

Lab 3 – Completely Randomized ANOVA (a.k.a. One-way ANOVA)

Aug 27 & 28, 2018
FANR 6750

Richard Chandler and Bob Cooper

① BRIEF OVERVIEW OF ANOVA

② ANOVA IN R

③ MULTIPLE COMPARISONS

ONE-WAY ANOVA

ADDITIVE MODEL

Scenario

- We have independent samples from $a > 2$ groups
- We assume a common variance

$$y_{ij} = \mu + \alpha_j + \varepsilon_{ij}$$

Questions

- Do the means differ?
- By how much? (What are the effect sizes?)

Null hypothesis

- $H_0 : \mu_1 = \mu_2 = \mu_3 = \dots = \mu_a$
- Or:
- $H_0 : \alpha_1 = \alpha_2 = \alpha_3 = \dots = \alpha_a = 0$

where:

- Residuals: $\varepsilon_{ij} \sim \text{Norm}(0, \sigma^2)$
- Group means: $\mu_j = \mu + \alpha_j$

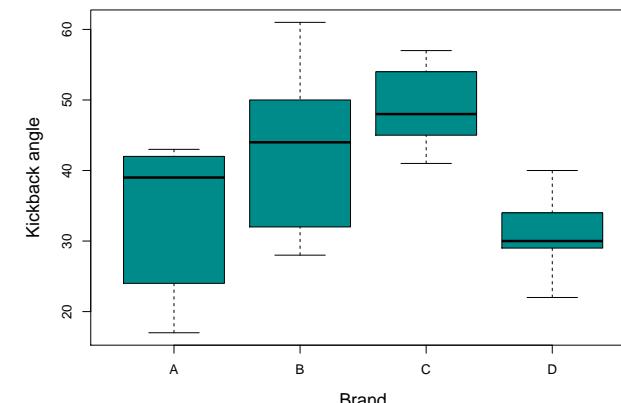
The data as 4 vectors

```
kick.angle.brandA <- c(42, 17, 24, 39, 43)
kick.angle.brandB <- c(28, 50, 44, 32, 61)
kick.angle.brandC <- c(57, 45, 48, 41, 54)
kick.angle.brandD <- c(29, 40, 22, 34, 30)
```

Format as a `data.frame`

```
n <- length(kick.angle.brandA)
a <- 4
sawData <- data.frame(
  Kick.angle=c(kick.angle.brandA, kick.angle.brandB,
               kick.angle.brandC, kick.angle.brandD),
  Brand=rep(c("A", "B", "C", "D"), each=n))
```

```
boxplot(Kick.angle ~ Brand, data=sawData, xlab="Brand",
        ylab="Kickback angle", cex.lab=1.3, col="darkcyan")
```



TWO ANOVA FUNCTIONS: `aov` AND `lm`

R has 2 common functions for doing ANOVA: `aov` and `lm`

We will primarily use `aov` in this class

Crude characterization

	<code>aov</code>	<code>lm</code>
Emphasis	ANOVA tables	Linear models
Typical use	Designed experiments	Regression analysis
Multiple error strata?	Yes	No

USING `aov`

Do the analysis

```
aov.out1 <- aov(Kick.angle ~ Brand, data=sawData)
```

View the ANOVA table

```
summary(aov.out1)

##              Df Sum Sq Mean Sq F value Pr(>F)
## Brand          3   1080   360.0   3.556 0.0382 *
## Residuals     16   1620    101.2
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
model.tables(aov.out1, type="means", se=TRUE)

## Tables of means
## Grand mean
##
## 39
##
## Brand
## Brand
## A B C D
## 33 43 49 31
##
## Standard errors for differences of means
##      Brand
##      6.364
## replic. 5
```

```
model.tables(aov.out1, type="effects", se=TRUE)

## Tables of effects
##
## Brand
## Brand
## A B C D
## -6 4 10 -8
##
## Standard errors of effects
##      Brand
##      4.5
## replic. 5
```

CREATE ANOVA TABLE BY HAND

Grand mean

```
ybar. <- mean(sawData$Kick.angle)
ybar.

## [1] 39
```

Find the group means, the hard way

```
ybar.i <- c(mean(kick.angle.brandA), mean(kick.angle.brandB),
            mean(kick.angle.brandC), mean(kick.angle.brandD))
ybar.i

## [1] 33 43 49 31
```

Find the group means, the easier way

```
ybar.i <- tapply(sawData$Kick.angle, sawData$Brand, mean)
ybar.i

## A B C D
## 33 43 49 31
```

