

Indicator Variable Regression

R Handout

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Initialization

```
> library(NCStats)
> setwd("C:/aaaWork/Web/GitHub/NCMTH207/modules/IVRegression")
```

Salmon Sperm Example

Background

Vladic *et al.* (2002) recorded (in `SalmonSperm.csv`) the probability of successful egg fertilization (`fert.success`) and the length of sperm tail end piece (`step.len`). They asked “Are fertilization success and length of sperm related and does that relationship differ between adult and parr salmon?”

```
> ss <- read.csv("SalmonSperm.csv")[-c(1,10,11),] # only for class demo purposes
> str(ss)
```

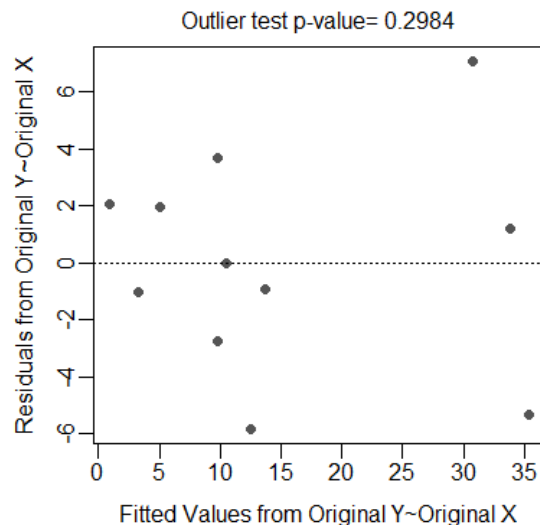
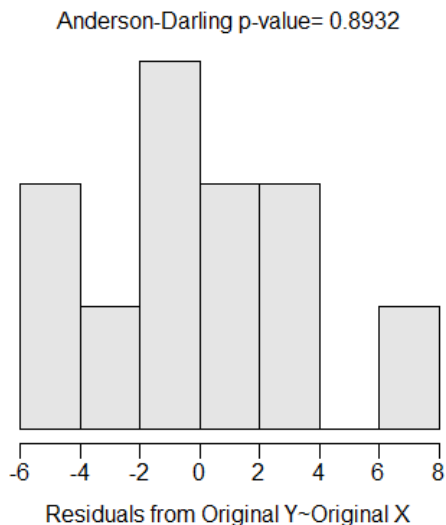
```
'data.frame':  11 obs. of  3 variables:
 $ step.len : num  2.94 3 3.02 3.17 3.18 3.2 3.27 3.31 3.72 3.84 ...
 $ fert.succ: num  3 2.2 7 7 13.5 10.4 6.7 12.8 37.8 30 ...
 $ mat      : Factor w/ 2 levels "Adult","Parr": 2 2 1 2 1 1 1 1 2 2 ...
```

```
> xlabel <- "Sperm Tail End Piece Length (um)"
> ylabel <- "Fertilization Success"
```

Fitting the Linear Model

```
> lm1 <- lm(fert.succ~step.len*mat,data=ss)
```

```
> transChooser(lm1)
```



Model Exploration and Summarization

```
> summary(lm1)
```

Coefficients:

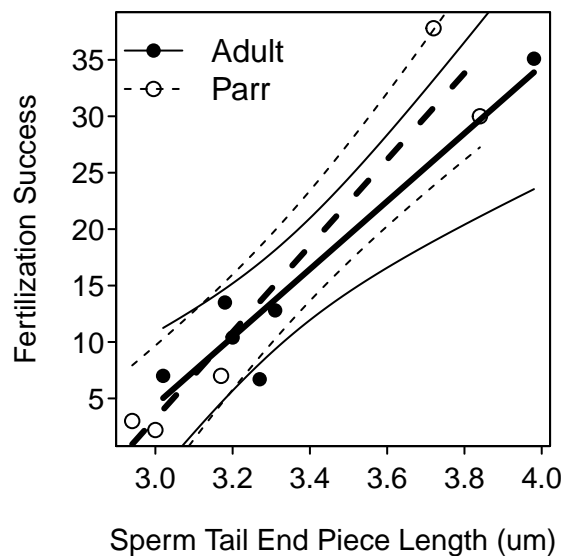
	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-85.769	20.266	-4.232	0.00388
step.len	30.066	6.066	4.956	0.00164
matParr	-25.661	27.273	-0.941	0.37809
step.len:matParr	8.155	8.148	1.001	0.35022

Residual standard error: 4.547 on 7 degrees of freedom
Multiple R-squared: 0.9139, Adjusted R-squared: 0.877
F-statistic: 24.78 on 3 and 7 DF, p-value: 0.0004207

```
> confint(lm1)
```

	2.5 %	97.5 %
(Intercept)	-133.68997	-37.84811
step.len	15.72132	44.41036
matParr	-90.15097	38.82930
step.len:matParr	-11.11233	27.42328

