A 2x7 Factorial Dose Response Study

Orthogonal Polynomial Trend Analysis

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1 Introduction

Mice were treated with one of seven doses of cocaine. Cocaine, as a stimulant drug, is expected to produce increases in activity levels. Mice were measured in an automated activity monitoring apparatus for 30 min. The primary outcome variable examined here is simply total distance traveled.

Two closely related mouse strains were tested. The working hypothesis is that any differences observed in cocaine response between the two strains might be due to a very small number of mutations differentiating the two strains in the short amount of generational time that their lineages were separated.

This template document demonstrates only a few of the 2-way ANOVA basics about executing trend analysis in a 2 factor design.

Several Packages are used:

```
library(gt)
library(psych)
library(emmeans)
library(phia)
library(ggplot2)
library(ggthemes)
library(Rmisc)
library(sjstats)
library(afex)
```

2 Import and Manage Data

Read the data:

```
data1 <- read.csv("mousecoc_small.csv", stringsAsFactors=TRUE)
gt::gt(psych::headTail(data1))</pre>
```

snum	cdist30	dose	strain
1	3288	$\operatorname{control}(0)$	B6J
2	4076	5 mg/kg	B6J
3	24130	5 mg/kg	\mathbf{BR}
4	39543	$15 \mathrm{mg/kg}$	\mathbf{BR}
		NÁ	NA

294	13490	$15 \mathrm{mg/kg}$	B6J
295	7961	$\operatorname{control}(0)$	BR
296	33977	$30 \mathrm{mg/kg}$	BR
297	8892	$\operatorname{control}(0)$	BR

First, I will change the levels of the dose variable to the proper order, not alphabetical (initially examine the levels in the order they exist after the data frame is first created.) This is important both for graphing purposes and for the use of orthogonal polynomial contrasts.

```
levels(data1$dose)
[1] "10mg/kg"
                  "15mg/kg"
                                "20mg/kg"
                                              "25mg/kg"
                                                            "30mg/kg"
[6] "5mg/kg"
                  "control(0)"
data1$dose<- ordered(data1$dose,</pre>
    levels=c("control(0)", "5mg/kg", "10mg/kg", "15mg/kg", "20mg/kg",
              "25mg/kg","30mg/kg"))
levels(data1$dose)
[1] "control(0)" "5mg/kg"
                                "10mg/kg"
                                              "15mg/kg"
                                                             "20mg/kg"
[6] "25mg/kg"
```

In order to properly draw a line graph, a new variable must be created for dose, since an X axis variable on a plot needs to be numeric to be properly spaced.

```
data1[which(data1$dose == "control(0)"),"cocainedose"] <- 0</pre>
data1[which(data1$dose == "5mg/kg"),"cocainedose"] <- 5</pre>
data1[which(data1$dose == "10mg/kg"),"cocainedose"] <- 10</pre>
data1[which(data1$dose == "15mg/kg"),"cocainedose"] <- 15</pre>
data1[which(data1$dose == "20mg/kg"),"cocainedose"] <- 20</pre>
data1[which(data1$dose == "25mg/kg"),"cocainedose"] <- 25</pre>
data1[which(data1$dose == "30mg/kg"),"cocainedose"] <- 30</pre>
class(data1$cocainedose)
```

"30mg/kg"

[1] "numeric"

3 Graph of the dose response curves

A line graph drawn with ggplot requires a data frame that has the summary statistics for each group. ggplot won't work directly on the data frame for this kind of plot. So, first, create the summary data frame.

```
mouse_summ <- Rmisc::summarySE(data1,measurevar="cdist30", groupvars=c("cocainedose","strain
#str(mouse_summ)
# rename the column that contains the mean to something less confusing
colnames(mouse_summ) <- c("cocainedose", "strain","N", "mean", "sd", "se", "95%ci")
gt::gt(mouse_summ)</pre>
```

