#### Lecture 19: ANOVA II

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- One sample sign test, Wilcoxon signed rank test, large-sample approximation, median, Hodges-Lehman estimator, distribution-free confidence interval.
- Jackknife for bias and standard error of an estimator.
- Bootstrap samples, bootstrap replicates.
- Bootstrap standard error of an estimator.
- Bootstrap percentile confidence interval.
- Hypothesis testing with the bootstrap (one-sample problem.) Assessing the error in bootstrap estimates.
- Example: inference on ratio of heart attack rates in the aspirin-intake group to the placebo group.
- ▶ The exhaustive bootstrap distribution.

tests, test of homogeneity, test of independence). ► Two-sample problems (location problem - equal variance, unequal variance, exact test or Monte Carlo, large-sample

▶ Discrete data problems (one-sample, two-sample proportion

- approximation, H-L estimator, dispersion problem, general distribution).
- Permutation tests (permutation test for continuous data, different test statistic, accuracy of permutation tests).
- Permutation tests (discrete data problems, exchangeability.) ► Rank-based correlation analysis (Kendall and Spearman correlation coefficients.)
- ► Rank-based regression (straight line, multiple linear regression, statistical inference about the unknown parameters, nonparametric procedures - does not depend on the distribution of error term.)
- Smoothing (density estimation, bias-variance trade-off, curse of dimensionality)
- ▶ Nonparametric regression (Local averaging, local regression, kernel smoothing, local polynomial, penalized regression)

- Cross-validation, Variance Estimation, Confidence Bands, Bootstrap Confidence Bands.
- Wavelets (wavelet representation of a function, coefficient
- estimation using Discrete wavelet transformation, thresholding -VishuShrink and SureShrink). One-way layout (general alternative (KW test), ordered
- alternatives)
- Two-way layout (compelete block design (Friedman test))

# ANOVA (Analysis of variance)



- $\triangleright$  Two factors A (treatment factor) and B (blocking factor).
  - ▶ A has k levels.
  - ▶ B has n levels.
  - primary interest is on factor A.
- Primary interest is about the relative locations (medians) of three or more populations (k populations) within each of the homogeneous groups.
- Data: Randomized complete block design (RCBD), Randomized block design (RBD), no observations in some blocks (Balanced incomplete block design), at least one observations in each cell.

	Treatments				
Blocks	1	2		k	
1	X <sub>111</sub>	X <sub>121</sub>	• • •	$X_{1k1}$	
	:	:		:	
	$X_{11c_{11}}$	$X_{12c_{12}}$		$I \land C I K$	
2		$X_{221}$	• • •	$X_{2k1}$	
	:	:		:	
	$X_{21c_{21}}$	$X_{22c_{22}}$	• • •	$X_{2kc_{2k}}$	
	:	÷		:	
n	$X_{n11}$	$X_{n21}$	• • •	$X_{nk1}$	
	:	:		:	
	$X_{n1c_{n1}}$	$X_{n2c_{n2}}$		$X_{nkc_{nk}}$	

- $N = \sum_{i=1}^{n} \sum_{i=1}^{k} c_{ij}$  observations.
- c<sub>ij</sub> observations from the combination of the *i*-th block with the *j*-th treatment.
- ➤ X<sub>ijc<sub>ij</sub></sub> c<sub>ij</sub>-th response from the combination of the i-th block with the j-th treatment.
- Assumptions:
  - ▶ *N* random variables are mutually independent.
  - $ightharpoonup c_{ij}$  random variables are a random sample from a continuous distribution  $F_{ii}$ .
  - $F_{ij}(u) = F(u \beta_i \tau_j)$

► The two-way layout model is

$$X_{ijt} = \theta + \beta_i + \tau_j + e_{ijt}, i = 1, \dots, n, j = 1, \dots, k, t = 1, \dots, c_{ij}.$$

# Randomized complete block design (HWC 7.1 -7.5)

- ▶ Single observation for every treatment—block combination.
- Could be the actual data or summarized data for each cell.
- $c_{ij} = 1, \forall i, j.$

	Treatments				
Blocks	1	2		k	
1	X <sub>11</sub>	X <sub>12</sub>		$X_{1k}$	
2	$X_{21}$	$X_{22}$		$X_{2k}$	
	:	:		:	
n	$X_{n1}$	$X_{n2}$		$X_{nk}$	
	1	_			

 $H_0: [\tau_1 = \tau_2 = \cdots = \tau_k]$  versus  $H_A: [\tau_1, \tau_2, \cdots, \tau_k]$  not all equal].

