1 Introduction

This document is intended to help describe how to undertake analyses introduced as examples in the Second Edition of the Statistical Sleuth (2002) by Fred Ramsey and Dan Schafer. More information about the book can be found at http://www.proaxis.com/~panorama/home.htm. This file as well as the associated knitr reproducible analysis source file can be found at http://www.amherst.edu/~nhorton/sleuth.

This work leverages initiatives undertaken by Project MOSAIC (http://www.mosaic-web.org), an NSF-funded effort to improve the teaching of statistics, calculus, science and computing in the undergraduate curriculum. In particular, we utilize the mosaic package, which was written to simplify the use of R for introductory statistics courses. A short summary of the R needed to teach introductory statistics can be found in the mosaic package vignette (http://cran.r-project.org/web/packages/mosaic/vignettes/MinimalR.pdf).

To use a package within R, it must be installed (one time), and loaded (each session). The package can be installed using the following command:

```R
install.packages("mosaic")
```

To load the package:

```R
library(mosaic)
```

*Department of Mathematics, Amherst College, nhorton@amherst.edu*
> install.packages("mosaic")  # note the quotation marks

Once this is installed, it can be loaded by running the command:

> require(mosaic)

This needs to be done once per session.

In addition the data files for the Sleuth case studies can be accessed by installing the Sleuth2 package.

> install.packages("Sleuth2")  # note the quotation marks

> require(Sleuth2)

We also set some options to improve legibility of graphs and output.

> trellis.par.set(theme = col.mosaic())  # get a better color scheme for lattice
> options(digits = 4, show.signif.stars = FALSE)

The specific goal of this document is to demonstrate how to calculate the quantities described in Chapter 13: The Analysis of Variance for Two-Way Classifications using R.

2 Intertidal seaweed grazers

This wicked complicated trial is a subset of a factorial design (6 of the possible 2 by 2 by 2 combination of factors) plus blocking. This randomized block design is analyzed in case study 13.1 in the Sleuth.

2.1 Data coding, summary statistics and graphical display

We begin by reading the data, performing the necessary transformations and summarizing the variables.

> # logit transformation
> case1301 = transform(case1301, logitcover = log(Cover/(100 - Cover)))

> summary(case1301)

<table>
<thead>
<tr>
<th>Cover</th>
<th>Block</th>
<th>Treat</th>
<th>logitcover</th>
</tr>
</thead>
<tbody>
<tr>
<td>Min. : 1.0</td>
<td>B1 :12</td>
<td>C :16</td>
<td>Min. : -4.595</td>
</tr>
<tr>
<td>1st Qu.: 9.0</td>
<td>B2 :12</td>
<td>f :16</td>
<td>1st Qu.: -2.314</td>
</tr>
<tr>
<td>Median :22.5</td>
<td>B3 :12</td>
<td>fF :16</td>
<td>Median : -1.237</td>
</tr>
<tr>
<td>Mean :28.6</td>
<td>B4 :12</td>
<td>L :16</td>
<td>Mean : -1.233</td>
</tr>
<tr>
<td>3rd Qu.:42.2</td>
<td>B5 :12</td>
<td>Lf :16</td>
<td>3rd Qu.: -0.313</td>
</tr>
<tr>
<td>Max. :95.0</td>
<td>B6 :12</td>
<td>LfF:16</td>
<td>Max. : 2.944</td>
</tr>
<tr>
<td>(Other):24</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
There were a total of 96 rock plots free of seaweed. These plots were split into 8 blocks based on location. Each block contained 12 plots. Then 6 treatments were randomly assigned to plots within each block. Therefore there were two plots per treatment within each block, as shown in Display 13.2 (page 377 of the *Sleuth*).

We can check for evidence of nonadditivity using interaction plots. For a figure akin to Display 13.7 on page 383 we can use the following code:

```r
> with(case1301, interaction.plot(Block, Treat, Cover))
```

This figure shows evidence of nonadditivity. However as the authors note the type of nonadditivity seen in this figure may be removed by transformations. In addition, the residual plot from the saturated model (shown below and is akin to Display 13.8 on page 384) has a distinct funnel shape, also indicating a need for transformation.
> plot(aov(Cover ~ Block * Treat, data = case1301), which = 1)

After the log transformation, we can then observe an interaction plot on the log transformed data akin to Display 13.9 on page 385.

