

BIM 105

Probability and Statistics for Biomedical Engineers

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Factorial Experiments

- Regression type models can work with quantitative responses (and also qualitative ones) and predictors that are either quantitative or qualitative.
- Sometimes, the predictors and the response on a given unit are observed together as when we measure characteristics of a patient and the outcome of treatment.
- Sometimes the treatments are chosen by the experimenter and then the response is observed, as when some patients get a new treatment and others standard of care.

One-Factor Experiments

- We apply two or more treatments to experimental units, choosing the treatment for each unit by using random numbers.
- There needs to be in this case at least two units with each treatment or there is no basis for comparison.
- With exactly two treatments, this can be analyzed by the two-sample t-test.
- If there are more than two treatments, we use one-way ANOVA.
- Ideally, the number of units on each treatment is the same, but this cannot always be assured. When it is, the design is called *balanced*.

Red Cell Folate Study

- Red cell folate is a measure of folic acid (vitamin B₉). It can be disrupted by anesthesia with nitrous oxide (N₂O).
- This study compared operations under three conditions:
 - N₂O (50%) + O₂ (50%) for 24 hours continuously up to and including the operation.
 - N₂O (50%) + O₂ (50%) only during the operation.
 - O₂ at 30%-50% before the operation, but no N₂O before the operation.
- There were 22 patients allocated 8/9/5 to the three treatments (unbalanced).
- The MATLAB function `fitlm` will be able to tell that ventilation is a factor because it does not consist of numbers. If it does, you have to tell it which variables are categorical. You can use `nominal` to convert numbers to categories of the Name-Value pair `'CategoricalVars'` in `fitlm`.

```
>> folatelm = fitlm(folate,'folate~ventilation')
```

Estimated Coefficients:

	Estimate	SE	tStat	pValue
(Intercept)	316.62	16.164	19.588	4.6492e-14
ventilation_"N2O+O2--op"	-60.181	22.216	-2.7089	0.01392
ventilation_"O2--24h"	-38.625	26.064	-1.4819	0.15476

Number of observations: 22, Error degrees of freedom: 19

Root Mean Squared Error: 45.7

R-squared: 0.281, Adjusted R-Squared 0.205

F-statistic vs. constant model: 3.71, p-value = 0.0436

These coefficients are comparisons between each of the two listed treatments and the omitted comparison level, which is "N2O+O2--24h". This is not a test of whether the factor as a whole is important. The F-test is a valid test of the factor as a whole and is $MS(\text{ventilation})/MS(\text{error})$ as given on the next slide in more detail.

```
>> anova(folatelml)
```

	SumSq	DF	MeanSq	F	pValue
ventilation	15516	2	7757.9	3.7113	0.043589
Error	39716	19	2090.3		

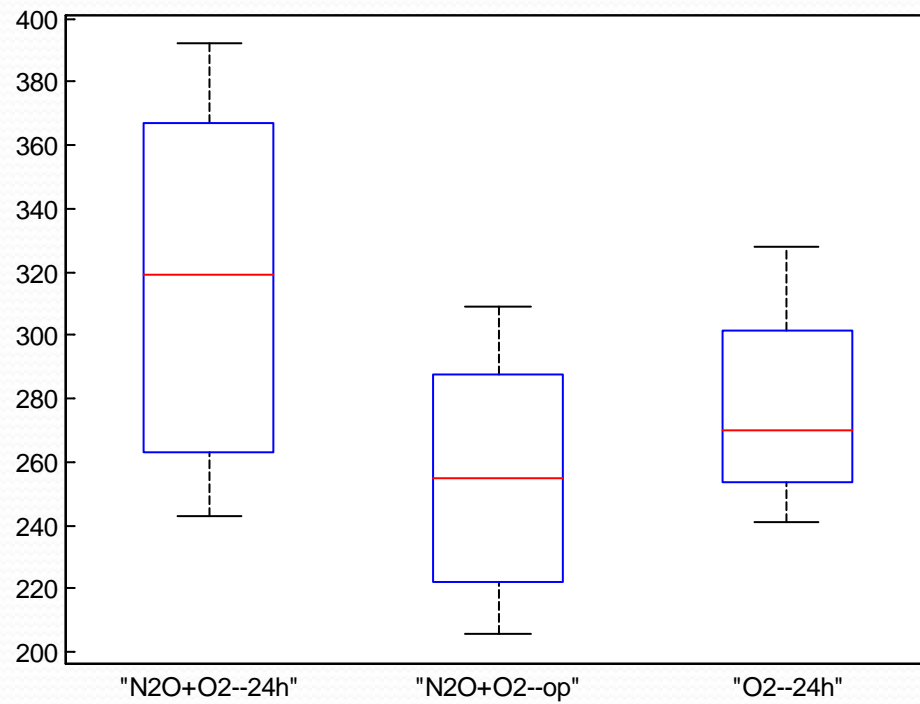
This test shows that ventilation has an effect on folate levels which is statistically significant at the 5% level. Note that the F ratio $MS(\text{ventilation})/MS(\text{error})$ has df 2 and 19.

But which treatments are better?

