# Lecture 13 - Class Activity Multifactor ANOVA

Bill Perry

#### **Lecture 13: Data Overview**

The dataframe contains r nrow(urchin\_df) observations with the following variables:

- treat: Urchin density treatment (Control, 66% Density, 33% Density, Removed)
- patch: Random patches (1-16) where treatments were applied
- QUAD: Replicate quadrats within each treatment-patch combination
- algae: Percentage cover of filamentous algae (response variable)

```
# Summary statistics
summary_stats <- urchin_df %>%
  group_by(treat) %>%
  summarise(
    n = n(),
    mean = mean(algae),
    sd = sd(algae),
    se = sd / sqrt(n),
    min = min(algae),
    max = max(algae),
    .groups = 'drop'
)
summary_stats
```

```
# A tibble: 4 × 7

treat n mean sd se min max

<fct> <int> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <1

1 control 20 1.3 3.18 0.711 0 13

2 dens_33 20 21.6 25.1 5.62 0 79

3 dens_66 20 19 25.7 5.74 0 71

4 removal 20 39.2 28.7 6.41 0 83
```

### **Nested ANOVA Analysis**

In this experimental design, patch is nested within treat because each patch received only one treatment level. This is a hierarchical design where the effect of patches must be considered within each treatment. Following the approach used in Quinn & Keough (2002), we'll use a traditional nested ANOVA.

```
# other ways using aov built in
# This will give you the correct F-test using PATCH within TREAT as error term
model_aov <- aov(algae ~ treat + Error(treat:patch), data = urchin_df)</pre>
```

```
Warning in aov(algae ~ treat + Error(treat:patch), data = urchin_df): Error() model is singular
```

```
summary(model aov)
Error: treat:patch
          Df Sum Sq Mean Sq F value Pr(>F)
                             2.717 0.0913 .
          3 14429
                       4810
treat
Residuals 12 21242
                       1770
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Error: Within
          Df Sum Sq Mean Sq F value Pr(>F)
Residuals 64 19110
                      298.6
# Using afex package (recommended for unbalanced designs)
# The afex package is specifically designed for ANOVA with Type III SS and handles nested
designs well:
urchin df$treat <- as.factor(urchin df$treat)</pre>
# urchin df$PATCH NESTED <- as.factor(urchin df$PATCH)</pre>
# This works and gives you the correct answer
model_afx <- aov_car(algae ~ treat + Error(patch),</pre>
                     data = urchin df,
                     fun aggregate = mean) # note this is not the best but would work as its
less powerful
Contrasts set to contr.sum for the following variables: treat
summary(model afx)
```

```
Linear mixed model fit by REML. t-tests use Satterthwaite's method [
lmerModLmerTest]
Formula: algae ~ treat + (1 | treat:patch)
   Data: urchin df
Control: lmerControl(optimizer = "bobyga", optCtrl = list(maxfun = 200000))
REML criterion at convergence: 682.2
Scaled residuals:
   Min 10 Median 30
                                  Max
-1.9808 -0.3106 -0.1093 0.2831 2.5910
Random effects:
 Groups
           Name
                       Variance Std.Dev.
 treat:patch (Intercept) 294.3 17.16
 Residual
                       298.6
                                17.28
Number of obs: 80, groups: treat:patch, 16
Fixed effects:
           Estimate Std. Error df t value Pr(>|t|)
             1.300 9.408 12.000 0.138 0.8924
(Intercept)
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
           (Intr) trt 33 trt 66
treatdns_33 -0.707
treatdns 66 -0.707 0.500
treatremovl -0.707 0.500 0.500
# Type III ANOVA with F-statistics (not chi-square) using Satterthwaite's method
# The issue was that you had "type = F" which should be "test.statistic = 'F'"
anova_result <- anova(nested_model, type = 3, ddf = "Satterthwaite")</pre>
print(anova result)
Type III Analysis of Variance Table with Satterthwaite's method
     Sum Sq Mean Sq NumDF DenDF F value Pr(>F)
treat 2434 811.33 3 12 2.7171 0.09126 .
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
# Alternative using car package
# The parameter is "test.statistic", not "type"
anova car <- Anova(nested model, type = 3, test.statistic = "F")</pre>
print(anova_car)
Analysis of Deviance Table (Type III Wald F tests with Kenward-Roger df)
Response: algae
                F Df Df.res Pr(>F)
```

```
(Intercept) 0.0191 1 12 0.89239
treat 2.7171 3 12 0.09126 .
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