> with(case1301, interaction.plot(Block, Treat, logitcover))
2.2 Models

Then we can create an ANOVA for the nonadditive model estimating the log of the seaweed regeneration ratio as summarized on page 385 (Display 13.10).

```r
> anova(lm(logitcover ~ Block * Treat, data = case1301))
```

Analysis of Variance Table

<table>
<thead>
<tr>
<th></th>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block</td>
<td>7</td>
<td>76.2</td>
<td>10.89</td>
<td>35.96</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Treat</td>
<td>5</td>
<td>97.0</td>
<td>19.40</td>
<td>64.06</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Block:Treat</td>
<td>35</td>
<td>15.2</td>
<td>0.44</td>
<td>1.44</td>
<td>0.12</td>
</tr>
<tr>
<td>Residuals</td>
<td>48</td>
<td>14.5</td>
<td>0.30</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

This model has an $R^2$ of 92.84%, an adjusted $R^2$ of 85.83%, and an estimated SD of 0.5503. Notice that the interaction term has a large $p$-value, 0.1209, suggesting that the data may be more consistent with an additive model.

We can then compare these results to an ANOVA for the additive model estimating the log of the seaweed regeneration ratio as shown in Display 13.11 on page 387.

```r
> anova(lm(logitcover ~ Block + Treat, data = case1301))
```

Analysis of Variance Table

<table>
<thead>
<tr>
<th></th>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block</td>
<td>7</td>
<td>76.2</td>
<td>10.89</td>
<td>35.96</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Treat</td>
<td>5</td>
<td>97.0</td>
<td>19.40</td>
<td>64.06</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Block:Treat</td>
<td>35</td>
<td>15.2</td>
<td>0.44</td>
<td>1.44</td>
<td>0.12</td>
</tr>
<tr>
<td>Residuals</td>
<td>48</td>
<td>14.5</td>
<td>0.30</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Response: logitcover

<table>
<thead>
<tr>
<th></th>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Block</td>
<td>7</td>
<td>76.2</td>
<td>10.89</td>
<td>30.4</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Treat</td>
<td>5</td>
<td>97.0</td>
<td>19.40</td>
<td>54.1</td>
<td>&lt;2e-16</td>
</tr>
<tr>
<td>Residuals</td>
<td>83</td>
<td>29.8</td>
<td>0.36</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

This model has an $R^2$ of 85.34%, an adjusted $R^2$ of 83.22%, and an estimated SD of 0.5989.

Next we can assess the fit of the additive model through diagnostic plots. First we can check the linearity assumption.

```r
> plot(aov(logitcover ~ Block + Treat, data = case1301), which = 1)
```

From this plot it appears that the linearity assumption seems reasonable.

We will need to assume independence based on the information given.

Next we will assess the normality assumption for the additive model.

```r
> case1301$resid = residuals(aov(logitcover ~ Block + Treat, data = case1301))
> histogram(~resid, type = "density", density = TRUE, data = case1301)
```
From this figure normality seems reasonable as well. Now we can assess equality of variance.

```r
> plot(aov(logitcover ~ Block + Treat, data = case1301), which = 3)
```

From this figure, the assumption of equal variance seems to be somewhat problematic, as seen
in the curvature of the lowess line.

Lastly we can look for influential points and/or high leverage with the additive model.

```r
> plot(aov(logitcover ~ Block + Treat, data = case1301), which = 4)
```

![Graph showing Cook's distance](image)

From this figure we can obtain certain plots that appear to be influential points.

```r
> case1301[c(13, 22, 87), ]
```

<table>
<thead>
<tr>
<th>Cover</th>
<th>Block</th>
<th>Treat</th>
<th>logitcover</th>
<th>resid</th>
</tr>
</thead>
<tbody>
<tr>
<td>13</td>
<td>19</td>
<td>B7</td>
<td>-1.4500</td>
<td>-1.336</td>
</tr>
<tr>
<td>22</td>
<td>58</td>
<td>B3</td>
<td>0.3228</td>
<td>1.333</td>
</tr>
<tr>
<td>87</td>
<td>7</td>
<td>B4</td>
<td>-2.5867</td>
<td>-1.440</td>
</tr>
</tbody>
</table>

### 2.3 Linear combinations

First we can observe the Block and Treatment averages and the Block and Treatment effects from Display 13.12 (page 388).