cocainedose	strain	Ν	mean	sd	se	95%ci
0	B6J	21	2803.762	1020.190	222.6238	464.3850
0	BR	17	7127.647	1984.033	481.1986	1020.0954
5	B6J	24	5280.750	2083.401	425.2724	879.7431
5	\mathbf{BR}	18	18022.833	6436.944	1517.2022	3201.0168
10	B6J	24	10985.333	5375.119	1097.1915	2269.7136
10	\mathbf{BR}	20	25515.450	8577.518	1917.9914	4014.4022
15	B6J	26	13662.269	6665.400	1307.1924	2692.2132
15	\mathbf{BR}	18	30115.833	10513.587	2478.0762	5228.2838
20	B6J	25	17213.080	7292.433	1458.4865	3010.1682
20	\mathbf{BR}	18	35342.222	10674.949	2516.1096	5308.5272
25	B6J	27	17931.370	8173.143	1572.9221	3233.1876
25	\mathbf{BR}	18	37200.000	10678.226	2516.8821	5310.1571
30	B6J	24	19287.083	9059.427	1849.2479	3825.4607
30	\mathbf{BR}	17	35642.765	10580.484	2566.1442	5439.9827

```
ggplot(mouse_summ, aes(x=cocainedose, y=mean, group=strain)) +
geom_line(aes(linetype=strain)) +
geom_point(aes(shape=strain),size=3) +
geom_errorbar(aes(ymin=mean-se, ymax=mean+se), colour="black", width=1)+
xlab("Cocaine Dose (mg/kg)")+
ylab("Mean Distance Traveled (cm)")+
ggtitle("Cocaine Effects on Mouse Activity")+
theme_classic()+
theme(text = element_text(size=16))
```



4 Perform the Omnibus ANOVA

In factorial designs it becomes very important to understand coding schemes and set the correct contrast sets. One particular issue here is that when the dose factor was changed above to an ordered factor, its contrasts were automatically set to orthogonal polynomials (this is an R "feature").

#|results: hold
class(data1\$dose)

[1] "ordered" "factor"

gt::gt(round(as.data.frame(contrasts(data1\$dose)),4))

.L	.Q	.C	$\hat{4}$	$\widehat{}5$	$\widehat{}_{6}$
-0.5669	0.5455	-0.4082	0.2417	-0.1091	0.0329
-0.3780	0.0000	0.4082	-0.5641	0.4364	-0.1974
-0.1890	-0.3273	0.4082	0.0806	-0.5455	0.4935
0.0000	-0.4364	0.0000	0.4835	0.0000	-0.6580

0.1890	-0.3273	-0.4082	0.0806	0.5455	0.4935
0.3780	0.0000	-0.4082	-0.5641	-0.4364	-0.1974
0.5669	0.5455	0.4082	0.2417	0.1091	0.0329

The change to orthogonal contrasts for dose is ok, in the context of producing the omnibus F table, but there is an issue if the second factor is left at its default dummy (treatment coding). The Omnibus model would be flawed. So the strain variable should also be switched to an analytical contrast in order to produce an overall design matrix that produces the correct results.

#look at default contrast for strain
contrasts(data1\$strain)

BR B6J 0 BR 1

```
#change coding for strain to an analytical contrast
straincontrast <- cbind(strain=c(1,-1))
contrasts(data1$strain) <- straincontrast
gt::gt(round(as.data.frame(contrasts(data1$strain)),1))
```

strain	
1	
-1	

Since the sample sizes were unequal, Type III SS is requested for testing the omnibus effects. We find that the interaction results in rejection of the null hypothesis and therefore understand the need for examination of simple effects, and contrasts.

dose 1.7986e+10 6 51.3908 < 2.2e-16 ***
strain 1.5286e+10 1 262.0581 < 2.2e-16 ***
dose:strain 1.4597e+09 6 4.1706 0.0004908 ***
Residuals 1.6508e+10 283
--Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1</pre>

Effect sizes on the omnibus effect are obtained here:

```
# the gt function permits nicer formatting of the table
# anova_stats(fit_base.aov)
gt(anova_stats(fit1.aov)[1:3,1:6],rownames_to_stub = T)
```

	etasq	partial.etasq	omegasq	partial.omegasq	epsilonsq	cohens.f
dose	0.325	0.496	0.318	0.478	0.318	0.992
strain	0.314	0.487	0.313	0.474	0.313	0.975
$\operatorname{dose:strain}$	0.029	0.081	0.022	0.060	0.022	0.297

Another way to perform the ANOVA is with AFEX which provides the ges effect size. Note that aov_car changes contrasts to effect coding but this is not permanent for the two factors - it is just internal to the aov_car modeling.

fit_base.afex <- aov_car(cdist30~dose*strain + Error(1|snum), type=3, observed="strain", data</pre>

Contrasts set to contr.sum for the following variables: dose, strain

gt::gt(nice(fit_base.afex))

Effect	df	MSE	F	ges	p.value
dose	6, 283	58331494.02	51.39 ***	.351	<.001
strain	1, 283	58331494.02	262.06 ***	.460	<.001
dose:strain	6, 283	58331494.02	4.17 ***	.044	<.001

5 Trend analysis for omnibus effects

First, use **aov** to refit the model employing the trend coefficient vectors, which are set for the "dose" factor here.

