# 10 - Multivariate Analysis of Variance

SIUE, F2017, Stat 589

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# Comparing Several Mult Pop'n Means (Multivariate ANOVA)

Random samples, collected from each of g populations,

| Population 1:    | $\mathbf{X}_{11},\mathbf{X}_{12},\ldots,\mathbf{X}_{1n_1}$   |
|------------------|--|
| Population 2:    | $\mathbf{X}_{21},\mathbf{X}_{22},\ldots,\mathbf{X}_{2n_2}$   |
| :                | i:   |
| Population $g$ : | $\mathbf{X}_{g1}, \mathbf{X}_{g2}, \dots, \mathbf{X}_{gn_g}$ |

 MANOVA is used first to investigate whether the population mean vectors are the same and, if not, which mean components differ significantly.

#### Review of Univariate ANOVA

- $X_{\ell 1}, X_{\ell 2}, \ldots, X_{\ell n_l}$  is a random sample from an  $N(\mu_\ell, \sigma^2)$  population,  $\ell = 1, 2, \ldots, g$
- random samples are independent
- $H_0: \mu_1 = \mu_2 = \cdots = \mu_q$
- $\mu_{\ell} = \mu + (\mu_{\ell} \mu) = \mu + \tau_{\ell}$ , where  $\tau_{\ell} = \mu_{\ell} \mu$ .
- The null hypothesis becomes  $H_0: au_1 = au_2 = \dots = au_q = 0$
- The response  $X_{\ell j} \sim N(\mu + \tau_j, \sigma^2)$ , can be written as

$$X_{\ell j} = \mu + \tau_{\ell} + e_{\ell j}$$

where the  $e_{\ell i}$  are independent  $N(0, \sigma^2)$  random variables.

 To define uniquely the model parameters and their least squares estimates, we impose the constraint

$$\sum_{\ell=1}^g n_\ell \tau_\ell = 0.$$

The analysis of variance is based upon an analogous decomposition of the observations

$$\begin{split} x_{\ell j} &= \bar{x} + (\bar{x}_\ell - \bar{x}) + (x_{\ell j} - \bar{x}_\ell) \\ &= \bar{x} + \hat{\tau}_\ell + \hat{e}_{\ell j} \\ \text{(obs)} &= \text{(overall sample mean)} + \\ &\quad \text{(estimated treatment effect)} + \text{(residual)} \end{split}$$

Note that, for all  $\ell=1,2,\ldots,g$ ,

$$\sum_{j=1}^{n_{\ell}} (x_{\ell j} - \bar{x})^2 = n_{\ell} (\bar{x}_{\ell} - \bar{x})^2 + \sum_{j=1}^{n_{\ell}} (x_{\ell j} - \bar{x}_{\ell})^2,$$

since 
$$\sum_{j=1}^{n_{\ell}} (x_{\ell j} - \bar{x}_{\ell}) = 0.$$

#### Summing both sides over $\ell$ we get

$$\begin{split} \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (x_{\ell j} - \bar{x})^2 &= \sum_{\ell=1}^g n_\ell (\bar{x}_\ell - \bar{x})^2 + \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (x_{\ell j} - \bar{x}_\ell)^2 \\ \begin{pmatrix} SS_{cor} \\ \text{total} \\ \text{(corrected) SS} \end{pmatrix} &= \begin{pmatrix} SS_{tr} \\ \text{between} \\ \text{(samples) SS} \end{pmatrix} + \begin{pmatrix} SS_{res} \\ \text{within} \\ \text{(samples) SS} \end{pmatrix} \\ &\text{OR} \\ \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} x_{\ell j}^2 &= (n_1 + n_2 + \dots + n_g) \bar{x}^2 + \sum_{\ell=1}^g n_\ell (\bar{x}_\ell - \bar{x})^2 \\ &+ \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (x_{\ell j} - \bar{x}_\ell)^2 \\ &(SS_{obs}) = (SS_{mean}) + (SS_{tr}) + (SS_{res}) \end{split}$$