For the effects we used:

```r
> model.tables(aov(lm(logitcover ~ Block * Treat, data = case1301)), type = "effects")
```

Tables of effects

<table>
<thead>
<tr>
<th>Block</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
</tr>
</tbody>
</table>
INTERTIDAL SEAWEED GRAZERS

Block

<table>
<thead>
<tr>
<th></th>
<th>B1</th>
<th>B2</th>
<th>B3</th>
<th>B4</th>
<th>B5</th>
<th>B6</th>
<th>B7</th>
<th>B8</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>-1.4031</td>
<td>-0.9432</td>
<td>0.7015</td>
<td>1.5776</td>
<td>-0.1871</td>
<td>0.6220</td>
<td>-0.2946</td>
<td>-0.0731</td>
</tr>
</tbody>
</table>

Treat

<table>
<thead>
<tr>
<th></th>
<th>C</th>
<th>f</th>
<th>ff</th>
<th>L</th>
<th>Lf</th>
<th>LfF</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1.4131</td>
<td>0.9190</td>
<td>0.4112</td>
<td>-0.4794</td>
<td>-0.7718</td>
<td>-1.4921</td>
</tr>
</tbody>
</table>

Block:Treat

<table>
<thead>
<tr>
<th>Block</th>
<th>C</th>
<th>f</th>
<th>ff</th>
<th>L</th>
<th>Lf</th>
<th>LfF</th>
</tr>
</thead>
<tbody>
<tr>
<td>B1</td>
<td>-0.2892</td>
<td>0.0951</td>
<td>0.1755</td>
<td>-0.0629</td>
<td>0.1972</td>
<td>-0.1157</td>
</tr>
<tr>
<td>B2</td>
<td>-0.1797</td>
<td>-0.0509</td>
<td>-0.2013</td>
<td>0.1406</td>
<td>-0.1663</td>
<td>0.4576</td>
</tr>
<tr>
<td>B3</td>
<td>0.2303</td>
<td>-0.1658</td>
<td>-0.0007</td>
<td>0.6996</td>
<td>-0.2540</td>
<td>-0.5094</td>
</tr>
<tr>
<td>B4</td>
<td>1.0899</td>
<td>0.5743</td>
<td>-0.1179</td>
<td>-0.6724</td>
<td>-0.0947</td>
<td>-0.7791</td>
</tr>
<tr>
<td>B5</td>
<td>-0.2650</td>
<td>-0.1850</td>
<td>0.3241</td>
<td>0.4996</td>
<td>-0.4376</td>
<td>0.0638</td>
</tr>
<tr>
<td>B6</td>
<td>-0.0918</td>
<td>-0.4920</td>
<td>-0.2067</td>
<td>-0.1392</td>
<td>0.7185</td>
<td>0.2112</td>
</tr>
<tr>
<td>B7</td>
<td>-0.6709</td>
<td>0.5274</td>
<td>0.3807</td>
<td>-0.5903</td>
<td>-0.2862</td>
<td>0.6394</td>
</tr>
<tr>
<td>B8</td>
<td>0.1763</td>
<td>-0.3030</td>
<td>-0.3536</td>
<td>0.1250</td>
<td>0.3231</td>
<td>0.0322</td>
</tr>
</tbody>
</table>

For the means we changed the **type** attribute to "**means**":

```r
> model.tables(aov(lm(logitcover ~ Block * Treat, data = case1301)), type = "means")
```

Tables of means

Grand mean

-1.233

Block

<table>
<thead>
<tr>
<th></th>
<th>B1</th>
<th>B2</th>
<th>B3</th>
<th>B4</th>
<th>B5</th>
<th>B6</th>
<th>B7</th>
<th>B8</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>-2.6357</td>
<td>-2.1758</td>
<td>-0.5311</td>
<td>0.3450</td>
<td>-1.4197</td>
<td>-0.6106</td>
<td>-1.5272</td>
<td>-1.3057</td>
</tr>
</tbody>
</table>

Treat

<table>
<thead>
<tr>
<th></th>
<th>C</th>
<th>f</th>
<th>ff</th>
<th>L</th>
<th>Lf</th>
<th>LfF</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0.1805</td>
<td>-0.3137</td>
<td>-0.8214</td>
<td>-1.7120</td>
<td>-2.0044</td>
<td>-2.7247</td>
</tr>
</tbody>
</table>