Although the contrasts for dose and strain were set to our desired orthogonal contrasts, it is useful to repeat the process here to ensure that they are in place (since other analyses were done in between). Since strain is only a two-level factor it could be set to contr.sum, but I manually created an orthogonal contrast (which would be equivalent to contr.sum for this 2-level factor). This is an important conceptual component of the analysis that would then generalize to designs where the second independent variable has more than two levels.

```
# reset dose to orth polynomial coding
contrasts(data1$dose) <- contr.poly(7)
gt::gt(round(as.data.frame(contrasts(data1$dose)),4))
```

.L	.Q	.C	^4	^5	~6
-0.5669	0.5455	-0.4082	0.2417	-0.1091	0.0329
-0.3780	0.0000	0.4082	-0.5641	0.4364	-0.1974
-0.1890	-0.3273	0.4082	0.0806	-0.5455	0.4935
0.0000	-0.4364	0.0000	0.4835	0.0000	-0.6580
0.1890	-0.3273	-0.4082	0.0806	0.5455	0.4935
0.3780	0.0000	-0.4082	-0.5641	-0.4364	-0.1974
0.5669	0.5455	0.4082	0.2417	0.1091	0.0329

```
#reset strain to analytical contrast coding
straincontrast <- cbind(strain=c(1,-1))
contrasts(data1$strain) <- straincontrast
gt::gt(round(as.data.frame(contrasts(data1$strain)),1))</pre>
```

strain	
1	
-1	

The same omnibus outcome is repeated here for the sake of completeness in this section.

trend1.aov <- aov(cdist30~dose*strain, data=data1)
car::Anova(trend1.aov,type=3)</pre>

```
Anova Table (Type III tests)
Response: cdist30
                Sum Sq Df
                              F value
                                         Pr(>F)
(Intercept) 1.1246e+11
                          1 1927.9867 < 2.2e-16 ***
            1.7986e+10
                              51.3908 < 2.2e-16 ***
dose
                          6
strain
            1.5286e+10
                          1
                             262.0581 < 2.2e-16 ***
dose:strain 1.4597e+09
                          6
                               4.1706 0.0004908 ***
            1.6508e+10 283
Residuals
                0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Signif. codes:
```

We can't use the "split" argument in **anova** since that would give us Type I SS. So, we use summary.lm to obtain the tests of the individual vectors. Main effect contrasts on dose are provided, as well as the six interaction contrast tests. Since strain is only a two-level factor the test of its regression coefficient here is the same as for the omnibus model main effect

trendtests <- summary.lm(trend1.aov)
trendtests</pre>

```
Call:
aov(formula = cdist30 ~ dose * strain, data = data1)
Residuals:
     Min
                1Q
                     Median
                                   ЗQ
                                           Max
                      345.2
-29216.0 -2479.6
                               4407.7
                                      17448.2
Coefficients:
                     Estimate Std. Error t value Pr(>|t|)
                                    449.2 43.909 < 2e-16 ***
(Intercept)
                      19723.6
dose.L
                      20287.8
                                   1209.5 16.774 < 2e-16 ***
dose.Q
                      -6436.0
                                   1204.9 -5.342 1.90e-07 ***
dose.C
                       -588.7
                                   1191.4 -0.494 0.62161
dose<sup>4</sup>
                       -110.2
                                   1181.2 -0.093 0.92571
                                   1172.9 -0.095 0.92447
dose<sup>5</sup>
                       -111.3
dose<sup>6</sup>
                        897.0
                                   1170.2
                                            0.766
                                                   0.44403
                      -7271.7
                                    449.2 -16.188 < 2e-16 ***
strainstrain
                                   1209.5 -4.121 4.96e-05 ***
dose.L:strainstrain -4984.2
                       3294.8
                                   1204.9
                                            2.734 0.00664 **
dose.Q:strainstrain
dose.C:strainstrain
                       -389.1
                                   1191.4 -0.327 0.74421
dose<sup>4</sup>:strainstrain
                       1235.2
                                   1181.2
                                            1.046 0.29662
```

```
dose^5:strainstrain -213.9 1172.9 -0.182 0.85543
dose^6:strainstrain 173.8 1170.2 0.149 0.88203
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 7638 on 283 degrees of freedom
Multiple R-squared: 0.6691, Adjusted R-squared: 0.6539
F-statistic: 44.01 on 13 and 283 DF, p-value: < 2.2e-16</pre>
```