# Randomized complete block design (Friedman test)

► Friedman (1937) statistic S

$$S = \frac{12n}{k(k+1)} \sum_{j=1}^{k} \left( R_{,j} - \frac{k+1}{2} \right)^{2},$$

where  $R_{.j} = \frac{R_j}{n}$  and  $R_j = \sum_{i=1}^n r_{ij}$ , sum of the ranks in treatment j.

# Randomized complete block design (large-sample test, ties)

- ► Large-sample test
  - As  $n \to \infty$  (number of blocks increases),

$$S \sim \chi^2_{k-1}$$
.

- Ties
  - When there are ties, an exact test is only approximate.
  - Modification needed for the test statistic in large-sample approximation.

# Randomized complete block design (Example)

- Example 7.1 (HWC, page 293)
- Data from a study to determine which, if any, of three methods of rounding first base is best (round out, narrow angle, wide angle).
- ► This will give information on the average, the time to reach second base (minimizes).
- ► Each subject is a block.
  - ▶ Number of blocks n = 22.
  - We can use large-sample approximation.

# Randomized complete block design (Example)

## data: df\$xij, df\$Method and df\$block

```
library(magrittr)
library(NSM3)
library(dplyr)
library(tidyr)
data("rounding.times")
df = rounding.times %>% data.frame
colnames(df) = paste0("Method_",
  seq(1,3)
df = mutate(df, block = seq(1, dim(df)[1]))
df = gather(df, key = "Method", value = "xij", c(1:3))
friedman.test(df$xij, df$Method, df$block)
##
##
    Friedman rank sum test
##
```

## Friedman chi-squared = 11.143, df = 2, p-value = 0.00380

# Randomized complete block design (Example)

- ▶ We reject H<sub>0</sub> based on the Friedman test.
- Large-sample approximation
  - S = 11.14.
  - ▶ degrees of freedom k 1 = 2.

```
round(1 - pchisq (11.14, 2), digits = 3)
```

```
## [1] 0.004
```

- $\blacktriangleright$  Using the large- sample procedure adjusted for ties, we reject  $H_0$ .
- ▶ We reject the hypothesis that the methods are equivalent with respect to time to reach second base.

# RCBD (Ordered alternative)

- ▶ HWC Chapter 7.2 (Page test statistic).
- ▶ Appropriate when there is an increasing treatment effects.
  - treatments corresponding to quality or quantity of materials,
  - severity of disease,
  - drug dosage levels,
  - intensity of stimulus.

## Multiple comparison (RCBD)

- Two-sided all treatments.
- Approximately distribution-free multiple comparison procedures based on signed ranks.

```
library(BSDA)
p.value12 = SIGN.test(x = c(rounding.times[,1]-
    rounding.times[,2]),
  alternative = "two.sided") $p. value
p.value13 = SIGN.test(x = c(rounding.times[,1]-
    rounding.times[,3]),
  alternative = "two.sided") $p. value
p.value23 = SIGN.test(x = c(rounding.times[,2]-
    rounding.times[,3]),
  alternative = "two.sided") $p. value
```

# Multiple comparison (RCBD)

## [1] 0.238 0.051 0.051

```
round(c(p.value12, p.value13, p.value23), digits = 3)
## [1] 0.238 0.017 0.017
round(p.adjust(c(p.value12,
    p.value13, p.value23), method = "holm"), digits = 3)
```

At an approximate experiment-wise error rate of .05, we have reached the conclusion that the round out  $(\tau_1)$  and wide angle  $(\tau_3)$  and narrow angle  $(\tau_2)$  and wide angle  $(\tau_3)$  running methods yield significantly different median times to second base.

- ▶ Daly and Cooper (1967) considered the rate of stuttering adaptation under three conditions.
  - no electroshock
  - electroshock was administered during each moment of stuttering (Shock following)
  - electroshock was administered immediately fol- lowing each stuttered word (Shock during)
- determine if either of the two treatments yield improved (larger) median adaptation scores

```
data("adaptation.scores")
df = adaptation.scores %>% data.frame
colnames(df) = c("no.electroshock",
    "Shock.following", "Shock.during")
df = mutate(df, block = seq(1, dim(df)[1]))
df = gather(df, key = "Conditions",
    value = "xij", c(1:3))
```

friedman.test(df\$xij, df\$Conditions, df\$block)

```
##
## Friedman rank sum test
##
## data: df$xij, df$Conditions and df$block
## Friedman chi-squared = 1.1077, df = 2, p-value = 0.5747
```

- ▶ We do not have enough evidence to conclude that at least one of the conditions is different from no electroshock condition.
- ▶ We do not need to do the multiple comparison.