This can be analyzed graphically with

```
>> boxplot(folate.folate, folate.ventilation)
```

And statistically with a more complex procedure for *multiple comparisons*, that is comparing each of the three procedures with the other two.



Multiple Comparisons

```
>> vent2 = num2cell(folate.ventilation,1)
>> [p,table,stats] = anovan(folate.folate,vent2)
p =
    0.0436
table =
```

'Source'	'Sum Sq.'	'd.f.'	'Singular?'	'Mean Sq.'	'F'	'Prob>F'
'X1'	[1.5516e+04]	[2]	[0]	[7.7579e+03]	[3.7113]	[0.0436]
'Error'	[3.9716e+04]	[19]	[0]	[2.0903e+03]	[]	[]
'Total'	[5.5232e+04]	[21]	[0]	[]	[]	[]

```
stats =
```

```
    source: 'anovan'
    resid: [22x1 double]
    coeffs: [4x1 double]
    Rtr: [3x3 double]
    rowbasis: [3x4 double]
    dfe: 19
    mse: 2.0903e+03
    nullproject: [4x3 double]
    terms: 1
    nlevels: 3
    continuous: 0
    vmeans: 0
    termcols: [2x1 double]
    coeffnames: {4x1 cell}
    vars: [4x1 double]
    varnames: {'X1'}
    grpnames: {{3x1 cell}}
```

The `anovan` command does one or multiway ANOVA, but it needs the grouping variable to be in a cell array. The resulting ANOVA table and other statistics are the same as using `fitlm` and then `anova`, but we need the `stats` structure for the multiple comparisons.


```
>> multcompare(stats)
```

1.0000	2.0000	3.7421	60.1806	116.6190	0.0355
1.0000	3.0000	-27.5904	38.6250	104.8404	0.3215
2.0000	3.0000	-86.3406	-21.5556	43.2295	0.6802

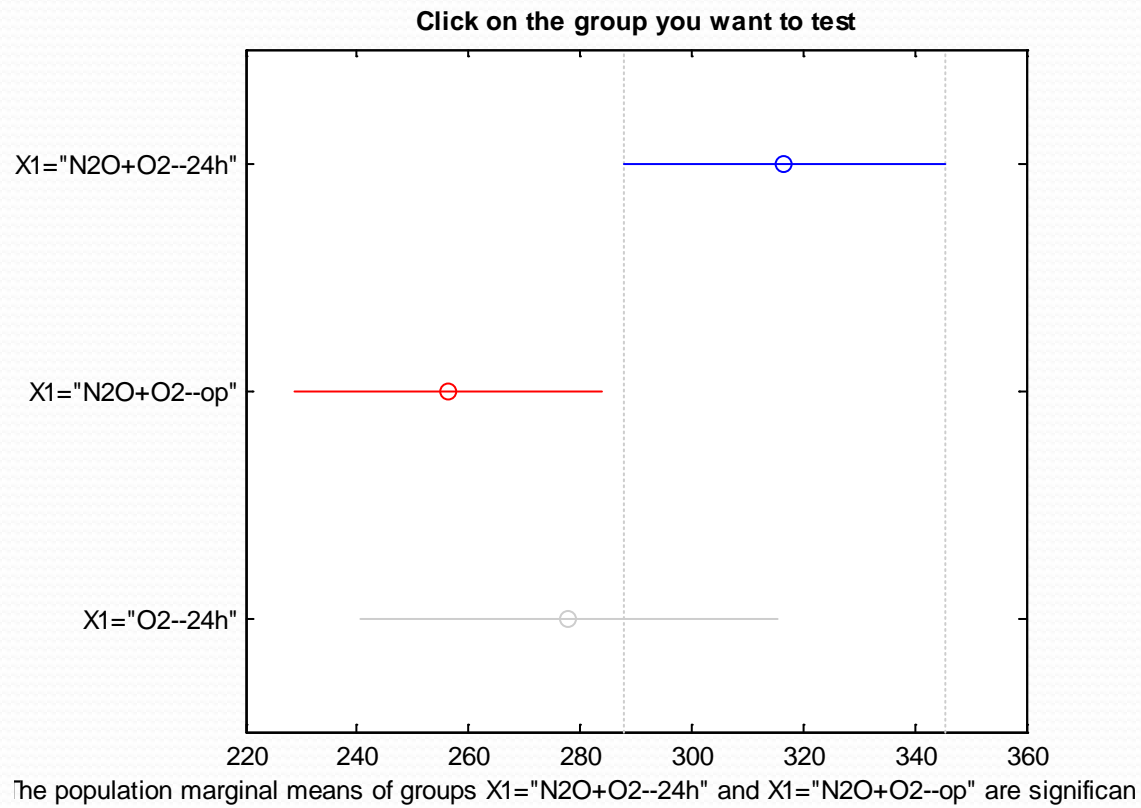
The first two columns show the groups being compared, the fourth column the difference, and the flanking third and fifth columns show a 95% CI adjusted for multiple comparisons. If this 95% CI does not include 0, then the groups are significantly different. In this case, this is only 1 vs. 2. The last column shows the associated p-value.

```
>> celldisp(getfield(stats,'grpnames'))
```

```
ans{1}{1} =  
"N2O+O2--24h"
```

```
ans{1}{2} =  
"N2O+O2--op"
```

```
ans{1}{3} =  
"O2--24h"
```



