTRASTS

- × <http://www.jds-online.com/files/JDS-563.pdf>

PART 2: POLYNOMIAL CONTRASTS



WHAT ARE ORTHOGONAL POLYNOMIAL CONTRASTS (AKA TREND CONTRASTS) AND WHY USE THEM?

Allow us to evaluate non-linear relations between a categorical predictor and an outcome

- ✗ With continuous predictors we can model these by squaring X to test a quadratic effect, cubing X to test a cubic effect, etc.
- ✗ With categorical predictors, we can use specific polynomial contrasts to test different effects. *These contrast levels can be found online, or in the table on slide 23!*

This type of coding system should be used only with an ordinal variable in which the levels are equally spaced

EFFECTS WE CAN EVALUATE WITH MORE THAN 3 LEVELS OF A CATEGORICAL PREDICTOR:

Linear: If we increase the dose level the Y values will increase, and we can select the best level based on the highest dose. $Y = a + bX$

Quadratic: If we increase the dose level the Y values will be increased until certain dose after that the level of dosage will have a negative effect. $Y = a + b_1X + b_2X^2$

Cubic: The dosage would increase Y values after certain dosage and then decrease and if we increase more the dosage level, the Y values will increase. $Y = a + b_1X + b_2X^2 + b_3X^3$



CREATE A NEW R-PROJECT AND R-NOTEBOOK!

Download the "cogtest.csv" file
from Canvas and save it into your
R-project file

Load libraries

```
11 ## Load libraries
12 ```{r}
13 library(psych)
14 library(tidyverse)
15 library(olsrr)
16 ```
17
```

NEW DATASET DESCRIPTION

Researchers were interested in the effect of time spent in practice on the performance of a visual discrimination task. Subjects were randomly assigned to different levels of practice, following which a test of visual discrimination is administered, and the number of correct responses is recorded for each subject. 40 subjects were randomly assigned to practice 0 minutes, 2 minutes, 4 minutes, 6 minutes, 8 minutes, 10 minutes, 12 minutes, or 14 minutes.

There are two variables:

practice = minutes spent practicing, this was assigned by the experimenter

score = the number of correct answers on the test

```
96 - ```{r}  
97   cog <- read_csv("cogtest.csv")  
98   ```
```

```
Parsed with column specification:  
cols(  
  subject = col_double(),  
  practice = col_double(),  
  score = col_double()  
)
```

```
99
```

```
100
```

FILTER PRACTICE TO ONLY 4 CONDITIONS

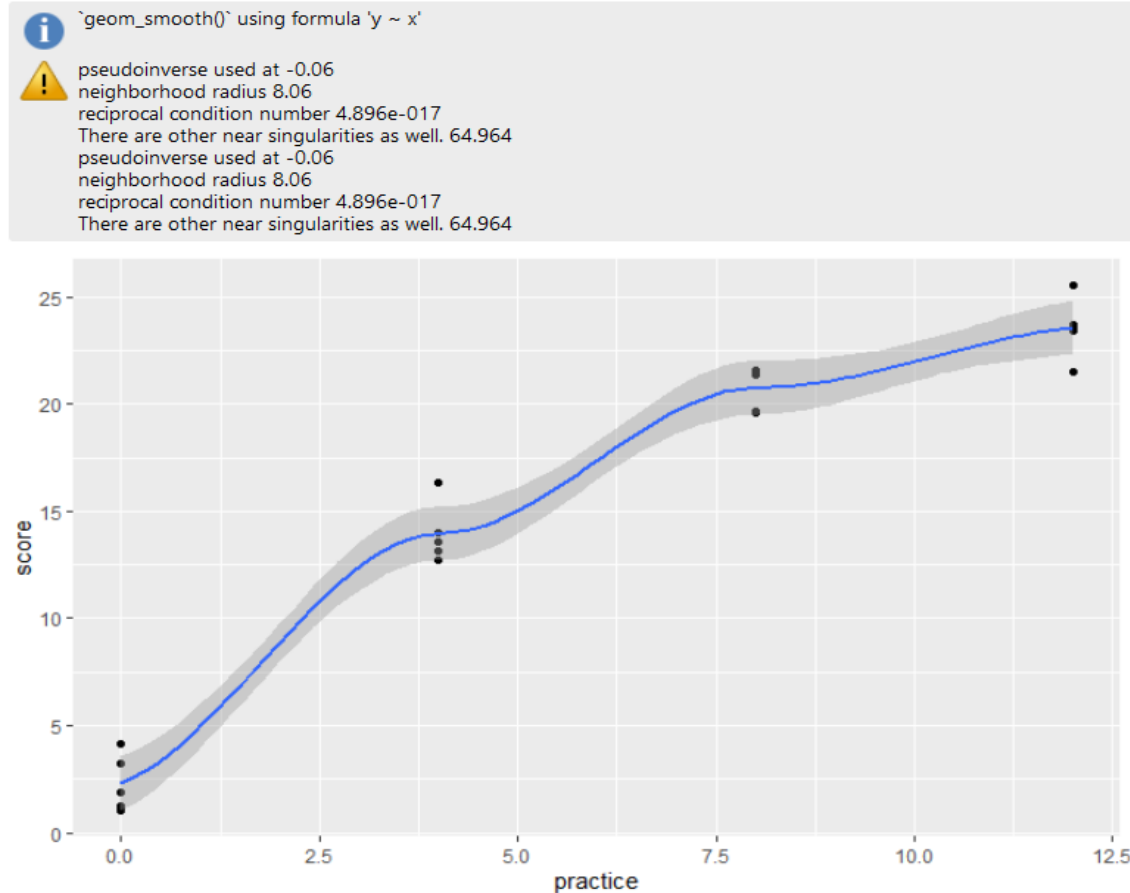
```
100 # Filter practice
101 ```{r}
102 cog <- filter(cog, practice == 0 | practice == 4 | practice == 8 | practice == 12)
103
```

