Day 5: Statistical Analyses of Stormwater Data

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Plus excerpts from various research projects

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Comparing Two Independent Groups of Data

Parametric tests (data require normality and equal variance) - Independent Student's *t*-test (more power than nonparametric tests, but only if data distribution requirements are met)

Non-parametric tests

 Mann-Whitney rank sum test (probability distributions of the two data sets must be the same and have the same variances, but do not have to be symmetrical; a moderate number of "non-detectable" values can be accommodated)

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Selection of Statistical Tests Based on Probability Distribution and Other Characteristics

Comparing Paired Observations of Data

Parametric tests (data require normality and equal variance)
Paired Student's *t*-test (more power than non-parametric tests but only if data requirements are met)

Non-parametric tests

- Sign test (no data distribution requirements, some missing data accommodated)
- Friedman's test (can accommodate a moderate number of "non-detectable" values, but no missing values are allowed
- Wilcoxon signed rank test (more power than sign test, but requires symmetrical data distributions)

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Comparing many groups (use multiple comparison tests, such as the Bonferroni *t*-test, to identify which groups are different from the others if the group test results are significant)

Parametric tests (data require normality and equal variance)
One-way ANOVA for single factor, but for >2 "locations" (if 2 "locations, use Student's t-test)

- Two-way ANOVA for two factors simultaneously at multiple "locations"
- Three-way ANOVA for three factors simultaneously at multiple "locations"
- One factor repeated measures ANOVA (same as paired t test, except that there can be multiple treatments on the same group)
- Two factor repeated measures ANOVA (can be multiple treatments on two groups)

Many Groups (cont.)

Non-parametric tests:

- Kurskal-Wallis ANOVA on ranks (use when samples are from non-normal populations or the samples do not have equal variances).
- Friedman repeated measures ANOVA on ranks (use when paired observations are available in many groups).

Many Groups (cont.)

Nominal observations of frequencies (used when counts are recorded in contingency tables)

- Chi-square (X²) test (use if more than two groups or categories, or if the number of observations per cell in a 2X2 table are > 5).
- Fisher Exact test (use when the expected number of observations is <5 in any cell of a 2X2 table).
- McNamar's test (use for a "paired" contingency table, such as when the same individual or site is examined both before and after treatment)

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Example 1-way ANOVA

- Is at least one member of a group significantly different from the other members?
- Complement analysis with group box-whisker plot
- This doesn't identify which one(s) is(are) different.
- If a significant member, should be able to recognize from box-whisker plot and with Bonferroni T-test (multiple pair-wise comparisons).

1-way ANOVA Site A Site B Site C Site D Site E 78 43 153 14 12 45 79 87 53 9 54 245 63 42 34 54 432 64 14 24 43 23 164

Are any of these sites different from the others?

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ANOVA							
Source of Variation	SS	df	MS	F	P-value	F crit	
Between Groups	98255	4	24564	4.41	0.0116	2.9277	
Within Groups	100218	18	5567				
Total	198473	22					
With a p = 0.012, at least one site is significantly							

different from the others. Observing the box and whisker plot, it is likely that sites A, B, and D form one group, while C and E are likely two other groups.

ANOVA Single Factor (using Excel)

SUMMARY				
Groups	Count	Sum	Average	Variance
Column 1	5	264	52.8	407.7
Column 2	3	176	58.66667	340.3333
Column 3	6	1124	187.3333	19161.87
Column 4	5	196	39.2	427.7
Column 5	4	69	17.25	128.9167

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Example 2-way ANOVA

- Want to investigate the differences between different data strata. In this example, both rain depth and season are being investigated together.
- Are the variations between groups more important than the variations within the groups?
- What about interactions between different variables?
- ANOVA requires normally distributed data. In most stormwater cases, log-transformed values need to be used.

The rain group factor and the season factor are both highly significant. The prior 2-way ANOVA found that the interaction term was not significant; the ANOVA was therefore re-run without that term.