## **ANOVA** Table

| Source of      | Sum of   | Degrees of                       |
|----------------|--|----------------------------------|
| variation      | Squares(SS)  | freedom(d.f.)                    |
| Treatments     | $SS_{tr} = \sum_{\ell=1}^{g} n_{\ell} (\bar{x}_{\ell} - \bar{x})^2$                  | g-1                              |
| Residual       | $SS_{res} = \sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (x_{\ell j} - \bar{x}_{\ell})^2$ | $\sum_{\ell=1}^{g} n_{\ell} - g$ |
| (error)        | $\Delta \ell = 1$ $\Delta j = 1$ (1)   | $\Delta \ell = 1 + \ell - 3$     |
| Total          |  |                                  |
| (corrected for | $SS_{cor} = \sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (x_{\ell j} - \bar{x})^2$        | $\sum_{\ell=1}^g n_\ell - 1$     |
| the mean)      |  |                                  |

## ANOVA Test for Comparing Univariate Means

• The usual F-test rejects  $H_0: \tau_1 = \tau_2 = \cdots = \tau_g = 0$  at level  $\alpha$  if

$$F = \frac{SS_{tr}/(g-1)}{SS_{res}/(\sum_{\ell=1}^{g} n_{\ell} - g)} > F_{g-1,\sum n_{\ell} - g}(\alpha)$$

where  $F_{g-1,\sum n_\ell-g}(\alpha)$  is the upper  $(100\alpha)$ th percentile of the F-distribution with g-1 and  $\sum n_\ell-g$  degrees of freedom.

- This is equivalent to rejecting  $H_0$  for large values of  $SS_{tr}/SS_{res}$  or for large values of  $1 + SS_{tr}/SS_{res}$ .
- The multivariate generalization rejects  ${\cal H}_0$  for small values of the reciprocal

$$\frac{1}{1 + SS_{tr}/SS_{res}} = \frac{SS_{res}}{SS_{res} + SS_{tr}}$$

# Multivariate Analysis of Variance (MANOVA)

ullet MANOVA Model for Comparing g Population Mean Vectors

$$\mathbf{X}_{\ell j} = \mu + \tau_\ell + \mathbf{e}_{\ell j}, \ j = 1, 2, \dots, n_\ell \text{ and } \ell = 1, 2, \dots, g$$

where the  $\mathbf{e}_{\ell i}$  are independent  $N_p(0,\Sigma)$  variables.

• The parameter vector  $\mu$  is an overall mean (level), and  $\tau_{\ell}$  represents the  $\ell$ th treatment effect with  $\sum_{\ell=1}^g n_\ell \tau_\ell = 0$ .

A vector of observations may be decomposed

$$\mathbf{x}_{\ell j} = \bar{\mathbf{x}} + (\bar{\mathbf{x}}_{\ell} - \bar{\mathbf{x}}) + (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_{\ell})$$
 (observation) =  $\begin{pmatrix} \text{overall sample} \\ \text{mean } \hat{\mu} \end{pmatrix} + \begin{pmatrix} \text{estimated} \\ \text{treatment} \\ \text{effect } \hat{\tau}_{\ell} \end{pmatrix} + \begin{pmatrix} \text{residual} \\ \hat{\mathbf{e}}_{\ell j} \end{pmatrix}$ 