We selected four evenly spaced conditions to test non-linear effects between practice and score

We could include more than four levels of practice if we wanted to, but we use four levels in this example for a simpler interpretation

VISUALIZE THE RELATION BETWEEN X AND Y

```
109 {r}  
110 ggplot(cog, aes(x = practice, y = score)) +  
111   geom_point() +  
112   geom_smooth(method = "loess")  
114
```



The slope appears to become less steep as practice time increases. Since there may be a curve to the regression line, we should test for more than a linear effect. Since we have four levels of our categorical variable, we can test both a quadratic and cubic effect.

The coefficients used for calculating sums of squares are:

Number of treatment	Degree of polynomial	Treatment totals						Divisor $k = \sum c_i^2$
		T1	T2	T3	T4	T5	T6	
2	1	-1	+1					2
3	1	-1	0	+1				2
	2	+1	-2	+1				6
4	1	-3	-1	+1	+3			20
	2	+1	-1	-1	+1			4
	3	-1	+3	-3	+1			20
5	1	-2	-1	0	+1	+2		10
	2	+2	-1	-2	-1	+2		14
	3	-1	+2	0	-2	+1		10
	4	+1	-4	+6	-4	+1		70
6	1	-5	-3	-1	+1	+3	+5	70
	2	+5	-1	-4	-4	-1	+5	84
	3	-5	+7	+4	-4	-7	+5	180
	4	+1	-3	+2	+2	-3	+1	28
	5	-1	+5	-10	+10	-5	+1	252

× We have 4 treatment levels

The coefficients used for calculating sums of squares are:

Number of treatment	Degree of polynomial	Treatment totals						Divisor $k = \sum c_i^2$
		T1	T2	T3	T4	T5	T6	
2	1	-1	+1					2
3	1	-1	0	+1				2
	2	+1	-2	+1				6
4	1	-3	-1	+1	+3			20
	2	+1	-1	-1	+1			4
	3	-1	+3	-3	+1			20
5	1	-2	-1	0	+1	+2		10
	2	+2	-1	-2	-1	+2		14
	3	-1	+2	0	-2	+1		10
	4	+1	-4	+6	-4	+1		70
6	1	-5	-3	-1	+1	+3	+5	70
	2	+5	-1	-4	-4	-1	+5	84
	3	-5	+7	+4	-4	-7	+5	180
	4	+1	-3	+2	+2	-3	+1	28
	5	-1	+5	-10	+10	-5	+1	252

Linear Contrasts

Quadratic contrasts

Cubic contrasts

SPECIFY THE POLYNOMIAL CONTRASTS

Syntax of ifelse() function

```
ifelse(test_expression, x, y)
```

TRUE FALSE

**All of these
contrasts
come from the
table on the
previous slide!**

```
```{r}
cog <- mutate(cog,

 linear = ifelse(practice == 0, -3, NA),
 linear = ifelse(practice == 4, -1, linear),
 linear = ifelse(practice == 8, 1, linear),
 linear = ifelse(practice == 12, 3, linear),

 quadratic = ifelse(practice == 0, 1, NA),
 quadratic = ifelse(practice == 4, -1, quadratic),
 quadratic = ifelse(practice == 8, -1, quadratic),
 quadratic = ifelse(practice == 12, 1, quadratic),

 cubic = ifelse(practice == 0, -1, NA),
 cubic = ifelse(practice == 4, 3, cubic),
 cubic = ifelse(practice == 8, -3, cubic),
 cubic = ifelse(practice == 12, 1, cubic)

...

```

We created three new variables:

linear specifies contrasts for testing a linear effect

quadratic specifies contrasts for testing a quadratic effect

cubic specifies contrasts for testing a cubic effect

# STEP 1: REGRESS SCORE ON LINEAR EFFECT

```
141 {r}
142 m3 <- lm(score ~ linear, data = cog)
143 ols_regress(m3)
144
```

Model Summary			
R	0.953	RMSE	2.635
R-Squared	0.909	Coef. Var	17.400
Adj. R-Squared	0.903	MSE	6.943
Pred R-Squared	0.886	MAE	2.207

RMSE: Root Mean Square Error  
MSE: Mean Square Error  
MAE: Mean Absolute Error

ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	1240.975	1	1240.975	178.727	0.0000
Residual	124.981	18	6.943		
Total	1365.957	19			

Parameter Estimates							
model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	15.144	0.589		25.702	0.000	13.906	16.382
linear	3.523	0.264	0.953	13.369	0.000	2.969	4.076

The model testing the linear effect between practice and score explained 90.9% of the variance in score, and the linear trend was statistically significant at  $p<0.001$ .

This model fits the data pretty well, but since we observed a potential curved relationship when we plotted the data, there could be a better way to examine this relationship.

Evidence of linear effect

# STEP 2: REGRESS SCORE ON LINEAR & QUADRATIC EFFECT