SUMS OF SQUARES

Sums of squares among

```
SSa <- n*sum((ybar.i - ybar.)^2)
SSa

## [1] 1080
```

Sums of squares within

```
y.ij <- sawData$Kick.angle
SSw <- sum((y.ij - rep(ybar.i, each=n))^2)
SSw

## [1] 1620
```

Mean squares among

```
df1 <- a-1
MSa <- SSa / df1
MSa

## [1] 360
```

Mean squares within

```
df2 <- a*(n-1)
MSw <- SSw / df2
MSw

## [1] 101.25
```

F statistic

```
F.stat <- MSa / MSw
F.stat

## [1] 3.555556
```

Critical value

```
F.crit <- qf(0.95, df1, df2)
F.crit

## [1] 3.238872
```

p -value

```
p.value <- 1 - pf(F.stat, df1, df2)
p.value

## [1] 0.03823275
```

Conclusion: Reject the null

TODAY's TOPICS

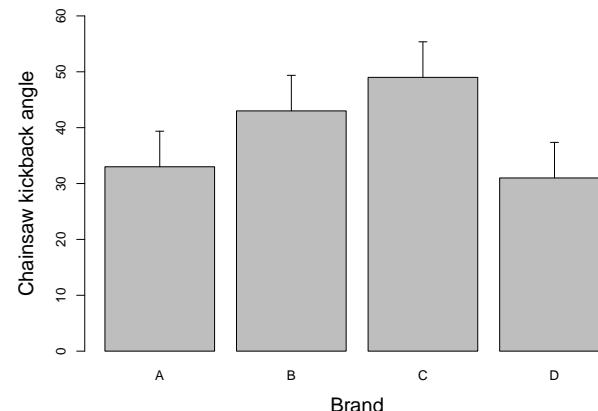
1 BRIEF OVERVIEW OF ANOVA

2 ANOVA IN R

3 MULTIPLE COMPARISONS

GROUP MEANS +1 SE

```
xx <- barplot(ybar.i, ylim=c(0, 60), xlab="Brand", cex.lab=1.5,
                 ylab="Chainsaw kickback angle")
mean.SE <- 6.364 # from model.tables(). See slide 8.
arrows(xx, ybar.i, xx, ybar.i+mean.SE, angle=90, length=0.05)
```

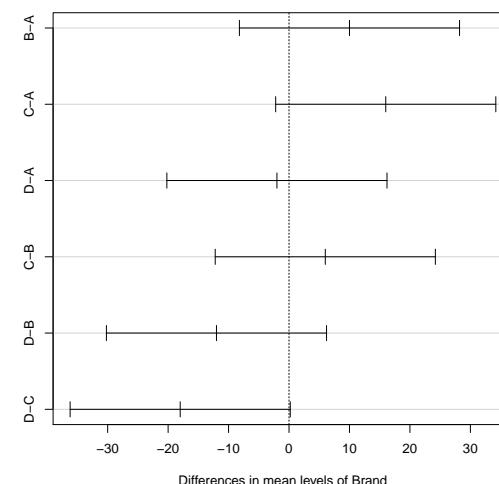


```
TukeyHSD(aov.out1)
```

```
## Tukey multiple comparisons of means
## 95% family-wise confidence level
##
## Fit: aov(formula = Kick.angle ~ Brand, data = sawData)
##
## $Brand
##      diff      lwr      upr   p adj
## B-A    10 -8.207419 28.2074187 0.4213711
## C-A    16 -2.207419 34.2074187 0.0955690
## D-A   -2 -20.207419 16.2074187 0.9888365
## C-B     6 -12.207419 24.2074187 0.7826478
## D-B   -12 -30.207419  6.2074187 0.2726522
## D-C   -18 -36.207419  0.2074187 0.0532168
```

```
plot(TukeyHSD(aov.out1))
```

95% family-wise confidence level



ASSIGNMENT

A biologist wants to compare the growth of four different tree species she is considering for use in reforestation efforts. All 32 seedlings of the four species are planted at the same time in a large plot. Heights in meters are recorded after several years. The data are in the file `treeHt.csv`:

Create an **R** script to do the following:

- (1) Create an ANOVA table using the `aov` and `summary` functions.
- (2) Create an ANOVA table (degrees of freedom, sums-of-squares, mean-squared error, and F-value) without using `aov`. Compute either the critical value of F or the p-value.
- (3) Add a comment to the script indicating what the null hypothesis is, and whether or not it can be rejected at the $\alpha = 0.05$ level.
- (4) Use Tukey's HSD test to determine which pairs of means differ at the $\alpha = 0.05$ level. Add a comment, indicating which pairs are different.
- (5) Create a barplot showing the means and SEs.