#### Similarly, we have

$$\sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}})' = \sum_{\ell=1}^{g} n_{\ell} (\bar{\mathbf{x}}_{\ell} - \bar{\mathbf{x}}) (\bar{\mathbf{x}}_{\ell} - \bar{\mathbf{x}})' + \sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_{\ell})$$

$$\sum_{i=1}^{g}\sum_{j=1}^{g}(\mathbf{x}_{\ell j}-ar{\mathbf{x}})(\mathbf{x}_{\ell j}-ar{\mathbf{x}})$$

$$\sum_{\ell=1}^{S} \sum_{j=1}^{S} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}})(\mathbf{x}_{\ell j} - \bar{\mathbf{x}})' = \sum_{\ell=1}^{S} n_{\ell} (\bar{\mathbf{x}}_{\ell} - \bar{\mathbf{x}})(\bar{\mathbf{x}}_{\ell} - \bar{\mathbf{x}})' + \sum_{\ell=1}^{S} \sum_{j=1}^{S} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_{\ell})' + \sum_{\ell=1}^{S} \sum_$$

 $= \mathbf{B} + \mathbf{W}$ 

The within sum of squares and cross products matrix can be expressed as

$$\mathbf{W} = \sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_{\ell}) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_{\ell})'$$
$$= (n_{1} - 1)\mathbf{S}_{1} + (n_{2} - 1)\mathbf{S}_{2} + \dots + (n_{g} - 1)\mathbf{S}_{g}$$

where  $\mathbf{S}_{\ell}$  is the sample covariance matrix for the  $\ell$ th sample.

#### MANOVA Table

The hypothesis of no treatment effects

$$H_0: \tau_1 = \tau_2 = \dots = \tau_g = 0$$

is tested by considering the relative sizes of the treatment and residual sums of squares and cross products.

| Matrix of sum of squares and  | Degrees of                   |
|---|------------------------------|
| $cross\;products(SSP)$  | freedom(d.f.)                |
| Treatments: $\mathbf{B} = \sum_{\ell=1}^g n_\ell (\bar{\mathbf{x}}_\ell - \bar{\mathbf{x}}) (\bar{\mathbf{x}}_\ell - \bar{\mathbf{x}})'$                      | g-1                          |
| Residual: $\mathbf{W} = \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell)'$     | $\sum_{\ell=1}^g n_\ell - g$ |
| Total: $\mathbf{B} + \mathbf{W} = \sum_{\ell=1}^{g} \sum_{j=1}^{n_{\ell}} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}})'$ | $\sum_{\ell=1}^g n_\ell - 1$ |

#### Wilks' Lamba $\Lambda^*$

One test of

$$H_0: \tau_1 = \tau_2 = \dots = \tau_g = 0$$

involves generalized variances. We reject  $H_0$  if the ratio of generalized variances

$$\Lambda^* = \frac{|\mathbf{W}|}{|\mathbf{B} + \mathbf{W}|} = \frac{\left|\sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell)'\right|}{\left|\sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}})'\right|} \text{ is too small.}$$

• The quantity  $\Lambda^*$  originally by Wilks corresponds to the equivalent form of the F-test of  $H_0$ : no treatment effects in the univariate case.

# Wilks' Lamba $\Lambda^*$ (cont)

• Wilks  $\Lambda^*$  can also be expressed as a function of the eigenvalues  $\hat{\lambda}_1, \hat{\lambda}_2, \dots, \hat{\lambda}_s$  of  $\mathbf{W}^{-1}\mathbf{B}$  as

$$\Lambda^* = \prod_{i=1}^s \left(\frac{1}{1+\hat{\lambda}_i}\right)$$
, where  $s = \min(p, g-1) = rank(B)$ 

