

To the Graduate Council:

I am submitting herewith a thesis written by Tim Pobst entitled “Statistical Temporal Analyses on Legacy Data for the GRSM Stream Survey.” I have examined the final paper copy of this thesis for form and content and recommend that it be accepted in partial fulfillment of the requirements for the degree of Master of Science, with a major in Environmental Engineering.

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We have read this thesis
and recommend its acceptance:

Dr. Bruce Robinson

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(Original signatures are on file with official student records.)

Statistical Temporal Analyses on Legacy Data for the GRSM Stream Survey

A Thesis Presented for
The Master of Science
Degree

The University of Tennessee, Knoxville

Tim Pobst

May 2014

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Abstract

Abstract text goes here...

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Chapter 1

Introduction

1.1 Description of study area

The Great Smoky Mountains National Park (GRSM), which is located in the southern Appalachians spanning eastern Tennessee and western North Carolina, is the second largest national park in the eastern united states. It contains roughly 100 species of native trees, over 1,500 flowering plants, 200 species of birds, 66 types of mammals, 50 native fishes, 39 kinds of reptiles, and 43 species of amphibians. The unique nature of the park has earned it the title of International Biosphere Reserve by the United Nations ([NPS, 2013](#)). The GRSM is one the most visited parks in the US and its conservation is a high priority for the National Park Services (NPS) who are tasked with looking after it. Park conservation is ever changing and includes monitoring streams for the consequences of acid deposition. Acid deposition negatively affects the 3,000 km of streams present in the GRSM, impacting every living thing in the park which rely on its water quality.

1.2 Acid Deposition and the GRSM

Acid deposition is characterized as wet deposition (rain and snow), dry deposition (gases and particles), and fog or cloud deposition (occult). These three weather

modes transport and deposit the pollution of the industrialized world all over the rest of the world. The top contributors of manmade pollution to acid deposition is fossil fuel combustion such as gas engines for transportation and industrial plants for production and power. Power plants expel sulfur oxides (SO_x) and nitrogen oxides (NO_x) through smoke stacks high into the atmosphere where they react and fall to the earth as acid deposition. Once the pollutants have entered the environment they react with hydroxide, oxygen, water in the air, the surface waters, the soil, and on man-made structures(Board et al., 1983).

The upper elevations of the GRSM receive some of the highest loading rates of acidifying nitrogen and sulfur species in North America (Johnson et al., 1992). Acid deposition will acidify the surface waters which can harm anything that interact with it, including the soils, and life forms as well as streams. The rate of stream acidification can be slowed by the alkalinity of the water which is measured by ANC (acid neutralizing capacity) and is related to the amount of bases present in the water. The base cations that buffer against acidification can also be depleted through leaching which is also caused by acid increase. In this process the inherent base cation minerals react and run out leaving excess H^+ and Al to be released into the water(Sullivan et al., 2004). The increase of H^+ concentration caused by leaching will lower the pH, and Al can be toxic to fish (Driscoll et al., 2003). And a constant removal of base cations can lead to chronic acidification by permanently low ANC.

Acidification of bodies of water can be either chronic or episodic. Chronic acidification occurs when the body of water has constant low ANC; which creates a large area of nearly uninhabitable water where aquatic life would struggle to survive. Episodic acidification describes a rapid increase of acidity due to large surges of pollutants usually from snow melts or heavy rains. While chronic acidification may inhibit habitation, episodic acidification can kill aquatic life by quickly dropping the pH of streams. A literature review in Neff et al. (2009) approximates a pH of 6 for negative biological effects and a pH of 5 for mortality for trout in the park. Stream pH levels between 5 to 6 can become toxic in the presence of aluminum through leaching

and base cation exchange. This toxicity can be harmful to eggs and fry in very soft waters in the lower end of the range (Robinson et al., 2008).

1.3 The Stream Survey

The stream survey began as part of the park's Inventory and Monitoring program of the GRSM in 1993 in response to acidification of the parks streams. It collects grab samples multiple times per year from multiple sites in order to monitor the health of the streams in the park. There are nearly 500 sites listed in the stream survey but the number of sites actually monitored has dwindled to the 43 sites examined in this paper. Currently, samples are collected from 32 sites every two months and an additional 11 samples are collected twice per year. These samples cover streams from 6 GRSM stream systems. Every sample is measured for pH, ANC, conductivity, acid anions (Cl^- , SO_4^{2-} , NO_3^- , ammonia (NH_4^+)), the base cations (Ca^{2+} , Mg^{2+} , K^+ , Na^+), and dissolved metals (Al, Cu, Fe, Mn, Si and Zn). A ManTechTM autotitrator was used for pH, ANC, and conductivity. A DionexTM ion chromatograph (IC) was used for the analysis of Cl^- , SO_4^{2-} , NO_3^- , and NH_4^+ . A Thermo-ScientificTM Inductively Coupled Plasma - Atomic Emission Spectrometry (ICP-AES) was used for the study of Ca^{2+} , Mg^{2+} , Na^+ , K^+ , Al, Cu, Fe, Mn, Si and Zn.

1.3.1 Database

All data is collected, under contract, for the NPS. Sample identifiers such as time, location, pH, and constituent concentrations are aggregated in spread sheets and formatted to NPS specifications. This data goes all the way back to the beginning of the survey in 1993. Along with specific sample measurements each sample is labeled by its site ID, which indicates location. Several important characteristics are known for each site such as stream name, geology, and elevation. All of these are used to study acid deposition in the GRSM.

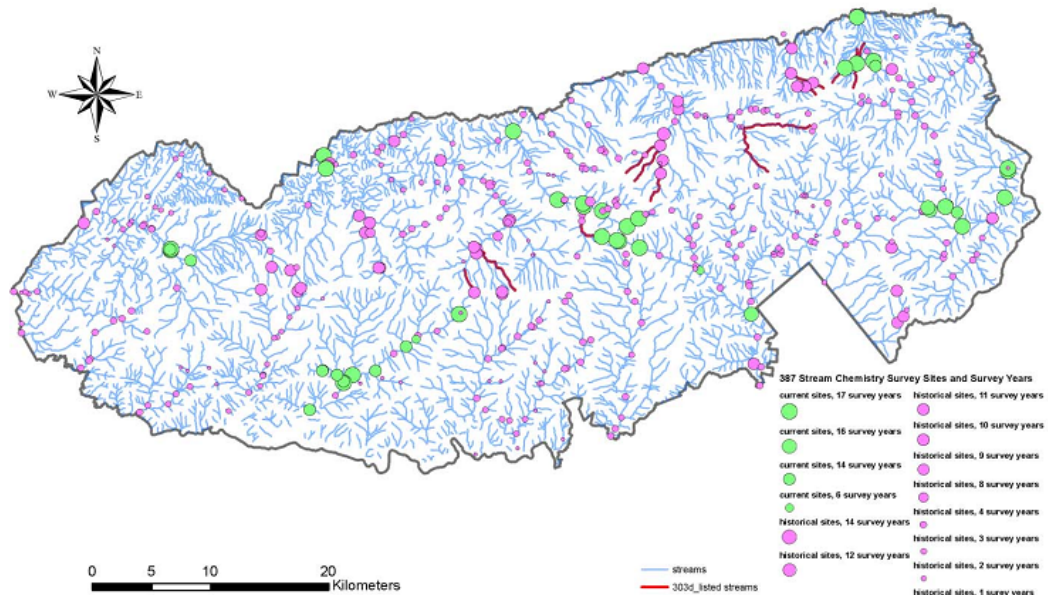


Figure 1.1: Site locations for the Stream Survey. This map takes into account the years 1993 to 2009 so 3 more years need to be added to the current sites.

The database is dynamic and changes along with the stream survey, theory, and lab methods and tools. Currently the collection, analysis, and formatting falls under Dr. Schwartz of the University of Tennessee Civil and Environmental Engineering Department. He inherited it from Dr. Robinson of the same department, who inherited it from the Forestry Department. A difference in analysis and formatting methods between the two departments is obvious in the data. There are many more outliers present in the data curated by the Forestry Department which makes smoothing and statistically analyzing that half of the data harder. In 2003 the survey was improved by carefully decreasing the number of sites from 90 to the current 43 (Odom, 2003). The discontinuation of sites over the years has created

an non-uniform database. The inconsistency of the stream survey data can create problems during statistical analysis. Along with different sites for different years the baseflow/stormflow classification is also inconsistent which starts in 1993 and ends in 2010, while data up to 2012 will be analyzed here.

1.3.2 Elevation Bands

Besides which stream sysytema site belongs to the most important site location characteristic is elevation. Elevation was found to be a dominant driver for predicting water quality among the park's streams. Many of the water quality variables can be characterized by elevation: pH, ANC, NO_3^- , SO_4^{2-} , the base cations. Overall, results from the Biotics Effects report found that stream pH and ANC decreased at -.32 units and -35.73 eq L-1 respectively, per 1,000-ft elevation gain (Meijun Cai, 2013). Many factors affect the pH of mountain streams but clouds affect higher elevations a greater amount. And because pH decreases with an increase of elevation, elevation bands are used to characterize elevation. Conductivity, chloride, and base cations were also found to significantly decrease with elevation gain. Sulfate showed no significant trend with elevation, however nitrate was found to significantly increase with elevation gain. The GRSM 2011 Annual Water Quality Report compared pH trend lines representing the current 43 sites from 1993-2010 with 2011. The data showed lines of similar slopes with different intercepts, which was interpreted to mean increasing pH at all elevations in GRSM streams. Acid deposition increases with elevation in the GRSM and the higher elevation streams would experience increased sulfate, and prolonged acidification if soil desorption becomes a dominant geochemical watershed process which could occur if pH increased to 6.0 and sulfate dropped below 50 eq L-1 (UTK, 2012). From a management perspective, the Biotic Effects Report contains limitations in the analyses to assess long-term changes because locations sampled have changed over time and most of the current sample locations are at lower elevations.

| Elevation class | Range of elevation (ft) MSL | Number of sampling sites | Percent of NPS area* | Percent of sampling sites |
|-----------------|-----------------------------|--------------------------|----------------------|---------------------------|
| 1 | <1000 | 0 | | |
| 2 | 1000-1500 | 7 | | |
| 3 | 1500-2000 | 13 | 43.3 | 65.0 |
| 4 | 2000-2500 | 16 | | |
| 5 | 2500-3000 | 18 | | |
| 6 | 3000-3500 | 13 | 27.4 | 20.5 |
| 7 | 3500-4000 | 4 | | |
| 8 | 4000-4500 | 5 | 21.2 | 12.1 |
| 9 | 4500-5000 | 5 | | |
| 10 | 5000-5500 | 1 | 8.1 | 2.4 |
| 11 | >5500 | 1 | | |

Table 1.1: Historical elevation bands for the 90 site survey. *Approximate percentages based on planimetering contour map

| Elevation class | Range of Elevation m(ft) | Number of sampling sites | Percent of sampling sites |
|-----------------|---------------------------|--------------------------|---------------------------|
| 1 | <304.8 (<1000) | 0 | |
| 2 | 304.8-457.2 (1000-1500) | 4 | |
| 3 | 457.2-609.6 (1500-2000) | 4 | 67.4 |
| 4 | 609.6-762 (2000-2500) | 9 | |
| 5 | 762-914.4 (2500-3000) | 12 | |
| 6 | 914.4-1066.8 (3000-3500) | 6 | 16.3 |
| 7 | 1066.8-1219.2 (3500-4000) | 1 | |
| 8 | 1219.2-1371.6 (4000-4500) | 3 | 14.0 |
| 9 | 1371.6-1524 (4500-5000) | 3 | |
| 10 | >1524 (>5000) | 1 | 2.3 |

Table 1.2: Historical elevation bands for the 43 site survey

Table 1.1 represents the concerns of Kenith Odom presented as table 38 in Odom (2003). His dissertation suggested a remodel of the survey from 90 sites to 43 and this table was used to suggest more high elevation sites. The survey was reduced from 90 sites down to 43 but the elevational distribution was not fixed. For comparison Table 1.2 shows the percentage of sites per elevation bands for the 43 site survey just as Table 1.1 does for the 90 site survey. There is not much difference between the percentages.

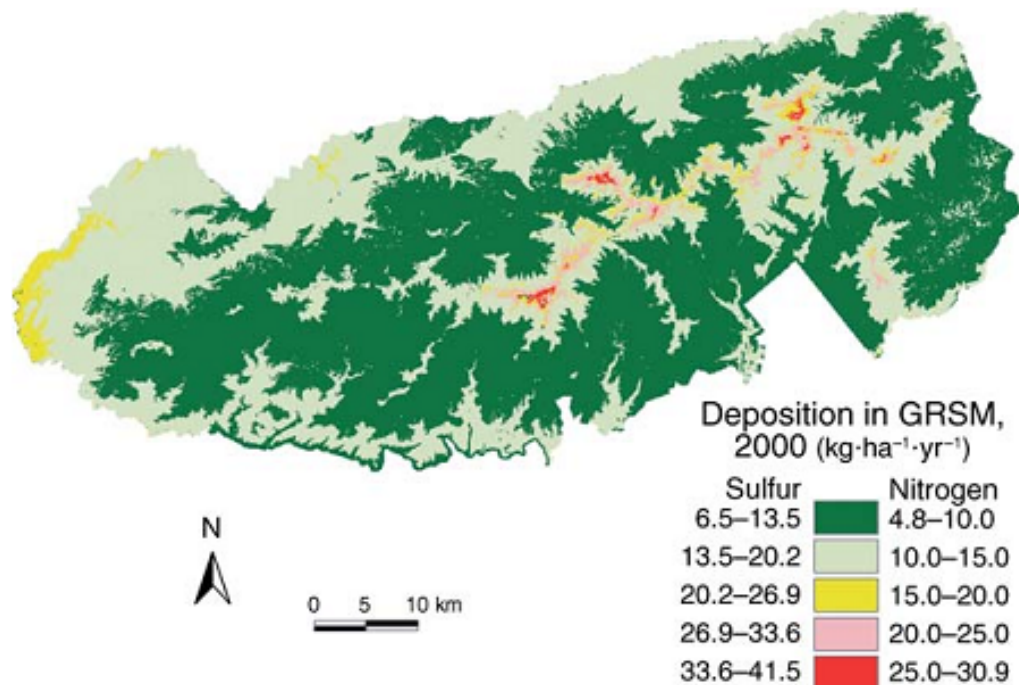


Figure 1.2: Modeled atmospheric deposition of N and S for the year 2000 and presented in Weathers et al. (2006).

For overall acidification of the GRSM, the high elevation bands could be the most important in the survey but they have the least amount of representation. As can be seen in Figure 1.2, which is a model, the highest deposition of sulfur and nitrogen is at

the highest elevations. This is because rainfall and fog in the GRSM affect elevations above 4000 feet first and higher elevations have steeper slopes which correlate to both thinner soils and base poor geology. Sites in these areas continue to receive low pH values in samples and representation at these elevations is important. Unfortunately the tenth elevation class, according to [Table 1.2](#), has only one site in it and one site cannot represent a whole elevation band.

Without adding sites, the easiest way to fix this poor distribution is to reorganize the elevation bands. For this paper the elevation bands were rethought to try and strengthen the higher elevations. A cluster analysis was explored for the task but it was not successful, there was too much variation to cluster by elevation only. Therefore the elevation boundaries which divided the bands were moved to include more or less sites.