```
# You could also try with the simpler model structure
simple_model <- lmer(algae ~ treat + (1|patch), data = urchin_df)
model_satterwait <- anova(simple_model, type = 3, ddf = "Satterthwaite")
model_satterwait</pre>
```

```
Type III Analysis of Variance Table with Satterthwaite's method
Sum Sq Mean Sq NumDF DenDF F value Pr(>F)
treat 2434 811.33 3 12 2.7171 0.09126 .
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

#### Lecture 13: ANOVA Results

The nested ANOVA model is specified as:

```
algae_{ijk} = \mu + \alpha_i + \beta_{j(i)} + \epsilon_{ijk}
```

Where:

- -  $\mu$  is the overall mean
- -  $\alpha_i$  is the fixed effect of treatment i
- -  $\beta_{j(i)}$  is the random effect of patch j nested within treatment i
- -  $\epsilon_{ijk}$  is the residual error for quadrat k in patch j within treatment i

```
model_satterwait
```

```
Type III Analysis of Variance Table with Satterthwaite's method
Sum Sq Mean Sq NumDF DenDF F value Pr(>F)
treat 2434 811.33 3 12 2.7171 0.09126 .
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

# **Lecture 13: Post-hoc Comparisons**

Although the main effect of treatment was not significant in the nested ANOVA (p = r format(p\_treat, digits=3)), we can still examine the mean differences between treatments to understand patterns in the data. However, we should interpret these with caution given the lack of statistical significance at the  $\alpha = 0.05$  level.

```
# Calculate estimated marginal means
emm <- emmeans(nested_model, ~ treat)
summary(emm)</pre>
```

```
treat emmean SE df lower.CL upper.CL control 1.3 9.41 12 -19.20 21.8 dens_33 21.6 9.41 12 1.05 42.0 dens_66 19.0 9.41 12 -1.50 39.5
```

```
removal 39.2 9.41 12 18.70 59.7

Degrees-of-freedom method: kenward-roger
Confidence level used: 0.95
```

# **Lecture 13: Tukey Pairwise Comparisons**

```
# Pairwise comparisons with Tukey adjustment
pairs <- pairs(emm, adjust = "tukey")
pairs</pre>
```

### **Lecture 13: Letter Display**

```
# Extract compact letter display for plotting
cld <- multcomp::cld(emm, alpha = 0.05, Letters = letters)
cld</pre>
```

```
treat
        emmean SE df lower.CL upper.CL .group
 control
         1.3 9.41 12 -19.20
                                  21.8 a
dens_66 19.0 9.41 12
                         -1.50
                                  39.5 a
dens 33 21.6 9.41 12 1.05
                                  42.0 a
 removal 39.2 9.41 12
                         18.70
                                  59.7 a
Degrees-of-freedom method: kenward-roger
Confidence level used: 0.95
P value adjustment: tukey method for comparing a family of 4 estimates
significance level used: alpha = 0.05
NOTE: If two or more means share the same grouping symbol,
     then we cannot show them to be different.
     But we also did not show them to be the same.
```

#### Important

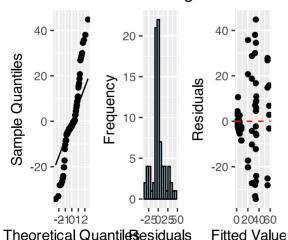
Interpretation of Treatment Comparisons The mean algae cover for the Control treatment (1.30%) appears considerably lower than for the reduced urchin density treatments (66% Density: 21.55%, 33% Density: 19.00%, Removed: 39.20%). While the visual pattern suggests an inverse relationship between urchin density and algae cover, with complete removal showing the highest algae cover, the nested ANOVA showed that these differences were not statistically significant at the  $\alpha$  = 0.05 level (p = xxxx). The high variability among patches within treatments likely contributed to the lack of statistical significance for the treatment effect.

### **Lecture 13: ANOVA Assumptions Testing**

For valid inference from ANOVA, several assumptions must be met. We test these assumptions below.