- Let's do the multiple comparison for the sake of illustration for the multiple comparison (one-sided treatments versus control).
- Approximately distribution-free multiple comparison procedures based on signed ranks.

```
## [1] 0.2272491 0.4018097
```

```
p.adjust(c(p21, p31), method = "holm")
```

```
## [1] 0.4544983 0.4544983
```

At an experiment-wise error rate of .05, we find no statistical evidence that either of the two electroshock treatments lead to an increase in median adaptation scores over the control setting.

## Randomized balanced incomplete block design (BIBD)

- ▶ General alternative: HWC Chapter 7.6.
- ▶ Multiple comparison (two-sided): HWC Chapter 7.7.

# Randomized block design (HWC 7.9 -7.10)

- $ightharpoonup c_{ij} = c > 1 \forall i, j. \text{ thus, } N = nkc.$
- ▶  $\mathsf{H}_0: [\tau_1 = \tau_2 = \dots = \tau_k]$  versus  $\mathsf{H}_A: [\tau_1, \tau_2, \dots, \tau_k]$  not all equal].
- ► Friedman ranks
  - Order the k observations from least to greatest separately within each of the n blocks.
- Mack Skillings test (MS).
- The large-sample test
  - As  $nc \to \infty$ , MS  $\sim \chi^2_{k-1}$ .

# Randomized block design (Example)

- Example 7.9: Determination of Niacin in Bran Flakes.
- ► Trivestigate the precision and homogeneity of a procedure for assessing the amount of niacin in bran flakes.
- ▶ In four different laboratories (number of blocks is 4), bran flakes enriched with 0, 4, or 8 mg niacin per 100 g of cereal.

# Randomized block design (Example)

library(Skillings.Mack)

data("niacin")

## \$Ntreatments

## [1] 12

##

```
df = matrix(niacin, nrow=3,
  byrow=TRUE) %>% t %>% data.matrix()
colnames(df) = paste0("trt",
  c(0, 4, 8))
Ski.Mack.test = Ski.Mack(df) # df is a data matrix with co
##
## Skillings-Mack Statistic = 22.679487 , p-value = 0.019
## Note: the p-value is based on the chi-squared distribut:
##
## $Nblocks
## [1] 3
##
```

# Randomized block design (Example)

We can reject  $H_0$  at the  $\alpha=.05$  level, providing rather strong evidence that the studied process for assessing niacin content in bran flakes does not produce consistent results across a variety of laboratories and is therefore not reliable as an evaluative procedure.

#### Median Polish

- ➤ To find an additively-fit model for data in a two-way layout table - John Tukey reference here.
  - ▶ Overall median + row effect + column effect.
- Use rows and columns medians to compute the row and column effect.

## Median polish procedure

- ► Step 1
  - Compute overall median.
  - Compute the residual table: observed overall median.
  - Set row and column effect to zero.
- ▶ Step 2
  - ▶ Compute the row medians, including for column effect row.
- ▶ Step 3
  - Create residual table from row medians
    - Add row medians to row effect.
    - Subtract row median from last set of residuals.
- ▶ Step 4
  - ▶ Compute the column medians, including for the row effect.
- ▶ Step 5
  - Create a residual table from column medians.
    - ▶ Add column medians to column effect.
    - Subtract column median from last set of residuals.
- Repeat (1)-(5) until negligible change occur with row or column medians (effect).

# Median polish procedure (Example)

- ▶ Infant mortality rates in the United States 1964-1966 by region and father's education.
- ► Cell entries are number of deaths (under one year old) per 1000 live births.

```
df = data.frame(ed8 = c(25.3, 32.1, 38.8, 25.4),
  ed9to11 = c(25.3, 29, 31, 21),
  ed12 = c(18.2, 18.8, 19.3, 20.3),
  ed13to15 = c(18.3, 24.3, 15.7, 24),
  ed16 = c(16.3, 19, 16.8, 17.5)
rownames(df) = c("NE", "NC", "S", "W")
df
```

```
ed8 ed9to11 ed12 ed13to15 ed16
## NE 25.3 25.3 18.2 18.3 16.3
## NC 32.1 29.0 18.8 24.3 19.0
## S 38.8 31.0 19.3 15.7 16.8
## W 25.4 21.0 20.3 24.0 17.5
```