Table 1.3: These elevation classes were created to add more weight to the higher elevations

| Elevation Classes | Meters (Feet) | n | Site # |
|-------------------|---------------------------|----|--|
| 1 | 304.8-609.6 (1000-2000) | 5 | 13 ,23, 24, 30, 479 |
| 2 | 609.6-762 (2000-2500) | 9 | 4, 311, 268, 480, 310, 483, 147, 148, 484 |
| 3 | 762-914.4 (2500-3000) | 13 | 114, 481, 482, 149, 66, 492, 137, 293, 270, 493, 485, 144, 224 |
| 4 | 914.4-1066.8 (3000-3500) | 4 | 143, 142, 73, 71 |
| 5 | 1066.8-1371.6 (3500-4500) | 4 | 74, 221, 251, 233 |
| 6 | 1371.6 < (4500 <) | 2 | 253, 234 |

[Table 1.3](#) contains all the sites of the 43 site survey that were not removed as influential, 36 sites are included in this table. Each of the statistical analyses in this paper will use these elevation bands to classify elevation for the stream survey data.

1.4 Time sets

Time trends are a common way to assess the health of the streams in the GRSM. Instead of representing a single point in time like each grab sample, the trend analysis represents a site over time. The analysis can be used for the current quality of the streams in the survey along with trends to determine where the quality is headed. Recently, trend analyses were conducted on the stream survey data in 2002 and published in Robinson et al. (2008) and then again in 2009 for the Biotics Effects report (Meijun Cai, 2013). And even though these papers analyzed similar years (Robinson:1993-2002, Cai: 1993-2009), the results of these analyses are in disagreement. Of the ten elevation bands analyzed in Robinson et al. (2008) six had negative Julian date coefficients and the other four had no trend. And the conclusion was reached that the pH is headed towards harmful and lethal conditions for aquatic life. In Meijun Cai (2013), of the 67 sites studied in the biotic effects report most showed no trend, 22 showed an increase in pH and only 2 showed a decrease.

The opposite trends reported in Robinson et al. (2008) and Meijun Cai (2013) suggest an inflection point in the trend line somewhere between 2002 and 2009. For this reason, and for easier comparison of results, a separate data set will be partitioned off from 1993 to 2002 to equal the years analyzed in Robinson et al. (2008). A third data set will be partitioned after the year 2008 because this is the year that the Kingston and Bull run power plants installed scrubbers onto their smoke stack exhaust. The hypothesis being the SO_4^{2-} concentrations will be noticeably different, and this difference could indicate a need for further study. These three time sets will be analyzed separately (1993-2002, 2003-2008, 2009-2012).

1.5 Data smoothing

Water quality data is rarely perfectly formatted for statistical analysis. It is usually non-parametric and can contain recording errors and other influential values (Helsel

and Hirsch, 1992). Four water quality variables will be used as dependents throughout this paper: pH, ANC, NO_3^- , SO_4^{2-} . Each of these dependents are important for studying acid deposition: pH and ANC directly relate the health of the streams, NO_3^- and SO_4^{2-} are the man-made pollutants thought to be causing increased acid deposition. Before these variables can be used as dependents they need to be analyzed for distribution, outliers, cycles, missing values, and serial correlation (Helsel and Hirsch, 1992). All of the dependent vectors had outliers, most of these were found as a part of the step-wise regression process which highlights influential data for further analysis.

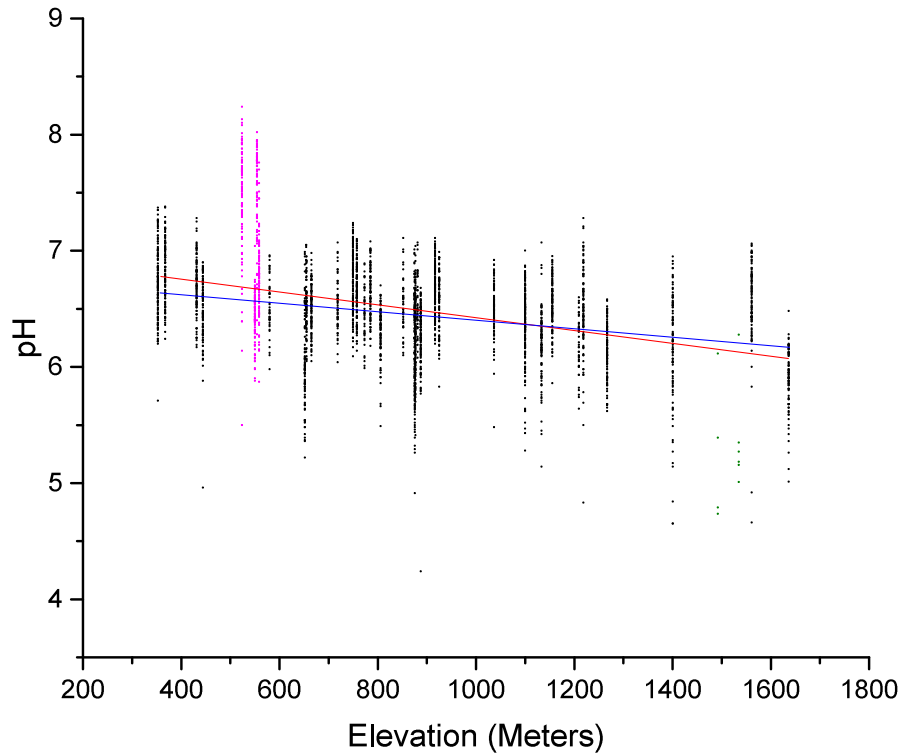


Figure 1.3: pH plotted vs. Elevation. With and without outliers.

The entire data smoothing process will not be shown here but pH will be shown as an example. A figure of pH vs. month clearly shows seasonality which is important

to address for trend analysis (Helsel and Hirsch, 1992). Figure 1.3 shows the pH vs. elevation plot, which shows some outliers but also a negative trend in pH as elevation increases. This graph contains two trend lines, one which represents the trend of all of the data points and the other represents the trend after the influential points are removed. Both of the trends are negative as elevation increases but the trend line containing the influential points is steeper.

Much of the variance in Figure 1.3 can be attributed to known influences in the stream survey data: Abrams creek watershed, sites that are affected by anakeesta geology, and stormflow (Neff et al., 2012). The anakeesta formation contains sulfidic slate, which can have the same negative effect of acid deposition, and keeps the pH values of streams very low. Site numbers 237 and 252 are sites which are down hill of road cuts that have exposed the underlying anakeesta formation to runoff. Comparatively Abrams is a low elevation, low slope area where the underlying geology is Cades Sandstone, which buffers against acid rain very well. This sandstone contributes to high ANC values which in turn keep the mean pH levels higher than the rest of the sites in the survey.

Stormflow is both influential and detrimental to GRSM water quality. Storms can bring high intensity rain fall, very quickly add pollutants from rain, storm runoff, and pollutants left in the soil. Which in streams with already low ANC and pH can be very harmful to aquatic life. Along with measured ANC, measurements taken from stormflow can show uncharacteristically low pH values and high amounts of metals from leaching. In this way, stormflow is sometimes considered an influential group on the rest of the data, because the measurements are significantly different from the average. Dr. Cai characterized all of the available water quality data between 1993 and 2010 as storm flow or baseflow; this work is summarized in Meijun Cai (2013). Unfortunately the data analyzed for this paper goes through the year 2012 and water quality data after 2010 is not characterized for baselow/stormflow. If all stormflow observations are to be considered influential, the years 2011 and 2012 would need to be characterized. Quick analyses were run to see how influential stormflow was on

the data as a whole, and it turned out that some were and many were not. Instead of throwing out all of the stormflow observations at once, single influential observations could be explained by stormflow and removed. They can be removed on a case by case basis during the regression method.

1.6 objectives

Objectives of this study were to:

- characterize time trends in stream pH and acidic anions among elevation ranges in order to assess whether conditions are improving or degrading, and to
- characterize sampling variance based on available water quality data, within the context of time and elevation, to support development of the GRSMs Vital Signs Monitoring Program. The format of this thesis will follow these two objectives.
- Has stream pH and acid anion concentrations changed among three time periods (1993-2002, 2003-2008, and 2009-2012), and among six elevation ranges (1000-2000ft, 2000-2500ft, 2500-3000ft, 3000-3500ft, 3500-4500ft, 4500+)?
 - Time trends
 - Means Comparisons
- What is the statistical power for water quality parameters based on frequency and elevational location?
 - Post Hoc Analysis
 - A Priori Analysis

The thesis is organized into three separate chapters following the two above research questions. Each chapter will follow the technical format of introduction, methods, results, and discussion.

Chapter 2

Trend Analysis

2.1 Methods

2.1.1 Introduction

Water quality data collected through the Stream Survey can be analyzed for trends through a trend analysis. It is used to determine the condition of the park's water bodies while trying to predict where the water quality is headed in the future. The sudden and gradual trends found through analysis are used in resource management by the wildlife and fisheries dept. in the GRSM. A trend analysis on the stream survey data was conducted in 2002 and published in [Robinson et al. \(2008\)](#) and then again in 2009 for the Biotics Effects report ([Meijun Cai, 2013](#)). Time trends for water quality variables in [Robinson et al. \(2008\)](#) were ascertained by regressing them by a Julian date time vector. Of the ten elevation bands analyzed in [Robinson et al. \(2008\)](#) six had negative Julian date coefficients and the other four had no trend. Of the 67 sites studied in the biotic effects report most showed no trend, 22 showed an increase in pH and 2 showed a decrease ([Meijun Cai, 2013](#)). The trend analysis of [Robinson et al. \(2008\)](#) used data from a 90 site survey while the trend analysis in [Meijun Cai \(2013\)](#) used only 43. The difference in survey sites may affect the trend analysis, and for this reason both time periods will be analyzed separately here to

test this hypothesis. The trend analysis will use stream survey data from 1993 to 2012 using the statistical programs JMP and SPSS for analysis.

2.1.2 Step-wise regression

A common method of trend analysis is linear regression with time as a factor.

$$Y = \beta_0 + \beta_1 T + \beta_2 X + \epsilon \quad (2.1)$$

Regression requires the data to be parametric (normal distribution) and for the data to be adjusted for X, which means that inherent variation should be removed before regression takes place. Much of the explained variation was handled in [section 1.5](#) but some variation comes from single observations which are termed influential observations. Removal of excess variation is a normal process in step-wise regression modeling. Influential observations are identified through several tests available through SPSS. The different tests applied for this paper include tests for normality, heteroscedasticity, cook's D, DFBETAS, and DFFITS. As observations were identified by cook's d, DFBETAS, and or DFFITS as influential, they were individually analyzed to determine what made them influential. Modification or removal of an influential observation had to be justified, or it would remain an outlier. An example of modification of the data included a pH value that read 16.47 was changed to 6.47. Another example is that some conductivity values were obvious copies of the ANC value for the same observation. These conductivity values were removed. Some influential observations were not as obvious and if they could not be labeled as storm flow or human error they would be kept. After sufficient attention was given to the influential observations step-wise regression was re-run and more influential observations could be found, and attention would need be given to these also.

The step-wise selection process adds and removes predictors based on limits imposed by the user. In this case the F test statistic was utilized which is used

as a test of fit with the data. A variable with a F test statistic of .05 or greater can enter but would be removed if it exceeded .10. The variables available for selection were chosen from those water quality parameters monitored by the Stream Survey. One benefit of choosing only variables directly from the stream survey dataset is a high ease of repeatability for the future. The models created to explain pH, ANC, NO_3^- , and SO_4^{2-} are presented in [Table 2.1](#). If any of the time variables were chosen by the step-wise method then the others were added. This was done to ensure the Julian date coefficient was present along with $\sin(\theta)$ and $\cos(\theta)$ for seasonality. Many variables are present in the stream survey database, some are measurements but others were derived. Mathematically, seasonality can be modeled with the $\sin(\theta)$ and $\cos(\theta)$ variables as shown in [Helsel and Hirsch \(1992\)](#). They represent each day of the year as a fraction of the year and place the lowest pH on January 1 and the highest on July 1. The variable BC (base cations) represent the sums of the Ca^{2+} , Mg^{2+} , K^+ , and Na^+ concentrations. Correlations were run between each of the proposed variables and both ANC and BC were found to be better described as $\log_2(\text{ANC})$ and $\log_2(\text{BC})$ when explaining pH.

The difficulty in modeling a time trend comes from the high amount of variation within the datasets. This variation is explained by X in [Equation 2.1](#) and sometimes it is unclear if the trend in Y is due to T or X. All of the equations contain the time variables (julian date, $\sin(\theta)$, and $\cos(\theta)$) along with the chosen chemical variables. Because of the difficulty of explaining what the Julian date coefficient really means along side the chemical variables a second set of equations was created for analysis. These equations use only the three time variables to describe each of the dependents.

2.2 Results

Trends in [Robinson et al. \(2008\)](#) are reported by the Julian date time coefficient for the dependent variables (pH, ANC, NO_3^- , SO_4^{2-}) for each of the eleven historical elevation bands. The julian date coefficient was used in this paper to reflect a time

Table 2.1: Equations created through step-wise variable selection

| Dependent (n) | Model | Adjusted r^2 | Model p |
|------------------------|--|----------------|---------|
| pH (3116) | $.673 \times \log_2(\text{Sum Base Cations}) + (-.368 \times \text{NO}_3) + (.262 \times \text{Julian Day}) + (-.266 \times \text{SO}_4) + (-.050 \times \cos(\theta))$ | 0.630 | <0.001 |
| ANC (3116) | $(.415 \times \text{Sum Base Cations}) + (-.185 \times \text{SO}_4) + (.595 \times \text{Conductivity}) + (-.102 \times \text{NO}_3) + (.019 \times \text{Julian Date}) + (.005 \times \text{Cl}) + (.005 \times \sin(\theta))$ | 0.984 | 0.049 |
| NO ₃ (3116) | $(-.295 \times \text{SO}_4) + (-3.183 \times \text{ANC}) + (2.19 \times \text{Conductivity}) + (.923 \times \text{Sum Base Cations}) + (.120 \times \text{Julian Date}) + (.051 \times \text{Cl}) + (.047 \times \sin(\theta)) + (.031 \times \cos(\theta))$ | 0.498 | 0.017 |
| SO ₄ (3116) | $(-.166 \times \text{NO}_3) + (2.318 \times \text{Conductivity}) + (-3.229 \times \text{ANC}) + (1.033 \times \text{Sum Base Cations}) + (.042 \times \text{Julian Date})$ | 0.720 | <0.001 |

trend as well. 144 different Julian date coefficients were calculated and are presented in two tables. [Appendix D.1](#) records the Julian date coefficients calculated using the equations in [Table 2.1](#) and [appendix D.2](#) records the Julian date coefficients for equations containing only the three time variables. Each trend line is represented by its Julian date coefficient, the r^2 value for the trend line, and it's statistical significance.

Only 2 of the 72 trend lines in [appendix D.1](#) are insignificant, while 50 of the 72 trend lines in [appendix D.2](#) are insignificant. Insignificance is caused by a regression line with a p-value greater than the chosen α of .05. When this happens the hypothesis that β (the coefficient) $\neq 0$ is rejected. Meaning that there is greater than a 5% chance that $\beta = 0$ or in this case the Julian date coefficient =0.

2.2.1 Step-wise Julian date coefficients

pH

pH time trends in [appendix D.1](#) were negative for only three statistically significant regression lines, all in the time range of 1993-2002, in elevation classes 2, 3, and 5 . There is one insignificant negative trend in the third time set (2009-2012) and in the fifth elevation class. Overall pH in the park is increasing over time.