```
145 {r}
146 m4 <- lm(score ~ linear + quadratic, data = cog)
147 ols_regress(m4)
148
```

Model Summary					
R	0.990	RMSE	1.274		
R-Squared	0.980	Coef. Var	8.411		
Adj. R-Squared	0.977	MSE	1.623		
Pred R-Squared	0.972	MAE	0.944		
RMSE: Root Mean Square Error					
MSE: Mean Square Error					
MAE: Mean Absolute Error					
ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	1338.373	2	669.187	412.425	0.0000
Residual	27.584	17	1.623		
Total	1365.957	19			
Parameter Estimates					
model	Beta	Std. Error	Std. Beta	t	Sig
(Intercept)	15.144	0.285		53.168	0.000
linear	3.523	0.127	0.953	27.655	0.000
quadratic	-2.207	0.285	-0.267	-7.748	0.000

Evidence of quadratic effect

The model testing the linear and quadratic effects between practice and score explained 98.0% of the variance in score, which is 7.1% higher than the model that only tested the linear relation.

The quadratic term is statistically significant, indicating that there is a substantial curve to the relation between practice and score (i.e., it's not linear). We need to maintain the quadratic term in the model.

# STEP 3: REGRESS SCORE ON LINEAR, QUADRATIC & CUBIC EFFECT