## Distribution of Wilks' Lambda, $\Lambda^*$

| No. of    | No. of    | Sampling distribution for   |  |
|-----------|-----------|---|--|
| variables | groups    | multivariate normal data  |  |
| p = 1     | $g \ge 2$ | $\left(\frac{\sum n_{\ell} - g}{g - 1}\right) \left(\frac{1 - \Lambda^*}{\Lambda^*}\right) \sim F_{g - 1, \sum n_{\ell} - g}$                             |  |
| p = 2     | $g \ge 2$ | $\left(\frac{\sum n_{\ell} - g - 1}{g - 1}\right) \left(\frac{1 - \sqrt{\Lambda^*}}{\sqrt{\Lambda^*}}\right) \sim F_{2(g - 1), 2(\sum n_{\ell} - g - 1)}$ |  |
| $p \ge 1$ | g=2       | $\left(\frac{\sum n_{\ell}-p-1}{p}\right)\left(\frac{1-\Lambda^*}{\Lambda^*}\right) \sim F_{p,\sum n_{\ell}-g-1}$   |  |
| $p \ge 1$ | g=3       | $\left(\frac{\sum n_{\ell} - p - 2}{p}\right) \left(\frac{1 - \sqrt{\Lambda^*}}{\sqrt{\Lambda^*}}\right) \sim F_{2p, 2(\sum n_{\ell} - p - 2)}$           |  |

## Distribution of Wilks' Lambda, $\Lambda^*$ (cont)

For other cases and large sample sizes,  $\sum_\ell n_\ell = n$  large, we reject  $H_0$  at significance level  $\alpha$  if

$$-\left(-n-1-\frac{(p+g)}{2}\right)\ln\Lambda^*>\chi^2_{p(g-1)}(\alpha) \text{ or }$$
 
$$\Lambda^*<\exp\left[-\left(-n-1-\frac{(p+g)}{2}\right)^{-1}\chi^2_{p(g-1)}(\alpha)\right]$$

#### Rootstock Data

The data contains four dependent variables as follows:

- six different rootstocks (Tree Number)
- trunk girth at four years (mm  $\times$  100)
- extension growth at four years (m)
- trunk girth at 15 years (mm × 100)
- weight of tree above ground at 15 years (lb  $\times$  1000)

#### head(rootstock)

| # |   | Tree.Num | Girth.4y | Growth.4y | Girth.15y | WgtAbvGrnd.15y |
|---|---|----------|----------|-----------|-----------|----------------|
| # | 1 | 1        | 1.1      | 2.6       | 3.6       | 0.76           |
| # | 2 | 1        | 1.2      | 2.9       | 3.8       | 0.82           |
| # | 3 | 1        | 1.1      | 2.9       | 3.9       | 0.93           |
| # | 4 | 1        | 1.2      | 3.8       | 3.9       | 1.01           |
| # | 5 | 1        | 1.1      | 3.0       | 3.6       | 0.77           |
| # | 6 | 1        | 1.1      | 2.3       | 3.5       | 0.73           |

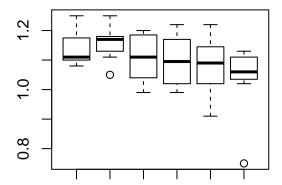
#### Setting up the data

The manova() function in R accepts formula interface  $y \sim x$ , where y is the matrix of dependent variables (measurement value) and x as the independent factor variable (population tree number).

```
dep.variable <- as.matrix(rootstock[, 2:5]) # dependent voor
tree.number <- as.factor(rootstock[, 1]) # independent var</pre>
```

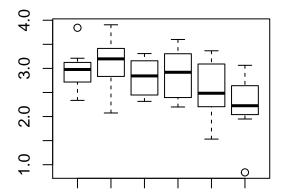
# Side-by-Side Boxplots for Girth at 4 yrs

# Girth.4y



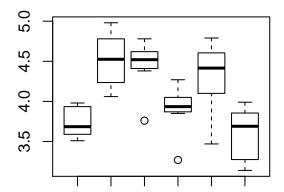
# Side-by-Side Boxplots for Growth at 4 yrs

# **Growth.4y**



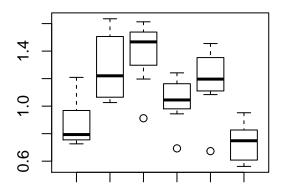
# Side-by-Side Boxplots for Girth at 15 yrs