ANC

While evaluating across time sets and elevation classes, trends for ANC fluctuate. In fact eleven of the lines are positive, and seven are negative. Two of the three negative trends for ANC in set 2 have a smaller slope in set 3, and one of the negative trends in set 2 becomes positive in set 3. When comparing time set 2 to set 3, ANC trends are increasing over time.

Nitrate

The trends for NO_3^- in in time set 1 are half positive and half negative. The trends in time set 2 are all positive, but there is a decreasing trend in time set 3, elevation class 4.

Sulfate

SO_4^{2-} contains mixed positive and negative trends for time set 1 but all positive trends for set 2. Half of the SO_4^{2-} trends in time set 3 are negative in elevation bands 1, 3, and 6.

2.2.2 Julian date coefficients from time variables only

In [appendix D.2](#) only 20 of the 72 regression lines are significant, which are those that have acceptable p-values less than .05.

pH

The dependent variable pH in time set 1 has zero significant lines, time sets 2 and 3 combined are slightly less than half insignificant trend lines. The insignificance of the trend lines leaves them untrustworthy, but the trend values themselves are quite similar to those calculated in [appendix D.1](#).

ANC

There are only two significant regression lines in for ANC in [appendix D.2](#). Elevation class 5 in time set 1 has a decreasing trend of -.148, and while there are no significant lines in time set 2, time set 3 elevation class 5 has a positive trend of .891.

Nitrate and Sulfate

NO_3^- and SO_4^{2-} both had negative trends in time set 1 class 1. These are the only significant decreasing trends exhibited for either NO_3^- or SO_4^{2-} in [appendix D.2](#). But both have positive trends in set 2 at elevation classes 1,2,4 and 6. Neither variable have significant lines in set 3.

2.2.3 Elevation trends

The aim of [Table 2.2](#) is to calculate the change in water quality values for every 1000 meters of elevation. The base cations were added as a dependent for this analysis. All of the pH and ANC values decrease as elevation increases and all of the NO_3^- , SO_4^{2-} , and base cations dependents increase as elevation increases. Except for the base cations all of the elevational trends for the water quality dependents decrease over time.

Table 2.2: Dependents regressed against elevation (m) only.

| set | Dependent | n | slope | r^2 | per +1000m |
|-----|-------------------------------|------|-------|-------|------------|
| 1 | pH | 1357 | .000 | .173 | -0.411 |
| | ANC | 1354 | -.056 | .199 | -56.227 |
| | NO ₃ ⁻ | 1161 | .032 | .372 | 32.211 |
| | SO ₄ ²⁻ | 1343 | .037 | .108 | 37.371 |
| | SBC | 1358 | .013 | .005 | 13.065 |
| 2 | pH | 997 | .000 | .094 | -0.391 |
| | ANC | 997 | -.051 | .157 | -50.970 |
| | NO ₃ ⁻ | 995 | .031 | .307 | 30.677 |
| | SO ₄ ²⁻ | 1029 | .036 | .098 | 35.793 |
| | SBC | 1031 | .016 | .009 | 15.537 |
| 3 | pH | 757 | .000 | .061 | -0.286 |
| | ANC | 757 | -.036 | .087 | -35.689 |
| | NO ₃ ⁻ | 757 | .026 | .195 | 25.924 |
| | SO ₄ ²⁻ | 757 | .030 | .101 | 29.715 |
| | SBC | 757 | .020 | .014 | 19.905 |

2.2.4 Results by Comparison

In comparing table 4 from [Robinson et al. \(2008\)](#) with [appendix D.1](#) from this study, it needs to be noted that along with the elevation classes being different, the stream survey data has changed over the years. The largest difference in the data analyzed in [Robinson et al. \(2008\)](#) and this paper is the reduction from 90 sites to 43 sites. Another difference is that the Abrams creek sites were not included in this analysis but they were included in [Robinson et al. \(2008\)](#). These changes could explain the different trends seen in the old elevation classes from [Robinson et al. \(2008\)](#) of 1,2, and 3 and elevation class 1 in this study. And two sites (237, 252) that would be in the new elevation class 6 were left out of this statistical analysis as influential observations, which correspond to the historical elevation class 9 in the other analysis.

One interesting comparison between table 4 of [Robinson et al. \(2008\)](#) and set 1 of this study are the differences in pH coefficients. All of the pH trends presented in

table 4 of Robinson et al. (2008) are negative which is what led to the statements that pH is dropping and can continue to dangerous levels in the future. However, only half the time trend trends in time set 1 of pH found in this study were negative. All of the rest of the pH trends for Julian date for both of the current trend analyses are positive when they are significant.

pH and ANC For a stream survey data set of 92 sites within the time frame of 1993 to 2009 Meijun Cai (2013) reports a decrease for pH and ANC of -0.32 pH units and $-35.73 \mu\text{eq L}^{-1}$ per 1000-ft elevation gain or 302-m elevation gain respectively. Multiply these results by 3.3 to convert to meters and pH and ANC are -1.056 pH units and $-117.909 \mu\text{eq L}^{-1}$ per 1000-m elevation gain respectively. A comparison between these results and those reported in Table 2.2, In time set 3, both pH and ANC are significantly lower with trends of -0.0286 pH units and $-35.689 \mu\text{eq L}^{-1}$ per 1000-m gain respectively. The differing amounts of time and number of sites in each study could account for these differences.

Nitrate and Sulfate The positive SO_4^{2-} trends seem to decrease by $2 \mu\text{eq L}^{-1}$ between set 1 and set 2 in Table 2.2 and then by $6 \mu\text{eq L}^{-1}$ between set 2 and 3. In contrast, a negative insignificant elevational trend was found in Meijun Cai (2013) for the years 1993 to 2009. NO_3^- follows a similar pattern as SO_4^{2-} which is also in agreement with findings in Weathers et al. (2006). As the trends for NO_3^- and SO_4^{2-} decrease over the time sets the base cations increase by $2 \mu\text{eq L}^{-1}$ between set 1 and set 2 and then by almost $5 \mu\text{eq L}^{-1}$ between set 2 and set 3.

2.3 Discussion

It is interesting that the step-wise process did not choose elevation as an explanatory independent variable (X) for any of the dependents (Y), because many studies have declared elevation a significant explanation of variation and Figure 1.3

clearly shows a decreasing trend for pH while increasing the elevation. Increasing acidification with increased elevation was observed in Meijun Cai (2013) for data collected between 1993 and 2009. This suggests that there is an elevation trend it is just not as important as other factors when studying acidification in the GRSM. In fact the elevation classes themselves characterize elevation and the individual elevation classes might be too small to show a significant elevation trend.

A time trend is also clearly evident with a simple plot of pH vs. time. But the mostly insignificant trends of appendix D.2 suggest that the increase in pH over time is due to other factors, which were included with the step-wise selection. In light of other studies such as Robinson et al. (2008), this study agrees with Meijun Cai (2013) that pH is increasing over time.

SO_4^{2-} has more decreasing trends over time for the years 2009 to 2012 than in any other time set. This is not surprising based on the values shown in ?? in which SO_4^{2-} concentrations at the high elevation site Noland begin to drop along with emissions from Kingston and Bull run power plants.

Water quality is increasing. pH and ANC are rising and the pollutants NO_3^- and SO_4^{2-} are decreasing. The concerns of lowering pH raised in Robinson et al. (2008) are now not as important as those for SO_4^{2-} desorption raised in Meijun Cai (2013). The lack of elevation trend in SO_4^{2-} was attributed to high elevation soil adsorption of depositional SO_4^{2-} and a statement was made that SO_4^{2-} remains absorbed to soil particles as long as soil water chemistry remains high in SO_4^{2-} concentration and low in pH (Cai et al., 2011). The slope for the elevation trend of SO_4^{2-} over the three sets is decreasing but most of the mean SO_4^{2-} concentrations listed in Table B.1 are increasing through time along with pH. Which suggests desorption of SO_4^{2-} into the streams, thus raising the lower elevation SO_4^{2-} concentrations to meet the higher concentrations of upper elevation sites that are more effected by acid deposition.

Chapter 3

Means Comparison

3.1 Methods

3.1.1 Introduction

Bull run and Kingston power plants installed scrubbers on their smokestacks in the year 2008 in order to decrease sulfate and nitrate emissions. These scrubbers have significantly reduced the amount of sulfur dioxide emitted by the smoke stacks. According to ??, which is a bar chart depicting the sum of sulfur dioxide emissions of Kingston and Bull run power plants, the sulfur dioxide concentration dropped from 80 thousand tons in 2008 to about 15 thousand tons in 2009.

Noland divide is a high elevation site located just below Clingman's Dome, which is the highest point in the Great Smokey Mountains. It has been studied for acid deposition since the late 80's and contains three separate sample collection sites. The through fall site collects deposition that has had a chance to fall through the trees and thus collects extra pollutants resting there. There is also an open to air site which is designed to collect deposition that has not run through the trees and then grab samples are collected from two nearby streams. Samples from Noland Divide are continuously collected and analyzed every two weeks with the same lab processes as the Stream Survey samples.

Interestingly the through fall SO_4 concentrations dramatically decline from about $115 \mu\text{eq L}^{-1}$ in 2007 to about $30 \mu\text{eq L}^{-1}$ in 2010. A decrease in sulfur dioxide emissions could correlate to the decrease in SO_4 concentrations measured in Noland Divide through fall. The effects of air pollution will be more pronounced and easier to recognize at a high elevation site such as Noland Divide but one site cannot represent the whole park. The geographical spread and number of sites contained within the Stream Survey can give a fuller representation of the affects of air pollution from local power plants. And assuming that the sulfur dioxide emissions from Kingston and Bull run power plants affect the whole GRSM park then there may be signals for this affect in the data. To explorer for these signals each water quality vector in each time set will be tested against each other by way of means comparison methods. A significant difference between the data before and after the scrubbers were installed would indicate reason for further study.

Instruments

ANOVA is a common means comparison method, but it is not best when testing more than one hypothesis at once. As more hypothesis are added the chances of finding a rare occurrence rises, which is the chance to reject the null hypothesis (the means being equal) when it is actually true (type I error). The proposed analysis requires testing for the equality of three separate time sets and thus three separate hypothesis at once. The Bonferroni adjustment solves this by dividing the alpha by the number of hypothesis being tested. In this way multiple hypothesis are tested as if there is only one.

Two outputs are created by the Bonferroni method: one graphical and one numerical. The graphical output presents a line graph showing the means of each group analyzed. An observer can use this output to see the actual group means along with a visual representation of their differences. The numerical output presents a table of pairwise listings of all the groups compared to each other. Each pair listed is evaluated by their 95% confidence intervals and the significance associated with each

comparison. If the confidence interval includes zero then the groups are statistically the same or equal.

Using SPSS and the Bonferroni method three time sets (93-02, 03-08, 09-12) will be compared at six elevation class levels and across four water quality variables (pH, ANC, NO₃, and SO₄). Each group compared is the same data groups from the stream survey data analyzed in [chapter 2](#) and [chapter 4](#).

3.2 Results

Table 3.1: Bonferoni comparisons between multiple groups

| Elevation Classes | pH | | | ANC | | | Nitrate | | | Sulfate | | |
|----------------------|-----|-----|-----|-----|-----|-----|---------|-----|-----|---------|-----|-----|
| | 1-2 | 1-3 | 2-3 | 1-2 | 1-3 | 2-3 | 1-2 | 1-3 | 2-3 | 1-2 | 1-3 | 2-3 |
| 1 | ≠ | ≠ | ≠ | = | = | = | ≠ | = | = | = | = | = |
| 2 | = | = | = | = | ≠ | = | ≠ | ≠ | = | ≠ | ≠ | = |
| 3 | ≠ | ≠ | ≠ | = | ≠ | = | = | ≠ | ≠ | = | = | = |
| 4 | = | ≠ | ≠ | = | = | = | = | = | = | = | = | = |
| 5 | ≠ | ≠ | ≠ | = | ≠ | ≠ | ≠ | = | ≠ | = | = | = |
| 6 | = | ≠ | ≠ | = | = | = | = | = | = | = | = | = |

The group means comparisons are represented by equal signs and unequal signs and are taken from the 95% C.I. determined in the analysis. In [Table 3.1](#) there are three columns per water quality variable and each column represents the comparison of two groups of the same variable in different times. All groups that were found to be equal were insignificant and all groups that were unequal are significant at the familywise 0.05 α level.

The line graphs can be helpful in comparing the sizes of mean differences between the three time sets. These figures are not as definitive as the results in [Table 3.1](#) because a noticeable visual difference does not always correspond to a significant difference, but they can still be useful as visual tools. There are six figures for each of

the water quality variables, one for each of the elevation classes. They are presented in [section E.1](#).

The set comparisons for pH are the first comparisons presented, they contain more unequal sets than any other water quality variable. Much of the comparisons are unequal except between elevation class 2 which are all equal and class 4 and 6 which show are equal in sets 1 and 2. If a pronounced elevational trend existed for pH in the GRSM, this trend would be visible in the Bonferroni line graphs. Following the means of each time set through the different elevation classes the largest mean should be in elevation class 1 and the smallest in elevation class 6. Unfortunately elevation class 2 always contains the lowest means instead of Elevation class 6. And elevation class 3 behaves as if it should be between elevation class 5 and 6.

In contrast to the pH line graphs, the ANC line graphs do not all have similar rates of change. In the odd numbered classes ANC reached a peak in set 2 and dropped for set 3. All of the ANC figures have a decreasing trend from set 2 to 3 except for class 2 which is steadily increasing. The set means presented in the ANC figures vary greatly in concentration. Classes and 1 and 2 are more than double the means of the other classes. The ANC concentrations of elevation class 2 are the lowest which helps explain why the pH of elevation class 2 is also the lowest. It is important to note here that even though class 2's concentrations are the lowest, they are also the only concentrations that are increasing. The analysis found more equality than inequality in ANC, and in fact all three time sets in elevation classes 1, 4, and 6 were all found to be equal. Only 4 set comparisons were found to be unequal: comparisons between time sets 1 and 3 at elevation classes 2, 3, and 5, and the comparison between time sets 2 and 3 at elevation class 5.

NO₃ elevation classes 4 and 6 are equal across all time sets and elevation class 3 shows time sets 1 and 2 being equal while 3 is not. Elevation class 1 is the opposite of expected, which is all time sets being unequal with time set 3, showing all being equal except for sets 1 and 2. In elevation class 2 sets 3 and 2 are equal and in elevation class 5 sets 3 and 1 are equal. The line graphs for the odd numbered elevation classes

of NO_3 all have decreasing mean values from set 2 to 3. In elevation classes 2 and 4 the mean values for set 3 are higher than those in set 2 but the difference of the means over times is decreasing. Overall the NO_3 figures show mostly decreasing concentrations over time, except for class 6 which is always increasing. And the odd classes all have decreasing negative trends from set 2 to set 3 while classes 2 and 4 have decreasing positive trends between set 2 and 3.

SO_4 points to all three time sets being equal across all elevation classes except for class 2, which shows equality for time sets 2 and 3. The line graphs can sometimes be misleading when visually comparing the time set means and it is always best to have the confidence intervals on hand. For example when looking at the SO_4 figures many of the means look different across the time sets, but according to the table, except for class 2, they are all equal across time sets. All of the set 3 means for SO_4 are larger than their respective set 2 means except for those in class 2 which has negative trends throughout.