```
154 {r}
155 m5 <- lm(score ~ linear + quadratic + cubic, data = cog)
156 ols_regress(m5)
157
```

Model Summary			
R	0.990	RMSE	1.309
R-Squared	0.980	Coef. Var	8.641
Adj. R-Squared	0.976	MSE	1.712
Pred R-Squared	0.969	MAE	0.954

RMSE: Root Mean Square Error  
MSE: Mean Square Error  
MAE: Mean Absolute Error

ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	1338.559	3	446.186	260.572	0.0000
Residual	27.397	16	1.712		
Total	1365.957	19			

Parameter Estimates							
model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	15.144	0.293		51.755	0.000	14.524	15.764
linear	3.523	0.131	0.953	26.921	0.000	3.245	3.800
quadratic	-2.207	0.293	-0.267	-7.542	0.000	-2.827	-1.586
cubic	0.043	0.131	0.012	0.330	0.746	-0.234	0.321

We tested the cubic term to determine if there is a second bend to the relationship between practice and score. Since we have at least four levels of our categorical predictor, we can test the cubic effect.

This model explains the same amount of variance in score as the previous model that only included the linear and quadratic effects (i.e., adding the cubic effect does not increase the explanatory power of the model).

The cubic term is not significant, indicating that there is not a second bend to the relationship. **Therefore, the quadratic model is the best fit for these data.**

No evidence of cubic effect

## ADDITIONAL RESOURCES ON CATEGORICAL VARIABLE CODING SYSTEMS:

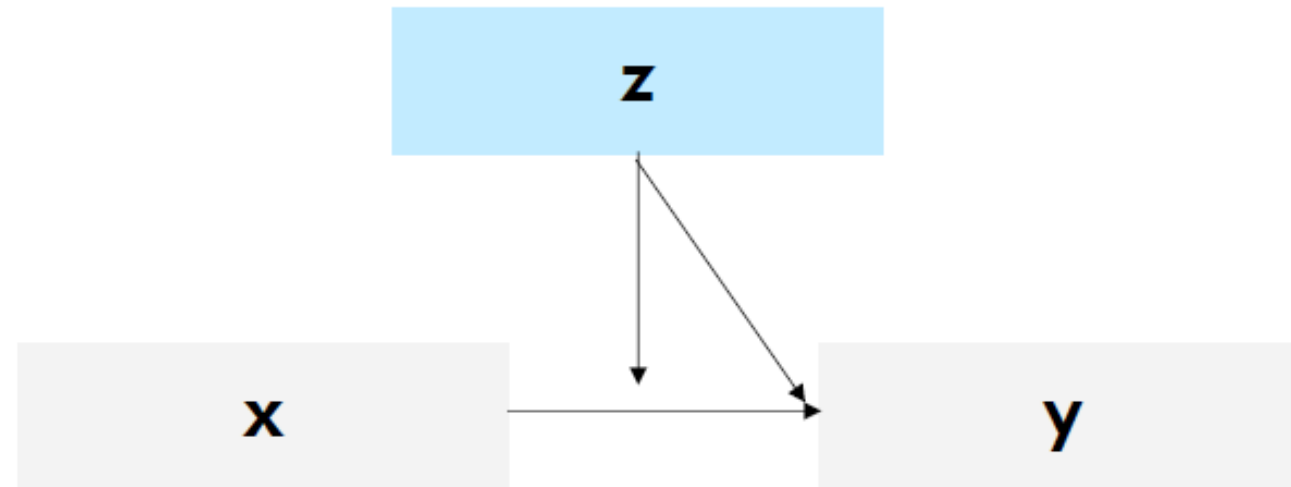
- × [https://www.researchgate.net/post/Linear quadratic and cubic polynomial contrasts](https://www.researchgate.net/post/Linear_quadratic_and_cubic_polynomial_contrasts)
- × <https://www.ndsu.edu/faculty/horsley/Polycnst.pdf>

# PART 3: MODERATED REGRESSION



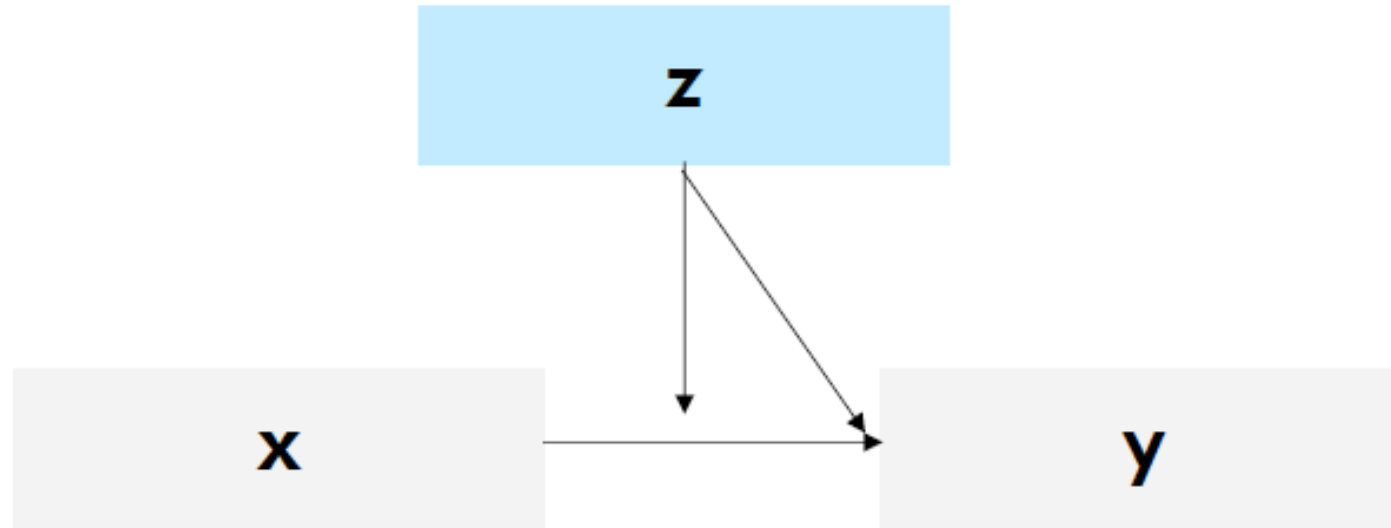
# What is Moderation?

- A moderator is a variable that changes (i.e., moderates) the relationship between two (or more) other variables
- Moderation models are used to determine if the magnitude and/or direction of a certain regression slope varies as a function of some third variable



©Kimberly Henry

# What is moderation?



©Kimberly Henry

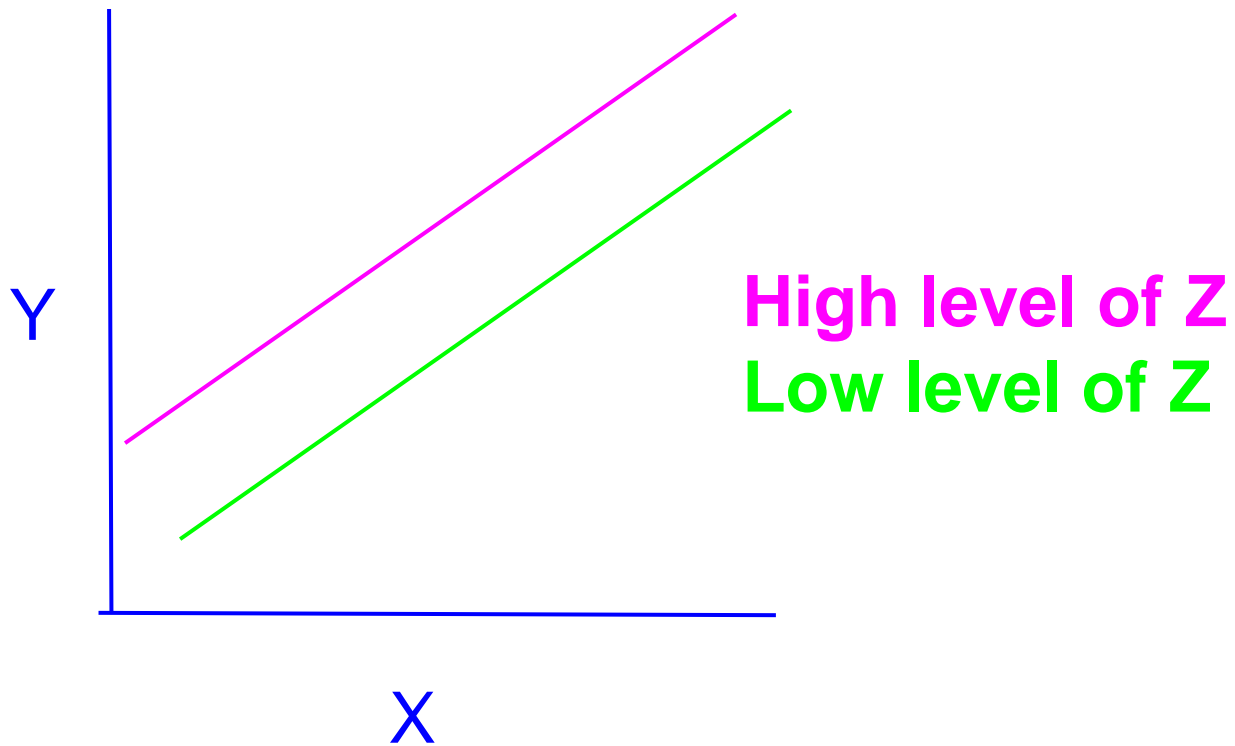
An interaction term = the predicted difference in the effect of  $x$  on  $y$  for a one-unit increase in  $z$

(i.e., how the simple slope of  $x$  on  $y$  changes as  $z$  increases)

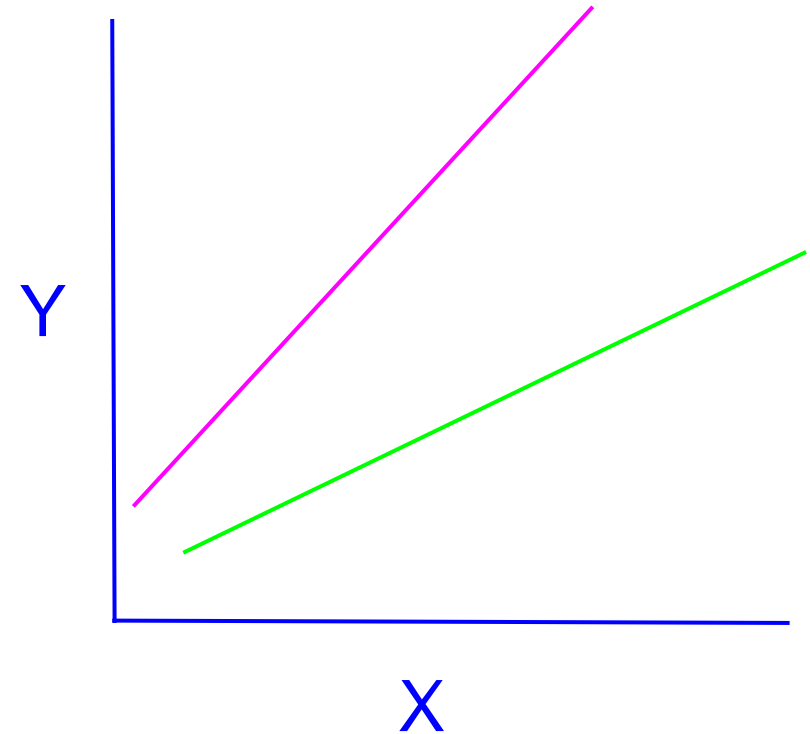


# What does an interaction (aka moderation) effect look like?

No interaction observed:



Interaction observed:



Note: crossed lines would also indicate an interaction



---

## CREATE A NEW R-NOTEBOOK!

Download the  
"moderation\_demo.csv" file from  
Canvas and save it into your R-  
project file

## Load libraries

