

Statistical Analyses on Legacy data of the GRSM Stream Survey

Time Trend Analysis, ANOVA, Power Analysis

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Study area

Description of study area

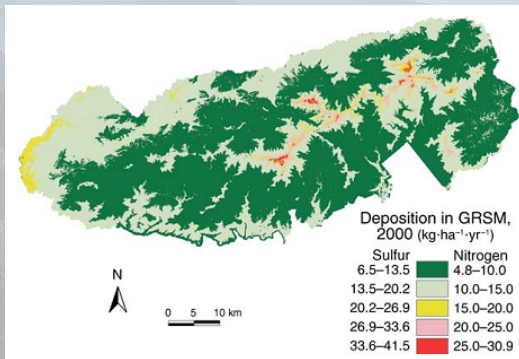
- Straddles the border of Tennessee and North Carolina
- Diverse wildlife, plant life, and fish life.



Acid Deposition and the GRSM

Affects and effects

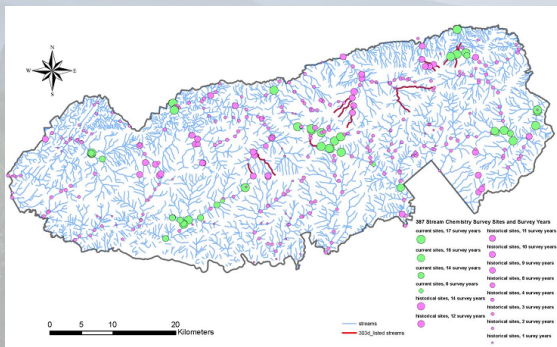
- Acid deposition negatively affects the park.
- Higher elevations are effected worse.



Database

Sites

- 1993 - ongoing
- The number of sites monitored has decreased over the years



Elevation Bands

Changes

- 11 historical elevation bands
- re-organized into six more powerful bands

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

Time Sets

3 separate sets

- 1 **1993-2002:** The years previously studied by Dr. Robinson
- 2 **2003-2008:** Up to 2008, the year Kingston and Bull-run installed sulfate scrubbers
- 3 **2009-2012:** After the scrubbers were installed up to the most recent data available

pH and Acid Anion Time Trends in Different Elevation Ranges in the Great Smoky Mountains National Park

R. Bruce Robinson¹, Thomas W. Barnette², Glenn R. Harwell³, Stephen E. Moore⁴, Matt Kiehl⁵, and John S. Schwartz⁶

ABSTRACT: Quarterly base flow water quality data collected from October, 1993 to November, 2002 at 59 stream sites in the Great Smoky Mountains National Park were used to improve multiple linear regression models to analyze pH, and neutralizing capacity (ANC), and sulfate and nitrate long-term time trends. The potential predictor variables included cumulative sulfate load, seasonality, elevation, basin slope, stream order, precipitation, average streamflow, geology, and acid deposition fluxes. Modeling revealed statistically significant decreasing trends in pH and sulfate with time at lower elevations, but generally no long-term time trends in stream nitrate or ANC. The best forecasting models were chosen based on maximizing the r^2 of a full-factorial data set. If conditions remain the same and past trends continue, the forecasting models suggest that 50% of the sampling sites will reach pH values less than 5.0 in less than 10 years, 44.5% in less than 15 years, and 36.7% in less than 20 years. The pH forecasting models explain 10% of the variability in the full-factorial data.

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CE Database subject headings: Acid rain; pH; Regression analysis; Time series analysis; Water quality; Monitoring; Elevation; Streams.

Introduction

The Great Smoky Mountains National Park (GSMNP) has more than 3,000 km² (1,160 mi²) of streams, including five streams designated as Outstanding National Resource Waters. GSMNP streams support a great number of aquatic species, and its land features are considered some of the best in the eastern United States. The GSMNP also contains some of the highest amounts of acid deposition amongst all national parks, and the pH of precipitation (Chelala et al. 1993) is about 3.2 in the GSMNP region (GSMNP 1998). The acidic deposition causes serious concerns for stream impairment because the GSMNP's geology lacks significant buffering capacity [90% of all monitored stream sites have acid neutralizing capacity (ANC) less than 200 $\mu\text{eq/L}$, and 19% have less than 50 $\mu\text{eq/L}$, and 12% have a base flow pH less than 5.0]. In comparison, Driscoll et al. (2001) stated that aquatic biota living in surface waters having a pH of less than 5.0, ANC less than 100 $\mu\text{eq/L}$, or aluminum concentrations greater than 7 $\mu\text{mol/L}$, are at risk from surface water acidification. Sulfate and nitrate are closely associated with acid deposition. Indeed, at least one high elevation watershed in the GSMNP is believed to be in Stage 2 eutrophication (Hershey 1998), with elevated nitrate concentrations in these streams year round (Hershey et al. 1995, van Wageningen et al. 2001). Importantly, some GSMNP streams that once supported native brook trout populations are currently at 30-year ages no longer do, and acid deposition is suspected to have contributed to their extirpation.