3.3 Discussion

This analysis was completed in expectation of patterns similar to time sets 1 and 2 having significantly different means from time set 3. This expectation was based on the installation of scrubbers on the Kingston and Bull-run power plants and ??. Overall these patterns were not noticed, the clearest evidence is the complete equality down the column of time sets 2 and 3 for SO_4 . Other outcomes were also unexpected such as the increase in pH over time and the abnormal ANC concentrations. The apparent decrease in ANC overtime as indicated in the Bonferroni figures was unexpected both because this is in contrast to the Julian date coefficients for ANC and pH has an increasing trend overtime. Because the Bonferroni method calculates significant means for the water quality vector the difference between the figures and the trends suggests error in the trend analysis models.

The focus of this chapter was to investigate the decline in sulfur dioxide emissions from the Kingston and Bull run power plants and how it may have impacted the decline in SO_4 concentrations in the through fall measurements of the Noland divide high elevation site. If a correlation existed it would be apparent in the pH results, but especially in the SO_4 results. A significant negative difference in means for set 3 compared to sets 1 and 2 would support the hypothesis. The inequalities present between the sets of pH data display a possible connection to the decline in sulfur dioxide pollution but there are many other factors that effect stream pH. The comparisons between the SO_4 sets are unfortunately mostly equal. This suggests a bank of SO_4 where previous SO_4 pollution is collected and a steady concentration is being released into the steams which are being measured with grab samples. In this way until that bank is depleted a significant difference in means may not be found.

Chapter 4

Power Analysis

4.1 Methods

4.1.1 Introduction

Power is the likelihood of proving the hypothesis correct. The trend analysis performed in [chapter 2](#) is really a hypothesis test which comes with an inherent amount of error. It tests the hypothesis that a trend exists in the data which makes the null hypothesis one of no trend or a coefficient that equals zero. The error here is defined as type II error or β and can be seen in [Table 4.1](#). β describes the failure to reject a false null hypothesis or in the case of this paper a failure to detect a trend in the data when there really is one. The opposite of β is the probability that a trend will be detected when it exists and is called the power of the test. A trend line with a power of 1.00 indicates a 100% chance that the calculated slope is not zero, a power of .50 means there is a 50% chance that the calculated slope might not exist. Power indicates the reliability of the trends which are important in determining the health of streams in the GRSM.

Power analysis refers to both post hoc and a priori analyses, in this paper both were completed with the help of the statistical program G*power. G*power is a free power analysis program written by four german psychology professors and used by

Table 4.1: Hypothesis tests from Statistical Methods in Water Resources by theUSGS (Helsel and Hirsch, 1992).

| | H_0 is true | H_0 is false |
|----------------------|---|--|
| Fail to Reject H_0 | Correct decision Prob(correct decision) $= 1 - \alpha$ | Type II error Prob(Type II error) $= \beta$ |
| Reject H_0 | Type I error Prob (Type I error) $= \alpha$ Significance level | Correct decision Prob (correct decision) $= 1 - \beta$ Power |

many. It can compute both post hoc and a priori analysis for many different statistical tests (Faul et al., 2009), power analysis for regression was used here. All 144 trend lines from chapter 2 were evaluated using a post hoc analysis and a priori analysis was used to project the current stream survey program into the future.

The two different power analyses are two sides of the same coin and have many similarities, but different outcomes. The main objective of the post hoc analysis is to calculate the power of a given test, while the a priori analysis will calculate the number of observations for a chosen power. Unlike the trend analyses and mean comparisons of the first two chapters, the statistical program G*power requires only four inputs instead of whole data vectors. With post hoc analysis three of the these inputs are passed from the output of the trend analysis: number of observations (N), adjusted r^2 and number of predictors. The fourth input is ES or effect size which is calculated by G*power before the analysis, ES is described by Cohen as the probability to find a significant result (Cohen, 1992a). A priori analysis also requires an ES value but it is chosen, instead of calculated, along with the power. Just like the post hoc analysis the number of predictors is still needed for the a priori analysis and taken from the number of predictors given in the step-wise analysis from chapter 2

A post hoc analysis was preformed for both of the julian date coefficient tables from chapter 2, Table F.1 and Table F.2. In contrast to the post hoc analysis the a priori analysis only needs to be calculated for each of the four dependent variables.

This is because for each analysis the three inputs number of predictors, power, and ES remain the same for each variable. The front analysis is only for one chosen power and one chosen ES but G*power will create a power graph which plots each power and the number of observations it requires. But this is where the analysis in G*power ends and the results must be applied to the Stream Survey to get more specific results. This was accomplished in Excel, where the number of observations given by the power analysis were divided among the elevation bands. In this way elevation bands with many sites can be shown to contain more observations over time than necessary and elevation bands with lower amounts of sites are shown to need more observations for the same time period.

4.1.2 Procedures

Post hoc

The most popular power analysis methods originate from Jacob Cohen who outlined his approach in "A Power Primer" (Cohen, 1992a). Cohen displayed ways to calculate the power for eight different tests the last of which is the F test for multiple and multiple partial correlation, which can be used for regression. The different tests are represented by their differences in calculating ES. ES is the only input that needs to be calculated before the analysis can be completed, the other inputs come from the trend analysis. The equation for the ES of a regression model presented by Cohen is equal to the correlation coefficient divided by one minus the correlation coefficient.

$$ES = \frac{adj.r^2}{1 - adj.r^2} \quad (4.1)$$

This equation can be described as the ratio of explained to unexplained variation for the regression model. For the post hoc analysis this equation will be used to calculate a specific ES for each model presented in Table F.1 and Table F.2. The ES calculation is completed by G*power after inputting the correlation coefficient (adj. r²). G*power

uses ES along with the α (.05) used for the regression model, the number observations, and number of predictors in the model to output the power of the F test. This power will be between 0 and 1.00 and will be the power acquired by the models using past data and a calculated ES.

A priori

The a priori analysis is more conditional than the straight forward calculations for the post hoc analysis. Instead of outputting a power value like the post hoc analysis, G* power will compute the number of observations for a given scenario. The inputs for this analysis are α (.05), desired power, number of predictors, and ES. All of these inputs can be changed or manipulated based on the anticipated outcome. For this analysis the assumption was made that the same trend analysis as the one completed in [chapter 2](#) would be attempted in the future. Based on this assumption the same step-wise equations constructed in [Table 2.1](#) can be used to help chose the number of predictors and α .

The most encompassing way to present an a priori analysis is through a power graph. The power graphs plot power on the y-axis and number of observations on the x-axis. Using this as a tool a planner can choose a desired power and get the corresponding number of observations.

Choosing an ES value and desired power will be a matter of convention. To make choosing the ES value easier Cohen has defined small, medium, and large ES values for each of the eight tests described in [Cohen \(1992a\)](#). Concerning the multiple and multiple partial correlation test he decided on .02, .15, and .35 respectively. All of these ES values can be graphed in the power graphs by plotting different ES values as curves on the same plot. But in order to later determine more efficient site counts per elevation band a best ES value must be chosen. An ES value of .15 was settled upon after the power graphs for all three conventions per dependent variable were made. .02 was too small, requiring very high numbers of observations to reach a decent power. ES values of .35 can acquire small numbers of observations thus achieving a decent

power level easier, but the smaller the ES the better. .15 is less than half of .35 so it minimizes the chances for insignificant results and the numbers of observations are reasonable to reach higher powers. If no argument can be made for any other desired power then Cohen suggests .80. This is chosen for its reasonable ratio of Type I error to Type II error which reflects their importance. If the power is .80 then $\beta = .20$ and $\alpha = .05$ and this makes the Type II error four times as likely as Type I error (Cohen, 1992b). These choices are presented in Table 4.2.

Table 4.2: A priori calculation in G*power when alpha, ES, and power are set to .05, .15, and .80 respectively.

| | Number of predictors | N_a |
|---------|----------------------|-------|
| pH | 6 | 98 |
| ANC | 8 | 109 |
| Nitrate | 8 | 109 |
| Sulfate | 7 | 103 |
| Time | 3 | 77 |

The a priori power analysis can be manipulated to calculate a number of sites per elevation band for the stream survey in the GRSM. First, samples per year per elevation band are counted for the 2012 year and will be represented by n . Next the results from Table 4.2 are divided by samples per year per elevation band to get the number of years it will take, at the 2012 sampling rate, to reach a power of .80.

$$yrs. = \frac{N_a}{n} \quad (4.2)$$

But, in order to get to the number of sites per elevation band required to reach a power of .80, the years will have to be held constant. If the future trend analysis is to be completed using the equation with only time variables (instead of the step-wise equations) then 77 samples will need to be collected in one year to reach a power of .80 according to Table 4.2. But if the future trend analysis is to be completed using the step-wise equations from Table 2.1 then at least 109 samples will need to be

collected in one year to satisfy the requirements for ANC and NO₃. For the step-wise equations N will be rounded up to 110 and labeled N_b . These are presented in

Table 4.3: samples/year to achieve a power .80 (N_b)

| Years | 1 | 2 | 3 | 4 |
|-------------------------|-----|----|----|----|
| Water Quality Variables | 110 | 55 | 37 | 28 |
| Time Variables | 77 | 39 | 26 | 19 |

Table 4.3, which has been calculated out to four years. So that instead of completing the trend analysis after one year, one could wait four years and only need to collect 28 samples per year. Subtracting the number of samples collected in one year per elevation band in 2012 from the number of samples needed to be collected per year to reach a power of .80 will provide the number of samples needed per elevation band to receive a power of .80 (N_c).

$$N_c = N_b - n \quad (4.3)$$

To get an estimation for the number of sites needed per elevation band to achieve a power of .80, the number of samples needed per elevation band to receive a power of .80 (N_c) were divided by six which is number of times each site is sampled per year.

$$\#Sites = \frac{N_c}{6} \quad (4.4)$$

4.2 Results

4.2.1 Post hoc

The results of the post hoc analysis on both trend analyses are reported in Table F.1 and Table F.2. They are broken into the four water quality variables (pH, ANC, NO₃, SO₄) and divided into the tree time sets (93-02, 03-08, 09-12), and then further divided into the six elevation classes. Each trend from chapter 2 is represented

by its number of observations, the adjusted r^2 , the calculated ES, and finally their observed power. Of the 72 lines evaluated for power in [Table F.1](#) only eight of them were less than 1.00. And only two of the trend lines in [Table F.1](#) were insignificant. One of the insignificant trends was the trend for Nitrate, set 3, class 5 , and along with insignificance the adjusted r^2 was negative and therefore the power could not be found. The other insignificant trend was pH, set 3, class 5 , which also received the lowest observed power of .28. In large dissimilarity from the step-wise trend models, 52 of the 72 trends from [Table F.2](#) were insignificant. Of the 20 significant trends observed powers range from .26 to 1.00, 11 of them are above .80 and 2 are .99 or greater.

4.2.2 A priori

Power graphs

The traditional presentation for an a priori power analysis is the power graph. Here the powers are lie on the y-axis while the number of observations lie on the x-axis. Each of the water quality variables and the time model gets its own graph except for ANC and NO_3 which are the same because they contain the same number of predictors from the step-wise model. On each graph two curves are plotted representing an ES of either .15 or .35, they all rise from (0,0) asymptotically towards a power of 1.00. Despite the similar shapes the more predictors a model has the greater number of observations it requires to reach adequate powers, SO_4 requires almost 30 samples than the time model to reach a power of .80 with an ES of .15. The power graphs for pH, ANC and NO_3 , SO_4 , and Time are plotted in the appendices [Figure G.1](#), [Figure G.2](#), [Figure G.3](#), and [Figure G.4](#) respectively. And [Table 4.4](#) was created for easier comparison.

This table shows the sample size values for both ES curves at a power of .80. Again all are similar except for the time graph, which has at least half as many predictors in its time trend equation as the others.

Table 4.4: Sample sizes at a power of .80

| ES | 0.15 | 0.35 |
|-------------|------|------|
| pH | 97 | 45 |
| ANC and NO3 | 98 | 51 |
| SO4 | 103 | 48 |
| Time | 76 | 35 |

A priori manipulation

In this section a scenario is presented in which the results of the a priori analysis are manipulated to achieve the number of sites required per elevation band to receive a power of .80.

Table 4.5: Years to acheive a power of .80

| Elevation Bands | Site # | Current n/yr | pH | ANC NO ₃ | SO ₄ | Time variables |
|-----------------|--|--------------|------|---------------------|-----------------|----------------|
| 1 | 13 ,23, 24, 30, 479 | 26 | 3.77 | 4.19 | 3.96 | 2.96 |
| 2 | 4, 311, 268, 480, 310, 483, 147, 148, 484 | 34 | 2.88 | 3.21 | 3.03 | 2.26 |
| 3 | 114, 481, 482, 149, 66, 492, 137, 293, 270, 493, 485, 144, 224 | 62 | 1.58 | 1.76 | 1.66 | 1.24 |
| 4 | 143, 142, 73, 71 | 24 | 4.08 | 4.54 | 4.29 | 3.21 |
| 5 | 74, 221, 251, 233 | 22 | 4.45 | 4.95 | 4.68 | 3.50 |
| 6 | 253, 234 | 12 | 8.17 | 9.08 | 8.58 | 6.42 |

This scenario was followed through with both methods of trend lines. [Table 4.5](#) records the six elevation bands along with the site numbers that belong to them. In the column labeled, current n per year, the amount of samples collected per elevation band in the year 2012 are tabulated. Then Using [Equation 4.2](#) the number of years needed for each variable to reach a power of .80 is calculated. Looking at the table there are 26 samples collected in elevation band one in one year. In order to compute a trend line for pH using the same step-wise model from [Table 2.1](#) that receives a power of .80, samples would need to be collected for 3.77 years before the trend line

can be computed. The longest waiting period is for ANC or NO₃ at elevation class six which requires 9.08 years, presumably because they have the highest number of predictors and elevation class six contains only two sites.

Table 4.6: Necessary sites scenario for water quality variables

| Elevation Bands | #Samples required | | | | # sites required | | | |
|-----------------|-------------------|-------|-------|-------|------------------|-------|-------|-------|
| | 1 yr | 2 yrs | 3 yrs | 4 yrs | 1 yr | 2 yrs | 3 yrs | 4 yrs |
| 1 | 84 | 29 | 11 | 2 | 14 | 5 | 2 | 0 |
| 2 | 76 | 21 | 3 | -7 | 13 | 4 | 0 | -1 |
| 3 | 48 | -7 | -25 | -35 | 8 | -1 | -4 | -6 |
| 4 | 86 | 31 | 13 | 4 | 14 | 5 | 2 | 1 |
| 5 | 88 | 33 | 15 | 6 | 15 | 6 | 2 | 1 |
| 6 | 98 | 43 | 25 | 16 | 16 | 7 | 4 | 3 |

Table 4.7: Necessary sites scenario for time variables

| Elevation Bands | #Samples required | | | | # sites required | | | |
|-----------------|-------------------|-------|-------|-------|------------------|-------|-------|-------|
| | 1 yr | 2 yrs | 3 yrs | 4 yrs | 1 yr | 2 yrs | 3 yrs | 4 yrs |
| 1 | 51 | 13 | 0 | -7 | 9 | 2 | 0 | -1 |
| 2 | 43 | 5 | -8 | -15 | 7 | 1 | -1 | -2 |
| 3 | 15 | -24 | -36 | -43 | 3 | -4 | -6 | -7 |
| 4 | 53 | 15 | 2 | -5 | 9 | 2 | 0 | -1 |
| 5 | 55 | 17 | 4 | -3 | 9 | 3 | 1 | 0 |
| 6 | 65 | 27 | 14 | 7 | 11 | 4 | 2 | 1 |

Tables [Table 4.6](#) and [Table 4.7](#) correspond to the two trend models: step-wise and time. Both tables are broken down into two sides, the left side contains number of samples while the right side contains number of sites. Then each side is arranged by elevation band and calculated out to four years. [Equation 4.3](#) is used to calculate the number of samples required and then these numbers are divided by six to get the number of sites. The numbers on the right side of the tables represent the change to the current number of sites in that elevation band required to achieve a power of .80 with an ES of .15 using the same models from [chapter 2](#). In [Table 4.6](#) for elevation class 3, 48 more samples need to be collected if a trend line for the water quality

dependents with a power of .80 is to be created after one year. But if a trend line can wait to be created after two years, then there is a surplus of seven samples per year. If four years can be waited there is a surplus of 35 samples which on the right side of the table translates into a surplus of 6 whole site locations per year.