```
11 ## Load libraries
12 ```{r}
13 library(psych)
14 library(tidyverse)
15 library(olsrr)
16 ```
17
```

## Read in Data

```
18 ▾ ## Read in data
19 ▾ ```{r}
20 dat <- read_csv("moderation_demo.csv")
21 ```
```

Parsed with column specification:

```
cols(
 att1 = col_double(),
 att2 = col_double(),
 att3 = col_double(),
 att4 = col_double(),
 att5 = col_double(),
 group1 = col_double(),
 group2 = col_double(),
 out1 = col_double(),
 out2 = col_double(),
 out3 = col_double(),
 out4 = col_double()
)
```

# Calculate descriptives

This is a simulated dataset (i.e., the variables don't have specific meaning)

```
23 ## Get descriptives
24 {r, rows.print = 11}
25 describe(dat)
26
```

	<b>vars</b> <dbl>	<b>n</b> <dbl>	<b>mean</b> <dbl>	<b>sd</b> <dbl>	<b>median</b> <dbl>	<b>trimmed</b> <dbl>	<b>mad</b> <dbl>	<b>min</b> <dbl>	<b>max</b> <dbl>
att1	1	692	1.14	1.52	0	0.88	0.00	0	9
att2	2	692	1.94	0.88	2	1.88	1.48	1	9
att3	3	692	1.48	1.44	1	1.30	1.48	0	9
att4	4	692	1.17	1.39	1	0.98	1.48	0	9
att5	5	692	1.26	1.51	1	1.06	1.48	0	9
group1	6	692	2.58	1.17	2	2.50	1.48	1	9
group2	7	692	1.59	0.49	2	1.62	0.00	1	2
out1	8	692	1.39	1.41	2	1.32	0.00	0	9
out2	9	692	1.21	1.55	1	0.97	1.48	0	9
out3	10	692	1.38	1.43	2	1.30	0.00	0	9
out4	11	692	1.39	1.48	2	1.29	0.00	0	9

1-11 of 11 rows | 1-10 of 13 columns

# Our variables of interest

```
23 ## Get descriptives
24 {r, rows.print = 11}
25 describe(dat)
26
```

	vars <dbl>	n <dbl>	mean <dbl>	sd <dbl>	median <dbl>	trimmed <dbl>	mad <dbl>	min <dbl>	max <dbl>
att1	1	692	1.14	1.52	0	0.88	0.00	0	9
att3	3	692	1.48	1.44	1	1.30	1.48	0	9
Predictors									
Outcome									
out4	11	692	1.39	1.48	2	1.29	0.00	0	9

# Create the cross-product of the two predictors

```
34 ▾ ## Create the cross product of att1 & att3
35 ▾ ~~~ {r}
36 dat <- mutate(dat, att1att3 = att1*att3)
37 ~~~
```

The cross-product is the interaction term.  
We'll include this as an additional predictor  
in the regression model.

# Create the cross product

```
34 ## Create the cross product of att1 & att3
35 ```{r}
36 dat <- mutate(dat, att1att3 = att1*att3)
37
```

	att1	att3	att1att3
1	3	1	3
2	0	0	0
3	3	2	6
4	0	1	0
5	0	0	0
6	4	0	0
7	0	1	0
8	0	1	0
9	1	2	2
10	0	2	0
11	2	1	2
12	0	2	0
13	2	0	0
14	0	2	0
15	2	3	6
16	2	2	4



## Run the main effects model