##

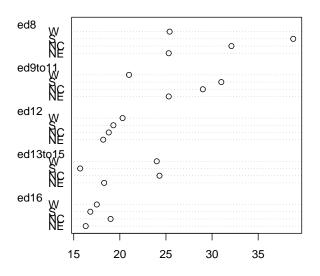
#### Cleveland Dot Plot

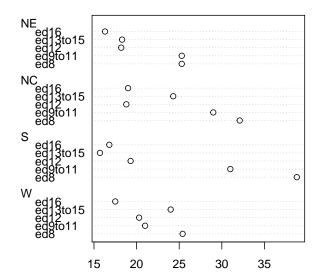
A simple plot

```
df = df %>% as.matrix()
dotchart(df)
```

- ▶ Within fathers educated up to 6th grade category, the largest infant mortality is observed in the Southern USA.
- ► The group with fathers educated 16 years or more has the least infant mortality.

#### Cleveland Dot Plot

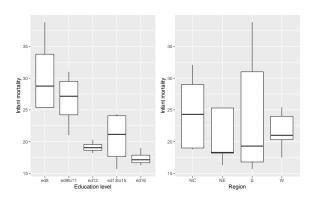




#### **Boxplot**

```
library(ggplot2)
df = data.frame(ed8 = c(25.3, 32.1, 38.8, 25.4),
  ed9to11 = c(25.3, 29, 31, 21),
  ed12 = c(18.2, 18.8, 19.3, 20.3),
  ed13to15 = c(18.3, 24.3, 15.7, 24),
  ed16 = c(16.3, 19, 16.8, 17.5))
rownames(df) = c("NE", "NC", "S", "W")
df.edu = gather(df, key = "Education_level")
df.edu = mutate(df.edu.
 Education level = factor(Education level,
    levels = c("ed8", "ed9to11", "ed12", "ed13to15", "ed16
df.region = df %>% as.matrix() %>%
  t %>% data.frame %>% gather(key = "Region")
df.region = mutate(df.region,
  Region = factor(Region))
```

# Boxplot



# Median polish

- We can represent the infant mortality rate using 4 components: overall median, median between education level, median between region, difference between each mortality and the difference.
- We can compare infant mortality rate between education level, region and both education and region.
- Additive model

$$X_{ij} = \theta + \beta_i + \tau_j + e_{ij}, i = 1, \cdots, n, j = 1, \cdots, k.$$

- $\triangleright$   $\theta$ : overall median.
- $\triangleright \beta_i$ : row effect (region).
- ightharpoonup  $au_i$  column effect (fathers' number of years of education).
- ▶ e<sub>ij</sub> residuals

##

##		euo	edatori	euiz	edistois	earo	
##	NE	25.3	25.3	18.2	18.3	16.3	
##	NC	32.1	29.0	18.8	24.3	19.0	
##	S	38 8	31 0	19 3	15 7	16 8	

## W 25.4 21.0 20.3 24.0 17.5

048 040+011 0412 0413+015 0416

```
▶ Step 1
```

##

- Compute overall median.
- ► Compute the residual table: observed overall median.
- Set row and column effect to zero.

overall.median = median(as.matrix(df)); overall.median

```
## [1] 20.65

df = df - overall.median
df = cbind(rowEff = c(rep(0,4)), df)
df = rbind(c(rep(0,4)), df); rownames(df)[1] = "colEff"
df[1,1] = overall.median; df
```

rowEff ed8 ed9to11 ed12 ed13to15 ed16

```
## colEff 20.65 0.00 0.00 0.00 0.00 0.00 ## NE 0.00 4.65 4.65 -2.45 -2.35 -4.35 ## NC 0.00 11.45 8.35 -1.85 3.65 -1.65 ## S 0.00 18.15 10.35 -1.35 -4.95 -3.85 ## W 0.00 4.75 0.35 -0.35 3.35 -3.15
```

```
► Step 2
```

Compute the row medians, including for column effect row.

rowMed = apply(df[c(1:5), c(2:6)], 1, median); rowMed

```
## colEff NE NC S W
## 0.00 -2.35 3.65 -1.35 0.35
```

```
    Step 3
```

- Create residual table from row medians
  - Add row medians to row effect.
- Subtract row median from last set of residuals.

```
df[, 1] = df[, 1] + rowMed
df[c(2:5), c(2:6)] = df[c(2:5), c(2:6)] - rowMed[-1]; df
```