Block:Treat

<table>
<thead>
<tr>
<th>Block</th>
<th>C</th>
<th>f</th>
<th>ff</th>
<th>L</th>
<th>Lf</th>
<th>LfF</th>
</tr>
</thead>
<tbody>
<tr>
<td>B2</td>
<td>-0.942</td>
<td>-1.308</td>
<td>-1.966</td>
<td>-2.515</td>
<td>-3.114</td>
<td>-3.210</td>
</tr>
<tr>
<td>B3</td>
<td>1.112</td>
<td>0.222</td>
<td>-0.121</td>
<td>-0.311</td>
<td>-1.557</td>
<td>-2.533</td>
</tr>
</tbody>
</table>

Statistical Sleuth in R: Chapter 13
To answer specific questions of interest regarding subgroup comparisons we can use linear combinations. The Sleuth proposes five questions as detailed on pages 289-390. The code for results of these questions is displayed below and these results are also interpreted on pages 389-390 and summarized in Display 13.13. For this model the reference group is control followed by \( f, f^F, L, Lf, Lf^F \).

\[
\begin{align*}
B4 & \quad 2.848 & 1.838 & 0.638 & -0.807 & -0.522 & -1.926 \\
B5 & \quad -0.272 & -0.686 & -0.684 & -1.399 & -2.629 & -2.848 \\
B6 & \quad 0.711 & -0.184 & -0.406 & -1.229 & -0.664 & -1.891 \\
B7 & \quad -0.785 & -0.081 & -0.735 & -2.597 & -2.585 & -2.380 \\
B8 & \quad 0.284 & -0.690 & -1.248 & -1.660 & -1.754 & -2.766
\end{align*}
\]

\[
\begin{align*}
\text{coef(lm1)} \\
\text{(Intercept)} & \quad -1.2226 & \quad -0.4941 & \quad -1.0019 & \quad -1.8925 & \quad -2.1849 & \quad -2.9052 \\
\text{BlockB2} & \quad 0.4600 & \quad 2.1046 & \quad 2.9807 & \quad 1.2160 & \quad 2.0251 & \quad 1.1085 \\
\text{BlockB8} & \quad 1.3300
\end{align*}
\]

\[
\begin{align*}
\text{l} & \text{large} = \text{rbind(} \text{`Large fish` = c(0, -1/2, 1/2, 0, -1/2, 1/2)} \text{)} \\
\text{l} & \text{small} = \text{rbind(} \text{`Small fish` = c(-1/2, 1/2, 0, -1/2, 1/2, 0)} \text{)} \\
\text{l} & \text{limpets} = \text{rbind(} \text{Limpets = c(-1/3, -1/3, 1/3, 1/3, 1/3)} \text{)} \\
\text{l} & \text{limpetsSmall} = \text{rbind(} \text{`Limpets X Small` = c(1, -1/2, -1/2, -1, 1/2, 1/2)} \text{)} \\
\text{l} & \text{limpetsLarge} = \text{rbind(} \text{`Limpets X Large` = c(0, 1, -1, 0, -1, 1)} \text{)}
\end{align*}
\]

\[
\begin{align*}
\text{fit.contrast(lm1, } \text{`Treat`, large, conf.int = 0.95)} \\
\text{Estimate Std. Error t value Pr(>|t|) lower CI upper CI} \\
\text{TreatLarge fish} & \quad -0.614 & \quad 0.1497 & \quad -4.101 & \quad 9.54e-05 & \quad -0.9118 & \quad -0.3162
\end{align*}
\]

\[
\begin{align*}
\text{fit.contrast(lm1, } \text{`Treat`, small, conf.int = 0.95)}
\end{align*}
\]

\[
\begin{align*}
\text{Estimate Std. Error t value Pr(>|t|) lower CI upper CI} \\
\text{TreatSmall fish} & \quad -0.3933 & \quad 0.1497 & \quad -2.627 & \quad 0.01026 & \quad -0.6911 & \quad -0.09549
\end{align*}
\]

\[
\begin{align*}
\text{fit.contrast(lm1, } \text{`Treat`, limpets, conf.int = 0.95)}
\end{align*}
\]

\[
\begin{align*}
\text{Estimate Std. Error t value Pr(>|t|) lower CI upper CI} \\
\text{TreatLimpets} & \quad -1.829 & \quad 0.1222 & \quad -14.96 & \quad 2.778e-25 & \quad -2.072 & \quad -1.586
\end{align*}
\]

\[
\begin{align*}
\text{fit.contrast(lm1, } \text{`Treat`, limpetsSmall, conf.int = 0.95)}
\end{align*}
\]
### 3 Pygmalion effect

Does expected excellence affect performance? More specifically, does telling a manager that some of the supervisees are “superior” affect the supervisor’s perception of their performance (Pygmalion effect)? This is the question addressed in case study 13.2 in the *Sleuth*.