Because of the potential impact of acid deposition, long-term base flow stream water quality monitoring began in 1993. Data are available from a series of 59 stream sites with enough historical record to assess long-term water quality trends (Fig. 1). The objectives of this study were to:

1. Determine if pH, ANC, nitrate, and sulfate are improving or degrading with time in select GSMNP streams, i.e., do these sites have much of the variability in water quality is explained by long-term trends (hereafter referred to as time trends).
2. Determine if there are differences in time trends for pH, ANC, nitrate, and sulfate within different elevation ranges.
3. Determine if statistically significant forecasting models for stream pH, ANC, nitrate, and sulfate can be developed.

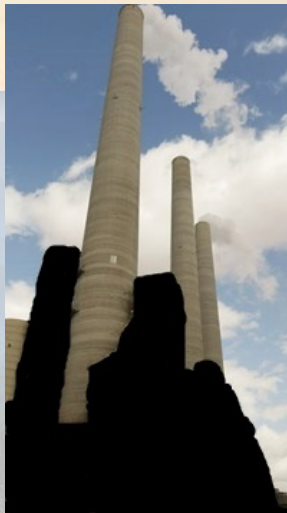
Background

The 1970 and 1980 Amendments of the Clean Air Act (CAA) have resulted in declines of gross plant emissions and con-

Time Sets

3 separate sets

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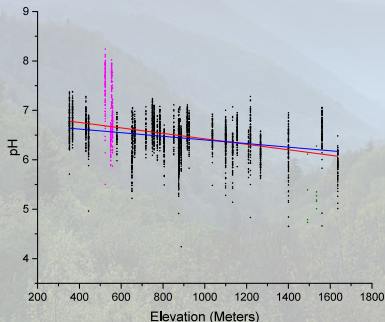
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Data Smoothing

Outliers and Influential observations

- Influential observations are studied
 - Removed Abrams and sites associated with Anakesta
 - Others are reviewed individually
 - Outliers remain



Objectives

One

Determine conditions of stream pH and acidic anions within elevation bands.

- Time trends
- Means Comparisons

Two

Determine statistical power for water quality parameters.

- Post Hoc Analysis
- A priori Analysis

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Determine statistical power for water quality parameters.

- Post Hoc Analysis
- A priori Analysis

Stream Survey trend analysis history

Robinson 2008

- Time trends for water quality variables were computed for 90 sites in 10 elevation bands for the years 1993 to 2002.
- Predictions for stream pH

Results

pH is **decreasing** at at rate of -0.0127 to -0.0260 pH units/year for Elevation Classes 2-6.

Biotics Effects report 2013

- Time trends for water quality variables were computed for 67 sites for the years 1993 to 2009.

Stream Survey trend analysis history

Robinson 2008

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- Predictions for stream pH

Results

pH will reach a deadly **5.0** in 9.4 years in elevation class 6 (914-1067m)

Biotics Effects report 2013

- Time trends for water quality variables were computed for 67 sites for the years 1993 to 2009.



Stream Survey trend analysis history

Robinson 2008

- Time trends for water quality variables were computed for 90 sites in 10 elevation bands for the years 1993 to 2002.
- Predictions for stream pH

Results

- Most showed no trend
- 22 showed an **increase** in pH
- Only 2 showed a **decrease**

Biotics Effects report 2013

- Time trends for water quality variables were computed for 67 sites for the years 1993 to 2009.



Two equation methods

Step-wise: $Y = \beta_0 + \beta_1 T + \beta_2 X + \beta_n X + \epsilon$

- Multi-step process of adding and removing variables
- A variable with an F test statistic of .05 or higher can enter but would be removed if it exceeded .10.
- If any of the time variables were chosen by the step-wise method, the others were forced in.

Time Variables: $Y = \beta_0 + \beta_1 \text{JulianDate} + \beta_2 \sin(\theta) + \beta_3 \cos(\theta) + \epsilon$

- Remove the confusion caused by extra non-time based variables
- Inherently weaker because time doesn't explain all the variation of the dependent variables.

Two equation methods

Table: 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

Two equation methods

Step-wise: $Y = \beta_0 + \beta_1 T + \beta_2 X + \beta_n X + \epsilon$

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- Remove the confusion caused by extra non-time based variables
- Inherently weaker because time doesn't explain all the variation of the dependent variables.