\vee	📰 Coefficients				
	Coefficients of:	LTSS on Ssn			
	Level of Ssn	Coefficient	std. err.	t Ratio	prob
	FA	-0.1701	0.04282	-3.974	≤ 0.000
	SP	0.07531	0.04581	1.644	0.101
	SU	0.178	0.04421	4.026	≤ 0.000
	WI	-0.08311	0.0405	-2.052	0.041
\checkmark	📰 Expected Cell	Means			
	Expected Cell Me	eans of: LTSS	on Ssn		
	Level of Ssn	Expected Cel	ll Mean Co	ell Count	
	FA	1.325	67	,	
	SP	1.57	54	ł	
	SU	1.673	60	1	
	WI	1.412	81		
≻	📰 Scheffe Post	Hoc Tests			
	Only Fall and Su	mmer are signifi	cant (maybe v	winter also).	

W E Coefficient	s			
Coefficients (of: LTSS on Pgp			
Level of Po	jp Coefficient	std. err.	t Ratio	prob
1	-0.3302	0.06357	-5.195	≤ 0.0001
2	-0.003782	0.04182	-0.09044	0.9280
3	0.1966	0.04005	4.91	≤ 0.0001
4	0.1374	0.05064	2.712	0.0071
≫ 📰 Expected C	ell Means			
Expected Cell	l Means of: LTSS	on Pgp		
Level of Po	p Expected Ce	ll Mean C	ell Count	
1	1.165	2	25	
2	1.491	8	36	
4				
2 3	1.692	19)4	
2 3 4	1.692 1.632	10)4 17	
3 4 》 III Scheffe P	1.692 1.632 'ost Hoc Tests	10	94 17	
2 3 4 》 III Scheffe P The first, th	1.692 1.632 rost Hoc Tests ird, and fourth rain	te categories are	e significant.	
2 3 4 》 III Scheffe P The first, th	1.692 1.632 ost Hoc Tests ird, and fourth rain	te categories are	94 17 e significant.	
2 3 4 ≫ III Scheffe P The first, th	1.692 1.632 rost Hoc Tests ird, and fourth rain	te categories are	94 17 e significant.	



Model Building

 If you can't see it, it is likely not there.... (or certainly not very important, even if you have lots of data that make statistically significant results more likely than the usual handful of available data)

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Model building/equation fitting (these are parametric tests and the data must satisfy various assumptions regarding behavior of the residuals)

Linear equation fitting (statistically-based models)

- Simple linear regression (y=b0+b1x, with a single independent variable, the slope term, and an intercept. It is possible to simplify even further if the intercept term is not significant).

- Multiple linear regression The equation is a multidimensional plane describing the data). - Stepwise regression (a method generally used with multiple linear regression to assist in identifying the significant terms to use in the model.)

- Polynomial regression (y=b0+b1x¹+b2x²+b3x³+...+bkx^k, having one independent variable describing a curve through the data).

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Model Building Steps

- Re-examine the hypothesis of cause and effect (an original component of the experimental design previously conducted and was the basis for the selected sampling activities).
- Prepare preliminary examinations of the data, as described previously (most significantly, prepare scatter plots and grouped box/whisker plots).
- Conduct comparison tests to identify significant groupings of data. As an example, if seasonal factors are significant, then cause and effect may vary for different times of the year.
- 4) Conduct correlation matrix analyses to identify simple relationships between parameters. Again, if significant groupings were identified, the data should be separated into these groupings for separate analyses, in addition to an overall analysis.

Non-linear equation fitting (generally developed from theoretical considerations, usually through the solution of a partial differential equation)

- Nonlinear regression (a nonlinear equation in the form: $y=b^x$, where x is the independent variable. Solved by iteration to minimize the residual sum of squares: Newton-Rast).

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Modeling Building (cont.)

- 5) Further examine complex inter-relationships between parameters by possibly using combinations of hierarchical cluster analyses, principal component analyses (PCA), and factor analyses.
- 6) Compare the apparent relationships observed with the hypothesized relationships and with information from the literature. Potential theoretical relationships should be emphasized.
- 7) Develop initial models containing the significant factors affecting the parameter outcomes. Simple apparent relationships between dependent and independent parameters should lead to reasonably simple models, while complex relationships will likely require further work and more complex models.