But to make certain that the results are as expected, I have converted the t values to F values. I need to extract the t values and square them. The resulting F's match what we have seen before in SPSS MANOVA and below with emmeans.

str(trendtests\$coefficients)

```
num [1:14, 1:4] 19724 20288 -6436 -589 -110 ...
- attr(*, "dimnames")=List of 2
..$ : chr [1:14] "(Intercept)" "dose.L" "dose.Q" "dose.C" ...
..$ : chr [1:4] "Estimate" "Std. Error" "t value" "Pr(>|t|)"
```

```
teststats <- as.data.frame(trendtests$coefficients[2:14,3])
colnames(teststats) <- "tvalues"
teststats$Fvalues <- round(teststats$tvalues**2,4)
teststats$tvalues <- round(teststats$tvalues,4)
teststats</pre>
```

```
tvalues Fvalues
dose.L
                       16.7736 281.3522
                       -5.3415 28.5319
dose.Q
dose.C
                       -0.4941
                                 0.2442
dose^4
                       -0.0933
                                 0.0087
dose<sup>5</sup>
                       -0.0949
                                  0.0090
dose^6
                        0.7665
                                 0.5875
strainstrain
                     -16.1882 262.0581
dose.L:strainstrain -4.1208 16.9812
dose.Q:strainstrain
                        2.7345
                                 7.4773
dose.C:strainstrain -0.3266
                                 0.1067
dose<sup>4</sup>:strainstrain
                        1.0456
                                  1.0934
dose<sup>5</sup>:strainstrain -0.1824
                                  0.0333
dose<sup>6</sup>:strainstrain 0.1485
                                 0.0221
```

6 Follow up with simple effects and contrasts using emmeans

Recall that **emmeans** provides capability for obtaining simple effects and contrasts on all three multiple df effects: Main effect contrasts, Simple Main effect contrasts, and interaction contrasts.

In the data set used here, the omnibus interaction was present, so we need to examine interaction contrasts, simple main effects, and simple main effect contrasts. But I will also show how to obtain main effect contrasts as part of the template motivation for this document.

6.1 Interaction Contrasts with emmeans

This first section begins with the 2-way dose by strain interaction contrasts, duplicating the outcome found with summary.lm above.

Initially, extract the grid of means from the fit object. **emmeans** does not require that the fit object was created with orthogonal contrasts, but I've use the orthogonal contrast fit object here.

```
factorial.emm <- emmeans::emmeans(trend1.aov, ~dose*strain)
factorial.emm</pre>
```

dose	strain	emmean	SE	df	lower.CL	upper.CL
control(0)	B6J	2804	1670	283	-477	6084
5mg/kg	B6J	5281	1560	283	2212	8349
10mg/kg	B6J	10985	1560	283	7917	14054
15mg/kg	B6J	13662	1500	283	10714	16611
20mg/kg	B6J	17213	1530	283	14206	20220
25mg/kg	B6J	17931	1470	283	15038	20825
30mg/kg	B6J	19287	1560	283	16218	22356
control(0)	BR	7128	1850	283	3481	10774
5mg/kg	BR	18023	1800	283	14479	21566
10mg/kg	BR	25515	1710	283	22154	28877
15mg/kg	BR	30116	1800	283	26572	33659
20mg/kg	BR	35342	1800	283	31799	38886
25mg/kg	BR	37200	1800	283	33657	40743
30mg/kg	BR	35643	1850	283	31997	39289

Confidence level used: 0.95

I've obtained the 2-way interaction contrasts in a different way that was demonstrated in the larger 2-way factorial tutorial document using **emmeans**. This is a bit simpler.

Caution: With this approach, implementing the "poly" argument assumes equal interval spacing between the IV levels. If the spacing is not equal, then building a matrix of coefficients and passing them would be required as shown in the larger 2-way factorial tutorial document. (Addendum: R. Lenth has added another function in emmeans that provides coefficients when the spacing of the quantitative IV levels is unequal. See the 3x5 tutorial document for explanation.)