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Trend Results

- pH is **negative** in only 3 significant lines, all in the 93'-02' time set, in elevation classes 2, 3, and 5
- Overall pH is **increasing** over time

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

144 trends analyzed

Step-wise equations

- pH **increasing**
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Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Eleven **positive** trends ranging from 0.005 to $0.901 \mu\text{eqL}^{-1}$
- Seven **negative** trends ranging from -0.002 to $-0.082 \mu\text{eqL}^{-1}$
- Overall ANC is **increasing** over time

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Trends for time set 1 are half **positive** and half **negative**
- Trends in set 2 are all **positive**, from 0.038 to 0.204 μeqL^{-1}
- There is only one **decreasing** trend in set3, class 4 (-0.013 μeqL^{-1})
- Overall nitrate is **increasing** over time

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- All trends are **positive** in set 2, ranging from 0.034 to 0.161 μeqL^{-1}
- Trends in set 3, classes 1, 3, and 6 are **negative**
- Trends are **increasing** from set 1 to set 2, but **decreasing** from set 2 to set 3

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Set 1 contains 0 significant lines and together sets 2 and 3 are half insignificant
- Other than prevalent insignificance, the trends for the time variables are similar to those of the the step-wise equations
- Overall pH is slowly **increasing** over time

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Only 2 of the 24 trends are significant
- Set 1, class 5 has a **decreasing** trend of $-0.148 \mu\text{eqL}^{-1}$
- Set 3, class 5 has a **increasing** trend of $0.891 \mu\text{eqL}^{-1}$
- Overall ANC is **increasing** over time

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Only 6 of the 24 trends are significant, 2 in set 1, 4 in set 2, 0 in set 3
- Every trend is **increasing** except set 1, class 1, which is $-0.138 \mu\text{eqL}^{-1}$
- The increasing trends range from $0.155 \mu\text{eq/L}$ to $0.330 \mu\text{eqL}^{-1}$
- Overall nitrate is **increasing** over time
- The trends are **decreasing** from set 2 to 3, but all of set 3 is insignificant

144 trends analyzed

Step-wise equations

- pH **increasing**
- ANC **increasing**
- Nitrate **increasing**
- Sulfate **decreasing**

Time Variables

Only 20 of the 72 trends are significant

- pH **increasing**
- ANC **increasing**
- Nitrate
- Sulfate

Trend Results

- Only 5 of the 24 trends are significant, 1 in set 1, 4 in set 2, 0 in set 3
- Every trend is **increasing** except set 1, class 1, which is $-0.190 \mu eq L^{-1}$
- The increasing trends range from $0.138 \mu eq L^{-1}$ to $0.307 \mu eq L^{-1}$
- Overall sulfate is **increasing** over time
- The trends are **decreasing** from set 2 to 3, but all of set 3 is insignificant

Elevation trends

Table: Dependents regressed against elevation.

Three Trends

- pH and ANC decrease as elevation increases
- Nitrate, sulfate, and SBC all increase as elevation increases
- Except for SBC all elevational trends decrease over time

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

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Elevation Trend Results by comparison

Robinson 08

- pH decreases
-0.72 pH units
per 1000 m gain
- Elevation not a
predictor for any
other dependent

Schwartz 13

- pH decreases
-1.056 pH units
per 1000 m gain
- ANC decreases
 $-117.909 \mu\text{eqL}^{-1}$
per 1000 m gain
- Insignificant
negative trend for
sulfate

Pobst 14

- pH decreases
-0.0286 pH units
per 1000 m gain
- ANC decreases
 $-35.689 \mu\text{eqL}^{-1}$
per 1000 m gain
- Positive sulfate
elevational trends
decrease over
time

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Data differences

Robinson 08

- 90 sites
- 11 elevation classes
- 1993 - 2002, 10 years
- includes Abrams and sites 237 and 252

Schwartz 13

- 67 sites
- 11 elevation classes
- 1993 - 2009, 17 years

Pobst 14

- 43 sites
- 6 elevation classes
- set 1: 10 years
- set 2: 6 years
- set 3: 4 years
- removed Abrams and sites 237 and 252

Conclusions

Sulfate

Sulfate desorption is of greater concern than pH levels in the park

- Over time most sulfate trends are **positive** but in set 3: classes 1, 4, and 6 have **negative** trends (-0.052, -0.068, -0.059)
- The elevation trend is decreasing over the three time sets (37.371, 35.793, 29.715)
- pH is **increasing** while the sulfate trends are **decreasing**
- This combination could lead to sulfate desorption

Conclusions

Table: Julian date coefficients from step-wise regression for set 3.