Initial Analyses and Plots to Assist in Model Building

- Simple Correlation Matrices
- Hierarchical Cluster Analyses
- Principal Component Analyses (PCA) and Factor Analyses

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	Emer	y (Industr	ial)							
	RAINTOT	RAINDUR	AVEINT	PEAKINT	DRYPER	RUNTOT	RUNDUR	AVEDIS	PEAKDIS	LAG
RAINTOT	1.000									
RAINDUR	0.533	1.000				Pe	earso	n Cor	relati	ons
AVEINT	0.138	-0.387	1.000							
PEAKINT	0.512	-0.039	0.675	1.000						
DRYPER	0.169	0.273	-0.096	-0.132	1.000					
RUNTOT	0.906	0.562	0.007	0.405	0.075	1.000				
RUNDUR	0.501	0.965	-0.348	0.035	0.184	0.556	1.000			
AVEDIS	0.709	-0.013	0.480	0.654	-0.095	0.680	-0.026	1.000		
PEAKDIS	0.729	0.129	0.372	0.748	0.041	0.699	0.150	0,849	1.000	
LAG	0.135	0.220	-0.292	-0.217	0.052	0.205	0.134	0.098	0.107	1.000
	Thist RAINTOT	RAINDUR	Residentia AVEINT	1/Commerci PEAKINT	al) DRYPER	RUNTOT	RUNDUR	AVEDIS	PEAKDIS	LAG
RAINTOT	1 000	RELIBUR		PLANINI	UNIFER	RUNTOT	RUNUUR	AVEDIS	PEAKUIS	LAG
RAINDUR	0.553	. 000								
	01000									
AVEINT	0.321	-0.295	1.000							
AVEINT PEAKINT	0.321	-0.295	1.000	1 000						
AVEINT PEAKINT DRYPER	0.321	-0.295 -0.104 0.308	1.000 <u>0.827</u> 0.190	1.000	1 000					
AVEINT PEAKINT DRYPER RUNTOT	0.321 0.564 0.281	-0.295 -0.104 0.308	1.000 <u>0.827</u> -0.190	1.000	1.000	1 000				
AVEINT PEAKINT DRYPER RUNTOT RUNDUR	0.321 0.564 0.281 <u>0.203</u> 0.508	-0.295 -0.104 0.308 0.448	1.000 <u>0.827</u> -0.190 0.187	1.000 0.122 0.551	1.000 0.283	1.000	1 000			
AVEINT PEAKINT DRYPER RUNTOT RUNDUR AVEDIS	0.321 0.564 0.281 <u>0.903</u> 0.508	-0.295 -0.104 0.308 0.448 <u>0.989</u> -0.178	1.000 <u>0.827</u> -0.190 0.187 -0.322	1.000 0.122 0.551 -0.148	1.000 0.283 0.337	1.000	1.000	1 000		
AVEINT PEAKINT DRYPER RUNTOT RUNDUR AVEDIS PEAKDIS	0.321 0.564 0.281 <u>0.903</u> 0.508 0.398	-0.295 -0.104 0.308 0.448 <u>0.989</u> -0.178	1.000 <u>0.827</u> -0.190 0.187 -0.322 0.593	1.000 -0.122 0.551 -0.148 0.817	1.000 0.283 0.337 -0.037	1.000 0.402 0.585	1.000	1.000		

Simple Data Associations

- Pearson Correlation (residuals, the distances of the data points from the regression line, must be normally distributed. Calculates correlation coefficients between all possible data variables. Must be supplemented with scatterplots, or scatter plot matrix, to illustrate these correlations. Also identifies redundant independent variables for simplifying models).
- Spearman Rank Order Correlation (a non-parametric equivalent to the Pearson test).

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Complex Data Associations (typically only available in advanced software packages; also in MiniTab)

- Hierarchical Cluster Analyses (graphical presentation of simple and complex inter-relationships. Data should be standardized to reduce scaling influence. Supplements simple correlation analyses).
- Principal Component Analyses (identifies groupings of parameters by factors so that variables within each factor are more highly correlated with variables in that factor than with variables in other factors. Useful to identify similar sites or parameters).