#### 3.1 Statistical summary

We begin by reading the data and summarizing the variables.

```r
> summary(case1302)

 Company   Treat    Score
   C1    : 3  Pygmalion:10  Min. :59.5
   C2    : 3  Control :19  1st Qu.:69.2
   C4    : 3  Median  :73.9
   C5    : 3  Mean    :74.1
   C6    : 3  3rd Qu.:78.9
   C7    : 3  Max.    :89.8
(Other):11
```

```r
> case1302$newTreat = relevel(case1302$Treat, ref = "Control")
```

There were a total of 29 platoons. For each of the 10 companies, one platoon received the Pygmalion treatment and two platoons were control, with the exception of one company that only had one control platoon. Therefore, there were 10 Pygmalion platoons and 19 control platoons. As shown in Display 13.3 (page 378 of the *Sleuth*).
3.2 Graphical presentation

The following figure displays an interaction plot for the Pygmalion dataset, akin to Display 13.14 on page 392.

```r
> with(case1302, interaction.plot(Company, newTreat, Score))
```

3.3 Two way ANOVA (fit using multiple linear regression model)

We can then use multiple linear regression models for the additive and nonadditive models and compare them using the two-way ANOVA.

The following is similar to Display 13.16 (page 394).

```r
> lm1 = lm(Score ~ Company * newTreat, data = case1302)
> summary(lm1)
```

Call:
```
lm(formula = Score ~ Company * newTreat, data = case1302)
```

Residuals:

<table>
<thead>
<tr>
<th></th>
<th>Min</th>
<th>1Q</th>
<th>Median</th>
<th>3Q</th>
<th>Max</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>-9.2</td>
<td>-2.3</td>
<td>0.0</td>
<td>2.3</td>
<td>9.2</td>
</tr>
</tbody>
</table>