Elevation class	Elevation range m (ft)	Number of sites	Julian date coefficient, $\mu\text{eq/L}$ or pH units (model adjusted r^2) (p-value)			
			pH	ANC	Nitrate	Sulfate
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

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Conclusions

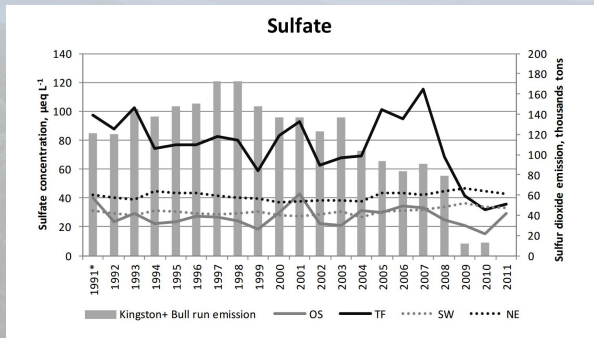
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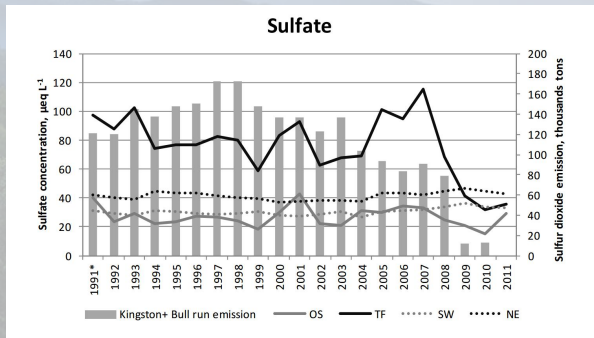
Hypothesis

Is there a correlation between the decrease in Noland Divide TF sulfate concentrations and the decrease of sulfur dioxide emissions from Kingston and Bull run power plant emissions due to the installation of scrubbers in 2008?



Hypothesis

If there is a correlation between the decrease of sulfate concentrations and lowered sulfur dioxide emissions, then time sets 2 and 3 will not be statistically equal.



Method

Bonferroni

- The three time sets will be tested against each other for sameness
- With more than 2 groups ANOVA cannot say which groups are the same or not the same
- The Bonferroni method can achieve this
 - It will compare all time sets with each other in pairs (1:2, 1:3, 2:3)
 - SPSS multiplies the p-value of the least significant differences (LSD) by the number of tests
 - Insignificant comparisons are considered statistically equal

Group Comparisons

pH

- pH comparisons are more unequal than any other dependent
- More inequalities versus set 3 than any other

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

pH

- pH comparisons are more unequal than any other dependent
- More inequalities versus set 3 than any other

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

ANC

- More equal than unequal groups
- Sets 1 and 2 are always equal, not so with set 3

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

ANC

- More equal than unequal groups
- Sets 1 and 2 are always equal, not so with set 3

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

Nitrate

- Classes 4 and 6 are equal across all time sets
- Difference in means seems to move up in elevation

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

Nitrate

- Classes 4 and 6 are equal across all time sets
- Difference in means seems to move up in elevation

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

Sulfate

- All sets are equal for all classes except for comparisons in class 2
- All comparisons between sets 2 and 3 are equal

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	=	≠	≠	=	=	=	=	=	=	=	=	=

Group Comparisons

Sulfate

- All sets are equal for all classes except for comparisons in class 2
- All comparisons between sets 2 and 3 are equal

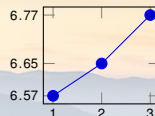
Elevation Classes	pH			ANC			Nitrate			Sulfate		
	1-2	1-3	2-3	1-2	1-3	2-3	1-2	1-3	2-3	1-2	1-3	2-3
1	≠	≠	≠	=	=	=	≠	=	=	=	=	=
2	=	=	=	=	≠	=	≠	≠	=	≠	≠	=
3	≠	≠	≠	=	≠	=	=	≠	≠	=	=	=
4	=	≠	≠	=	=	=	=	=	=	=	=	=
5	≠	≠	≠	=	≠	≠	≠	=	≠	=	=	=
6	=	≠	≠	=	=	=	=	=	=	=	=	=

Line graphs

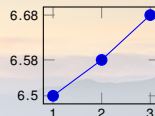
pH

- Class 2 always contains the lowest pH mean instead of 6
- Class 3 belongs between 5 and 6

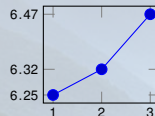
Class 1



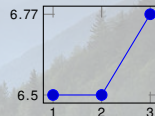
Class 4



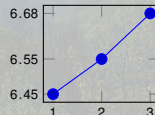
Class 2



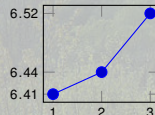
Class 5



Class 3



Class 6

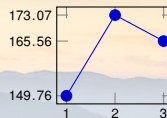


Line graphs

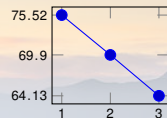
ANC μeqL^{-1}

- All classes decrease from set 2 to 3 except for class 2, which is increasing
- Concentrations vary greatly across classes, classes 1 and 2 are more than double the others
- They are the lowest in class 2 which corresponds to the low pH values for class 2, but class 2 is also the only class that is increasing