Multiple Comparisons

- `multcompare` can use different comparisons metrics.
- The default is the Tukey HSD or honest significant difference which is based on the studentized range, and attempts to declare any one or more differences significant only 5% of the time if all of the true group means are actually the same.
- An alternative is the least significant difference (lsd) which should only be used if the F-test is significant (protected lsd), but gives narrower intervals.

```
>> multcompare(stats)
```

```
ans =
```

1.0000	2.0000	3.7421	60.1806	116.6190	0.0355
1.0000	3.0000	-27.5904	38.6250	104.8404	0.3215
2.0000	3.0000	-86.3406	-21.5556	43.2295	0.6802

```
>> multcompare(stats,'ctype','lsd')
```

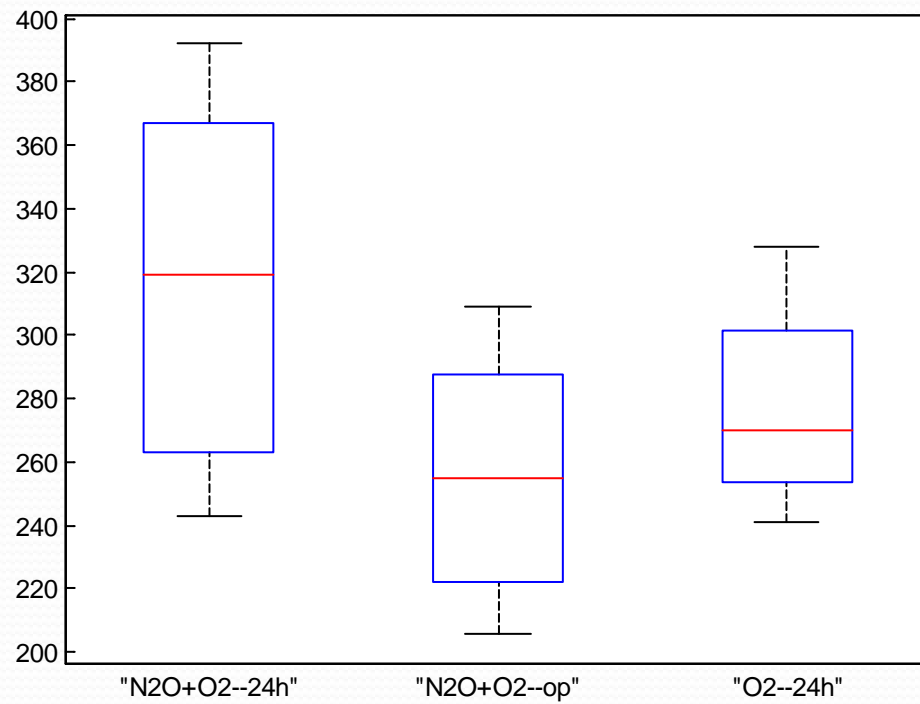
```
ans =
```

1.0000	2.0000	13.6821	60.1806	106.6791	0.0139
1.0000	3.0000	-15.9285	38.6250	93.1785	0.1548
2.0000	3.0000	-74.9306	-21.5556	31.8195	0.4085

The intervals are narrower, but the results are unchanged in this case.

Conclusions

- The form of ventilation appears to affect the folate level.
- The definitive conclusion of the study is that "N₂O+O₂--24h" is better than "N₂O+O₂--op", with "O₂--24h" in the middle and not definitively different from either one.
- A main assumption of ANOVA is that the groups have the same variance, and the boxplot does not strongly challenge that assumption.



Two Factor Experiments

- In a two factor experiment, there are two sets of treatments and each experimental unit gets one treatment from each set.
- We can evaluate the effects of each factor separately, and also the interaction.

Coking Data

- This experiment is on time to coking (making coke from coal) in an experiment in which oven width and temperature were varied.
 - width = a factor with levels 4, 8, and 12 giving the oven width in inches.
 - temp = a factor with levels 1600 and 1900, giving the oven temperature in degrees Fahrenheit.
 - time = a numeric variable, time to coking
- This is a balanced two-way experiment with three replicates under each set of conditions ($3 \times 2 = 6$ conditions), so $n = 18$.

Main Effects and Interactions

- The main effect of width is the change in time as width changes, averaged over temperatures. For example,

```
time(width = 12) - time(width = 8),
```

which are differences of simple averages.