```
# Extract residuals
residuals <- residuals(nested_model)</pre>
qq_plot <- ggplot(data.frame(residuals = residuals), aes(sample = residuals)) +</pre>
 stat qq() +
 stat_qq_line() +
 # theme_cowplot() +
 labs(title = "Normal Q-Q Plot of Residuals",
       x = "Theoretical Quantiles",
       y = "Sample Quantiles")
# Histogram of residuals
hist_plot <- ggplot(data.frame(residuals = residuals), aes(x = residuals)) +
  geom_histogram(bins = 15, fill = "lightblue", color = "black") +
 # theme cowplot() +
 labs(title = "Histogram of Residuals",
       x = "Residuals",
       y = "Frequency")
# Residuals vs. Fitted plot
fitted_values <- fitted(nested_model)</pre>
resid_plot <- ggplot(data.frame(fitted = fitted_values, residuals = residuals),</pre>
                    aes(x = fitted, y = residuals)) +
 geom point() +
 geom_hline(yintercept = 0, linetype = "dashed", color = "red") +
 # theme_cowplot() +
 labs(title = "Residuals vs. Fitted Values",
       x = "Fitted Values",
       v = "Residuals")
# Combine plots
qq_plot + hist_plot + resid_plot + plot_layout(ncol = 3)
```

### Normal Q-Q-HP3totogrames/Robsids



Lecture 13: Levenes Test for Homogeneity of Variance

```
# 2. Homogeneity of Variance
# Levene's test
# Levene's test for homogeneity of variance
levene_test <- leveneTest(algae ~ treat, data = urchin_df)
levene_test</pre>
```

#### ! Important

Interpretation of Assumption Tests The Q-Q plot shows some deviation from normality, particularly in the tails, and Levene's test indicates significant heterogeneity of variances across treatments (F = (xxxxx)). As noted by Quinn & Keough (2002), there were "large differences in within-cell variances" in this dataset, and transformations (including arcsin) did not improve variance homogeneity. However, ANOVA is generally robust to heteroscedasticity with balanced designs, which is why they chose to analyze untransformed data. The residuals vs. fitted plot also shows a pattern of increasing variance with increasing fitted values, confirming the heteroscedasticity.

### **Lecture 13: Visualization**

```
# Create boxplot
ggplot_boxplot <- ggplot(urchin_df, aes(x = treat, y = algae, fill = treat)) +</pre>
  geom_boxplot(alpha = 0.7, outlier.shape = NA) +
 geom jitter(width = 0.2, alpha = 0.4, size = 1) +
 scale fill viridis d(option = "D", end = 0.85) +
 labs(
   title = "Effect of Urchin Density on Filamentous Algae Cover",
   x = "Urchin Density Treatment",
   y = "Filamentous Algae Cover (%)",
     caption = "Figure 1: Boxplots showing the distribution of algal cover across urchin
density treatments.\nDespite visual differences, the treatment effect was not statistically
significant (p = 0.091)."
 ) +
 # theme cowplot() +
 theme(
   legend.position = "none",
   plot.title = element_text(face = "bold", size = 14),
   axis.title = element_text(face = "bold", size = 12),
   axis.text = element text(size = 10),
    plot.caption = element_text(hjust = 0, face = "italic", size = 10)
  )
print(ggplot_boxplot)
```

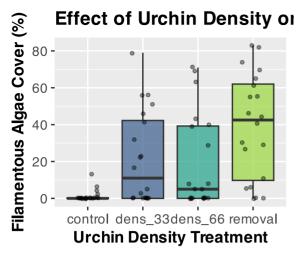


Figure 1: Boxplots showing the distribu Despite visual differences, the treatmen

#### **Lecture 13: Means Plot**

text