```
42 |
43 ▾ ### Main Effects model
44 ▾ ```{r}
45 modME <- lm(out4 ~ att1 + att3, data = dat)
46 ols_regress(modME)
47
```

This is just a regular multiple linear regression.

We first want to examine the main effects between each predictor and the outcome before adding the interaction term.

Main effects model results

Model Summary			
R	0.453	RMSE	1.317
R-Squared	0.206	Coef. Var	94.839
Adj. R-Squared	0.203	MSE	1.735
Pred R-Squared	0.179	MAE	0.905

RMSE: Root Mean Square Error  
MSE: Mean Square Error  
MAE: Mean Absolute Error

ANOVA					
	Sum of Squares	DF	Mean Square	F	Sig.
Regression	309.277	2	154.638	89.148	0.0000
Residual	1195.156	689	1.735		
Total	1504.432	691			

Parameter Estimates							
model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	0.655	0.080		8.185	0.000	0.498	0.812
att1	0.049	0.033	0.050	1.480	0.139	-0.016	0.114
att3	0.458	0.035	0.448	13.190	0.000	0.390	0.527

Run the same model with the interaction term  
(aka a Moderated Regression)

```
49 - ### Interaction model
50 - ~~~{r}
51 modINT <- lm(out4 ~ att1 + att3 + att1att3 , data = dat)
52 ols_regress(modINT)
53
```

att1att3 is the cross-product variable we made earlier  
It represents  $\text{att1} * \text{att3}$

R	0.462	RMSE	1.311
R-Squared	0.213	Coef. Var	94.435
Adj. R-Squared	0.210	MSE	1.720
Pred R-Squared	0.176	MAE	0.907

RMSE: Root Mean Square Error

MSE: Mean Square Error

MAE: Mean Absolute Error

#### ANOVA

	Sum of Squares	DF	Mean Square	F	Sig.
Regression	321.154	3	107.051	62.243	0.0000
Residual	1183.278	688	1.720		
Total	1504.432	691			

#### Parameter Estimates

model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	0.757	0.089		8.539	0.000	0.583	0.931
att1	-0.032	0.045	-0.033	-0.716	0.474	-0.121	0.056
att3	0.393	0.043	0.384	9.210	0.000	0.309	0.477
att1att3	0.049	0.019	0.140	2.628	0.009	0.012	0.085

Model  
results with  
interaction term

Simple  
Slopes

Interaction

# Interpreting the moderated regression

Model Summary

R	0.462	RMSE	1.311
R-Squared	0.213	Coef. Var	94.435
Adj. R-Squared	0.210	MSE	1.720
Pred R-Squared	0.176	MAE	0.907

RMSE: Root Mean Square Error

MSE: Mean Square Error

MAE: Mean Absolute Error

ANOVA

	Sum of Squares	DF	Mean Square	F	Sig.
Regression	321.154	3	107.051	62.243	0.0000
Residual	1183.278	688	1.720		
Total	1504.432	691			

Parameter Estimates

model	Beta	Std. Error	Std. Beta	t	Sig	lower	upper
(Intercept)	0.757	0.089		8.539	0.000	0.583	0.931
att1	-0.032	0.045	-0.033	-0.716	0.474	-0.121	0.056
att3	0.393	0.043	0.384	9.210	0.000	0.309	0.477
att1att3	0.049	0.019	0.140	2.628	0.009	0.012	0.085

att1: This is the predicted change in our outcome for every 1 unit increase in att1 **when att3 is 0.**

att3: This is the predicted change in our outcome for every 1 unit increase in att3 **when att1 is 0.**

att1att3: This is the predicted **change in the effect of att1** on our outcome **for every one unit increase in att3.**

# Compare the two models via hierarchical regression

```
Compare the two models
```

```
```{r}  
anova(modME,modINT)  
```
```

## Analysis of Variance Table

Model 1: out4 ~ att1 + att3

Model 2: out4 ~ att1 + att3 + att1att3

|   | Res.Df | RSS    | Df | Sum of Sq | F      | Pr(>F)      |
|---|--------|--------|----|-----------|--------|-------------|
| 1 | 689    | 1195.2 |    |           |        |             |
| 2 | 688    | 1183.3 | 1  | 11.877    | 6.9058 | 0.008783 ** |

---

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

Does including the interaction term significantly improve the amount of variance our model explains in out4?

# Compare the two models via hierarchical regression