- The main effect of temperature is the change in time as temperature changes, averaged over widths.
- The interaction of width and time can be thought of as the change in the time between high and low temperature as width changes. For example,

```
[time(width=12, temp=1900) - time(width=12, temp=1600)]  
-[time(width=8, temp=1900) - time(width=8, temp=1600)]
```

which are differences of differences.

```
>> cokinglm = fitlm(coking,'time~width*temp','CategoricalVars',[1,2])
```

Linear regression model:

```
time ~ 1 + width*temp
```

Estimated Coefficients:

	Estimate	SE	tStat	pValue
(Intercept)	3.0667	0.30399	10.088	3.2569e-07
width_8	4.1	0.4299	9.5371	5.962e-07
width_12	7.7333	0.4299	17.989	4.7896e-10
temp_1900	-0.76667	0.4299	-1.7834	0.099819
width_8:temp_1900	-0.86667	0.60797	-1.4255	0.1795
width_12:temp_1900	-2.7	0.60797	-4.441	0.00080545

Number of observations: 18, Error degrees of freedom: 12

Root Mean Squared Error: 0.527

R-squared: 0.978, Adjusted R-Squared 0.968

F-statistic vs. constant model: 105, p-value = 1.74e-09

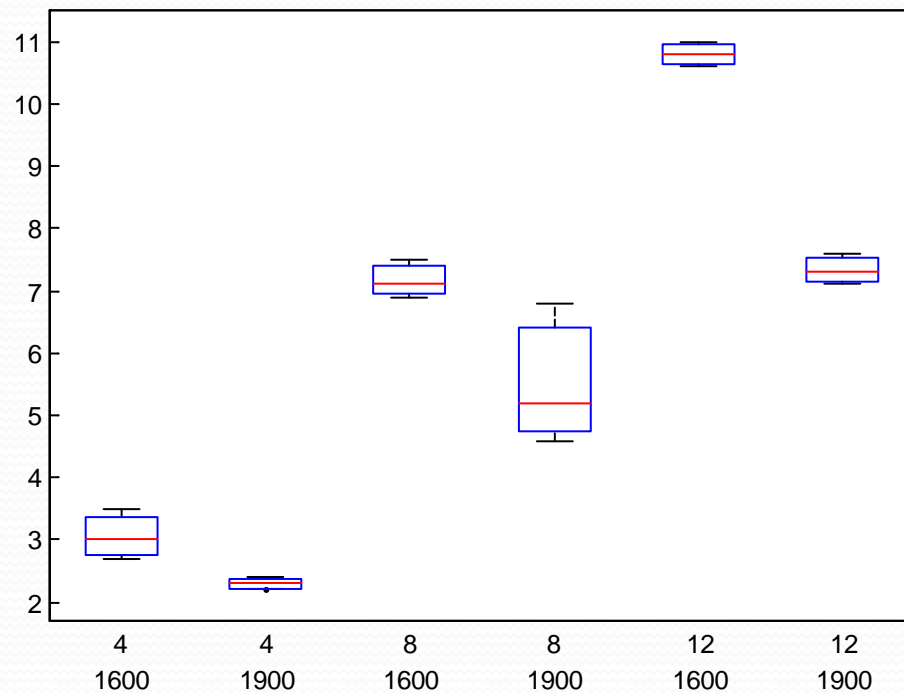
```
>> anova(cokinglm)
```

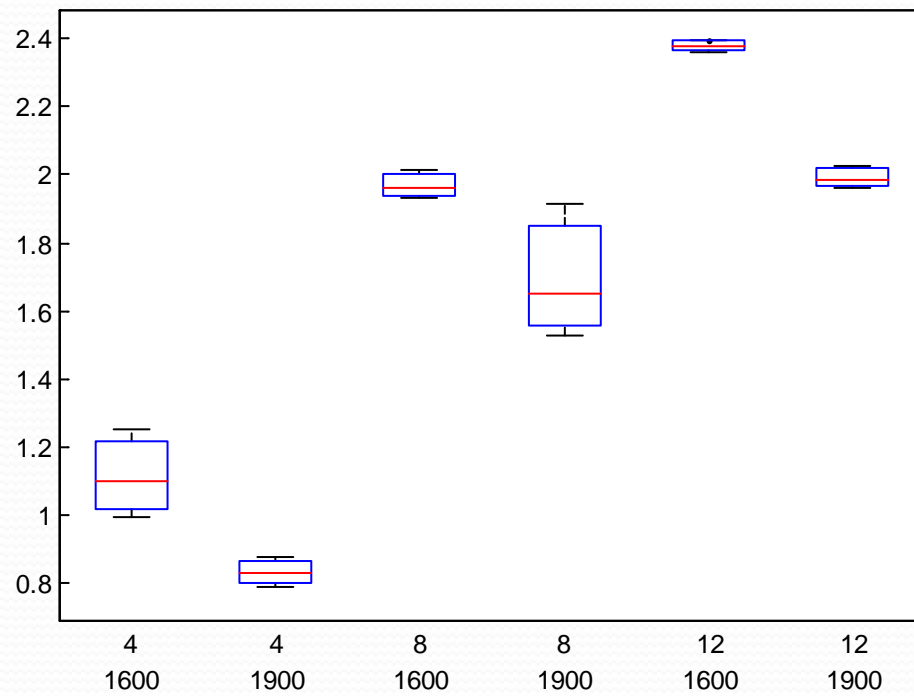
	SumSq	DF	MeanSq	F	pValue
width	123.14	2	61.572	222.1	3.3123e-10
temp	17.209	1	17.209	62.076	4.3942e-06
width:temp	5.7011	2	2.8506	10.283	0.0025036
Error	3.3267	12	0.27722		

