

# **APPENDIX G**

## **SUPPLEMENTAL STATISTICAL ANALYSIS**

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# **1. Analysis of Diesel Engine Test Data Comparing CARB Soy and Animal Biodiesel Blends to CARB Standard Diesel Fuel**

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## **Background:**

As part of its Alternative Diesel Fuel rulemaking, ARB has done an extensive literature search and sponsored multiple studies examining the effect of biodiesel blends on NOx emissions using California diesel fuel as the baseline. In 2011 a report was completed for ARB that included an in depth analysis of NOx emissions, primarily on higher blends of B20 and above. The 2011 study, as well as the results of the literature search, showed that biodiesel blends B20 and above increase NOx relative to California diesel. However, it was determined additional study was necessary on the effects of biodiesel blends below B20.

ARB has sponsored two studies in the interim that examined B5 and B10 blends using soy and animal based feedstocks. ARB opted to contract with an independent statistician to determine whether the results of these studies, as well other studies included in its literature search, show a statistically significant impact on NOx from these lower biodiesel blend levels.

## **Summary**

In this report, data from six studies comparing biodiesel blends to CARB standard diesel fuel are analyzed. These comprise 556 measurements in 40 experiments within the six studies on various combinations of test engine and test cycle, with measurements of NOx emissions from each run in each experiment in grams per brake-horsepower-hour. Each experiment was a head-to-head comparison of one of the biodiesel blends with CARB standard diesel fuel.

After a series of analyses of these data, using a range of methods on data comparing each biodiesel fuel to CARB standard diesel, as well as on combined data sets, including one with all six studies of all five fuels (5% and 10% soy biodiesel blends, 5% and 10% animal biodiesel blends, and CARB standard diesel), the following conclusions were reached:

- 1) Both the 5% and 10% blends of soy biodiesel with CARB diesel have increased NOx emissions compared to CARB diesel. The 5% blend has approximately 1% higher NOx emissions and the 10% blend has approximately 2% higher NOx emissions.
- 2) Neither the 5% nor 10% blends of animal biodiesel with CARB diesel have been shown to increase NOx emissions over CARB standard diesel. The difference in NOx emissions between the 5% and the 10% blends of animal biodiesel is not statistically significant.
- 3) The 10% blend of soy biodiesel with CARB diesel has higher NOx emissions than either the 5% or 10% animal biodiesel. The 5% blend of soy biodiesel with CARB diesel has higher NOx emissions than the 5% animal biodiesel.

The difference in NOx emissions between the 5% blend of soy biodiesel and the 10% blend of animal biodiesel is not statistically significant.

## Data Sets Analyzed

The data sets used in this analysis are as follows:

| Author              | Title                                                                            | Published                        | Year | Code |
|---------------------|----------------------------------------------------------------------------------|----------------------------------|------|------|
| Durbin              | Biodiesel Characterization and NOx Mitigation Study                              | Final Report Prepared for ARB    | 2011 | D11  |
| Durbin              | CARB B5 Preliminary and Certification Testing                                    | Final Report Prepared for ARB    | 2013 | D13  |
| Karavalakis, Durbin | CARB Comprehensive B5/B10 Biodiesel Blends Heavy-Duty Engine Dynamometer Testing | Final Report Prepared for ARB    | 2014 | KD14 |
| Nikanjam            | Performance and emissions of diesel and alternative diesel fuels                 | SAE 2010-01-2281                 | 2010 | N10  |
| Thompson            | Neat fuel influence on biodiesel blend emissions                                 | Int J Engine Res Vol. 11, 61-77. | 2010 | T10  |

In each case, the fuels tested were CARB ULSD or CARB-like (all coded as CARB), B5 and B10 Soy Biodiesel Blend and B5 and B10 Animal Biodiesel Blend (coded as B5 Soy, B10 Soy, B5 Animal, B10 Animal). Each of these data sets can be further divided into experiments, defined by the test cycle and the test engine type. The number of experiments in each Study and by Fuel comparison, engine, and test cycle is shown below.