```
Compare the two models
```

```
...{r}
```

```
anova(modME,modINT)
```

```
...
```

## Analysis of Variance Table

Model 1: out4 ~ att1 + att3

Model 2: out4 ~ att1 + att3 + att1att3

|   | Res.Df | RSS    | Df | Sum of Sq | F      | Pr(>F)      |
|---|--------|--------|----|-----------|--------|-------------|
| 1 | 689    | 1195.2 |    |           |        |             |
| 2 | 688    | 1183.3 | 1  | 11.877    | 6.9058 | 0.008783 ** |

---

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

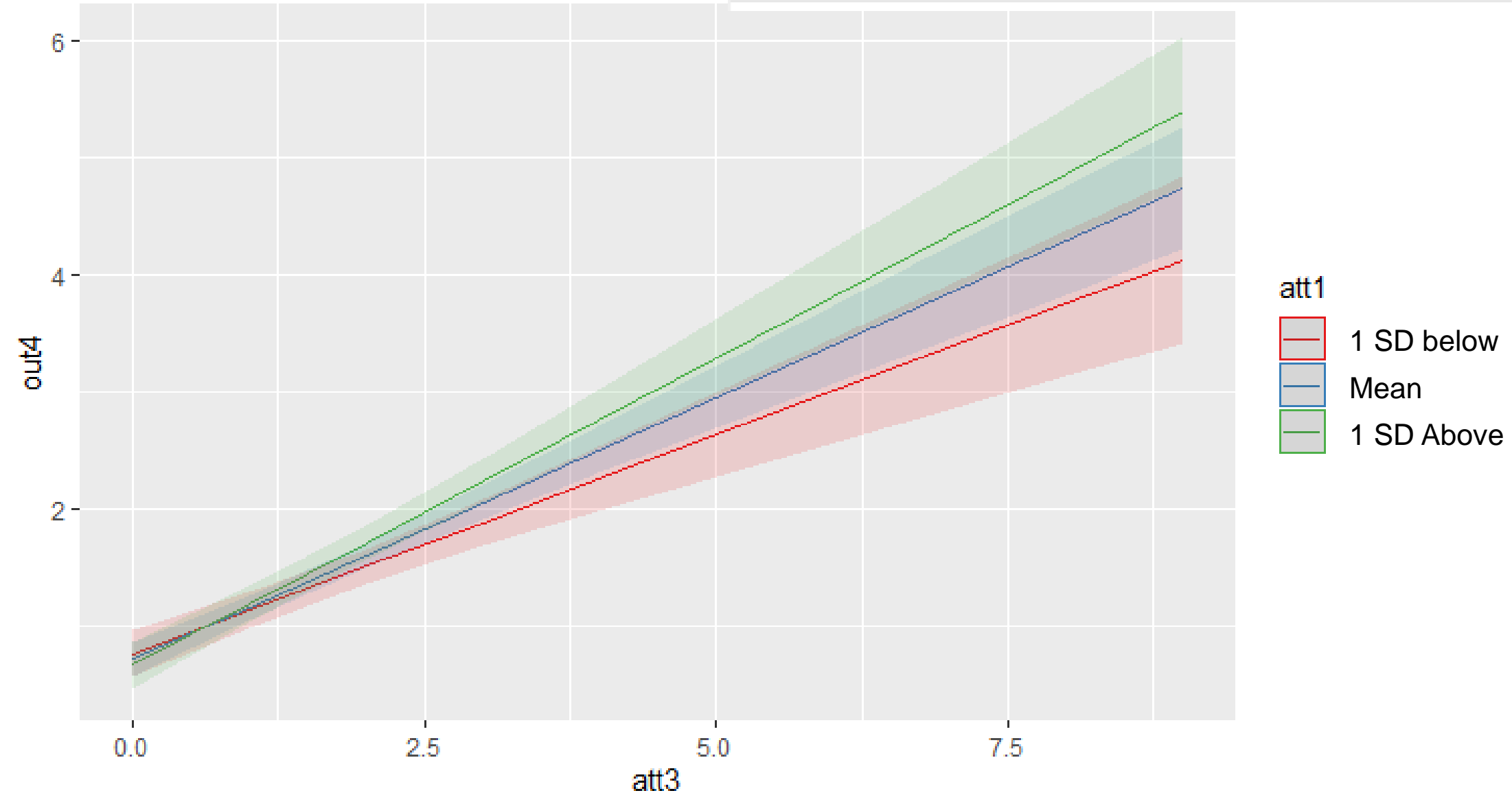
At  $p < 0.05$ , the moderated regression model explained significantly more variance in out4 than the main effects model

# Our interaction - Visualized

Predicted values of out4

```
##{r}
library(sjPlot)
library(sjmisc)