The interaction term is significant, which means that the effect of temperature is different at different levels of width. This makes it hard to interpret the main effects of width and temperature.

```
>> boxplot(coking.time,[coking.width coking.temp])
```

```
>> boxplot(log(coking.time),[coking.width coking.temp])
```





```
>> ltime = log(coking.time)
>> coking2 = [coking table(ltime)]
>> coking2.time = []
```

```
coking2 =
```

width	temp	ltime
-----	-----	-----
4	1600	1.2528
4	1600	1.0986
4	1600	0.99325
.....		

```
>> coking2lm = fitlm(coking2, 'ltime~width*temp', 'CategoricalVars', [1,2])
>> anova(coking2lm)
```

	SumSq	DF	MeanSq	F	pValue
	-----	---	-----	-----	-----
width	4.6648	2	2.3324	224.99	3.0714e-10
temp	0.44332	1	0.44332	42.764	2.7718e-05
width:temp	0.012252	2	0.006126	0.59094	0.56915
Error	0.1244	12	0.010367		

On the log scale, only the main effects are significant, which makes the interpretation much easier.

Parameterizations for One-Way ANOVA

- If we have one factor with k levels, predictions need k parameters, one for each group.
 - We can make this k group means or
 - We can make this a grand mean and differences from the grand mean or
 - We can make this the differences from a base level of the factor, usually the first one.
- All are equally valid, but interpretation of the coefficients is different.

Suppose we have one factor with k levels. Group i , $1 \leq i \leq k$ has n_i replicates and $n = n_1 + n_2 + \dots + n_k$. Let the observation y_{ij} be the j^{th} replicate from group i , $1 \leq i \leq k, 1 \leq j \leq n_i$

Cell Means Model (k coefficients, k df)

$$y_{ij} = \mu_i + \epsilon_{ij}$$

Each of the k μ_i values is the true population mean of group i , estimated by \bar{y}_i .

Variation Around the Mean Model ($k+1$ coefficients, k df)

$$y_{ij} = \mu + \alpha_i + \epsilon_{ij}$$

where μ is the grand mean, which is the mean of the expected values of the responses,

$\mu = n^{-1} \sum_i n_i \mu_i$ estimated by $\bar{y}_{..}$ and α_i is the difference between μ_i and μ , estimated by $\bar{y}_i - \bar{y}_{..}$.

$\alpha_i = \mu_i - \mu$ so $\sum \alpha_i = 0$. The set of $\{\alpha_i\}$ has k elements, but they add to 0, so only $k-1$ df

Omitted Levels Model, as used by MATLAB ($k+1$ coefficients, one of which is 0, so k df)

$$y_{ij} = \mu_0 + \alpha_i + \epsilon_{ij}$$

where μ_0 is the population mean of group 1 estimated by \bar{y}_1 , $\alpha_1 = 0$, and $\alpha_i = \mu_i - \mu_1$

The coefficient estimates $\hat{\alpha}_i$ are estimates of the difference between group i and group 1.

$\hat{\mu}_0 = \bar{y}_1$ and $\hat{\alpha}_i = \bar{y}_i - \bar{y}_1$.

Two Factor Experiments

- In a two factor experiment, there are two sets of treatments and each experimental unit gets one treatment from each set.
- In the tensile strength data, there are treatment and control (one factor) evaluated at two weeks and four weeks (a second factor).
- We can evaluate the effects of each factor separately, and also the interaction.

Parameterizations for Two-Way ANOVA

- We have the same choices for a two-way ANOVA as for a one-way ANOVA
 - Cell means
 - Grand mean and differences from the grand mean
 - Differences from base levels of the factors, usually the first level of each factor.
- All are equally valid, but interpretation of the coefficients is different.

Suppose we have one factor A with a levels and one factor B with b levels.

The group with A at level i and B at level j , $1 \leq i \leq a, 1 \leq j \leq b$ has m replicates and $n = abm$

Let the observation y_{ijk} be the k^{th} replicate from the group with A at i , and B at j , $1 \leq k \leq m$

Cell Means Model

$$y_{ijk} = \mu_{ij} + \epsilon_{ijk}$$

Each of the μ_{ij} values is the true population mean of group i, j , estimated by \bar{y}_{ij} .

Variation Around the Mean Model

$$y_{ijk} = \mu + \alpha_i + \beta_j + \gamma_{ij} + \epsilon_{ijk}$$

where μ is the grand mean, which is the mean of the expected values of the responses,

$$\mu = n^{-1} \sum_{ij} m \mu_{ij} \text{ estimated by } \bar{y}_{..}$$

α_i is the difference between $\mu_{i.}$ and μ , estimated by $\bar{y}_{i.} - \bar{y}_{..}$, where $\mu_{i.} = b^{-1} \sum_{j=1}^b \mu_{ij}$

$\alpha_i = \mu_{i.} - \mu$ so $\sum \alpha_i = 0$. The set of $\{\alpha_i\}$ has a elements, but they add to 0, so only $a - 1$ df

β_j is the difference between $\mu_{.j}$ and μ , estimated by $\bar{y}_{.j} - \bar{y}_{..}$, where $\mu_{.j} = a^{-1} \sum_{i=1}^a \mu_{ij}$ which has $b - 1$ df

γ_{ij} is the difference between μ_{ij} and $\mu + \alpha_i + \beta_j = \mu_{i.} + \mu_{.j} - \mu$ estimated by $\bar{y}_{ij} - \bar{y}_{i.} - \bar{y}_{.j} + \bar{y}_{..}$

Suppose we have one factor A with a levels and one factor B with b levels.