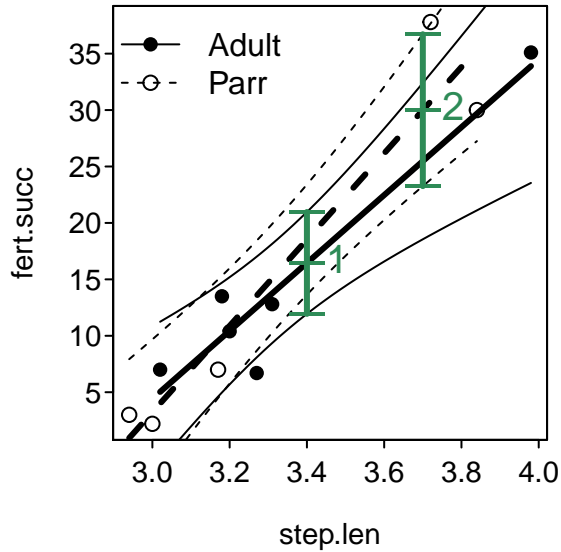
```
> fitPlot(lm1,interval="confidence",xlab=xlbl,ylab=ylbl,legend="topleft")
```



```
> ( nd <- data.frame(step.len=c(3.4,3.7),mat=c("Adult","Parr")) )
```

```
  step.len  mat
1    3.4 Adult
2    3.7 Parr
```

```
> predictionPlot(lm1,nd,interval="confidence",legend="topleft")
```



```

obs step.len mat fit lwr upr
1 1 3.4 Adult 16.45483 11.94067 20.96899
2 2 3.7 Parr 29.98900 23.25902 36.71899

```

Lecture Support – ANOVA Demonstration

```

> lm1 <- lm(fert.succ~step.len*mat,data=ss)
> anova(lm1)

```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
step.len	1	1510.23	1510.23	73.0316	5.966e-05
mat	1	6.11	6.11	0.2953	0.6037
step.len:mat	1	20.72	20.72	1.0017	0.3502
Residuals	7	144.75	20.68		

```

> lm2 <- lm(fert.succ~step.len+mat,data=ss)
> anova(lm2)

```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
step.len	1	1510.23	1510.23	73.0157	2.709e-05
mat	1	6.11	6.11	0.2952	0.6017
Residuals	8	165.47	20.68		

```

> lm3 <- lm(fert.succ~step.len,data=ss)
> anova(lm3)

```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
step.len	1	1510.23	1510.23	79.219	9.35e-06
Residuals	9	171.58	19.06		

Fish Energy Density Example

Background

Hartman and Brandt (1995) examined the relationship between energy density and percent dry weight for four species of fish – Bay Anchovy (*Anchoa mitchilli*), Bluefish (*Pomatomus saltatrix*), Striped Bass (*Morone saxatilis*), and Weakfish (*Cynoscion regalis*). They wanted to describe the relationship between these two variables and determine if there were any differences among species.

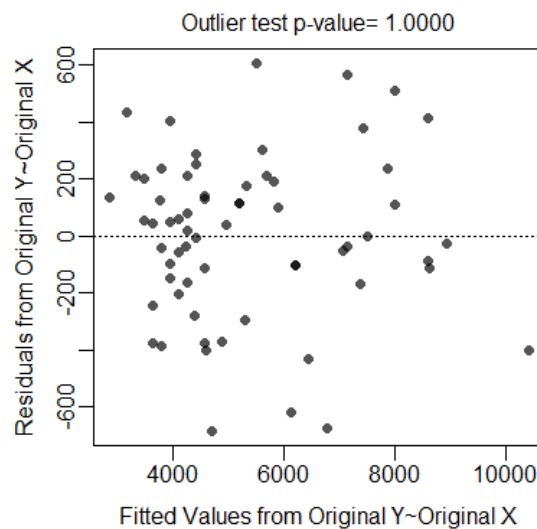
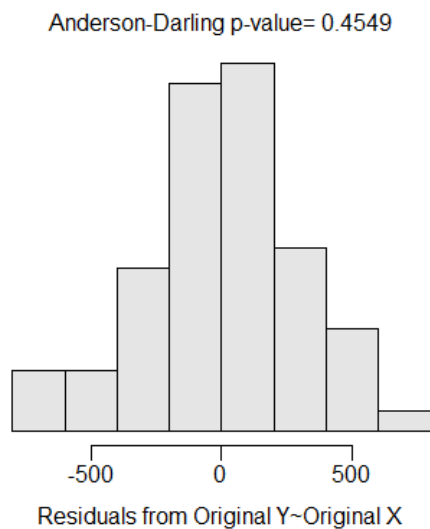
```
> FED <- read.csv("FishEnergyDensity.csv")
> str(FED)
```

```
'data.frame': 64 obs. of 3 variables:
 $ species: Factor w/ 4 levels "bayanchovy","bluefish",...: 2 2 2 2 2 2 2 2 2 2 ...
 $ dw      : int 39 34 34 32 31 30 30 29 26 25 ...
 $ ed      : int 10000 9000 8500 8100 7500 7100 7700 6100 5900 5500 ...
```