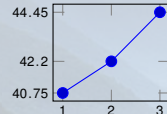
Class 1



Class 4



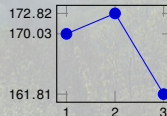
Class 2



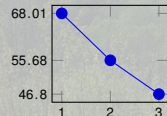
Class 5



Class 3



Class 6

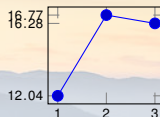


Line graphs

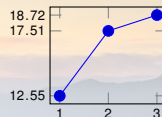
Nitrate μeqL^{-1}

- The odd classes all have decreasing means from sets 2 to 3
- Classes 2 and 4 have mean values for set 3 that are greater than set 2, but the rate of change is decreasing
- Class 6 is always increasing

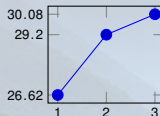
Class 1



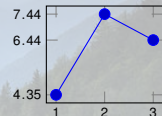
Class 4



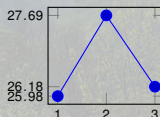
Class 2



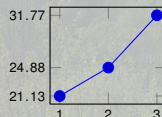
Class 5



Class 3



Class 6

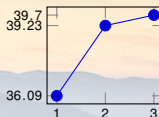


Line graphs

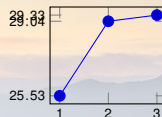
Sulfate μeqL^{-1}

- Set 3 means are greater than set 2 means in all but class 2
- In classes 1, 4, and 6 the rate of change is decreasing
- Concentrations seem to be increasing across the sets in classes 3 and 5
- Class 2 has a decreasing trend

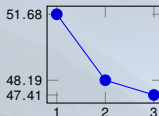
Class 1



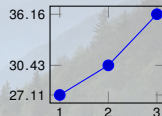
Class 4



Class 2



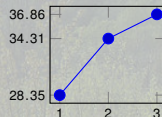
Class 5



Class 3



Class 6



Conclusions

Sulfate

- No evidence in support of a decrease in stream sulfate caused by decrease of sulfur dioxide emissions
- If sulfate is being sequestered, it may need to be depleted before a trend can be noticed

Introduction

Power Analysis

- The power of a test to correctly reject the null hypothesis
- Commonly used to determine number of observations required for a desired power
- Post-hoc analysis is used when the test is already completed
- A Priori analysis is used when planning a new test

Unknown True Situation			
		H_0 is true	H_0 is false
Decision	Fail to reject H_0	Correct decision Prob(correct decision) = $1-\alpha$	Type II error Prob(Type II error) = β
	Reject H_0	Type I error Prob (Type I error) = α Significance level	Correct decision Prob (correct decision) = $1-\beta$ Power

Two Analyses

Post Hoc "after this"

- Performed on all trend lines found in the trend analysis
- Reports the power and ES of the current stream survey
- Requires number of predictors, adjusted r^2 , α and N values as input
- Calculates 144 ES values and 144 powers for each of the 144 trend lines

A Priori "from the earlier"

- Used to find # of observations for each water quality variable
- Requires choosing desired powers and ES values (a scenario)
- Requires proposed number of predictors as input
- Calculates N for each the four dependent variables
- And presents a power graph for all powers and their N values

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- Requires proposed number of predictors as input
- Calculates N for each the four dependent variables
- And presents a power graph for all powers and their N values

Methods: Cohen

Effect Size

- Differentiates between tests using Effect Size (ES)
- Cohen describes it as the probability of finding a significant result
- ES is like a lens that an analyst looks at the regression line through to see a "trend"
- Regression: $ES = \frac{adj.r^2}{1-adj.r^2}$

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - 1 pH set 3 class 5, lowest power of .28
 - 2 Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: ANC Step-Wise Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	327	0.985	65.67	1.00
	2	392	0.603	1.52	1.00
	3	398	0.971	33.48	1.00
	4	120	0.709	2.44	1.00
	5	116	0.760	3.17	1.00
	6	110	0.802	4.05	1.00
2003-2008	1	255	0.996	249.00	1.00
	2	289	0.779	3.52	1.00
	3	299	0.996	249.00	1.00
	4	119	0.779	3.52	1.00
	5	35	0.739	2.83	1.00
	6	97	0.812	4.32	1.00
2009-2012	1	191	0.989	89.91	1.00
	2	212	0.862	6.25	1.00
	3	228	0.997	332.33	1.00
	4	97	0.772	3.39	1.00
	5	29	0.540	1.17	0.96
	6	76	0.809	4.24	1.00