The group with A at level i and B at level j , $1 \leq i \leq a, 1 \leq j \leq b$ has m replicates and $n = abm$

Let the observation y_{ijk} be the k^{th} replicate from the group with A at i , and B at j , $1 \leq k \leq m$

Cell Means Model

$$y_{ijk} = \mu_{ij} + \epsilon_{ijk}$$

Each of the μ_{ij} values is the true population mean of group i, j , estimated by \bar{y}_{ij} .

Omitted Levels Model as used by MATLAB

$$y_{ijk} = \mu_0 + \alpha_i + \beta_j + \gamma_{ij} + \epsilon_{ijk}$$

where μ_0 is population mean at the first level of each factor, estimated by \bar{y}_{11} .

α_i is the difference between $\mu_{i.}$ and $\mu_{1.}$, estimated by $\bar{y}_{i.} - \bar{y}_{1.}$, where $\mu_{i.} = b^{-1} \sum_{j=1}^b \mu_{ij}$ so $\alpha_1 = 0$

β_j is the difference between $\mu_{.j}$ and $\mu_{.1}$, estimated by $\bar{y}_{.j} - \bar{y}_{.1}$, where $\mu_{.j} = a^{-1} \sum_{i=1}^a \mu_{ij}$ and $\beta_1 = 0$

γ_{ij} is the difference between μ_{ij} and $\mu_0 + \alpha_i + \beta_j = \mu_{11} + \mu_{i.} - \mu_{1.} + \mu_{.j} - \mu_{.1}$

Comparing Cell Means

- In the coking data set, we have six groups defined by two variables, `width` and `temperature`.
- If we want to compare the six groups, we can reformulate this as a one-way ANOVA.
- Then we can use `anovan` and `multcompare` to compare the groups as a whole.
- We concatenate the variable values, converting to strings if the values are numbers, then use `{}` to make it a cell array to use as a grouping variable in `anovan`.

```
>> widthtemp = [int2str(coking.width) int2str(coking.temp)]
```

```
41600
```

```
41600
```

```
41600
```

```
41900
```

```
41900
```

```
41900
```

```
81600
```

```
81600
```

```
81600
```

```
81900
```

```
81900
```

```
81900
```

```
121600
```

```
121600
```

```
121600
```

```
121900
```

```
121900
```

```
121900
```

```
>> [p table stats] = anovan(coking2.logtime,{widthtemp})
```

```
p =  
    2.5316e-09
```

```
table =
```

'Source'	'Sum Sq.'	'd.f.'	'Singular?'	'Mean Sq.'	'F'	'Prob>F'
'X1'	[5.1203]	[5]	[0]	[1.0241]	[98.7856]	[2.5316e-09]
'Error'	[0.1244]	[12]	[0]	[0.0104]	[]	[]
'Total'	[5.2447]	[17]	[0]	[]	[]	[]

```
stats =
```

```
    source: 'anovan'  
    resid: [18x1 double]  
    coeffs: [7x1 double]  
    Rtr: [6x6 double]  
    rowbasis: [6x7 double]  
    dfe: 12  
    mse: 0.0104  
    nullproject: [7x6 double]  
    terms: 1  
    nlevels: 6  
    continuous: 0  
    vmeans: 0  
    termcols: [2x1 double]  
    coeffnames: {7x1 cell}  
    vars: [7x1 double]  
    varnames: {'X1'}  
    grpnames: {{6x1 cell}}
```

```
>> multcompare(stats)
```

1.0000	2.0000	0.0034	0.2826	0.5618
1.0000	3.0000	-1.1332	-0.8540	-0.5747
1.0000	4.0000	-0.8616	-0.5823	-0.3031
1.0000	5.0000	-1.5438	-1.2646	-0.9853
1.0000	6.0000	-1.1564	-0.8772	-0.5979
2.0000	3.0000	-1.4158	-1.1366	-0.8573
2.0000	4.0000	-1.1442	-0.8649	-0.5857
2.0000	5.0000	-1.8264	-1.5472	-1.2679
2.0000	6.0000	-1.4390	-1.1598	-0.8805
3.0000	4.0000	-0.0076	0.2716	0.5509
3.0000	5.0000	-0.6898	-0.4106	-0.1314
3.0000	6.0000	-0.3024	-0.0232	0.2560
4.0000	5.0000	-0.9615	-0.6822	-0.4030
4.0000	6.0000	-0.5741	-0.2948	-0.0156
5.0000	6.0000	0.1082	0.3874	0.6666


```
>> multcompare(stats,'ctype','lsd')
```

```
ans =
```