| Experiments by Biodiesel Blend and Study |     |     |      |     |     |       |
|------------------------------------------|-----|-----|------|-----|-----|-------|
|                                          | D11 | D13 | KD14 | N10 | T10 | Total |
| B5 Soy                                   | 5   | 1   | 6    | 2   | —   | 14    |
| B10 Soy                                  | 1   | —   | 6    | —   | 2   | 9     |
| B5 Animal                                | 3   | 2   | 6    | —   | —   | 11    |
| B10 Animal                               | —   | —   | 6    | —   | —   | 6     |
| Total                                    | 9   | 3   | 24   | 2   | 2   | 40    |

| Experiments by Test Engine and Study |     |     |      |     |     |       |
|--------------------------------------|-----|-----|------|-----|-----|-------|
|                                      | D11 | D13 | KD14 | N10 | T10 | Total |
| 1991 DDC60                           | —   | —   | 12   | 2   | —   | 14    |
| 1992 DDC60                           | —   | —   | —    | —   | 2   | 2     |
| 1999 Kubota TRU                      | 1   | —   | —    | —   | —   | 1     |
| 2006 Cummins ISM                     | 5   | 3   | 12   | —   | —   | 20    |
| 2007 MBE 4000                        | 2   | —   | —    | —   | —   | 2     |
| 2009 John Deere 4045HF               | 1   | —   | —    | —   | —   | 1     |
| Total                                | 9   | 3   | 24   | 2   | 2   | 40    |

| <b>Experiments by Test Cycle and Study</b> |            |            |             |            |            |              |
|--------------------------------------------|------------|------------|-------------|------------|------------|--------------|
|                                            | <b>D11</b> | <b>D13</b> | <b>KD14</b> | <b>N10</b> | <b>T10</b> | <b>Total</b> |
| Cruise 40mph                               | 1          | —          | —           | —          | —          | 1            |
| Cruise 50mph                               | 1          | —          | —           | —          | —          | 1            |
| FTP                                        | 5          | 3          | 8           | 1          | 1          | 18           |
| ISO 8178-4 C1                              | 2          | —          | —           | —          | —          | 2            |
| SET                                        | —          | —          | 8           | 1          | 1          | 10           |
| UDDS                                       | —          | —          | 8           | —          | —          | 8            |
| Total                                      | 9          | 3          | 24          | 2          | 2          | 40           |

## Modeling Strategy

There are a number of possible statistical approaches to the analysis of these data. In order to achieve the highest level of robustness of conclusions, we will apply several approaches, so that any potential dependence on a particular set of assumptions is minimized.

One choice concerns the level of aggregation of the data sets we analyze. This can be at the following levels:

1. The experiment level (40 of them), comparing in each case a biofuel with the measurements of the CARB standard diesel taken in the same experiment
2. The fuel level, aggregating all the experiments comparing a given biodiesel fuel with CARB standard fuel. There are four such data sets, one each for B5 Soy, B10 Soy, B5 Animal, and B10 Animal. In each data set, we will estimate the effect of biodiesel vs. CARB diesel on NO<sub>x</sub> emissions, and also the effect of the particular experiment.
3. The biosource level, aggregating all the experiments comparing soy biodiesel with CARB standard diesel or comparing animal biodiesel with CARB standard diesel. There are two of these; in each one we will estimate the effect of biodiesel vs. CARB diesel on NO<sub>x</sub> emissions, the effect of the level of admixture of biodiesel on NO<sub>x</sub> emissions, and also the effect of the particular experiment.
4. A fully aggregated data set of all 40 experiments. Here we can estimate the various differences among the five fuels (B5 Soy, B10 Soy, B5 Animal, B10 Animal, CARB), as well as those due to the experiment, including choice of test engine and test cycle.

We will begin with analyses of each fuel vs the CARB standard fuel (items 1 and 2 above), then analyze all of the soy biofuel data together, all of the animal biofuel data together (item 3 above), and the full database (item 4 above). In all cases, we use the natural logarithm of the NO<sub>x</sub> measurement as the response variable, as is usual in emissions response models. The log transformation is needed because the variability of the repeat measurements rises with the mean.