plot_model(modINT, type = "pred", terms = c("att3", "att1"), show.intercept = TRUE)
...
```



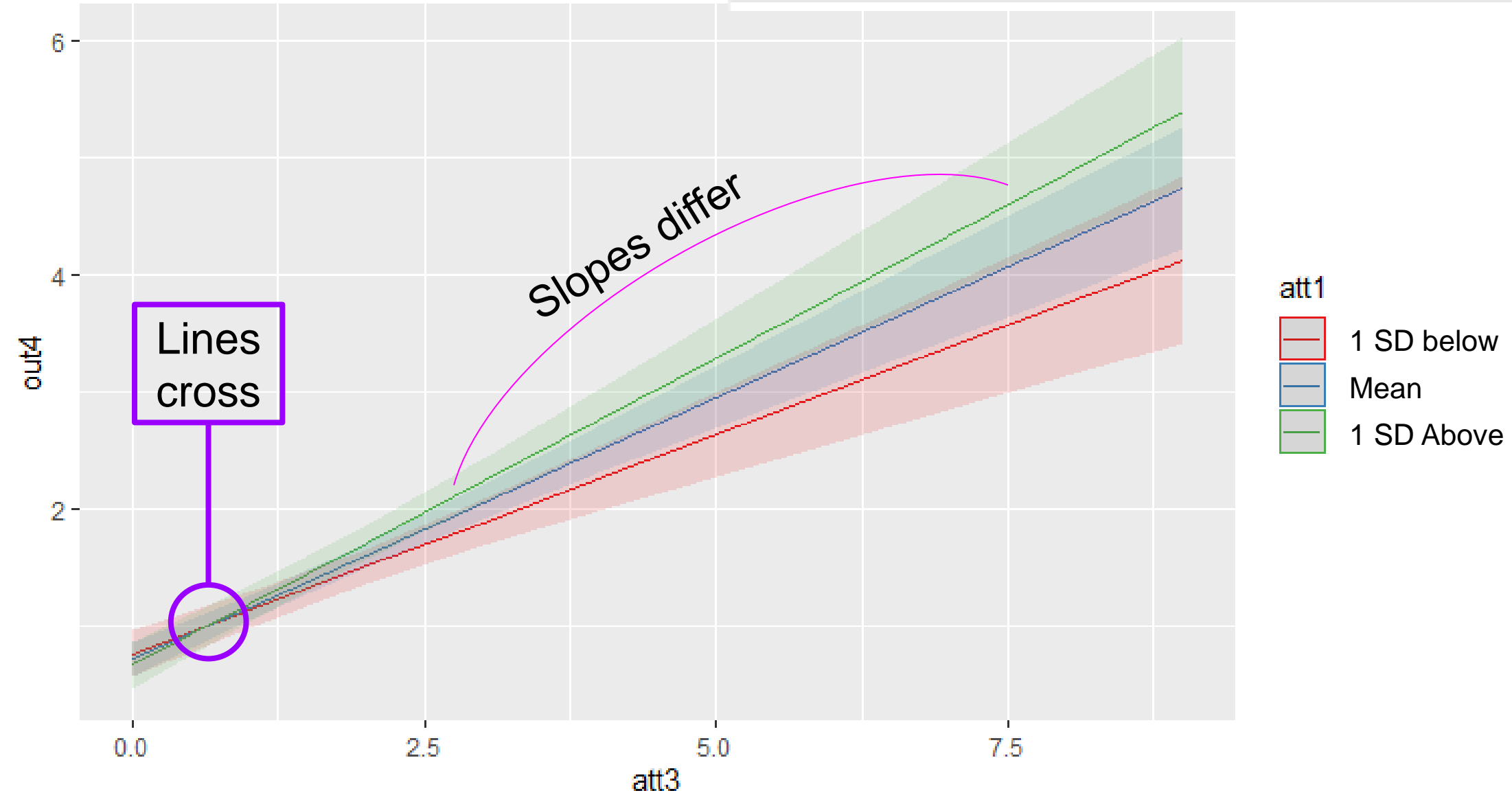


# Our interaction - Visualized

```
library(sjPlot)
library(sjmisc)

plot_model(modINT, type = "pred", terms = c("att3", "att1"), show.intercept = TRUE)
...
```

Predicted values of out4



Alternative way to specify interactions: Specify the interaction in the regression equation using a “\*”

```
56 ▾ ### Interaction model
57 ▾ ```{r}
58 modINT <- lm(out4 ~ att1 + att3 + att1*att3 , data = dat)
59 ols_regress(modINT)
60 ^```
```

| Model Summary  |       |           |        |
|----------------|-------|-----------|--------|
| R              | 0.462 | RMSE      | 1.311  |
| R-Squared      | 0.213 | Coef. Var | 94.435 |
| Adj. R-Squared | 0.210 | MSE       | 1.720  |
| Pred R-Squared | 0.176 | MAE       | 0.907  |

RMSE: Root Mean Square Error  
MSE: Mean Square Error  
MAE: Mean Absolute Error

| ANOVA      |                |     |             |        |        |
|------------|----------------|-----|-------------|--------|--------|
|            | Sum of Squares | DF  | Mean Square | F      | Sig.   |
| Regression | 321.154        | 3   | 107.051     | 62.243 | 0.0000 |
| Residual   | 1183.278       | 688 | 1.720       |        |        |
| Total      | 1504.432       | 691 |             |        |        |

| Parameter Estimates |        |            |           |        |       |        |       |
|---------------------|--------|------------|-----------|--------|-------|--------|-------|
| model               | Beta   | Std. Error | Std. Beta | t      | Sig   | lower  | upper |
| (Intercept)         | 0.757  | 0.089      |           | 8.539  | 0.000 | 0.583  | 0.931 |
| att1                | -0.032 | 0.045      | 0.041     | -0.716 | 0.474 | -0.121 | 0.056 |
| att3                | 0.393  | 0.043      | 0.439     | 9.210  | 0.000 | 0.309  | 0.477 |
| att1:att3           | 0.049  | 0.019      | 0.090     | 2.628  | 0.009 | 0.012  | 0.085 |

## Example APA write up

The differential effect of att1 on out4, using att3 as a moderator, was examined among 692 participants. A moderation model was estimated, out4 was regressed on att1, att3, and the interaction between the two. The simple slope of att1 was not statistically significant ( $b = -0.03$ , 95%CI  $-0.12, 0.06$ ) and the simple slope of att3 ( $b = 0.39$ , 95%CI  $0.31, 0.48$ ) was statistically significant. The interaction term is statistically significant ( $b = 0.05$ , 95%CI  $0.01, 0.09$ ), indicating that the effect of att1 on out4 is larger as att3 increases.

# Additional considerations for moderation

- Power is important!
  - N needed to detect interaction effect can be up to 9x larger than for detecting main effects (e.g., Wahlsten, 1991)
  - For every interaction term you add, N needed to detect effect increases
- You can examine interactions between more than two variables
  - E.g., 3-way interactions
- Interpretation is easier with categorical predictors
  - E.g. You can turn continuous variables into categorical by using cut-off scores