1.0000	2.0000	0.1015	0.2826	0.4637
1.0000	3.0000	-1.0351	-0.8540	-0.6728
1.0000	4.0000	-0.7635	-0.5823	-0.4012
1.0000	5.0000	-1.4457	-1.2646	-1.0834
1.0000	6.0000	-1.0583	-0.8772	-0.6960
2.0000	3.0000	-1.3177	-1.1366	-0.9554
2.0000	4.0000	-1.0461	-0.8649	-0.6838
2.0000	5.0000	-1.7283	-1.5472	-1.3660
2.0000	6.0000	-1.3409	-1.1598	-0.9786
3.0000	4.0000	0.0905	0.2716	0.4528
3.0000	5.0000	-0.5917	-0.4106	-0.2295
3.0000	6.0000	-0.2043	-0.0232	0.1579
4.0000	5.0000	-0.8633	-0.6822	-0.5011
4.0000	6.0000	-0.4760	-0.2948	-0.1137
5.0000	6.0000	0.2063	0.3874	0.5685

```
>> getfield(stats, 'grpnames')

{6x1 cell}
>> celldisp(getfield(stats, 'grpnames'))

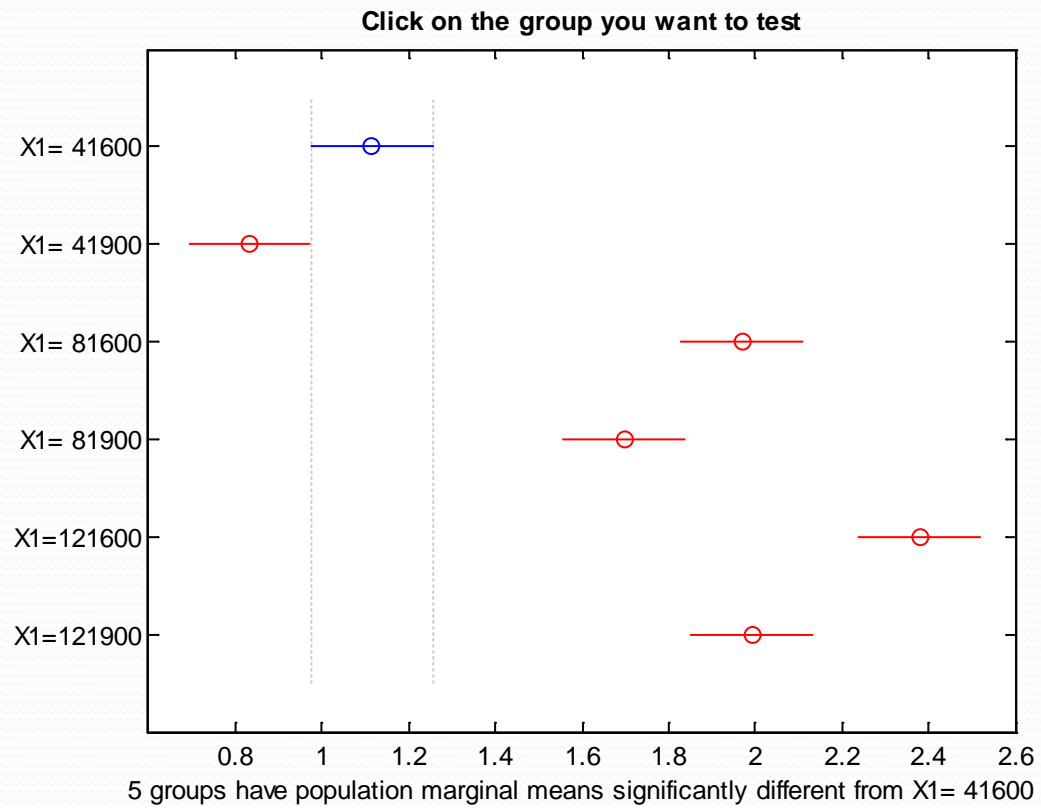
ans{1}{1} =
    41600
ans{1}{2} =
    41900
ans{1}{3} =
    81600
ans{1}{4} =
    81900
ans{1}{5} =
   121600
ans{1}{6} =
   121900
```