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: Sulfate Step-Wise Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	325	0.569	1.32	1.00
	2	390	0.766	3.27	1.00
	3	391	0.590	1.44	1.00
	4	119	0.402	0.67	1.00
	5	116	0.566	1.30	1.00
	6	110	0.716	2.52	1.00
2003-2008	1	261	0.673	2.06	1.00
	2	298	0.893	8.35	1.00
	3	308	0.923	11.99	1.00
	4	123	0.343	0.52	1.00
	5	37	0.884	7.62	1.00
	6	101	0.844	5.41	1.00
2009-2012	1	190	0.536	1.16	1.00
	2	212	0.887	7.85	1.00
	3	228	0.915	10.76	1.00
	4	97	0.529	1.12	1.00
	5	29	0.658	1.92	1.00
	6	76	0.861	6.19	1.00

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: pH Step-Wise Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	327	0.712	2.47	1.00
	2	393	0.388	0.63	1.00
	3	400	0.693	2.26	1.00
	4	121	0.205	0.26	0.99
	5	116	0.165	0.20	0.96
	6	110	0.505	1.02	1.00
2003-2008	1	255	0.781	3.57	1.00
	2	289	0.348	0.53	1.00
	3	299	0.663	1.97	1.00
	4	119	0.400	0.67	1.00
	5	35	0.300	0.43	0.74
	6	97	0.317	0.46	1.00
2009-2012	1	191	0.894	8.43	1.00
	2	212	0.606	1.54	1.00
	3	228	0.766	3.27	1.00
	4	97	0.593	1.46	1.00
	5	29	0.158	0.19	0.28
	6	76	0.286	0.40	0.99

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: Nitrate Step-Wise Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	275	0.503	1.01	1.00
	2	377	0.699	2.32	1.00
	3	365	0.359	0.56	1.00
	4	105	0.410	0.69	1.00
	5	66	0.328	0.49	0.98
	6	81	0.871	6.75	1.00
2003-2008	1	252	0.551	1.23	1.00
	2	296	0.816	4.43	1.00
	3	297	0.637	1.75	1.00
	4	121	0.405	0.68	1.00
	5	30	0.562	1.28	0.98
	6	98	0.832	4.95	1.00
2009-2012	1	191	0.376	0.60	1.00
	2	212	0.735	2.77	1.00
	3	228	0.598	1.49	1.00
	4	97	0.635	1.74	1.00
	5	29	-0.272	NA	NA
	6	76	0.881	7.40	1.00

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: pH Time Variable Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	327	0.047	0.049	0.93
	2	393	0.128	0.15	1.00
	3	400	0.013	0.01	0.46
	4	121	0.059	0.06	0.61
	5	116	0.051	0.05	0.52
	6	110	0.096	0.11	0.81
2003-2008	1	255	0.040	0.04	0.78
	2	289	0.061	0.06	0.96
	3	299	0.020	0.02	0.52
	4	119	0.148	0.17	0.97
	5	35	-0.069	NA	NA
	6	97	0.081	0.09	0.67
2009-2012	1	191	0.028	0.03	0.47
	2	212	0.052	0.05	0.82
	3	228	-0.009	NA	NA
	4	97	0.200	0.25	0.99
	5	29	0.218	0.28	0.58
	6	76	0.039	0.04	0.27

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
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 - 11 of them are greater than .80
 - 2 are greater than .99

Table: Sulfate Time Variable Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	325	0.045	0.05	0.92
	2	390	0.009	0.01	0.32
	3	391	-0.004	NA	NA
	4	119	-0.016	NA	NA
	5	116	-0.010	NA	NA
	6	110	-0.009	NA	NA
2003-2008	1	261	0.043	0.04	0.82
	2	298	0.014	0.01	0.37
	3	308	0.006	0.01	0.18
	4	123	0.023	0.02	0.26
	5	37	-0.024	NA	NA
	6	101	0.074	0.08	0.64
2009-2012	1	190	0.005	0.01	0.11
	2	212	-0.010	NA	NA
	3	228	-0.007	NA	NA
	4	97	-0.011	NA	NA
	5	29	-0.076	NA	NA
	6	76	0.007	0.01	0.08

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

Table: Nitrate Time Variable Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	275	0.016	0.02	0.39
	2	377	0.017	0.02	0.55
	3	365	-0.004	NA	NA
	4	105	-0.027	NA	NA
	5	66	0.120	0.14	0.68
	6	81	0.092	0.10	0.64
2003-2008	1	252	0.061	0.06	0.94
	2	296	0.043	0.04	0.87
	3	297	-0.003	NA	NA
	4	121	0.086	0.09	0.80
	5	30	-0.082	NA	NA
	6	98	0.046	0.05	0.40
2009-2012	1	191	0.018	0.02	0.31
	2	212	0.011	0.01	0.22
	3	228	-0.004	NA	NA
	4	97	-0.016	NA	NA
	5	29	-0.039	NA	NA
	6	76	-0.016	NA	NA