4.3 Discussion

4.3.1 Post hoc

Step-wise equations

By reviewing the results of the post hoc analysis after an a priori analysis has been completed it is easier to see why the results were outstanding for the step-wise equations and awful for the time based equations. Knowing that an a priori analysis on the step-wise equations will produce a requirement of 110 observations for a power of .80 and an ES of .15, [Table 4.2](#), it can easily be seen that as the number of observations in [Table F.1](#) decline from 110 the power also declines. In concert with the large number of observations, the observed ES values are very large compared to the chosen ES of .15 which coincides with the observed powers being close to 1.00. The large conventional ES given by Cohen is .35 and only 3 of the trend lines analyzed here were below that, all in pH. And because the ES is a ratio of the adjusted r^2 it declines as the r^2 does, the higher the r^2 the better.. But for a calculated ES of .15 the adjusted r^2 doesn't need to be very high. Such as the analyzed trend line for pH in time set 3 elevation class 5 has an adjusted r^2 of .158 and the ES is .19, which is larger than .15. Assuming that a power of .80 and an ES of .15 is ideal, then this post hoc analysis uses too many observations. One way to have less observations would be to use fewer years in the analysis. Another way would be to use less sites in the survey.

Time variable based equations

The two post hoc analyses on the two different models varied greatly. The differences in powers between the two post hoc analysis can not be the number of observations because the number of observations used in [Table F.1](#) are the same as those [Table F.2](#). The differences are between the adjusted r^2 values, which are very low for [Table F.2](#), and leads to the low ES values. Overlooking the fact that most of the regression models for the time variable analysis are insignificant, most of the powers calculated in [Table F.1](#) are not terrible. Of the 20 significant lines eleven have a power equal to or above .80.

4.3.2 A priori

The a priori power graphs themselves show every possible power and the number of observations needed to achieve it. But they are based on the specific step-wise equations that were created using this specific dataset. Because the step-wise process uses past data to create the equations, every time new data is added the equations could change. The a priori analysis assumes that these same equations, with the same number of variables, will be used to detect trends in the future. But even if the number of sites remain the same past this point, the data will still be different. And if the site numbers do change, such as more sites are added to the upper elevations and sites are removed from the lower elevations, then the step-wise equations are at greater risk of changing. Then if the number of predictors changes because the data changed then the a priori analysis is not applicable. A more static set of equations would ease this pressure.

These power graphs can still be used by managers and planners as an educated guess. After the number of observations for a desired power is determined from the graphs the observations can be placed into the survey with efficiency in mind. Each chosen power and ES value can represent a different scenario. One such scenario was

carried out for a power of .80 and an ES of .15. Although any value in the power graphs can be chosen these values were chosen as the most efficient.

The results of this scenario can solve two concerns of the survey, the lack of high elevation sites and the lack of funding. By following the results in [Table 4.6](#), waiting a minimum of four years before the next trend analysis can lead to the removal of two sites from the survey. And assuming that cost of the survey is related to the number of sites, then removing sites will save money. But removing two sites is just the sum difference of a redistribution suggested by the scenario. In fact one site should be removed from elevation class two and six from class three. One site each need to be added to classes five and six and three should be added to class six. There are too many sites in the lower elevation classes of two and three and not enough sites in the higher elevation classes of four, five, and six. A redistribution of sites is in order.

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Appendix

Appendix A

A.1 Site Data

A.2 Site data

| | Site ID | Site Description | Watershed |
|----|---------|--|-------------|
| 1 | 173 | Mill Creek above Abrams Creek | Abrams |
| 2 | 174 | Abrams Creek below Cades Cove | Abrams |
| 3 | 488 | Mill Creek at Pumphouse on Forge Creek Road | Abrams |
| 4 | 489 | Abrams Creek 300 m below trailhead bridge | Abrams |
| 5 | 142 | Beech Creek above Lost Bottom Creek | Cataloochee |
| 6 | 143 | Lost Bottom Creek (Cataloochee Creek) | Cataloochee |
| 7 | 144 | Palmer Creek above Pretty Hollow Creek | Cataloochee |
| 8 | 147 | Lower Cataloochee Creek | Cataloochee |
| 9 | 148 | Lower Little Cataloochee Creek | Cataloochee |
| 10 | 149 | Middle Cataloochee Creek at bridge | Cataloochee |
| 11 | 293 | Rough Fork at Caldwell House | Cataloochee |
| 12 | 493 | Palmer Creek at Davidson Branch Trail | Cataloochee |
| 13 | 4 | Lower Rock Creek | Cosby |
| 14 | 114 | Cosby Creek at log bridge | Cosby |
| 15 | 137 | Upper Rock Creek (Cosby Creek) | Cosby |
| 16 | 492 | Camel Hump Creek off Low Gap Trail | Cosby |
| 17 | 221 | Hazel Creek above cascades | Hazel |
| 18 | 224 | Hazel Creek just below Proctor Creek Confluence | Hazel |
| 19 | 310 | Bone Valley Creek (Hazel Creek) | Hazel |
| 20 | 311 | Hazel Creek below Haw Gap Creek | Hazel |
| 21 | 479 | Hazel Creek at Campsite 86 | Hazel |
| 22 | 480 | Haw Gap Creek at bridge near Campsite 84 | Hazel |
| 23 | 481 | Little Fork above Sugar Fork Trail | Hazel |
| 24 | 482 | Sugar Fork above Little Fork | Hazel |
| 25 | 483 | Sugar Fork above Haw Gap Creek | Hazel |
| 26 | 484 | Hazel Creek at Cold Spring Gap Trail | Hazel |
| 27 | 485 | Walker Creek above Hazel Creek Trail | Hazel |
| 28 | 13 | Little River at boundary | Little |
| 29 | 23 | Lower Middle Prong Little River | Little |
| 30 | 24 | Lower West Prong Little River | Little |
| 31 | 30 | West Prong Little Pigeon at Headquarters | Little |
| 32 | 66 | West Prong Little Pigeon at Chimneys Picnic Area | Little |
| 33 | 71 | Road Prong above barrier cascade | Little |
| 34 | 73 | Walker Camp Prong above Road Prong | Little |
| 35 | 74 | Walker Camp Prong above Alum Cave Creek | Little |
| 36 | 233 | Walker Camp Prong above Alum Cave | Little |
| 37 | 234 | Upper Road Prong | Little |
| 38 | 237 | Walker Camp Prong at last bridge | Little |
| 39 | 251 | Beech Flats above US 441 loop | Oconaluftee |
| 40 | 252 | Beech Flats below roadcut | Oconaluftee |
| 41 | 253 | Beech Flats above roadcut | Oconaluftee |
| 42 | 268 | Oconaluftee River below Smokemont | Oconaluftee |
| 43 | 270 | Beech Flats at Kephart Footbridge | Oconaluftee |

Table A.1: GRSM Stream Survey site descriptions

| | Site ID | Elevation (ft) | Elevation (m) | slope | Latitude | Longitude | Historical Elevation Classes | New elevation classes |
|----|------------|-------------------|------------------|-------|----------|-----------|------------------------------------|-----------------------------|
| 1 | 173 | 1715 | 522.73 | 35.68 | 35.59104 | -83.85361 | 3 | 3 |
| 2 | 174 | 1715 | 522.73 | 10.27 | 35.59186 | -83.85308 | 3 | 3 |
| 3 | 488 | 1790 | 545.59 | 4.04 | 35.58349 | -83.83446 | 4 | 1 |
| 4 | 489 | 1710 | 521.21 | 32.78 | 35.59145 | -83.85397 | 4 | 1 |
| 5 | 142 | 3300 | 1005.84 | 32.42 | 35.63565 | -83.14537 | 5 | 2 |
| 6 | 143 | 3280 | 999.74 | 35.69 | 35.63625 | -83.14481 | 6 | 2 |
| 7 | 144 | 2990 | 911.35 | 35.66 | 35.63900 | -83.13078 | 5 | 2 |
| 8 | 147 | 2460 | 749.81 | 16.84 | 35.66688 | -83.07277 | 4 | 3 |
| 9 | 148 | 2475 | 754.38 | 7.58 | 35.66913 | -83.07283 | 4 | 3 |
| 10 | 149 | 2550 | 777.24 | 4.45 | 35.64627 | -83.07554 | 5 | 3 |
| 11 | 293 | 2755 | 839.72 | 18.73 | 35.62442 | -83.11391 | 5 | 4 |
| 12 | 493 | 2840 | 865.63 | 33.10 | 35.63462 | -83.11943 | 6 | 6 |
| 13 | 4 | 2080 | 633.98 | 6.11 | 35.76133 | -83.21044 | 3 | 1 |
| 14 | 114 | 2510 | 765.05 | 13.71 | 35.74863 | -83.20066 | 5 | 2 |
| 15 | 137 | 2750 | 838.20 | 22.92 | 35.74616 | -83.21630 | 5 | 2 |
| 16 | 492 | 2730 | 832.10 | 25.86 | 35.74457 | -83.19876 | 5 | 6 |
| 17 | 221 | 4000 | 1219.20 | 30.02 | 35.54632 | -83.58283 | 8 | 3 |
| 18 | 224 | 2999 | 914.00 | 17.92 | 35.53212 | -83.62234 | 6 | 3 |
| 19 | 310 | 2240 | 682.75 | 19.63 | 35.49994 | -83.68014 | 4 | 4 |
| 20 | 311 | 2155 | 656.84 | 26.20 | 35.49377 | -83.68852 | 4 | 5 |
| 21 | 479 | 1740 | 530.35 | 39.70 | 35.47233 | -83.71933 | 3 | 5 |
| 22 | 480 | 2201 | 671.00 | 10.07 | 35.49474 | -83.68873 | 4 | 5 |
| 23 | 481 | 2540 | 774.19 | 30.90 | 35.50256 | -83.70835 | 5 | 5 |
| 24 | 482 | 2540 | 774.19 | 38.66 | 35.50236 | -83.70859 | 5 | 6 |
| 25 | 483 | 2320 | 707.14 | 34.29 | 35.49947 | -83.69494 | 4 | 6 |
| 26 | 484 | 2475 | 754.38 | 9.11 | 35.50331 | -83.65930 | 5 | 1 |
| 27 | 485 | 2860 | 871.73 | 5.17 | 35.52249 | -83.63101 | 6 | 1 |
| 28 | 13 | 1100 | 335.28 | 44.21 | 35.66763 | -83.71450 | 2 | 1 |
| 29 | 23 | 1150 | 350.52 | 5.96 | 35.65724 | -83.70979 | 2 | 1 |
| 30 | 24 | 1150 | 350.52 | 31.60 | 35.65682 | -83.71017 | 2 | 1 |
| 31 | 30 | 1430 | 435.86 | 2.17 | 35.68819 | -83.53672 | 2 | 1 |
| 32 | 66 | 2680 | 816.86 | 17.92 | 35.63723 | -83.49484 | 5 | 2 |
| 33 | 71 | 3400 | 1036.32 | 31.28 | 35.63440 | -83.47032 | 6 | 2 |
| 34 | 73 | 3360 | 1024.13 | 28.98 | 35.63476 | -83.46931 | 6 | 2 |
| 35 | 74 | 3820 | 1164.34 | 18.07 | 35.62912 | -83.45102 | 7 | 2 |
| 36 | 233 | 4255 | 1296.92 | 21.86 | 35.61830 | -83.42718 | 8 | 3 |
| 37 | 234 | 5000 | 1524.00 | 23.93 | 35.60975 | -83.45043 | 10 | 3 |
| 38 | 237 | 4520 | 1377.70 | 30.21 | 35.62409 | -83.41692 | 9 | 3 |
| 39 | 251 | 4010 | 1222.25 | 19.03 | 35.60226 | -83.41533 | 8 | 3 |
| 40 | 252 | 4680 | 1426.46 | 33.32 | 35.60666 | -83.43391 | 9 | 3 |
| 41 | 253 | 4760 | 1450.85 | 26.42 | 35.60682 | -83.43510 | 9 | 3 |
| 42 | 268 | 2169 | 661.00 | 3.31 | 35.55293 | -83.30937 | 4 | 4 |
| 43 | 270 | 2799 | 853.00 | 22.92 | 35.58641 | -83.36400 | 5 | 4 |