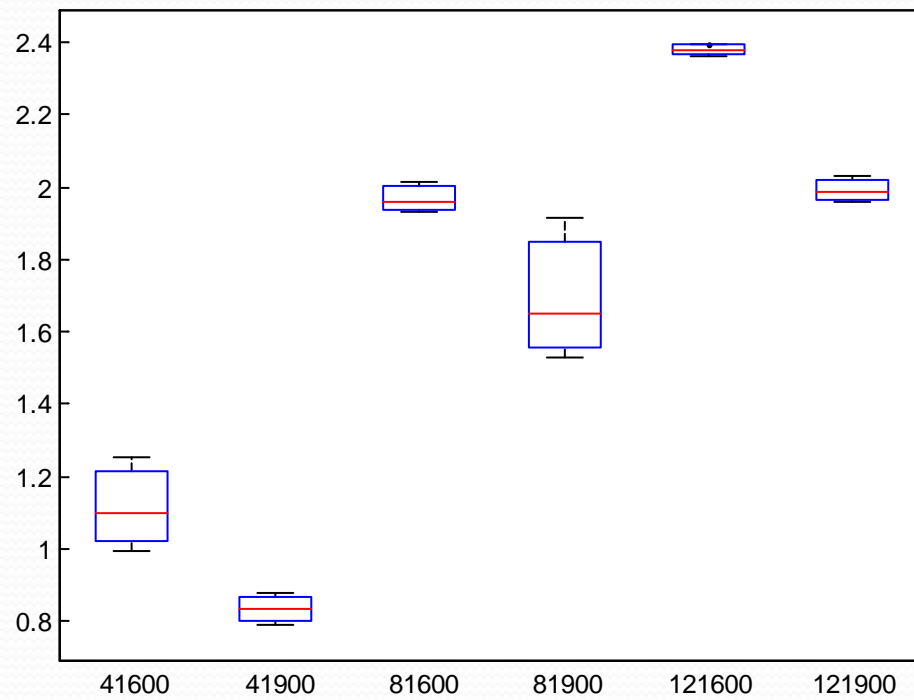
```
>> boxplot(coking2.logtime,widthtemp)
>> grpstats(coking2.logtime,widthtemp)
```

```
1.1149
0.8323
1.9688
1.6972
2.3794
1.9920
```

```
>> exp(grpstats(coking2.logtime,widthtemp))
```

```
3.0492 # 3:03 4" 1600
2.2985 # 2:18 4" 1900
7.1624 # 7:10 8" 1600
5.4587 # 5:28 8" 1900
10.7988 # 10:48 12" 1600
7.3305 # 7:20 12" 1900
```





Additive Model

	SumSq	DF	MeanSq	F	pValue
width	4.6648	2	2.3324	238.95	1.5125e-11
temp	0.44332	1	0.44332	45.419	9.4813e-06
Error	0.13665	14	0.0097608		

Interaction Model

	SumSq	DF	MeanSq	F	pValue
width	4.6648	2	2.3324	224.99	3.0714e-10
temp	0.44332	1	0.44332	42.764	2.7718e-05
width:temp	0.012252	2	0.006126	0.59094	0.56915
Error	0.1244	12	0.010367		

Cell Means Model

	SumSq	DF	MeanSq	F	pValue
widthtemp	5.1203	5	1.0241	98.786	2.5316e-09
Error	0.1244	12	0.010367		

When moving from the interaction model to the additive model, the error term for the latter is the sum of the SSE and the SS(width:temp) from the interaction model. $0.1244 + 0.0123 = 0.1367$

The cell means model has the same SSE as the interaction model. The SS(widthtemp) is the sum of the sums of squares of width, temp, and width:temp. $4.6648 + 0.4433 + 0.0123 = 5.1203$.

Some of these depend on balanced data.

Heart Rate Data

- Six subjects with congestive heart failure are given a drug (enalaprilat) which is meant to lower blood pressure and heart rate. It is in the class of angiotensin converting enzyme (ACE) inhibitors.
 - hr = heart rate in beats per minute
 - subj = subject number (1–9) as a factor
 - time = a factor with levels 0 (before), 30, 60, 120 (minutes after administration).
- This is a balanced two-way study with one observation per cell.
- This means that the interaction term cannot be estimated.

```
>> fitlm(heartrate,'hr~subj+time','CategoricalVars',[2,3])
```

```
ans =
```

Linear regression model:

hr ~ 1 + subj + time

Estimated Coefficients:

	Estimate	SE	tStat	pValue
(Intercept)	94.917	2.0302	46.751	4.366e-25
subj_2	18	2.4865	7.239	1.7662e-07
subj_3	-5.75	2.4865	-2.3125	0.029644
subj_4	-8	2.4865	-3.2173	0.0036828
subj_5	30.5	2.4865	12.266	7.9273e-12
subj_6	6.5	2.4865	2.6141	0.015212
subj_7	-22	2.4865	-8.8476	5.0746e-09
subj_8	-16	2.4865	-6.4346	1.1819e-06
subj_9	11.5	2.4865	4.6249	0.00010779
time_30	-4	1.6577	-2.413	0.023822
time_60	-5.4444	1.6577	-3.2844	0.0031291
time_120	-4.2222	1.6577	-2.547	0.017693

Differences between
subjects

Differences between
times

Number of observations: 36, Error degrees of freedom: 24

Root Mean Squared Error: 3.52

R-squared: 0.968, Adjusted R-Squared 0.954

F-statistic vs. constant model: 67, p-value = 2.88e-15


```
>> anova(fitlm(heartrate, 'hr~subj+time', 'CategoricalVars', [2,3]))
```

```
ans =
```

	SumSq	DF	MeanSq	F	pValue
subj	8966.6	8	1120.8	90.639	4.8627e-16
time	150.97	3	50.324	4.0696	0.01802
Error	296.78	24	12.366		

There is a very strong difference among subjects (expected).

The drug changes the heart rate from the baseline over time.

The coefficient tests show that the heart rate is lowered at 30 minutes and that this persists at 60 and 120 minutes.

We cannot estimate the interaction directly—which is the difference across individuals in the time course of changes in heart rate over time.

```
>> interactionplot(heartrate.hr, {heartrate.subj heartrate.time})
```