Use of the "consec" argument here is probably initially unclear. "Consec" does pairwise comparisons of successive pairs of groups. But with only two groups there is only one comparison: one strain vs the other. But other contrasts could be used for designs when the second IV has more than two levels. Each of these interaction contrasts can be thought of as Dose_trend by Strain. The "consec" argument was a bit of a kludge to get ther.

contrast(factorial.emm, interaction=c(dose="poly",strain="consec"))

dose_poly	<pre>strain_consec</pre>	estimate	SE	df	t.ratio	p.value
linear	BR - B6J	52748	12800	283	4.121	<.0001
quadratic	BR - B6J	-60394	22100	283	-2.734	0.0066
cubic	BR - B6J	1906	5840	283	0.327	0.7442
quartic	BR - B6J	-30656	29300	283	-1.046	0.2966
degree 5	BR - B6J	3921	21500	283	0.182	0.8554
degree 6	BR - B6J	-10567	71100	283	-0.149	0.8820

6.2 Main effect contrasts emmeans

Only the dose factor has more than one df, so it is the only one of the two main effects that could be decomposed into contrasts.

First, extract the grid of marginal means to be used in the contrasts. Note that these are the unweighted marginal means.

dose.emm <- emmeans::emmeans(trend1.aov, ~dose)</pre>

NOTE: Results may be misleading due to involvement in interactions

dose.emm

dose	emmean	SE	df	lower.CL	upper.CL
control(0)	4966	1250	283	2513	7418
5mg/kg	11652	1190	283	9308	13996
10mg/kg	18250	1160	283	15975	20526

15mg/kg	21889	1170	283	19584	24194
20mg/kg	26278	1180	283	23954	28601
25mg/kg	27566	1160	283	25278	29853
30mg/kg	27465	1210	283	25082	29848

Results are averaged over the levels of: strain Confidence level used: 0.95

The **contrast** function provides an easy way to simply request orthogonal polynomials on the dose factor.

Caution: I believe that with this approach, implementing the "poly" argument assumes equal interval spacing between the IV levels. If the spacing is not equal, then building a matrix of coefficients and passing them would be required as shown in the larger 2-way factorial tutorial document.

```
emmeans::contrast(dose.emm, "poly")
```

contrast	estimate	SE	df	t.ratio	p.value
linear	107353	6400	283	16.774	<.0001
quadratic	-58987	11000	283	-5.342	<.0001
cubic	-1442	2920	283	-0.494	0.6216
quartic	-1368	14700	283	-0.093	0.9257
degree 5	-1020	10700	283	-0.095	0.9245
degree 6	27265	35600	283	0.766	0.4440

Results are averaged over the levels of: strain

6.3 Simple Main Effects of Dose emmeans

Dose effects at levels of strain can be found by creating the **emmeans** object using the **by="strain"** argument. Dose is the factor of interest, and the grid of descriptive stats gives the means for dose separated into two tables, one for each strain.

```
d.s.emm <- emmeans::emmeans(trend1.aov, "dose", by="strain")
d.s.emm</pre>
```

strain = B6J: dose emmean SE df lower.CL upper.CL control(0) 2804 1670 283 -477 6084 5mg/kg 5281 1560 283 2212 8349

10mg/kg	10985	1560	283	7917	14054
15mg/kg	13662	1500	283	10714	16611
20mg/kg	17213	1530	283	14206	20220
25mg/kg	17931	1470	283	15038	20825
30mg/kg	19287	1560	283	16218	22356
strain = BR	:				
dose	emmean	SE	df	lower.CL	upper.CL
control(0)	7128	1850	283	3481	10774
5mg/kg	18023	1800	283	14479	21566
5mg/kg 10mg/kg	18023 25515	1800 1710	283 283	14479 22154	21566 28877
5mg/kg 10mg/kg 15mg/kg	18023 25515 30116	1800 1710 1800	283 283 283	14479 22154 26572	21566 28877 33659
5mg/kg 10mg/kg 15mg/kg 20mg/kg	18023 25515 30116 35342	1800 1710 1800 1800	283 283 283 283	14479 22154 26572 31799	21566 28877 33659 38886
5mg/kg 10mg/kg 15mg/kg 20mg/kg 25mg/kg	18023 25515 30116 35342 37200	1800 1710 1800 1800 1800	283 283 283 283 283	14479 22154 26572 31799 33657	21566 28877 33659 38886 40743
5mg/kg 10mg/kg 15mg/kg 20mg/kg 25mg/kg 30mg/kg	18023 25515 30116 35342 37200 35643	1800 1710 1800 1800 1800 1850	283 283 283 283 283 283	14479 22154 26572 31799 33657 31997	21566 28877 33659 38886 40743 39289

Confidence level used: 0.95

With a non-obvious syntactical structure we then obtain tests of the two simple main effects. This combined use of the test and contrast functions produce the expected 6df simple main effects of dose at each of the two strains, and the denominator df indicate that the Omnibus MSwg error term is being used. The "d" note can be ignored as it is generated with the use of the "eff" argument in a manner that won't be addressed here. The "joint" argument essentially means that the underlying contrasts for each effect are being jointly combined to obtain the more "omnibus" 6df simple main effects.