Model Fitting and Analysis

```
> lm1 <- lm(ed~dw*species,data=FED)
```

```
> transChooser(lm1)
```



```
> anova(lm1)
```

Analysis of Variance Table

Response: ed

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
dw	1	170693154	170693154	1858.966	< 2.2e-16
species	3	10592036	3530679	38.452	1.258e-13
dw:species	3	4105617	1368539	14.904	3.002e-07
Residuals	56	5142008	91822		

```
> compSlopes(lm1)
```

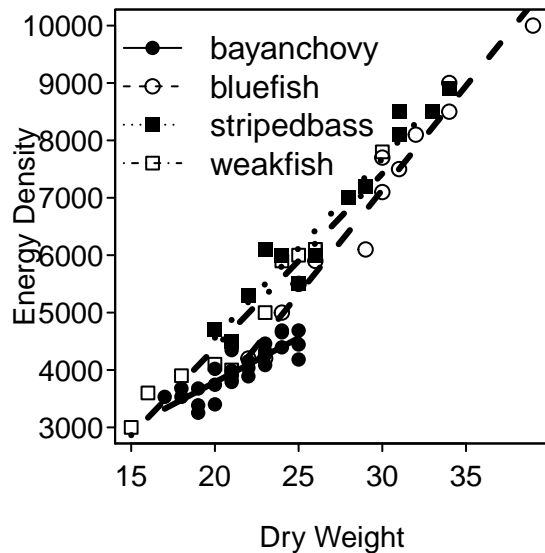
Multiple Slope Comparisons (using the 'holm' adjustment)

	comparison	diff	95% LCI	95% UCI	p.unadj	p.adj
1	bluefish-bayanchovy	208.30952	145.62788	270.99117	0.00000	0.00000
2	stripedbass-bayanchovy	157.62055	94.29774	220.94336	0.00001	0.00005
3	weakfish-bayanchovy	149.60379	83.20906	215.99852	0.00003	0.00012
4	stripedbass-bluefish	-50.68898	-101.08569	-0.29227	0.04873	0.10290
5	weakfish-bluefish	-58.70573	-112.91192	-4.49955	0.03430	0.10290
6	weakfish-stripedbass	-8.01676	-62.96310	46.92958	0.77116	0.77116

Slope Information (using the 'holm' adjustment)

	level	slopes	95% LCI	95% UCI	p.unadj	p.adj
1	bayanchovy	154.1905	102.2341	206.1469	0	0
4	weakfish	303.7943	262.4567	345.1318	0	0
3	stripedbass	311.8110	275.6128	348.0092	0	0
2	bluefish	362.5000	327.4355	397.5645	0	0

```
> fitPlot(lm1,xlab="Dry Weight",ylab="Energy Density",legend="topleft")
```



Follow-Up Model Fitting and Analysis

```
> FED1 <- filterD(FED,species!="bayanchovy")
> lm2 <- lm(ed~dw*species,data=FED1)
> anova(lm2)
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
dw	1	104962559	104962559	838.6208	< 2.2e-16
species	2	2583571	1291785	10.3210	0.0003476
dw:species	2	556352	278176	2.2225	0.1247887
Residuals	32	4005150	125161		

```
> compIntercepts(lm2)
```

Warning: Removed an interaction term from 'mdl' (i.e., assumed parallel lines) to test intercepts.

Tukey HSD on means adjusted assuming parallel lines

	comparison	diff	95% LCI	95% UCI	p.adj
1	stripedbass-bluefish	631.3980	291.1082	971.6878	0.0001843341
2	weakfish-bluefish	506.4749	144.5318	868.4180	0.0044160914
3	weakfish-stripedbass	-124.9231	-480.8922	231.0461	0.6693967026

Mean ed when dw=26.10526

	bluefish	stripedbass	weakfish
	5828.663	6460.061	6335.138

```
> compIntercepts(lm2,common.cov=0)
```

Warning: Removed an interaction term from 'mdl' (i.e., assumed parallel lines) to test intercepts.

Tukey HSD on means adjusted assuming parallel lines

	comparison	diff	95% LCI	95% UCI	p.adj
1	stripedbass-bluefish	631.3980	291.1082	971.6878	0.0001843341
2	weakfish-bluefish	506.4749	144.5318	868.4180	0.0044160914
3	weakfish-stripedbass	-124.9231	-480.8922	231.0461	0.6693967026

Mean ed when dw=0

	bluefish	stripedbass	weakfish
	-2752.451	-2121.053	-2245.976

```
> fitPlot(lm2,xlab="Dry Weight",ylab="Energy Density",legend="topleft")
```