```
# Create means plot
means plot <- ggplot(summary stats, aes(x = treat, y = mean, group = 1)) +
 # geom line(size = 1) +
 geom point(size = 3, shape = 21, fill = "white") +
 geom_errorbar(aes(ymin = mean - se, ymax = mean + se), width = 0.2) +
 labs(
   title = "Mean Algae Cover by Urchin Density Treatment",
   x = "Urchin Density Treatment",
   y = "Mean Filamentous Algae Cover (%)",
    caption = "Figure 2: Mean (± SE) percentage cover of filamentous algae across urchin
density treatments."
 ) +
 # theme cowplot() +
 theme(
    plot.title = element text(face = "bold", size = 14),
   axis.title = element_text(face = "bold", size = 12),
   axis.text = element text(size = 10),
   plot.caption = element_text(hjust = 0, face = "italic", size = 10)
print(means_plot)
```

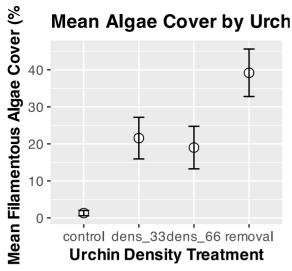


Figure 2: Mean (± SE) percentage cove

#### Lecture 13: Discussion

#### ! Important

Scientific Interpretation Our nested ANOVA analysis revealed substantial spatial heterogeneity in algae cover, with significant variation among patches within each treatment (p < 0.001). Surprisingly, the effect of urchin density treatments on filamentous algae cover was not statistically significant at the  $\alpha$  = 0.05 level (p = 0.091), despite apparent trends in the data. The descriptive statistics show a pattern where algae cover appears to increase as urchin density decreases, with the Control treatment (mean = 1.3%) showing minimal algae cover compared to reduced density treatments (66% Density: 21.55%, 33% Density: 19.00%, and Removed: 39.20%). This pattern suggests a potential density-dependent relationship between urchin grazing and algal abundance, but the high variability among patches masked the treatment effect. The substantial variance component associated with patches nested within treatments (294.31, approximately 39.5% of total variance) underscores the importance of spatial heterogeneity in structuring algal communities. This finding highlights the necessity of accounting for spatial variability when designing and analyzing ecological field experiments. From an ecological perspective, these results suggest that while sea urchins may influence algal communities through grazing, local environmental factors and patch-specific conditions play a dominant role in determining algae cover. This has important implications for ecosystem management, as it indicates that the effects of urchin density manipulations may be context-dependent and influenced by local environmental conditions.

### THE ALTERNATE WAY AND BETTER!!!

# **Mixed Model Analysis**

In this experimental design, patch is nested within treat because each patch received only one treatment level. This hierarchical design is well-suited for analysis using linear mixed-effects models.

### **Model Specification**

We'll use the following model specification:

$$algae_{ijk} = \mu + \alpha_i + \beta_{j(i)} + \epsilon_{ijk}$$

Where: -  $\mu$  is the overall mean -  $\alpha_i$  is the fixed effect of treatment i -  $\beta_{j(i)}$  is the random effect of patch j nested within treatment i -  $\epsilon_{ijk}$  is the residual error for quadrat k in patch j within treatment i

In lme4, this model is specified as

```
# Fit the mixed model
mixed_model <- lmer(algae ~ treat + (1|treat:patch), data = urchin_df)
# Display model summary
summary(mixed_model)</pre>
```

```
Linear mixed model fit by REML. t-tests use Satterthwaite's method [
lmerModLmerTest]
Formula: algae ~ treat + (1 | treat:patch)
   Data: urchin_df
REML criterion at convergence: 682.2
Scaled residuals:
    Min 10 Median
                               30
-1.9808 -0.3106 -0.1093 0.2831 2.5910
Random effects:
 Groups Name Variance Std.Dev.
 treat:patch (Intercept) 294.3 17.16
 Residual
                            298.6
                                      17.28
Number of obs: 80, groups: treat:patch, 16
Fixed effects:
             Estimate Std. Error df t value Pr(>|t|)
(Intercept) 1.300 9.408 12.000 0.138 0.8924 treatdens_33 20.250 13.305 12.000 1.522 0.1539 treatdens_66 17.700 13.305 12.000 1.330 0.2081 treatremoval 37.900 13.305 12.000 2.849 0.0147 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
              (Intr) trt_33 trt_66
treatdns 33 -0.707
treatdns_66 -0.707 0.500
treatremovl -0.707 0.500 0.500
```

#### **ANOVA Table**

The ANOVA table for the mixed model:

```
# Get ANOVA table with Type III tests
anova_table <- anova(mixed_model, type = 3)
print(anova_table)</pre>
```

```
Type III Analysis of Variance Table with Satterthwaite's method
Sum Sq Mean Sq NumDF DenDF F value Pr(>F)
treat 2434 811.33 3 12 2.7171 0.09126 .
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

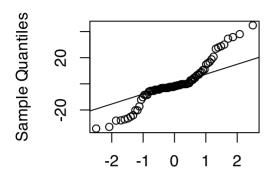
# **Assumption Testing**

For valid inference from mixed models, several assumptions must be met. We test these assumptions below.