emmeans::test(emmeans::contrast(d.s.emm, "eff"), joint=TRUE)

strain df1 df2 F.ratio p.value note B6J 6 283 16.461 <.0001 d BR 6 283 36.509 <.0001 d

d: df1 reduced due to linear dependence

6.4 Simple Main Effect Contrasts emmeans

Now, we can break down the SME of dose into their trend components, separately at each level of strain

The same grid that we used to obtain the SME can be passed to the **emmeans contrast** function with the "poly" specification. It is implied that the trend vectors will be applied to

the "dose" factor since that is how the grid is created. The squares of these t values match the F values we obtained in other approaches to this question in SPSS, and the omnibus MSwg error term was used for each, appropriately so (seen with the df specification for each t value)

```
contrast(d.s.emm, "poly")
```

```
strain = B6J:
 contrast estimate
                       SE df t.ratio p.value
linear
              80979 8370 283
                                9.679
                                      <.0001
            -28790 14500 283
                              -1.992 0.0474
quadratic
              -2395 3820 283
cubic
                              -0.628
                                      0.5308
quartic
              13960 18900 283
                                0.738 0.4608
              -2980 14100 283
                               -0.212 0.8323
degree 5
degree 6
              32549 46300 283
                                0.704
                                      0.4822
strain = BR:
                       SE df t.ratio p.value
 contrast estimate
            133726 9690 283
                              13.804
                                      <.0001
linear
            -89184 16700 283
                               -5.341
                                      <.0001
quadratic
 cubic
               -489 4420 283
                               -0.111
                                      0.9119
            -16696 22400 283
                               -0.745
quartic
                                      0.4569
degree 5
                940 16300 283
                                0.058
                                      0.9539
degree 6
              21982 54100 283
                                0.407
                                       0.6846
```

See: https://cran.r-project.org/web/packages/emmeans/vignettes/interactions.html# contrasts for partial help on this coding approach.

7 Using phia for trend analysis in a 2x7 factorial

Some of the same effects extracted from use of emmeans will be obtained here, using phia.

Advantages:

- For many things, I find **phia** a bit easier to use
- It provides SS for effects so that effect sizes for contrasts might be manually computed.
- For Orthogonal Polynomials, it is simple to use coefficients that are appropriate for unequally spaced intervals of the quantitative independent variable the **emmeans** approach to that is slightly more involved since it does not use **contr.poly**. See the 3x5 trend tutorial document for illustration of how to handle a quantitative IV with unequal spacing of factor levels.

Disadvantages:

• The way of handling contrasts can be a challenge when there are many of them. The testInteractions function requires work on one contrast at a time and this slows us down if there are many contrasts.

7.1 Interaction Contrasts with phia

In order to work with contrasts, testInteractions needs them submitted as a list rather than as a numeric vector. I have done this by first, creating an object that has the coefficients. Note that this is not associated with the dose factor in the data1 data frame. It is an independent object at this point.

dosetrend <- contr.poly(7)
dosetrend</pre>

```
.L
                              .Q
                                            .C
                                                       ^4
                                                                     ^5
[1,] -5.669467e-01
                   5.455447e-01 -4.082483e-01 0.2417469 -1.091089e-01
[2,] -3.779645e-01 9.690821e-17
                                  4.082483e-01 -0.5640761
                                                           4.364358e-01
[3,] -1.889822e-01 -3.273268e-01 4.082483e-01
                                               0.0805823 -5.455447e-01
[4,]
     2.098124e-17 -4.364358e-01 4.532467e-17
                                                0.4834938
                                                           5.342065e-16
[5,]
     1.889822e-01 -3.273268e-01 -4.082483e-01 0.0805823
                                                          5.455447e-01
[6,]
     3.779645e-01 0.000000e+00 -4.082483e-01 -0.5640761 -4.364358e-01
     5.669467e-01 5.455447e-01 4.082483e-01 0.2417469 1.091089e-01
[7,]
              ^6
[1,]
     0.03289758
[2,] -0.19738551
[3,]
     0.49346377
[4,] -0.65795169
[5,]
     0.49346377
[6,] -0.19738551
[7,]
     0.03289758
```

Next, we can extract individual columns of trend coefficients and assign them to objects that are lists. I did this for the linear and quadratic components since we are not going to be very interested in the others for this data set - and it saves time/space in this template document.

```
doselin <- list(dose=dosetrend[,1])
doselin</pre>
```

\$dose [1] -5.669467e-01 -3.779645e-01 -1.889822e-01 2.098124e-17 1.889822e-01 [6] 3.779645e-01 5.669467e-01

```
dosequad <- list(dose=dosetrend[,2])
dosequad</pre>
```

```
$dose
[1] 5.455447e-01 9.690821e-17 -3.273268e-01 -4.364358e-01 -3.273268e-01
[6] 0.000000e+00 5.455447e-01
```

Now, we can pass those two contrasts for dose to the testInteractions function and create the interaction with strain by using the across argument.