Regression Analyses

- 1) Formulate the objectives of the curve-fitting exercise (a subset of the experimental design previously conducted).
- 2) Prepare preliminary examinations of the data, as described previously (most significantly, prepare scatterplots and probability plots of the data, plus correlation evaluations to examine independence between multiple parameters that may be included in the models)
- 3) Identify candidate and alternative models from the literature that have been successfully applied for similar problems (part of the previously conducted experimental design activities in order to identify which parameters to measure, or to modify or control).
- Evaluate the data to ensure that regression is applicable and make suitable data transformations.



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Regression (cont.)

- 5) Apply regression procedures to the selected alternative models.
- 6) Evaluate the regression results by examining the coefficient of determination (R²) and the results of the analysis of variance of the model (standard error analyses and p values for individual equation parameters and overall model).
- 7) Conduct an analysis of the residuals (as described below).
- 8) Evaluate the results and select the most appropriate model(s).
- 9) If not satisfied, it may be necessary to examine alternative models, especially based on data patterns (through cluster analyses and principal component analyses) and reexaminations and modification of the theoretical basis of existing models. Statistical based models can be developed using step-wise regression routines.





Regression Example with ANOVA

- Performance of TSS control of the Multi-Chamber Treatment Train (MCTT)
- Examining overall treatment effects with regression and associated plots with ANOVA



Tota	al Suspended Solids	mg/L	
STORM	INLET	OUTLET	
1	137	55	
2	7	3	
3	8	6	
4	38	8	
5	17	6	
6	16	4	
7	23	<2.5	
8	75	6	
9	77	<2.5	
10	41	5	
11	103	8	
12	41	<2.5	3







		Influent	Effluent
ľ	N	12	12
C Q	Detected Dbservations	12	9
Γ	Mean	48.6	11.22
Γ	Median	39.5	5.5
S	StDev	41.1	16.5
S	SE Mean	11.9	5.5
Γ	Vinimum	7	3
Γ	Maximum	137	55
C	21	16.3	2.7
C	23	76.5	7

Dependent variable is: LOGOUTLET No Selector R squared = 15.6% R squared (adjusted) = 7.2% s = 0.4332 with 12 - 2 = 10 degrees of freedom						
Source	Sum of Squa	res df	Mean Square	F-ratio		
Regression	0.347854	1	0.347854	1.85		
Residual	1.87625	10	0.187625			
Variable Constant LOGINLET	Coefficient 0.0333252 0.421692	s.e. of 0.4876 0.3097	Coeff t-ratio 0.0683 1.36	prob 0.9469 0.2032		
Lousy overall R ² and insignificant P values for both constant and slope terms. Re-ran without intercept term (forcing the regression						

through the zero), but slope term was still not significant. Therefore, no regression relationship and the effluent is a constant value (with some uncertainty) [and with one unusual value].



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Residual Analyses of Regression Models

- the residuals must be independent
- the residuals have zero mean
- the residuals have a constant variance (S²)
- the residuals have a normal distribution (required for making F-tests)

Plots to Check Residuals

- Check for normality of the residuals (preferably by constructing a probability plot and having the residuals form a straight line,
- plot the residuals against the predicted values,
- plot the residuals against the predictor variables, and
- plot the residuals against time in the order the measurements were made.

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Analyses for Data Trends

- Graphical methods (simple plots of concentrations versus time of data collection).

- Regression methods (perform a least-squares linear regression on the data plot and examine ANOVA for the regression to determine if the slope term is significant. Can be misleading due to cyclic data, correlated data, and data that are not normally distributed).

- Mann-Kendall test (a nonparametric test that can handle missing data and trends at multiple stations. Short-term cycles and other data relationships affect this test and must be corrected).

Data Trends (cont.)

- Sen's estimator of slope (a nonparametric test based on ranks closely related to the Mann- Kendall test. It is not sensitive to extreme values and can tolerate missing data).