### Normality of Residuals

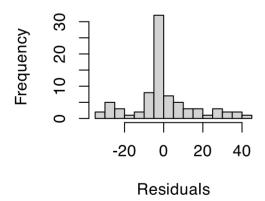
```
# QQ plot of residuals
qqnorm(resid(mixed_model))
qqline(resid(mixed_model))
```

### **Normal Q-Q Plot**

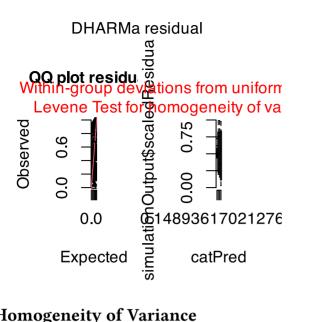


Theoretical Quantiles

# **Histogram of Residuals**



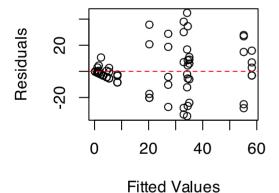
```
# More advanced residual diagnostics using DHARMa
sim_residuals <- simulateResiduals(fittedModel = mixed_model)
plot(sim_residuals)</pre>
```



### Homogeneity of Variance

```
# Residuals vs. fitted values plot
plot(fitted(mixed model), resid(mixed model),
    xlab = "Fitted Values", ylab = "Residuals",
    main = "Residuals vs. Fitted Values")
abline(h = 0, lty = 2, col = "red")
```

### Residuals vs. Fitted Values



```
# Levene's test for homogeneity of variance
levene_test <- leveneTest(algae ~ treat, data = urchin_df)</pre>
levene test
```

```
Levene's Test for Homogeneity of Variance (center = median)
     Df F value
                   Pr(>F)
group 3 8.1694 0.00008785 ***
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

# **Post-hoc Comparisons**

Although the main effect of treatment was not significant in the nested ANOVA (p = xxxxx), we can still examine the mean differences between treatments to understand patterns in the data.

```
# Calculate estimated marginal means
emm <- emmeans(mixed_model, ~ treat)
emm</pre>
```

```
treat emmean SE df lower.CL upper.CL control 1.3 9.41 12 -19.20 21.8 dens_33 21.6 9.41 12 1.05 42.0 dens_66 19.0 9.41 12 -1.50 39.5 removal 39.2 9.41 12 18.70 59.7

Degrees-of-freedom method: kenward-roger Confidence level used: 0.95
```

```
# Pairwise comparisons with Tukey adjustment
pairs <- pairs(emm, adjust = "tukey")
pairs</pre>
```

```
# Compact letter display
cld <- multcomp::cld(emm, alpha = 0.05, Letters = letters)
cld</pre>
```

```
emmean SE df lower.CL upper.CL .group
treat
 control 1.3 9.41 12 -19.20 21.8 a
dens 66 19.0 9.41 12 -1.50
                                  39.5 a
dens 33 21.6 9.41 12
                        1.05 42.0 a
 removal 39.2 9.41 12 18.70
                                  59.7 a
Degrees-of-freedom method: kenward-roger
Confidence level used: 0.95
P value adjustment: tukey method for comparing a family of 4 estimates
significance level used: alpha = 0.05
NOTE: If two or more means share the same grouping symbol,
     then we cannot show them to be different.
     But we also did not show them to be the same.
```

### Visualization