Table A.2: Site Data

Appendix B

Descriptive Statistics

Table B.1: Descriptive statistics of Water Quality in the GRSM

| Set | Class | pH | | | ANC meql | | | Nitrate meql | | | Sulfate meql | | | | | | |
|-----------|-------|-----|---------|---------|----------|-----|---------|--------------|--------|-----|--------------|---------|-------|-----|-------|--------|-------|
| | | N | Minimum | Maximum | Mean | N | Minimum | Maximum | Mean | N | Minimum | Maximum | Mean | | | | |
| 1993-2002 | 1 | 327 | 4.96 | 7.90 | 6.57 | 327 | -20.74 | 1534.47 | 149.76 | 275 | 0.00 | 49.94 | 12.04 | 325 | 12.32 | 85.01 | 36.09 |
| | 2 | 393 | 5.32 | 7.00 | 6.25 | 392 | -7.43 | 182.95 | 40.75 | 377 | 1.37 | 73.76 | 26.62 | 390 | 0.00 | 159.51 | 51.68 |
| | 3 | 400 | 4.65 | 8.24 | 6.44 | 398 | -19.97 | 1624.49 | 158.44 | 365 | 0.00 | 96.13 | 26.14 | 391 | 0.00 | 262.37 | 54.00 |
| | 4 | 121 | 6.18 | 7.11 | 6.50 | 120 | 24.45 | 178.00 | 75.84 | 105 | 2.16 | 28.29 | 11.90 | 119 | 12.34 | 77.74 | 25.16 |
| | 5 | 116 | 6.07 | 7.05 | 6.50 | 116 | 41.34 | 162.76 | 77.06 | 66 | 1.23 | 10.55 | 4.35 | 116 | 7.51 | 79.98 | 26.14 |
| | 6 | 110 | 5.77 | 7.06 | 6.41 | 110 | 15.64 | 165.02 | 68.01 | 81 | 1.56 | 60.46 | 21.13 | 110 | 14.71 | 61.16 | 28.35 |
| 2003-2008 | 1 | 255 | 5.22 | 7.95 | 6.65 | 255 | -37.09 | 1314.56 | 173.48 | 252 | 0.50 | 62.75 | 16.56 | 261 | 10.00 | 93.23 | 38.85 |
| | 2 | 289 | 4.83 | 7.07 | 6.32 | 289 | -1.88 | 145.95 | 42.20 | 296 | 0.62 | 67.12 | 29.20 | 298 | 11.64 | 152.55 | 48.19 |
| | 3 | 299 | 4.65 | 8.10 | 6.55 | 299 | -26.45 | 1591.06 | 172.82 | 297 | 0.13 | 95.72 | 27.69 | 308 | 10.44 | 490.01 | 54.25 |
| | 4 | 119 | 5.95 | 7.06 | 6.58 | 119 | 23.36 | 128.28 | 69.90 | 121 | 1.87 | 55.67 | 17.51 | 123 | 13.88 | 61.31 | 29.04 |
| | 5 | 35 | 5.98 | 7.03 | 6.50 | 35 | 36.37 | 115.80 | 77.84 | 30 | 1.45 | 26.48 | 7.59 | 37 | 12.18 | 117.46 | 30.54 |
| | 6 | 97 | 5.79 | 7.05 | 6.44 | 97 | 6.73 | 130.63 | 55.68 | 98 | 1.09 | 72.79 | 24.88 | 101 | 10.02 | 65.53 | 34.31 |
| 2009-2012 | 1 | 191 | 5.42 | 8.02 | 6.77 | 191 | -0.02 | 1377.93 | 164.72 | 191 | 0.22 | 62.14 | 16.31 | 190 | 14.61 | 113.83 | 39.63 |
| | 2 | 212 | 4.91 | 7.28 | 6.47 | 212 | -11.74 | 174.52 | 44.45 | 212 | 4.43 | 72.17 | 30.08 | 212 | 13.45 | 125.36 | 47.41 |
| | 3 | 228 | 4.73 | 7.96 | 6.68 | 228 | -18.28 | 1535.69 | 160.14 | 228 | 1.04 | 72.16 | 26.23 | 228 | 13.59 | 317.63 | 58.15 |
| | 4 | 97 | 6.20 | 7.08 | 6.68 | 97 | 25.70 | 107.58 | 64.13 | 97 | 0.54 | 34.67 | 18.72 | 97 | 19.89 | 46.66 | 29.33 |
| | 5 | 29 | 6.30 | 7.11 | 6.77 | 29 | 40.10 | 115.94 | 73.55 | 29 | 0.21 | 83.68 | 6.44 | 29 | 16.78 | 109.18 | 36.16 |
| | 6 | 76 | 4.24 | 7.09 | 6.52 | 76 | -3.92 | 114.28 | 46.15 | 76 | 0.16 | 79.04 | 32.17 | 76 | 15.72 | 63.32 | 37.05 |

Appendix C

Variable selection

Table C.1: List of variables used for step-wise variable selection. X's for variables selected by the step-wise method, O's if variable was added after the step-wise process.

| Available Variables | comments | Dependents for step-wise regression | | | |
|-------------------------|-------------|-------------------------------------|-----|-----------------|-----------------|
| | | pH | ANC | NO ₃ | SO ₄ |
| pH | Dependent | | | | |
| ANC | Dependent | | | X | X |
| NO ₃ | Dependent | X | X | | X |
| SO ₄ | Dependent | X | X | X | |
| Julian Date | | | X | X | X |
| Month | | | | | |
| Year | | | | | |
| Julian Date Days | Seasonality | X | | | |
| $\sin(\theta)$ | Seasonality | O | X | X | O |
| $\cos(\theta)$ | Seasonality | X | O | X | O |
| Sum Base Cations | | | X | X | X |
| Conductivity | | | X | X | X |
| Chloride | | | X | X | |
| Elevation (m) | | | | | |
| Slope | | | | | |
| \log_2 (ANC) | | | | | |
| \log_2 (Base Cations) | | X | | | |
| Number of predictors | | 6 | 8 | 8 | 7 |

Appendix D

Julian Date Coefficients

D.1 Step-wise Method

D.2 Temporal Variables

Table D.1: Time trend results for specific elevation classes using variables from step-wise regression. **Bold** results are insignificant.

| Time set | Elevation class | Elevation range m (ft) | Number of sites | Julian date coefficient, eq/L or pH units (model adjusted r^2) (p-value) | | | |
|-----------|-----------------|------------------------------|-----------------|---|--------|---------------|---------|
| | | | | pH | ANC | Nitrate | Sulfate |
| 1993-2002 | 1 | 304.8-609.6 (1000-2000) | 5 | 0.069 | 0.007 | 0.034 | -0.096 |
| | | | | 0.712 | 0.985 | 0.503 | 0.569 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 2 | 609.6-762 (2000-2500) | 9 | -0.091 | -0.036 | -0.037 | 0.019 |
| | | | | 0.388 | 0.603 | 0.699 | 0.766 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 3 | 762-914.4 (2500-3000) | 13 | -0.010 | 0.008 | -0.013 | 0.024 |
| | | | | 0.693 | 0.971 | 0.359 | 0.590 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | 0.019 | 0.015 | 0.058 | 0.061 |
| | | | | 0.205 | 0.709 | 0.410 | 0.402 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | -0.157 | -0.082 | 0.288 | -0.133 |
| | | | | 0.165 | 0.760 | 0.328 | 0.566 |
| | | | | 0.010 | 0.000 | 0.000 | 0.000 |
| | 6 | 1371.6< (4500<) | 2 | 0.218 | 0.067 | -0.011 | 0.092 |
| | | | | 0.505 | 0.802 | 0.871 | 0.716 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| 2003-2008 | 1 | 304.8-609.6 (1000-2000) | 5 | 0.150 | -0.004 | 0.038 | 0.039 |
| | | | | 0.781 | 0.996 | 0.551 | 0.673 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 2 | 609.6-762 (2000-2500) | 9 | 0.275 | 0.033 | 0.044 | 0.044 |
| | | | | 0.348 | 0.779 | 0.816 | 0.893 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 3 | 762-914.4 (2500-3000) | 13 | 0.156 | 0.005 | 0.072 | 0.034 |
| | | | | 0.663 | 0.996 | 0.637 | 0.923 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | 0.249 | -0.028 | 0.092 | 0.110 |
| | | | | 0.400 | 0.779 | 0.405 | 0.343 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | 0.137 | -0.020 | 0.204 | 0.135 |
| | | | | 0.300 | 0.739 | 0.562 | 0.884 |
| | | | | 0.027 | 0.000 | 0.001 | 0.000 |
| | 6 | 1371.6< (4500<) | 2 | 0.359 | 0.127 | 0.074 | 0.161 |
| | | | | 0.317 | 0.812 | 0.832 | 0.844 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| 2009-2012 | 1 | 304.8-609.6 (1000-2000) | 5 | 0.106 | -0.002 | 0.026 | -0.052 |
| | | | | 0.894 | 0.989 | 0.376 | 0.536 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 2 | 609.6-762 (2000-2500) | 9 | 0.218 | 0.069 | 0.121 | 0.039 |
| | | | | 0.606 | 0.862 | 0.735 | 0.887 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 3 | 762-914.4 (2500-3000) | 13 | 0.056 | 0.007 | 0.019 | 0.050 |
| | | | | 0.766 | 0.997 | 0.598 | 0.915 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | 0.413 | -0.006 | -0.013 | -0.068 |
| | | | | 0.593 | 0.772 | 0.635 | 0.529 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | -0.115 | 0.901 | 0.098 | 0.015 |
| | | | | 0.158 | 0.540 | -0.272 | 0.658 |
| | | | | 0.130 | 0.001 | 0.975 | 0.000 |
| | 6 | 1371.6< (4500<) | 2 | 0.289 | 0.059 | 0.097 | -0.059 |
| | | | | 0.286 | 0.809 | 0.881 | 0.861 |
| | | | | 0.000 | 0.000 | 0.000 | 0.000 |

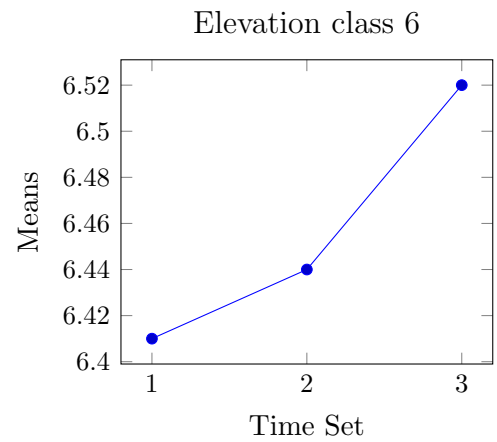
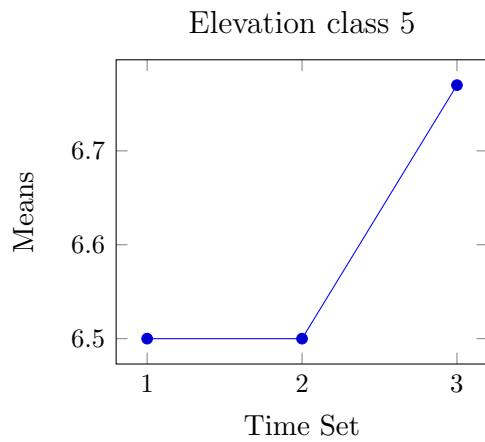
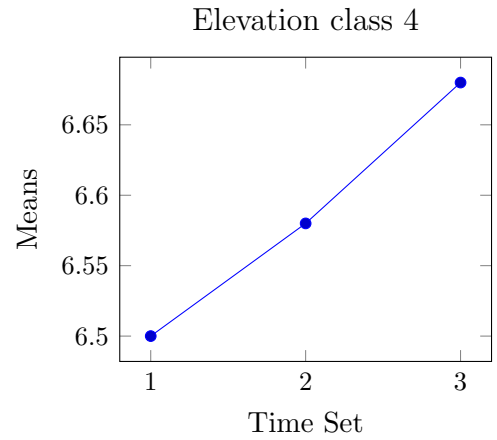
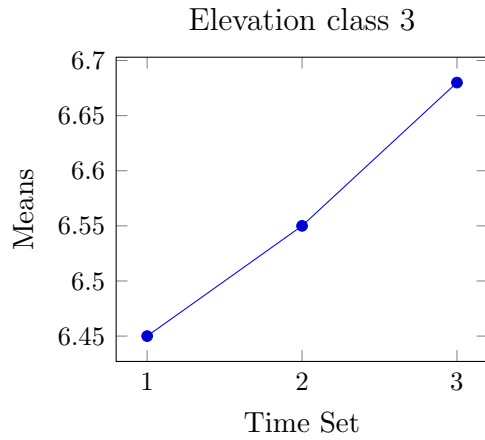
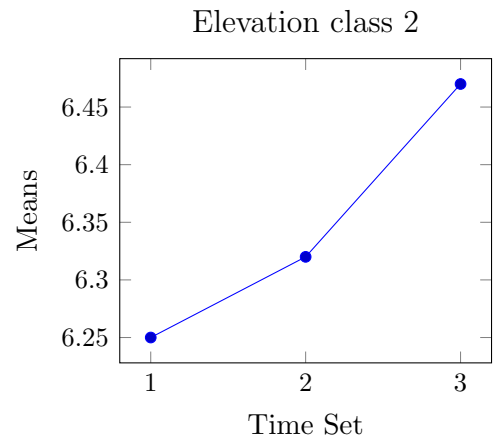
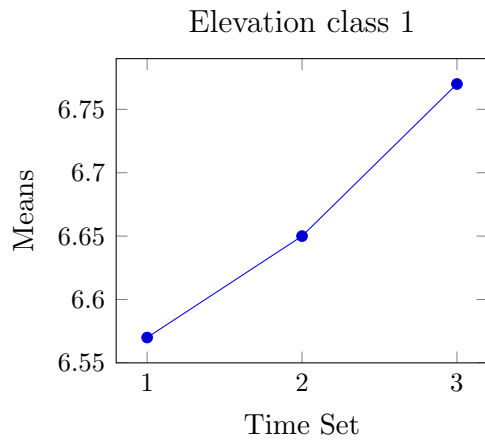
Table D.2: Time trend results for specific elevation classes using julian date, cosine(θ), and sine(θ) only. **Bold** results are insignificant.

| Time set | Elevation class | Elevation range m (ft) | Number of sites | Julian date coefficient, eq/L or pH units (model adjusted r ²) (p-value) | | | |
|-----------|-----------------|------------------------------|-----------------|--|---------------|---------------|---------------|
| | | | | pH | ANC | Nitrate | Sulfate |
| 1993-2002 | 1 | 304.8-609.6 (1000-2000) | 5 | 0.054 | 0.089 | -0.138 | -0.190 |
| | | | | 0.047 | 0.024 | 0.016 | 0.045 |
| | | | | 0.321 | 0.106 | 0.022 | 0.001 |
| | 2 | 609.6-762 (2000-2500) | 9 | -0.090 | -0.060 | -0.060 | -0.075 |
| | | | | 0.128 | 0.189 | 0.017 | 0.009 |
| | | | | 0.060 | 0.195 | 0.248 | 0.142 |
| | 3 | 762-914.4 (2500-3000) | 13 | -0.012 | -0.030 | -0.048 | -0.047 |
| | | | | 0.013 | 0.000 | -0.004 | -0.004 |
| | | | | 0.817 | 0.550 | 0.365 | 0.355 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | -0.047 | -0.151 | -0.009 | 0.095 |
| | | | | 0.059 | 0.294 | -0.027 | -0.016 |
| | | | | .597 | 0.055 | 0.926 | 0.313 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | -0.151 | -0.148 | 0.330 | 0.092 |
| | | | | 0.051 | 0.381 | 0.120 | -0.010 |
| | | | | .100 | 0.047 | 0.006 | 0.331 |
| | 6 | 1371.6< (4500<) | 2 | .156 | -0.016 | -0.208 | -0.036 |
| | | | | .096 | 0.075 | 0.092 | -0.009 |
| | | | | .092 | 0.863 | 0.058 | 0.707 |
| 2003-2008 | 1 | 304.8-609.6 (1000-2000) | 5 | .139 | 0.009 | 0.155 | 0.192 |
| | | | | 0.040 | 0.001 | 0.061 | 0.043 |
| | | | | 0.025 | 0.888 | 0.012 | 0.002 |
| | 2 | 609.6-762 (2000-2500) | 9 | 0.145 | -0.090 | 0.178 | 0.138 |
| | | | | 0.061 | 0.081 | 0.043 | 0.014 |
| | | | | 0.012 | 0.114 | 0.002 | 0.017 |
| | 3 | 762-914.4 (2500-3000) | 13 | 0.103 | -0.006 | 0.047 | 0.099 |
| | | | | 0.020 | -0.003 | -0.003 | 0.006 |
| | | | | 0.075 | 0.925 | 0.418 | 0.085 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | 0.235 | -0.029 | 0.193 | 0.192 |
| | | | | 0.148 | 0.180 | 0.086 | 0.023 |
| | | | | 0.007 | 0.728 | 0.030 | 0.035 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | 0.135 | -0.112 | -0.176 | 0.067 |
| | | | | -0.069 | 0.337 | -0.082 | -0.024 |
| | | | | 0.466 | 0.443 | 0.401 | 0.701 |
| | 6 | 1371.6< (4500<) | 2 | 0.204 | -0.108 | 0.236 | 0.307 |
| | | | | 0.081 | 0.094 | 0.046 | 0.074 |
| | | | | 0.041 | 0.274 | 0.020 | 0.002 |
| 2009-2012 | 1 | 304.8-609.6 (1000-2000) | 5 | 0.111 | 0.026 | -0.036 | -0.092 |
| | | | | 0.028 | 0.000 | 0.018 | 0.005 |
| | | | | 0.122 | 0.718 | 0.619 | 0.207 |
| | 2 | 609.6-762 (2000-2500) | 9 | 0.141 | 0.017 | 0.020 | -0.062 |
| | | | | 0.052 | 0.056 | 0.011 | -0.010 |
| | | | | 0.037 | 0.800 | 0.767 | 0.376 |
| | 3 | 762-914.4 (2500-3000) | 13 | -0.034 | -0.027 | -0.036 | 0.078 |
| | | | | -0.009 | -0.002 | -0.004 | -0.007 |
| | | | | 0.611 | 0.684 | 0.592 | 0.246 |
| | 4 | 914.4-1066.8 (3500-3500) | 4 | 0.405 | 0.032 | -0.067 | -0.129 |
| | | | | 0.200 | 0.161 | -0.016 | -0.011 |
| | | | | 0.000 | 0.733 | 0.518 | 0.215 |
| | 5 | 1066.8-1371.6 (3500-4500) | 4 | -0.031 | 0.891 | 0.052 | -0.414 |
| | | | | 0.218 | 0.466 | -0.039 | -0.076 |
| | | | | 0.934 | 0.007 | 0.904 | 0.347 |
| | 6 | 1371.6< (4500<) | 2 | 0.264 | 0.083 | -0.021 | -0.214 |
| | | | | 0.039 | 0.058 | -0.016 | 0.007 |
| | | | | 0.023 | 0.462 | 0.859 | 0.068 |