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)
Company C1  0.0  0.1  0.000  0.999
Company C2  0.0  0.1  0.000  0.999
Company C3  0.0  0.1  0.000  0.999
Company C4  0.0  0.1  0.000  0.999
Company C5  0.0  0.1  0.000  0.999
Company C6  0.0  0.1  0.000  0.999
Company C7  0.0  0.1  0.000  0.999
Company C8  0.0  0.1  0.000  0.999
Company C9  0.0  0.1  0.000  0.999
Company C10 0.0  0.1  0.000  0.999
newTreat Pygmalion  0.0  0.1  0.000  0.999
newTreat Control   0.0  0.1  0.000  0.999
```
\begin{verbatim}
(Intercept)  66.20  5.09  13.00  3.9e-07
CompanyC2  6.10    7.20  0.85   0.419
CompanyC3 10.00   8.82  1.13   0.286
CompanyC4  0.30    7.20  0.04   0.968
CompanyC5 10.00   7.20  1.39   0.198
CompanyC6 15.60   7.20  2.17   0.059
CompanyC7 -1.10   7.20 -0.15   0.882
CompanyC8  4.30    7.20  0.60   0.565
CompanyC9  6.90    7.20  0.96   0.363
CompanyC10 4.50    7.20  0.62   0.548
newTreatPygmalion 13.80  8.82  1.56   0.152
CompanyC2:newTreatPygmalion -2.20  12.48 -0.18  0.864
CompanyC3:newTreatPygmalion -21.80 13.48 -1.62  0.140
CompanyC4:newTreatPygmalion -3.80  12.48 -0.30  0.768
CompanyC5:newTreatPygmalion -2.20  12.48 -0.18  0.864
CompanyC6:newTreatPygmalion -5.80  12.48 -0.46  0.653
CompanyC7:newTreatPygmalion -2.80  12.48 -0.22  0.827
CompanyC8:newTreatPygmalion -12.80 12.48 -1.03  0.332
CompanyC9:newTreatPygmalion -17.40 12.48 -1.39  0.197
CompanyC10:newTreatPygmalion -0.80  12.48 -0.06  0.950
\end{verbatim}

Residual standard error: 7.2 on 9 degrees of freedom
Multiple R-squared:  0.739, Adjusted R-squared:  0.188
F-statistic: 1.34 on 19 and 9 DF,  p-value: 0.336

\[ \text{lm2 = lm(Score ~ Company + newTreat, data = case1302)} \]
\[ \text{summary(lm2) # Display 13.18 page 395} \]

\begin{verbatim}
Call:
  lm(formula = Score ~ Company + newTreat, data = case1302)

Residuals:
   Min     1Q   Median     3Q    Max
-10.66  -4.15    1.85    3.85    7.74

Coefficients:
            Estimate Std. Error t value  Pr(>|t|)
(Intercept) 68.3932    3.8931  17.57    8.9e-13
CompanyC2   5.3667    5.3697   1.00    0.331
CompanyC3   0.1966    6.0189   0.03     0.974
CompanyC4  -0.9667    5.3697  -0.18     0.859
CompanyC5   9.2667    5.3697   1.73     0.102
CompanyC6  13.6667    5.3697   2.55     0.020
CompanyC7  -2.0333    5.3697  -0.38     0.709
\end{verbatim}
CompanyC8 0.0333 5.3697 0.01 0.995
CompanyC9 1.1000 5.3697 0.20 0.840
CompanyC10 4.2333 5.3697 0.79 0.441
newTreatPygmalion 7.2205 2.5795 2.80 0.012

Residual standard error: 6.58 on 18 degrees of freedom
Multiple R-squared: 0.565, Adjusted R-squared: 0.323
F-statistic: 2.33 on 10 and 18 DF, p-value: 0.0564

> anova(lm1)

Analysis of Variance Table

<table>
<thead>
<tr>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Company</td>
<td>9</td>
<td>671</td>
<td>75</td>
<td>1.44</td>
</tr>
<tr>
<td>newTreat</td>
<td>1</td>
<td>339</td>
<td>339</td>
<td>6.53</td>
</tr>
<tr>
<td>Company:newTreat</td>
<td>9</td>
<td>311</td>
<td>35</td>
<td>0.67</td>
</tr>
<tr>
<td>Residuals</td>
<td>9</td>
<td>467</td>
<td>52</td>
<td></td>
</tr>
</tbody>
</table>

> anova(lm2)

Analysis of Variance Table

<table>
<thead>
<tr>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Company</td>
<td>9</td>
<td>671</td>
<td>75</td>
<td>1.72</td>
</tr>
<tr>
<td>newTreat</td>
<td>1</td>
<td>339</td>
<td>339</td>
<td>7.84</td>
</tr>
<tr>
<td>Residuals</td>
<td>18</td>
<td>779</td>
<td>43</td>
<td></td>
</tr>
</tbody>
</table>

> anova(lm2, lm1)

Analysis of Variance Table

Model 1: Score ~ Company + newTreat
Model 2: Score ~ Company * newTreat

<table>
<thead>
<tr>
<th>Res.Df</th>
<th>RSS</th>
<th>Df</th>
<th>Sum of Sq</th>
<th>F</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>18779</td>
<td>9</td>
<td>312</td>
<td>0.67</td>
<td>0.72</td>
</tr>
</tbody>
</table>

Lastly we can observe the residual plot from the fit of the additive model, akin to Display 13.17 on page 395.

> plot(lm2, which = 1)
3.4 Randomization Methods

As introduced in Chapter 4, we can construct a randomization distribution by considering the distribution of a test statistic over all possible ways the randomization could have turned out. For the Pygmalion data we can construct a randomization distribution for the t-statistic of the treatment effect as discussed on pages 397-398.

```r
> mod = lm(Score ~ Company + newTreat, data=case1302)
> obs = summary(mod)$coefficients["newTreatPygmalion", "t value"]
> obs
[1] 2.799
```

```r
> nulldist = do(10000) * summary(lm(Score ~ shuffle(Company) + shuffle(newTreat), + data=case1302))$coefficients["shuffle(newTreat)Pygmalion", "t value"]
> histogram(~ result, groups=result >= obs, v=obs, data=nulldist)
> # akin to Display 13.20 page 398
> tally(~ result >= obs, format="proportion", data=nulldist)

    TRUE    FALSE Total
  0.0056  0.9944  1.0000
```

Statistical Sleuth in R: Chapter 13
From this simulation we observed that the proportion of $t$-statistics that were as extreme or more extreme than our observed $t$-statistic (2.799) is 0.0056.