## Girth.15y



# Side-by-Side Boxplots for Weight Above Ground at 15 yrs

# WgtAbvGrnd.15y



## **Summary Statistics**

```
library(mosaic) # need mosaic package
mean(Girth.4y ~ Tree.Num, data = rootstock)
# 1 2 3 4 5 6
# 1.1 1.2 1.1 1.1 1.1 1.0
mean(Growth.4y ~ Tree.Num, data = rootstock)
# 1 2 3 4 5 6
# 3.0 3.1 2.8 2.9 2.6 2.2
```

#### **Summary Statistics**

```
mean(Girth.15y ~ Tree.Num, data = rootstock)
```

```
# 1 2 3 4 5 6
# 3.7 4.5 4.5 3.9 4.3 3.6
```

```
mean(WgtAbvGrnd.15y ~ Tree.Num, data = rootstock)
```

```
# 1 2 3 4 5 6
# 0.87 1.28 1.39 1.04 1.18 0.74
```

#### MANOVA Test in R

rootstock.model <- manova( dep.variable ~ tree.number )</pre>

y is the matrix of dependent variables (measurement value); x as the independent factor variable (population tree number).

```
# Df Wilks approx F num Df den Df Pr(>F)
# tree.number 5 0.154   4.94   20   130 7.7e-09 ***
# Residuals   42
# ---
# Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1
```

The MANOVA procedure gives a Wilks' test statistic of 0.154 and a p-value below 0.05, thus  $H_0$  is rejected and it is concluded there are significant differences in the means measurements of the six different rootstocks.

#### **Equivalent Test Statistics**

In the context of random samples from several populations, the multivariate tests are based on the matrices

$$\mathbf{B} = \sum_{\ell=1}^g n_\ell (\bar{\mathbf{x}}_\ell - \bar{\mathbf{x}}) (\bar{\mathbf{x}}_\ell - \bar{\mathbf{x}})' \text{ and } \mathbf{W} = \sum_{\ell=1}^g \sum_{j=1}^{n_\ell} (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell) (\mathbf{x}_{\ell j} - \bar{\mathbf{x}}_\ell)'$$

We have used

Wilks lambda statistic 
$$\Lambda^* = \frac{|\mathbf{W}|}{|\mathbf{B} + \mathbf{W}|}$$

which is equivalent to the likelihood ratio test.

#### Other Multivariate Statistics

Three other multivariate test statistics are regularly included in the output of statistical packages

Lawley-Hotelling Trace 
$$= tr[\mathbf{B}\mathbf{W}^{-1}]$$
  
Pillai trace  $= tr[\mathbf{B}(\mathbf{B}+\mathbf{W})^{-1}]$   
Roy's largest root  $=$  maximum eigenvalue of  $\mathbf{W}(\mathbf{B}+\mathbf{W})^{-1}$ 

#### **Equivalent Test Statistics**

- All four of these tests appear to be nearly equivalent for extremely large samples.
- For moderate sample sizes, all comparisons are based on what is necessarily a limited number of cases studied by simulation.
- From the simulations reported, the first three tests have similar power, while the last, Roy's test, behaves differently.
- Its power is best only when there is a single nonzero eigenvalue and, at the same time, the power is large.

- There is also some suggestion that Pillai's trace is slightly more robust against nonnormality.
- All four statistics apply in the two-way setting and in even more complicated MANOVA.
- When, and only, when the multivariate tests signals a difference, or departure from the null hypothesis, do we probe deeper.

#### Pillai's Statistic

```
summary(rootstock.model) # default output
```

```
# Df Pillai approx F num Df den Df Pr(>F)

# tree.number 5 1.3 4.07 20 168 2e-07 ***

# Residuals 42

# ---

# Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1
```

## Hotelling-Lawley's Statistic

```
summary(rootstock.model, test = "H")
```

#### Roy's Statistics

```
summary(rootstock.model, test = "R")
```

```
# Df Roy approx F num Df den Df Pr(>F)

# tree.number 5 1.88 15.8 5 42 1e-08 ***

# Residuals 42

# ---

# Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1
```