Post Hoc

Step-wise equations

- 8 are less than 1.00
- 2 were insignificant
 - pH set 3 class 5, lowest power of .28
 - Nitrate set 3 class 5, adjusted $r^2 = -0.272$

Time variables

- 52 of the 72 trends were insignificant
- 20 significant trends ranging from .26 to 1.00
 - 11 of them are greater than .80
 - 2 are greater than .99

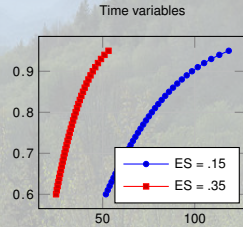
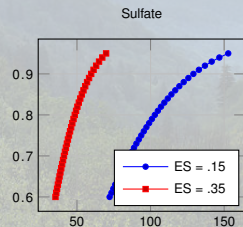
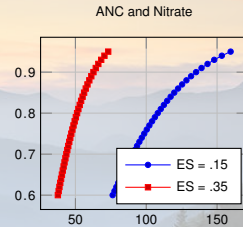
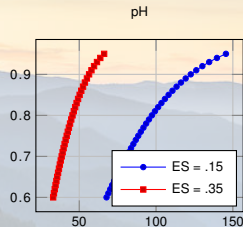
Table: ANC Time Variable Post Hoc Power Analysis Results

Set	Class	N	Adjusted r^2	Effect Size	Actual Power
1993-2002	1	327	0.024	0.02	0.65
	2	392	0.189	0.23	1.00
	3	398	0.000	0.00	0.06
	4	120	0.294	0.42	1.00
	5	116	0.381	0.62	1.00
	6	110	0.075	0.08	0.69
2003-2008	1	255	0.001	0.00	0.07
	2	289	0.081	0.09	0.99
	3	299	-0.003	NA	NA
	4	119	0.180	0.22	0.99
	5	35	0.337	0.51	0.93
	6	97	0.094	0.10	0.74
2009-2012	1	191	0.000	0.00	0.05
	2	212	0.056	0.06	0.85
	3	228	-0.002	NA	NA
	4	97	0.161	0.19	0.96
	5	29	0.466	0.87	0.98
	6	76	0.058	0.06	0.39

A priori

Power graphs

- Graphs look very similar
- ANC and Nitrate are the same graphs
- Time variable graph requires less observations to achieve similar powers
- Power graphs can be useful for planning

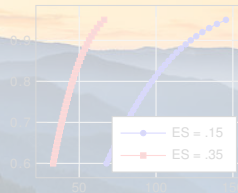


A priori

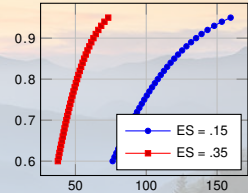
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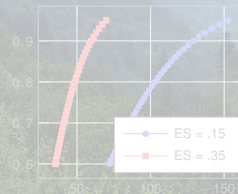
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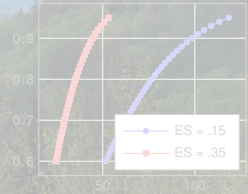
ANC and Nitrate



Sulfate



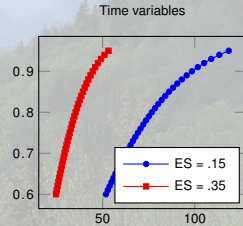
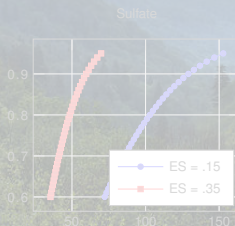
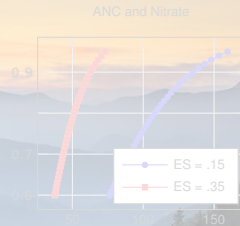
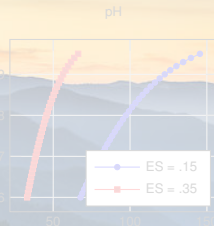
Time variables



A priori

Power graphs

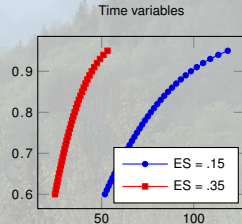
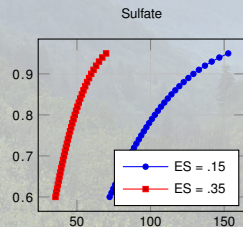
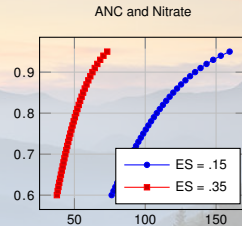
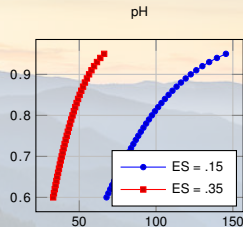
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Cohen