- Seasonal Kendall test (preferred over regression methods if the data are skewed, serially correlated, or cyclic. Can be used for data sets having missing values, tied values, censored values, or single or multiple data observations in each time period. Data correlations and dependence also affect this test and must be considered in the analysis).

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Model Building Example: Complex Modeling of Bacteria Survival Data

- Factorial experiments
- Multi-point trend analyses

2³ Factorial Experiment (temperature, UV light, and humidity)



Used 4 large incubators separated into compartments for test conditions. Used dog feces slurry on concrete blocks. Later experiments added nutrients to experimental design for survival in soil.

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Individual Treatments Modeled by Segmented Regression with Unknown Breakpoints

- MLE=Min SSE [Hudson'66]
- Unstationarity of MLE at T(obs) [Feder, 75]
- Grid-search method for edited and identified models [Lerman,'80)
- Sequential Search sup(Ft) test [Bai and Perron,'98]
- Multiple linear regression (each segment) of environmental factors on rate constant k

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Warm, moist, and dark conditions resulted in slowest decrease in populations (and no initial breakpoint). Significant re-growth observed for all other conditions after several days.

Material Exposure Metal Release Rate Modeling Example

 Many clustered laboratory analyses, data analyses tools, and chemical modeling evaluations.

Many pipe and gutter materials (several plastics, concrete, aluminum, copper, and galvanized steel) examined over several month exposure periods in different pH and ionic strength water.



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Analysis Components for Model Development • Time Series plots • To illustrate metal release with the exposure time Spearman Correlation • To identify simple relationships between water quality parameters and contaminants Principal Component and Cluster Analysis • To evaluate complex associations between water quality parameters and contaminant releases and to identify groupings of samples with similar characteristics Full Factorial Analyses • To determine significant factors and their interactions on pollutant releases Empirical models were developed • to predict pollutant releases for different materials and uses, water types and exposure times. Chemical Modeling • To identify different chemical speciation and associations under different conditions and exposure periods

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Spearman Correlation Matrices

Performed:

- On the samples collected during controlled and natural pH tests.
- To determine the association between
 - Pb, Cu, and Zn concentrations
 - pH
 - Conductivity
 - $\,$ Toxicity of the samples at 5, 15, 25, and 45 min of bacteria exposure
 - Time of material exposure to the experimental water
 - For each pipe and gutter material.

Example: Galvanized steel pipe during the natural pH tests

	Zn	рН	Cond.	Tox.	Tox.	Tox.	Tox.	Time
				5min	15min	25min	45min	
Pb	-0.175	0.413	-0.406	-0.508	-0.462	-0.462	-0.427	-0.496
Zn		-0.0699	0.000	0.853	0.846	0.846	0.860	
pН				-0.399	-0.399	-0.399	-0.413	-0.0283
Cond.				0.392	0.399	0.399	0.399	0.000
Tox. 5min								0.862
Tox. 15min								0.820
Tox. 25min								0.820
Tox. 45min								0.806
							64	

Cluster Analyses

- For each pipe and gutter material using the data for buffered and natural pH tests.
- For the same data that were used to compute the correlation matrices
- To identify more complex relationships between the parameters.





Principal Components Analyses

- PCA was performed for all samples
- Score plot of the first
 two Principal
 Components shows
 groupings of samples
 having similar water
 quality characteristics.
- 1st PC (toxicity) accounts for 57% of the total variance in the data.
- 2nd PC (Pb, Zn, and time) accounts for the next 12% of the total variance.



Circled group:

- Mostly concrete, PVC, HDPE, vinyl, and aluminum materials under controlled pH 8 conditions
- Low loadings of toxicity and metals

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Factorial Analyses for Material Exposures

- During the first testing stage to estimate the effects of
 - Exposure time (short and long)
 - pH value (5 and 8)
- During the second testing stage to evaluate the effects of
 - Exposure time (short and long)
 - Salinity (high and low)
- The factorial analyses were used to identify the significant factors and their interactions.
- Conducted several series of 2² and 2³ Factorial Analyses to isolate missing conditions that were impossible to obtain (such as low pH and low conductivity).