#### Individual ANOVA's on the four tree measurements I

```
summary(aov(dep.variable ~ tree.number))
```

```
Response Girth.4y:
#
#
            Df Sum Sq Mean Sq F value Pr(>F)
# tree.number 5 0.074 0.01471 1.93 0.11
# Residuals 42 0.320 0.00762
#
 Response Growth.4y:
#
            Df Sum Sq Mean Sq F value Pr(>F)
# tree.number 5 4.2 0.840 2.91 0.024 *
# Residuals 42 12.1 0.289
# Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1
#
#
  Response Girth.15v:
```

```
Individual ANOVA's on the four tree measurements II
              Df Sum Sq Mean Sq F value Pr(>F)
```

# tree.number 5 6.11 1.223 12 3.1e-07 \*\*\*

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

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

# Residuals 42 4.29 0.102

# Response WgtAbvGrnd.15y: #

# Df Sum Sq Mean Sq F value Pr(>F)

# tree.number 5 2.49 0.499 12.2 2.6e-07 \*\*\*

# Residuals 42 1.72 0.041

Accounting for multiple comparisons with Bonferonni corrected alpha level (0.04/4 = 0.0125), there are significant differences only in the average of Girth after 15 yrs and Weight Above Ground after 15 yrs amongst the six groups.

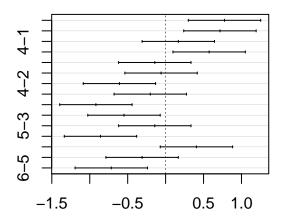
#### Post-Hoc Comparisons on Girth after 15 yrs I

```
Girth.15yr.fit <- aov(dep.variable[,3] ~ tree.number)
TukeyHSD(Girth.15yr.fit)</pre>
```

```
#
   Tukey multiple comparisons of means
#
     95% family-wise confidence level
#
 Fit: aov(formula = dep.variable[, 3] ~ tree.number)
#
# $tree.number
#
 diff lwr upr p adj
# 2-1 0.78 0.299 1.253 0.00
# 3-1 0.72 0.239 1.193 0.00
# 4-1 0.17 -0.310 0.645 0.90
# 5-1 0.57 0.097 1.051 0.01
# 6-1 -0.14 -0.620 0.335 0.95
```

# Post-Hoc Comparisons on Girth after 15 yrs II

#### 95% family-wise confidence level



D'''

#### Post-Hoc on Weight Above Grnd after 15 yrs I

```
WgtAbvGrnd.15y.fit <- aov(dep.variable[,4] ~ tree.number)
print(TukeyHSD(WgtAbvGrnd.15y.fit))</pre>
```

```
#
   Tukey multiple comparisons of means
#
     95% family-wise confidence level
#
 Fit: aov(formula = dep.variable[, 4] ~ tree.number)
#
# $tree.number
#
 diff lwr upr p adj
# 2-1 0.409 0.1071 0.7117 0.00
# 3-1 0.520 0.2180 0.8225 0.00
# 4-1 0.168 -0.1344 0.4702 0.57
# 5-1 0.310 0.0076
                    0.6122 0.04
# 6-1 -0.136 -0.4384
                    0.1662 0.76
```

# Post-Hoc on Weight Above Grnd after 15 yrs II

```
# 3-2 0.111 -0.1914 0.4132 0.88

# 4-2 -0.241 -0.5438 0.0608 0.18

# 5-2 -0.099 -0.4018 0.2028 0.92

# 6-2 -0.545 -0.8478 -0.2432 0.00

# 4-3 -0.352 -0.6547 -0.0501 0.01

# 5-3 -0.210 -0.5127 0.0919 0.32

# 6-3 -0.656 -0.9587 -0.3541 0.00

# 5-4 0.142 -0.1603 0.4443 0.73

# 6-4 -0.304 -0.6063 -0.0017 0.05

# 6-5 -0.446 -0.7483 -0.1437 0.00
```

### 95% family-wise confidence level