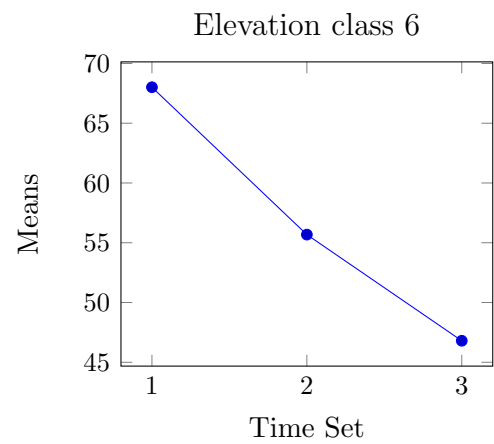
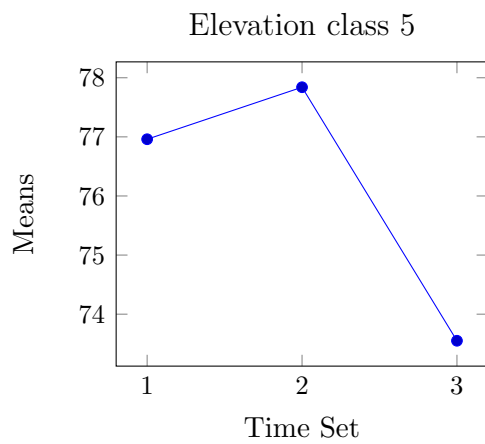
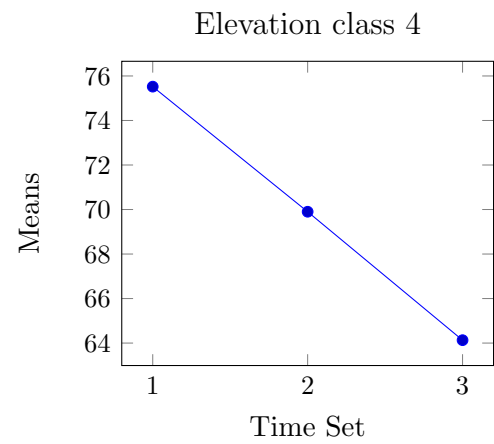
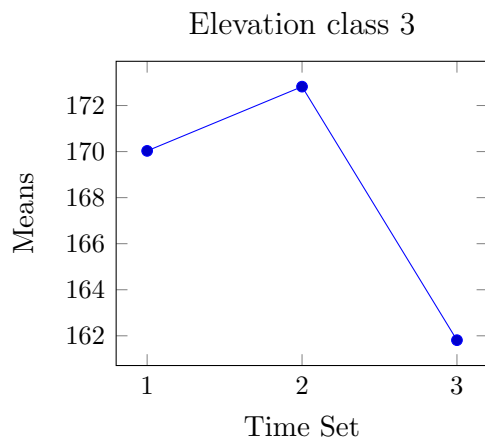
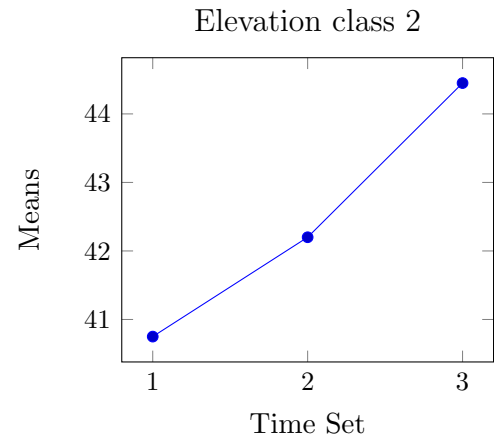
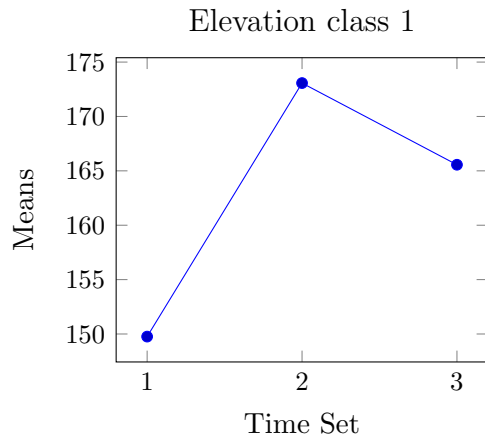
Appendix E

ANOVA/Bonferoni

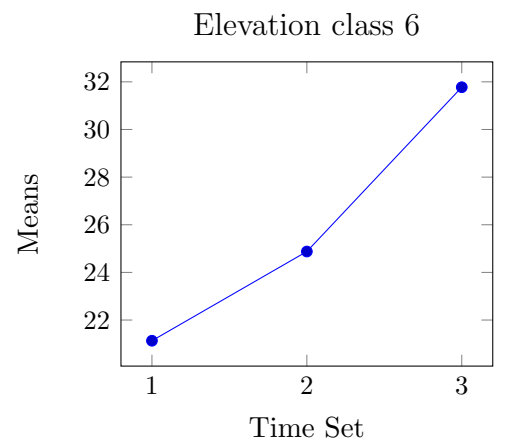
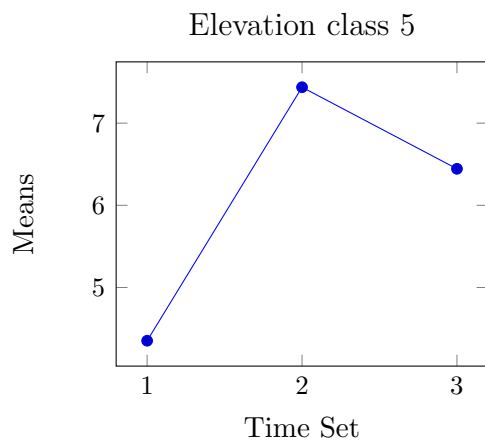
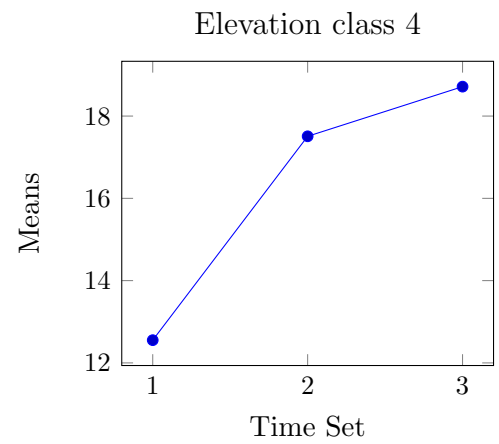
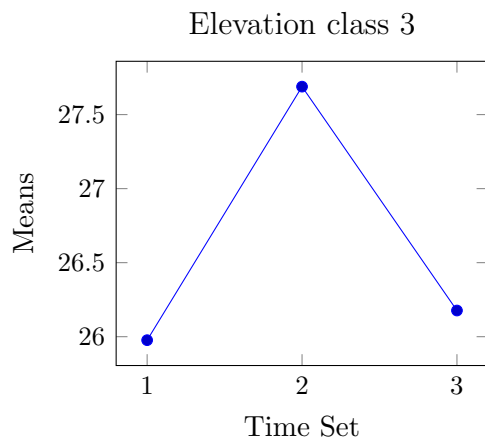
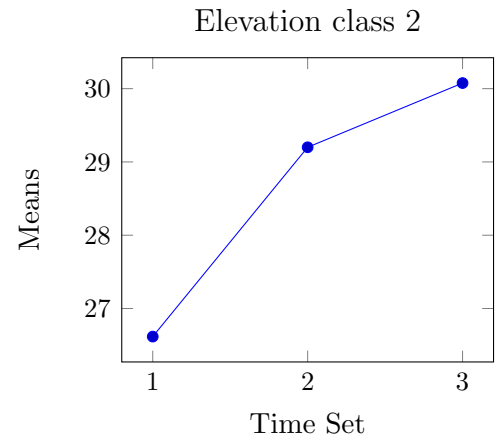
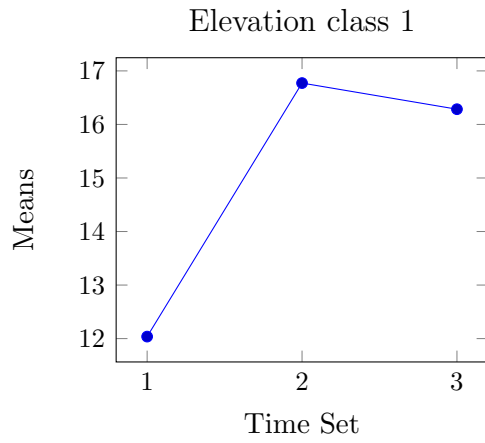
E.1 pH



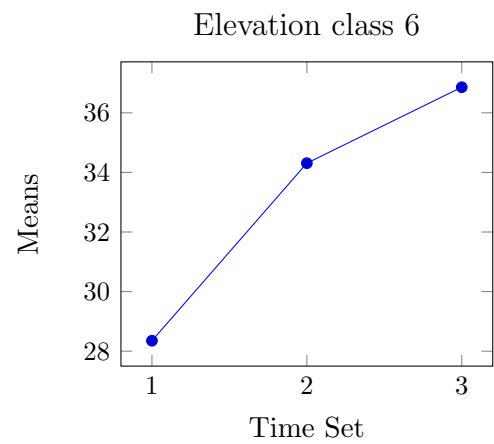
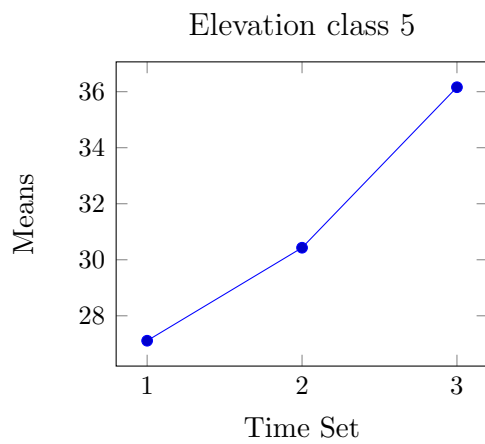
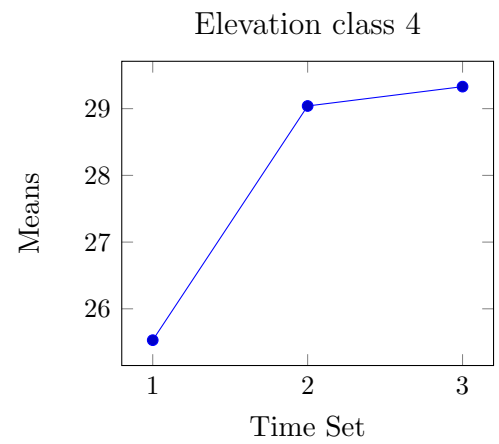
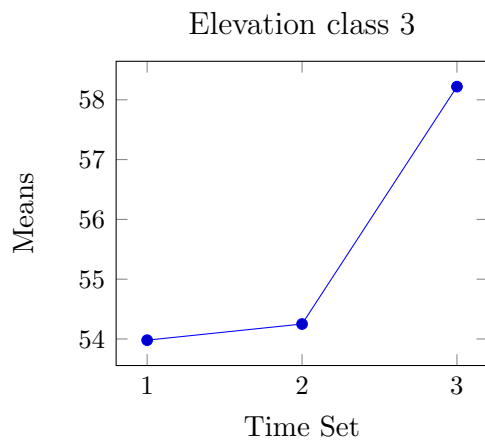
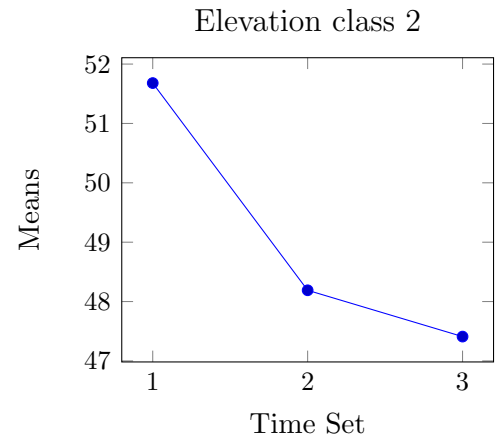
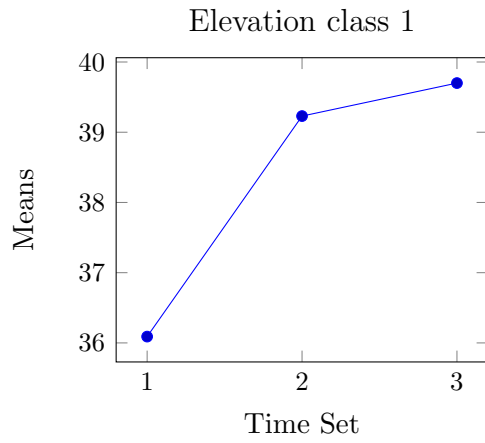
E.2 ANC



E.3 Nitrate



E.4 Sulfate



Appendix F

Post Hoc Power Analysis

F.1 Step-Wise Variables

F.2 Temperol variables

Table F.2: Post hoc power analysis using G*power a calculated ES, an alpha of .05 with the variables: $\sin(\theta)$, $\cos(\theta)$, and julian date only. **Bold** results are insignificant.