- ## colEff 20.65 0.0 0.0 0.0 0.0 0.0
- ## NE -2.35 7.0 7.0 -0.1 0.0 -2.0 ## NC 3.65 7.8 4.7 -5.5 0.0 -5.3
- ## S -1.35 19.5 11.7 0.0 -3.6 -2.5 0.35 4.4 0.0 -0.7 3.0 -3.5 ## W

```
► Step 4
```

Compute the column medians, including for the row effect.

colMed = apply(df[c(2:5), c(1:6)], 2, median); colMed

```
## rowEff ed8 ed9to11 ed12 ed13to15 ed16
## -0.50 7.40 5.85 -0.40 0.00 -3.00
```

```
► Step 5
```

## NF.

## S

## W

## NC

- Create a residual table from column medians.
  - Add column medians to column effect.
- Subtract column median from last set of residuals.

$$df[1,] = df[1,] + colMed$$

-1.85 -0.4 1.15 0.3

4.15 0.4 -1.15 -5.1 0.0 -2.3

-0.85 12.1 5.85 0.4 -3.6 0.5 0.85 -3.0 -5.85 -0.3 3.0 -0.5

0.0 1.0

That completes the first smoothing iteration.
 We can continue the iteration until the row median and column

iteration.

► We can continue the iteration until the row median and column median are zero or relatively small change to the previous

```
Let us do the second iteration:
df = data.frame(ed8 = c(25.3, 32.1, 38.8, 25.4),
```

ed12 = c(18.2, 18.8, 19.3, 20.3),ed13to15 = c(18.3, 24.3, 15.7, 24), ed16 = c(16.3, 19, 16.8, 17.5)rownames(df) = c("NE", "NC", "S", "W")

## 1: 46.9 ## 2: 43.05

$$a.frame(ed8 = c(25.3, 6.5))$$

med.polish2 = medpolish(df , maxiter = 2)

```
med.polish2$overall
## [1] 20.15
med.polish2$row
     NE NC S
##
## -1.55 3.00 -0.35 0.35
med.polish2$col
##
       ed8 ed9to11
                      ed12_ed13to15
                                       ed16
##
     7.825
             6.275 \quad -0.450 \quad 0.425 \quad -3.000
med.polish2$residuals
##
       ed8 ed9to11 ed12 ed13to15 ed16
## NE -1.125 0.425 0.05 -0.725 0.70
     1.125 -0.425 -3.90 0.725 -1.15
## NC
## S 11.175 4.925 -0.05 -4.525 0.00
## W -2.925 -5.775 0.25 3.075 0.00
```

- row and column effects are not really close to zero.
- Let's do the third iteration.
- 1 7:10 1 7:1/16
- med.polish3 = medpolish(df , maxiter = 3)
- ## 1: 46.9
- ## 2: 43.05
- ## 2: 43.05
- ## 3: 42.575

```
med.polish3$overall
## [1] 20.575
med.polish3$row
##
     NE
            NC S
## -1.500 2.575 -0.350 0.350
med.polish3$col
##
       ed8 ed9to11 ed12 ed13to15
                                      ed16
##
    7.5875 6.0375 -0.9000
                            0.1875 - 3.4250
med.polish3$residuals
##
         ed8 ed9to11 ed12 ed13to15 ed16
## NE -1.3625 0.1875 0.025 -0.9625 0.650
## NC
     1.3625 -0.1875 -3.450 0.9625 -0.725
## S 10.9875 4.7375 -0.025 -4.7125 0.000
## W -3.1125 -5.9625 0.275 2.8875
                                   0.000
```

medpolish can determine the number of iteration until convergence. For our example, convergence is reached at the fourth iteration.

```
fourth iteration.

library(reshape2)
```

med.polish = medpolish(df)

## 1: 46.9

```
## 2: 43.05
## 3: 42.575
## Final: 42.3625
```

```
med.polish.res = med.polish$residuals
# add row effect and column effect to the residual table
med.polish.res = cbind(rowEff = med.polish$row,
```

med.polish.res = cbind(rowEff = med.polish\$row,
 med.polish.res)
med.polish.res = rbind(c(med.polish\$overall,

```
med.polish$col),
med.polish.res)
rownames(med.polish.res)[1] = "colEff"
colnames(med.polish.res)[1] = "rowEff"
```

```
med.polish.res
```

```
rowEff
                     ed8
                          ed9to11 ed12 ed13to15
## colEff 20.7625 7.48125 5.93125 -1.1000 0.08125 -3.613
         -1.4750 -1.46875 0.08125 0.0125 -1.06875
## NE
```

med.polish.res.long = melt(med.polish.res)