This F test matches what we have seen above for the dose-linear by strain interaction contrast.

An important caveat:

In all of these **phia** tables the residual df and SS are placed in the wrong columns in the table the df for residual should be 283 throughout and the SS is 1.6508e+10. A great example of how one should know what to expect for df and not just trust the software. This is just an outputting formatting error on the part of the programmer.

testInteractions(fit1.aov, custom=doselin, across="strain", adjustment="none")

Analogously for the quadratic component - dose-quadratic by strain:

testInteractions(fit1.aov, custom=dosequad, across="strain", adjustment="none")

7.2 Simple Main Effects with phia

This approach provides an unwieldy table. It first gives all of the parameters/estimates of the contrasts involved in the simple main effects before finally getting to the two 6-df simple main effect F values and p values. These SME tests match what we found above with emmeans and with SPSS.

Once again, note the incorrect placement of the df and SS for the residual term.

```
gt::gt(testInteractions(fit1.aov, across="dose", fixed="strain", adjustment="none"))
```

dose1	dose2	dose3	dose4	dose5	dose6	SE1	SE2	
-16483.32	-14006.33	-8301.75	-5624.814	-2074.0033	-1355.713	2282.141	2.204758e + 03	220
-28515.12	-17619.93	-10127.31	-5526.931	-300.5425	1557.235	2619.643	2.583003e+03	251
NA	NA	NA	NA	NA	NA	283.000	$1.650781e{+10}$	

7.3 Simple Main Effect Contrasts with phia

By using the same "listed" contrast vectors from above, obtaining SME contrasts is a direct outcome produced by passing those custom vectors and using the **fixed** argument to specify the variable that is held at one level or the other for the two simple effects.

First, dose-linear at strain B6 and BR.

Once again, note the incorrect placement of the df and SS for the residual term.

testInteractions(fit1.aov, custom=doselin, fixed="strain", adjustment="none")

```
F Test:
P-value adjustment method: none
Value SE Df Sum of Sq F Pr(>F)
B6J : dose1 15304 1581.2 1.0000e+00 5.4644e+09 93.679 < 2.2e-16 ***
BR : dose1 25272 1830.7 1.0000e+00 1.1115e+10 190.556 < 2.2e-16 ***
Residuals 283.0 1.6508e+10
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

The dose-quadratic at those two levels of strain.

testInteractions(fit1.aov, custom=dosequad, fixed="strain", adjustment="none")

```
F Test:
P-value adjustment method: none
Value SE Df Sum of Sq F Pr(>F)
B6J : dose1 -3141.3 1577.3 1.0000e+00 231364401 3.9664 0.04738 *
BR : dose1 -9730.8 1821.9 1.0000e+00 1663960050 28.5259 1.902e-07 ***
Residuals 283.0 1.6508e+10
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

I am uncertain why testInteractions creates tables here with so many decimal places for df (and the exponential notation) It would be possible to adjust that with use of the gt tabling function since the output of the testInteractions function is a data frame andgt' works on data frames or tibbles. E.g.

Once again, note the incorrect placement of the df and SS for the residual term.

```
# retesting the quadratic simple main effects
lin1 <- testInteractions(fit1.aov, custom=doselin, fixed="strain", adjustment="none")
str(lin1)</pre>
```

```
Classes 'anova' and 'data.frame': 3 obs. of 6 variables:

$ Value : num 15304 25272 NA

$ SE : num 1581 1831 283

$ Df : num 1.00 1.00 1.65e+10

$ Sum of Sq: num 5.46e+09 1.11e+10 NA

$ F : num 93.7 190.6 NA

$ Pr(>F) : num 2.52e-19 1.71e-33 NA

- attr(*, "heading")= chr "F Test: \nP-value adjustment method: none"
```

gt::gt(lin1)

Value	SE	Df	Sum of Sq	F	$\Pr(>F)$
15303.58	1581.149	1	5464417912	93.67869	2.518935e-19
25271.93	1830.740	1	11115430235	190.55624	1.713196e-33
NA	283.000	16507812807	NA	NA	NA

7.4 Main Effect Contrasts with phia

This final analysis is possible by simply passing the custom dose contrast list and leaving out any fixed or across arguments.