 ANOVA analyses tested the significance of the slope and intercept terms and the overall model. Residual analyses were all acceptable (consid²/₂ring the few data).

Model Building with Linear Regression

Objective:

- To predict metal releases from the exposure times for all test conditions.
- The regression requirements (normally distributed, zero mean, constant variance, independent) revealed that first order polynomials can be fitted to the log of metal releases vs. log of time.

Conducted on:

- For different pipe and gutter materials under controlled and natural pH conditions.
- Metals: Cu, Zn, Pb

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Model for Galv. Steel Pipe under Natural pH Conditions

Quantifying the expected contaminant releases

Constituent	Galva	p-value			
	S.B.: Avg.= 0.4	S.R.: Avg.= 0.1	L.B.: Avg.= 0.1	L.R.: Avg.= 0.42	0.014 (for
Pb, mg/m ²	(COV = 0.22)	(COV = 0.02)	(COV = 0.02)	(COV = 0.79)	Cond.*Time)
Cu, mg/m ²					
Zn, mg/m ²	S.: Avg.= 208	(COV = 0.65)	L.: Avg.= 2230	(COV = 0.51)	0.002 (for Time)



Subarea Ranking Methodology

- Statistical methodology (using binomial distribution) developed to rank the sites based on threshold comparisons while accounting for the number of usable data available at each site
- "Weighting factors" were calculated for each site for metals (cadmium, copper, and lead), dioxins (TCDD TEQ and 2,3,7,8-TCDD), and TSS.
 - Multi-constituent "score" was produced from metals and dioxin weighting factors to allow for relative ranking amongst potential stormwater control sites.











Basic Approach (example)



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otal Numbe Potential BMF Multi-Approximate Maximum Metal Maximum Subarea (Co-locations) Description BMP Status Upgradient ainage Area (ac onstitue Score of Events Sampled Dioxir Weighting Weighting dressed by curren 1 ILBMP0002 Road runoff to CM-9 2.5 0.95 1^c 6 9 BMP; Influent site EVBMP000 dressed by curren 2 CM-1 upstream west 11.8 0.94 3^c 1 17 BMP; Influent site ELV culvert inlet Will be addressed by 2.5 0.67 17.5 5 3 VBMP0001-A (helipad road and FLV 7 BMP: discontinued ditch, composite) Helipad (pre-sandbag ssed by curren 10 4 EVBMP0002[®] 4.1 0.66 15.5 10 herms) BMP 2012/13 ELV drainag Will be addressed by 5.5 EVBMP0005 11 0.63 21 9 2 ditch (pre-ELV-1C BMP ISRA) CM-9 downstream underdrain outlet BMP site has since (post-A1LE asphalt 5.5 A15W0009-A been improved (old site) 16.4 0.63 4 21 1 removal, pre-filter fabric over weir boards) 2012/13 Lowe Will be addressed b 7 EVBMP0004 1.8 0.62 2 31.5 3 Helipad Road BMP 8 Ashpile culvert inlet, APBMP0001 NA 34 0.60 21 2 5 road runoff essed by currer Lower lot 24' BMP and planned 16 9 ILBMP0001 23 0.57 23 8 stormdrain outlet building demolitio B1BMP000 dressed by current 10 B-1 media filter nort 3.7 0.53 29 2 6 BMP; Influent site 31BMP0004-5 er lot sheetflo Idressed by curren 0.50 14.5 LPBMP0001-A (post-gravel bag 5.1 37.5 3 6 BMP; discontinued berms) Woolsey Canyon Road runoff 14.5 BMP; Influent site; 1.3 0.50 10 21 2 B1SW0002^a

2012/2013 Ranking Results









Conclusions

- Statistical tools need to be selected based on data characteristics (presence of nondetected values, data distributions, redundancy, objectives, etc.)
- A stepped approach is needed, from exploratory data analyses, to multivariate analyses, and to model building
- Residual analyses are required to confirm correct tool selection and utility of results