Conventions

- Small (.02), medium (.15), and large (.35) ES values
- Choose an ES of .15 and a power of .80 for a priori analysis
 - .02 made N very large, .15 is the smallest acceptable "window"
 - when power = .80, $\beta = .20$ and usually $\alpha = .05$, making Type II error = $4 \times$ Type I error

Optimal scenario

Table: 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

Current rates

Table: Years to achieve a power of .80

Elevation Bands	Site #	Current pH n/yr	ANC NO ₃	SO ₄	Time variables
1	13 ,23, 24, 30, 479	26			
2	4, 311, 268, 480, 310, 483, 147, 148, 484	34			
3	114, 481, 482, 149, 66, 492, 137, 293, 270, 493, 485, 144, 224	62			
4	143, 142, 73, 71	24			
5	74, 221, 251, 233	22			
6	253, 234	12			

$$yrs. = \frac{N_a}{n}$$

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Table: Years to achieve a power of .80

Elevation Bands	Site #	N_a	98	109	103	77
		Current n/yr	pH	ANC NO ₃	SO ₄	Time variables
1	13, 23, 24, 30, 479	26				
2	4, 311, 268, 480, 310, 483, 147, 148, 484	34				
3	114, 481, 482, 149, 66, 492, 137, 293, 270, 493, 485, 144, 224	62				
4	143, 142, 73, 71	24				
5	74, 221, 251, 233	22				
6	253, 234	12				

$$yrs. = \frac{N_a}{n}$$

Current rates

Table: Years to achieve a power of .80

Elevation Bands	Site #	N_a	98	109	103	77
		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

Trend analysis requirements

Grab samples are not separate for each water quality variable. 110 will be used as the number of samples to collect to achieve a power of .80 in all dependents and 77 will be used as the number of samples to collect for time variable equations.

Table: 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

Trend analysis requirements per elevation band

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	$N_c = N_b - n$				$\#Sites = \frac{N_c}{6}$			
2								
3								
4								
5								
6								

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	$N_c = N_b - n$				$\#Sites = \frac{N_c}{6}$			
2								
3								
4								
5								
6								

Trend analysis requirements per elevation band

Necessary sites scenario for water quality variables

Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		110	55	37	28				
1	26								
2	34								
3	62								
4	24								
5	22								
6	12								

$$N_c = N_b - n$$

$$\#Sites = \frac{N_c}{6}$$

Necessary sites scenario for time variables

Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		77	39	26	19				
1	26								
2	34								
3	62								
4	24								
5	22								
6	12								

$$N_c = N_b - n$$

$$\#Sites = \frac{N_c}{6}$$

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Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		110	55	37	28				
1	26	84	29	11	2	$\#Sites = \frac{N_c}{6}$			
2	34	76	21	3	-7				
3	62	48	-7	-25	-35				
4	24	86	31	13	4				
5	22	88	33	15	6				
6	12	98	43	25	16				

Necessary sites scenario for time variables

Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		77	39	26	19				
1	26	51	13	0	-7	$\#Sites = \frac{N_c}{6}$			
2	34	43	5	-8	-15				
3	62	15	-24	-36	-43				
4	24	53	15	2	-5				
5	22	55	17	4	-3				
6	12	65	27	14	7				

Trend analysis requirements per elevation band

Necessary sites scenario for water quality variables

Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		110	55	37	28				
1	26	84	29	11	2	14	5	2	0
2	34	76	21	3	-7	13	4	0	-1
3	62	48	-7	-25	-35	8	-1	-4	-6
4	24	86	31	13	4	14	5	2	1
5	22	88	33	15	6	15	6	2	1
6	12	98	43	25	16	16	7	4	3

Necessary sites scenario for time variables

Elevation Bands	<i>n</i>	#Samples required				# sites required			
		1 yr	2 yrs	3 yrs	4 yrs	1 yr	2 yrs	3 yrs	4 yrs
		77	39	26	19				
1	26	51	13	0	-7	9	2	0	-1
2	34	43	5	-8	-15	7	1	-1	-2
3	62	15	-24	-36	-43	3	-4	-6	-7
4	24	53	15	2	-5	9	2	0	-1
5	22	55	17	4	-3	9	3	1	0
6	12	65	27	14	7	11	4	2	1

Conclusions

Step-wise

- ES values are large
- Large ES values make it easier to find trends

Time variables

- What is the power of an insignificant trend line?
- Disregarding insignificance results were similar to the step-wise results

Manipulation

- Manipulation is a house of cards.

Summary

- **Water Quality is getting better**
- Sulfate sequestration is supported
- The power of the time trends are excellent
- Power analysis can help re-distribute sites
- Outlook
 - Elevation Bands
 - Effects of sulfate scrubbers

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