| Set | Class | N | pH | | | ANCmeqL | | | NitratemeqL | | | SulfatemeqL | | |
|-----------|-------|-----|----------------|-------------|--------------|---------|----------------|-------------|--------------|-----|----------------|-------------|--------------|-----|
| | | | Adjusted r^2 | Effect Size | Actual Power | N | Adjusted r^2 | Effect Size | Actual Power | N | Adjusted r^2 | Effect Size | Actual Power | N |
| 1993-2002 | 1 | 327 | 0.047 | 0.049 | 0.93 | 327 | 0.024 | 0.02 | 0.65 | 275 | 0.016 | 0.02 | 0.39 | 325 |
| | 2 | 393 | 0.128 | 0.15 | 1.00 | 392 | 0.189 | 0.23 | 1.00 | 377 | 0.017 | 0.02 | 0.55 | 390 |
| | 3 | 400 | 0.013 | 0.01 | 0.46 | 398 | 0.000 | 0.00 | 0.06 | 365 | -0.004 | NA | NA | 391 |
| | 4 | 121 | 0.059 | 0.06 | 0.61 | 120 | 0.294 | 0.42 | 1.00 | 105 | -0.027 | NA | NA | 119 |
| | 5 | 116 | 0.051 | 0.05 | 0.52 | 116 | 0.381 | 0.62 | 1.00 | 66 | 0.120 | 0.14 | 0.68 | 116 |
| | 6 | 110 | 0.096 | 0.11 | 0.81 | 110 | 0.075 | 0.08 | 0.69 | 81 | 0.092 | 0.10 | 0.64 | 110 |
| 2003-2008 | 1 | 255 | 0.040 | 0.04 | 0.78 | 255 | 0.001 | 0.00 | 0.07 | 252 | 0.061 | 0.06 | 0.94 | 261 |
| | 2 | 289 | 0.061 | 0.06 | 0.96 | 289 | 0.081 | 0.09 | 0.99 | 296 | 0.043 | 0.04 | 0.87 | 298 |
| | 3 | 299 | 0.020 | 0.02 | 0.52 | 299 | -0.003 | NA | NA | 297 | -0.003 | NA | NA | 308 |
| | 4 | 119 | 0.148 | 0.17 | 0.97 | 119 | 0.180 | 0.22 | 0.99 | 121 | 0.086 | 0.09 | 0.80 | 123 |
| | 5 | 35 | -0.069 | NA | NA | 35 | 0.337 | 0.51 | 0.93 | 30 | -0.082 | NA | NA | 37 |
| | 6 | 97 | 0.081 | 0.09 | 0.67 | 97 | 0.094 | 0.10 | 0.74 | 98 | 0.046 | 0.05 | 0.40 | 101 |
| 2009-2012 | 1 | 191 | 0.028 | 0.03 | 0.47 | 191 | 0.000 | 0.00 | 0.05 | 191 | 0.018 | 0.02 | 0.31 | 190 |
| | 2 | 212 | 0.052 | 0.05 | 0.82 | 212 | 0.056 | 0.06 | 0.85 | 212 | 0.011 | 0.01 | 0.22 | 212 |
| | 3 | 228 | -0.009 | NA | NA | 228 | -0.002 | NA | NA | 228 | -0.004 | NA | NA | 228 |
| | 4 | 97 | 0.200 | 0.25 | 0.99 | 97 | 0.161 | 0.19 | 0.96 | 97 | -0.016 | NA | NA | 97 |
| | 5 | 29 | 0.218 | 0.28 | 0.58 | 29 | 0.466 | 0.87 | 0.98 | 29 | -0.039 | NA | NA | 29 |
| | 6 | 76 | 0.039 | 0.04 | 0.27 | 76 | 0.058 | 0.06 | 0.39 | 76 | -0.016 | NA | NA | 76 |

Appendix G

A priori analysis

G.1 Power graphs

G.1.1 pH

G.1.2 ANC and Nitrate

G.1.3 Sulfate

G.1.4 Time Variables

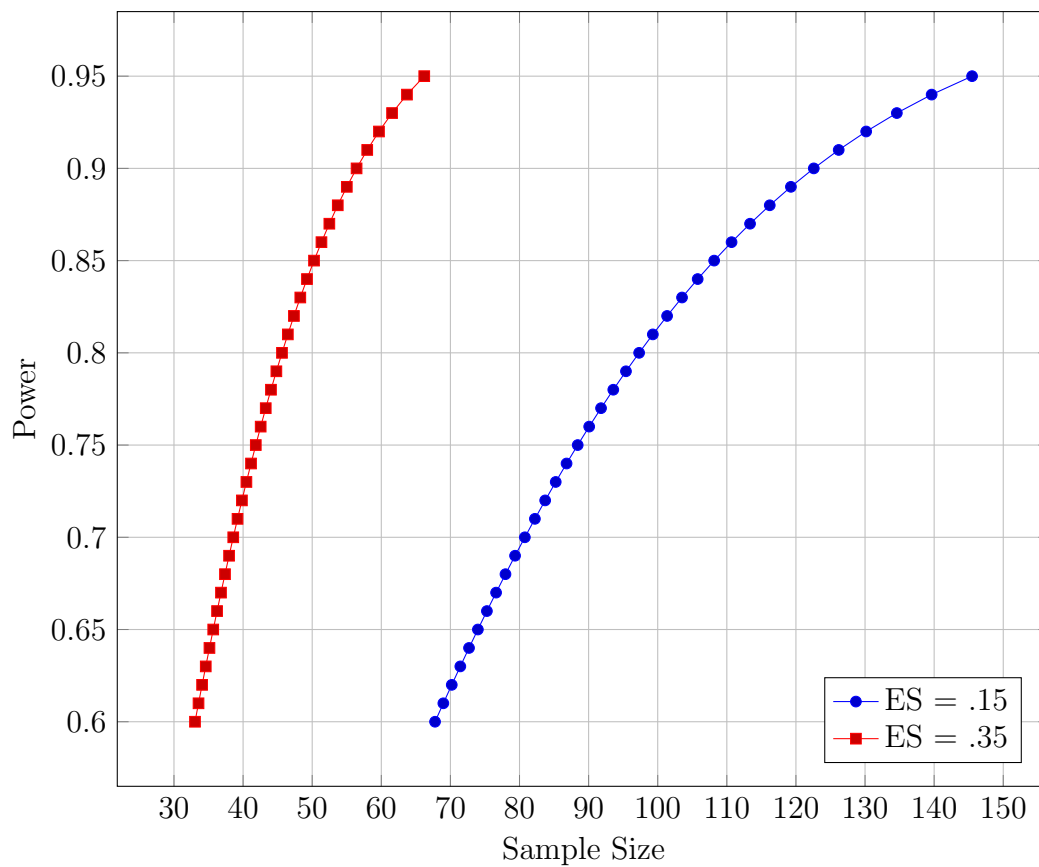


Figure G.1: pH Power Graph. The power is shown as a function of pH

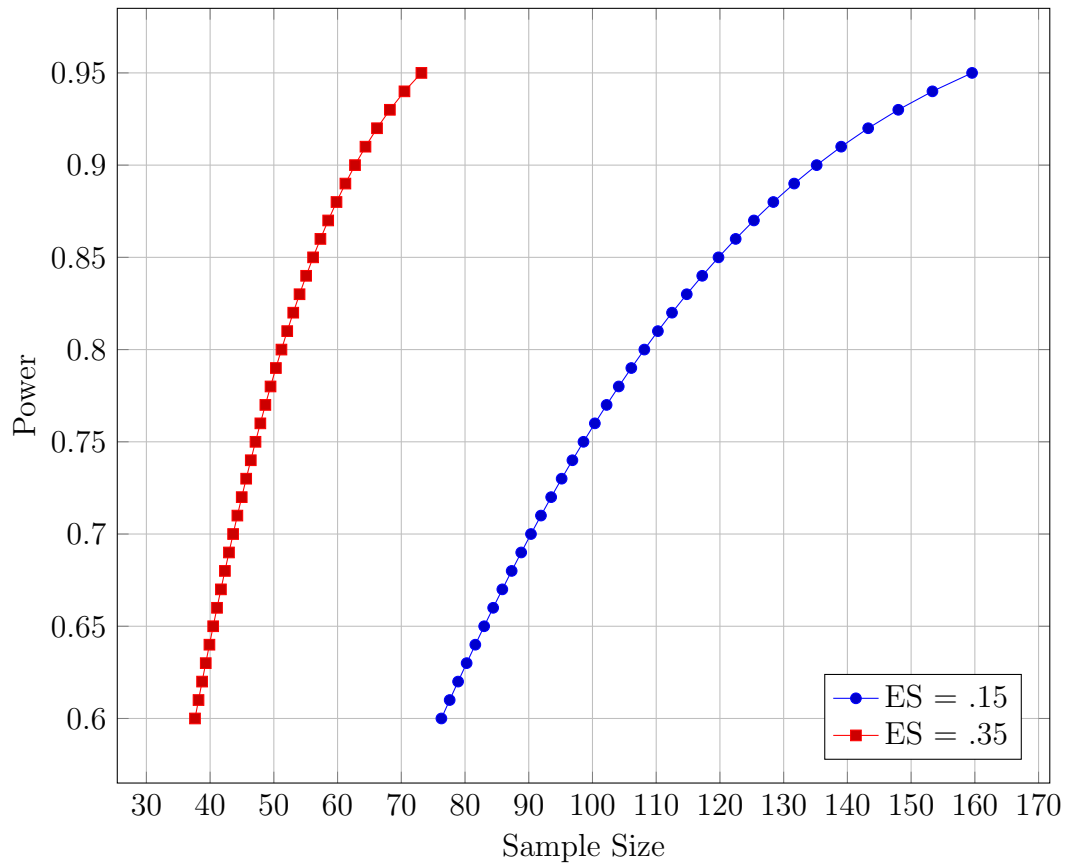


Figure G.2: ANC and Nitrate Power Graphs. The power graphs for ANC and Nitrate are the same because they both have the same number of predictors.

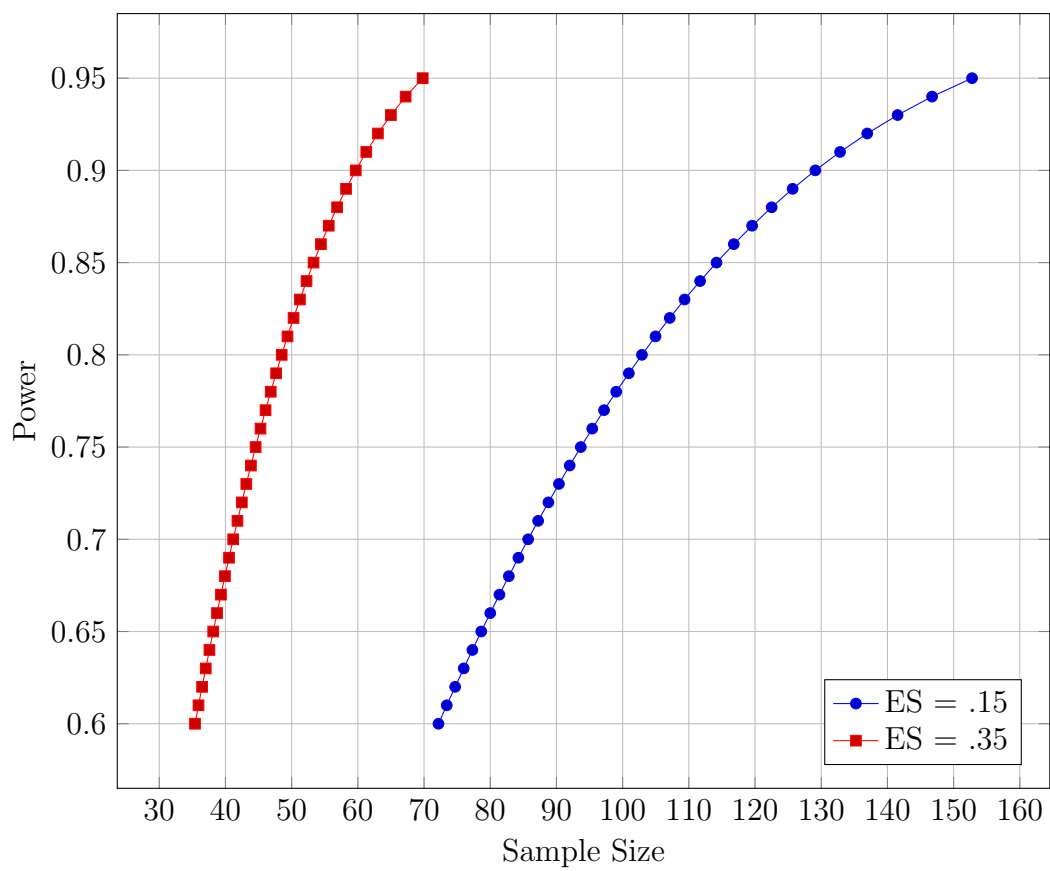


Figure G.3: Sulfate Power Graph

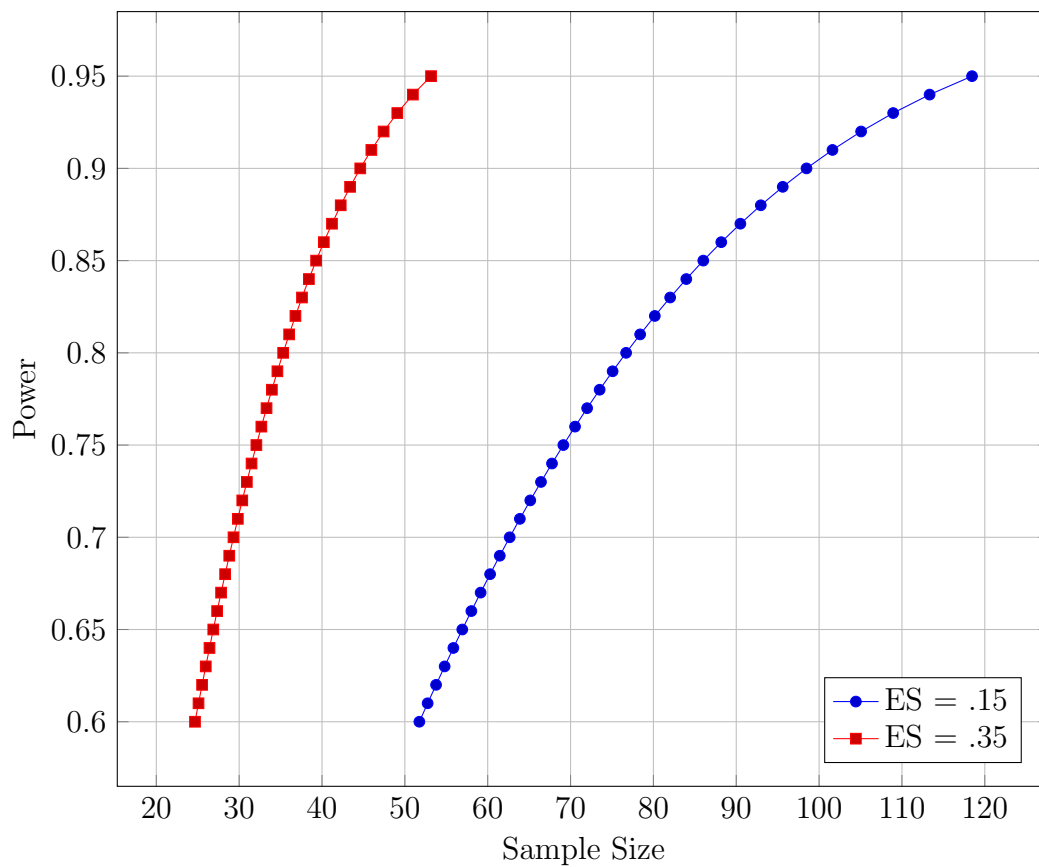


Figure G.4: Time Variables Power Graph

Vita

Tim Pobst was born in Nashville, TN on June 1st 1985 to George and Peggy Pobst. He graduated from Centennial High School near Franklin, TN and was accepted to the University of Tennessee immediately after. He was undecided for three years before deciding to try for a civil engineering degree and he finished it in spring of 2011. He stayed at the University of Tennessee to get a masters degree in environmental engineering under Dr. Schwartz.