##

## NC ## S

## W

2.3875 1.46875 -0.08125 -3.2500 1.06875 -0.53

-0.3500 10.90625 4.65625 -0.0125 -4.79375

0.3500 -3.19375 -6.04375 0.2875 2.80625

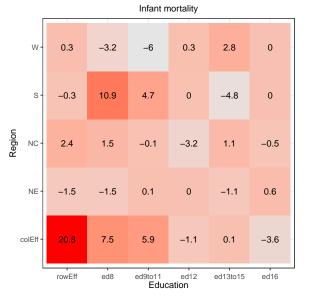
ed:

0.62

0.000

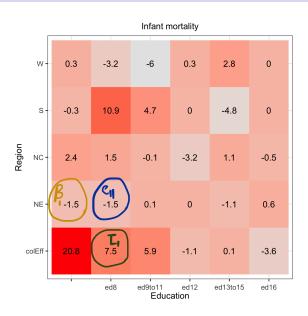
0.000

```
p = ggplot(med.polish.res.long,
  aes(x = Var2, y = Var1)) +
  geom_tile(aes(fill = value, label = value)) +
  geom text(aes(label = round(value, 1))) +
  scale fill gradient(low="grey90", high="red") +
  labs(x="Education", y="Region",
    title="Infant mortality") + theme bw() +
  theme(axis.text.x=element text(size=9,
    angle=0, vjust=0.3),
    axis.text.y=element_text(size=9),
    plot.title=element_text(size=11,
      hjust = 0.5), legend.position="none")
```



- ▶ Overall median contributing to the largest effect.
- ► Abnormal large residual in Southern region with 8th grade education of father.

## Interpretation of median polish results



# Interpretation of median polish results

Additive model

$$X_{ij} = \theta + \beta_i + \tau_j + e_{ij}, i = 1, \cdots, n, j = 1, \cdots, k.$$

- ▶ For example,  $X_{11} = 25.3$ ,  $\theta = 20.8$ ,  $\beta_1 = -1.5$ ,  $\tau_1 = 7.5$ ,  $e_{11} = -1.5$ .
  - ▶ That gives,  $25.3 \approx 20.8 1.5 + 7.5 1.5$ .
- The largest infant mortality rate is observed for fathers who did not attain more than 8 years of school.
- The least infant mortality rate is observed for fathers who has completed more than 16 years of school.
- Note for median polish:
  - ▶ We can use mean instead of median.
  - If we use mean, then there is no iterations.
  - ▶ The row and column effects are regression coefficients.

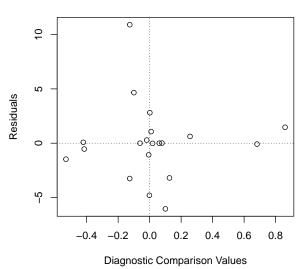
# Tukey additivity plot

- ► Check whether additive model is appropriate.
- ▶ Plot residuals versus the comparison value,  $\text{cv}_{ij}$ , defined as  $\beta_i \tau_j$ 
  - If there is no pattern in the plot, then the additive model is appropriate.

## Tukey additivity plot

plot(med.polish)

#### **Tukey Additivity Plot**

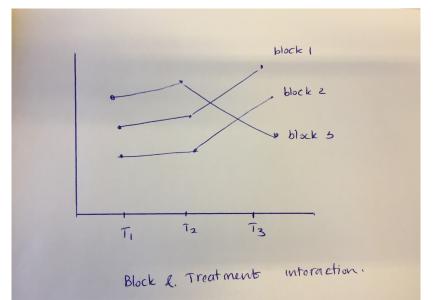


# Tukey additivity plot

- ▶ If there is a trend observed, it's slope could be used to define the transformation of the data:  $X_{ii}^{1-\text{slope}}$ .
- ▶ If the transformation is not appropriate, then add cv<sub>ij</sub> to the model.

#### Profile plots

▶ Identifying interaction between treatment and blocking factors.



#### References for this lecture

**HWC** Chapter 7

CS 2016 Lecture notes on introduction to nonparametric.

Manny Gimond 2019 Lecture notes on Median polish and Tukey additivity plot.