```
# Create boxplot with iittered points
ggplot boxplot <- ggplot(urchin df, aes(x = treat, y = algae, fill = treat)) +</pre>
 geom_boxplot(alpha = 0.7, outlier.shape = NA) +
 geom jitter(width = 0.2, alpha = 0.4, size = 1) +
 scale fill viridis d(option = "D", end = 0.85) +
 labs(
   title = "Urchin Density effect on Algae Cover",
   x = "Urchin Density ",
   y = "Algae Cover (%)",
     caption = "Figure 1: Boxplots showing the distribution of algal cover across urchin
density.\nDespite visual differences, the treatment effect was not statistically significant
(p = 0.091)."
 ) +
 theme minimal() +
 theme(
   legend.position = "none",
   plot.title = element text(face = "bold", size = 14),
   axis.title = element text(face = "bold", size = 12),
   axis.text = element_text(size = 10),
   plot.caption = element text(hjust = 0, face = "italic", size = 10)
# Create means plot with error bars
means plot <- ggplot(summary stats, aes(x = treat, y = mean, group = 1)) +
  geom point(size = 3, shape = 21, fill = "white") +
 geom_errorbar(aes(ymin = mean - se, ymax = mean + se), width = 0.2) +
 labs(
   title = "Mean Algae Cover by Urchin Density",
   x = "Urchin Density",
   y = "Algae Cover (%)",
  caption = "Figure 2: Mean (± SE) percentage cover of algae across urchin density treatments."
  theme minimal() +
 theme(
    plot.title = element text(face = "bold", size = 14),
   axis.title = element text(face = "bold", size = 12),
   axis.text = element text(size = 10),
   plot.caption = element text(hjust = 0, face = "italic", size = 10)
  )
```

```
# Display plots
ggplot_boxplot
```

# **Urchin Density effect on A**

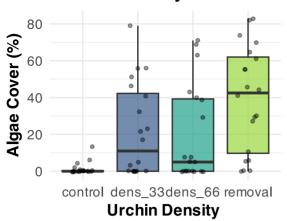


Figure 1: Boxplots showing the distribu Despite visual differences, the treatmen

means\_plot

# Mean Algae Cover by Urch

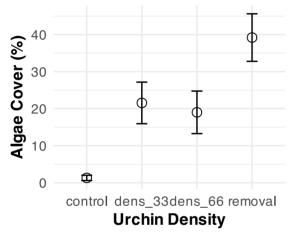


Figure 2: Mean (± SE) percentage cove

# Combined plot using patchwork
ggplot\_boxplot + means\_plot + plot\_layout(ncol = 1)

### **Urchin Density effect on Algae Cover**

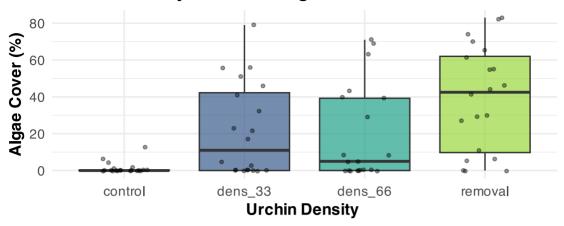


Figure 1: Boxplots showing the distribution of algal cover across urchin density. Despite visual differences, the treatment effect was not statistically significant (p = 0.)

### Mean Algae Cover by Urchin Density

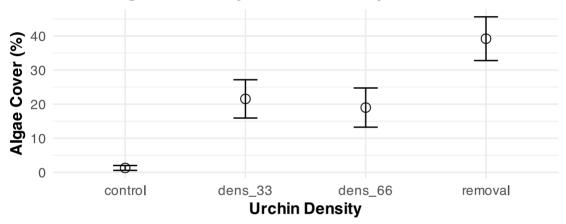


Figure 2: Mean (± SE) percentage cover of algae across urchin density treatments.

# **Comparison with Traditional Nested ANOVA**

The linear mixed model approach provides similar results to the traditional nested ANOVA approach. The main advantage of the mixed model is the more elegant handling of random effects and the extensive diagnostic tools available through packages like DHARMa.

The mixed model approach confirms that:

- 1. Treatment effects are not significant (p = 0.091)
- 2. Patches within treatments show significant variation (p < 0.001)
- 3. The variance components are similar to those from the traditional approach

In both methods, the key ecological finding is the strong spatial heterogeneity in algal cover that overrides the grazing effect of urchins at different densities.