Once again, linear first:

```
testInteractions(fit1.aov, custom=doselin, adjustment="none")
```

And then quadratic:

testInteractions(fit1.aov, custom=dosequad, adjustment="none")

8 Conclusions

It is reassuring to see the convergence of test values produced by summary.lm the various emmeans analyses, and the various testInteractions analyses. There is no obstacle in obtaining these full decompositons of the overall BG variation into omnibus, simple, and contrast effects. There are some idiosyncracies of each methodology to keep aware of

9 Caveat on comparison to SPSS

The student who assiduously compares values produced here to values found in our work with SPSS MANOVA may notice some slight differences in F values for the six interaction contrasts (and main effect contrasts) using the three different approaches here in R. The distinction is that for one major analysis to produce interaction contrasts in SPSS MANOVA, my example used the "singldf" approach to producing tests of contrasts. If that MANOVA work had not used "singldf" and had instead named all contrasts individually on the design statement, then the matching would have been perfect. The discrepancy is small, but something to be aware of. The SPSS "singldf" method uses a combination Type I and III SS, but everything with summary.lm, emmeans and testInteractions and contrasts here is based fully on Type III SS.

10 Reproducibility

```
sessionInfo()
R version 4.4.2 (2024-10-31 ucrt)
Platform: x86_64-w64-mingw32/x64
Running under: Windows 11 x64 (build 26100)
Matrix products: default
locale:
[1] LC_COLLATE=English_United States.utf8
[2] LC_CTYPE=English_United States.utf8
[3] LC_MONETARY=English_United States.utf8
[4] LC_NUMERIC=C
[5] LC_TIME=English_United States.utf8
time zone: America/New_York
tzcode source: internal
attached base packages:
[1] stats
                       grDevices utils
              graphics
                                             datasets methods
                                                                 base
other attached packages:
                        lme4_1.1-35.5
 [1] afex_1.3-1
                                            Matrix_1.7-0
                                                               sjstats_0.19.0
```

[5] Rmisc_1.5.1 lattice_0.22-6 plyr_1.8.9 ggthemes_5.1.0 carData_3.0-5 [9] ggplot2_3.5.1 phia_0.3-1 car_3.1-2 [13] emmeans_1.11.0-001 psych_2.4.6.26 gt_0.11.0 loaded via a namespace (and not attached): [1] gtable_0.3.5 bayestestR_0.14.0 xfun_0.46 [4] insight_0.20.2 numDeriv_2016.8-1.1 vctrs_0.6.5 [7] tools_4.4.2 generics_0.1.3 parallel_4.4.2 [10] datawizard_0.12.2 sandwich_3.1-0 tibble_3.2.1 [13] fansi_1.0.6 pkgconfig_2.0.3 lifecycle_1.0.4 [16] farver_2.1.2 compiler_4.4.2 stringr_1.5.1 mnormt_2.1.1 [19] munsell_0.5.1 codetools_0.2-20 [22] lmerTest_3.1-3 htmltools_0.5.8.1 yaml_2.3.10 [25] nloptr_2.1.1 pillar_1.9.0 MASS_7.3-61 [28] boot_1.3-30 abind_1.4-5 multcomp_1.4-26 [31] nlme_3.1-165 tidyselect_1.2.1 digest_0.6.36 [34] performance_0.12.2 mvtnorm_1.2-5 stringi_1.8.4 [37] reshape2_1.4.4 dplyr_1.1.4 purrr_1.0.2 [40] labeling_0.4.3 splines_4.4.2 fastmap_1.2.0 [43] grid 4.4.2 colorspace_2.1-1 cli_3.6.3 [46] magrittr_2.0.3 survival_3.7-0 utf8_1.2.4 [49] TH.data_1.1-2 withr_3.0.1 scales 1.3.0 [52] estimability_1.5.1 rmarkdown_2.27 zoo_1.8-12 knitr_1.48 [55] coda_0.19-4.1 evaluate_0.24.0 [58] parameters_0.22.1 rlang_1.1.4 Rcpp_1.0.13 [61] xtable_1.8-4 glue_1.7.0 xml2_1.3.6 minqa_1.2.7 [64] effectsize_0.8.9 rstudioapi_0.16.0 [67] jsonlite_1.8.8 R6_2.5.1