For most of the analyses (except for item 1 above), we use a mixed model framework in which some parameters are fixed effects and some are random. Fixed effects are reproducible changes due to the conditions of the experiment. These would include the Engine Type and the Cycle,

which are the same within an experiment, and Fuel, which is the parameter of interest. We can have fixed effects due to Experiment (which includes effects of Engine and Cycle) and Fuel, and possibly an Experiment\*Fuel interaction. There are two possible random effects: variability of emissions by experiment, and variability of the effect of the fuel difference across experiments. These random effects are random events specific to an experiment and may encompass the particular instance of an engine, the ambient temperature, variations in the protocol within the test cycle parameters, operator differences and possibly others.

We use the lme4 package in R (version 3.1.0) for the computations (R Core Team 2014; Bates et al. 2014a, 2014b). Following the procedures in the first report, as confirmed by similar analyses for the other three fuels, we use the model

```
lmer(log(NOx) ~ Exp + Fuel + (1 | Exp), data = ***)
```

where \*\*\* is one of the four fuel databases, b5s, b10s, b5a, and b10a, corresponding to B5 Soy, B10 Soy, B5 Animal, and B10 Animal. This has fixed effects due to Experiment and Fuel and a random intercept depending on the experiment.

## Results Using the Mixed Model for Individual Fuel Comparisons

The full output is given in Appendix 1, but for the crucial Fuel parameter, we obtain estimates as shown below. Since the analysis is on the natural log scale, the results indicate that on the average the NOx emissions on the CARB fuel is about 1.1% lower than the emissions of the B5 fuel. Since the standard errors are approximate, the lme4 package provides three methods of determining the (95%) confidence interval of a parameter of this kind, with results as shown in the following table. Also shown is the p-value from the ANOVA test.

| Fuel Comparison     | Estimate  | Method    | Lower CI  | Upper CI | p-value                 |
|---------------------|-----------|-----------|-----------|----------|-------------------------|
| B5 Soy vs. CARB     | -0.01135  | Wald      | -0.01648  | -0.00622 | $1.044 \times 10^{-5}$  |
|                     |           | Profile   | -0.01629  | -0.00641 |                         |
|                     |           | Bootstrap | -0.01681  | -0.00657 |                         |
| B10 Soy vs CARB     | -0.01896  | Wald      | -0.02466  | -0.01326 | $3.721 \times 10^{-10}$ |
|                     |           | Profile   | -0.02447  | -0.01345 |                         |
|                     |           | Bootstrap | -0.02447  | -0.01296 |                         |
| B5 Animal vs. CARB  | 0.003629  | Wald      | -0.000172 | 0.007431 | 0.05354                 |
|                     |           | Profile   | -0.000056 | 0.007315 |                         |
|                     |           | Bootstrap | -0.000400 | 0.007675 |                         |
| B10 Animal vs. CARB | -0.003000 | Wald      | -0.009522 | 0.003523 | 0.3467                  |
|                     |           | Profile   | -0.009306 | 0.003306 |                         |
|                     |           | Bootstrap | -0.009405 | 0.003339 |                         |

These results suggest that soy biodiesel has higher NOx emissions than the standard CARB fuel, about 1% higher for B5 and about 2% higher for B10. The animal biodiesel shows no significant increase in NOx at either level.

## **Alternative Analysis 1: Fixed Effects Analysis**

For each fuel comparison, we can perform a simpler analysis using fixed effects models, though it does not allow for some complexities that may in fact characterize these data. In this approach, we consider effects of experiment, fuel, and possibly the interaction. The interaction effect is negligible in all four cases, so the additive model was used. The test of the Fuel effect is quite similar to the test in the mixed model—highly significant for soy biodiesel and not significant for animal biodiesel—and the estimated differences in NO<sub>x</sub> emissions are the same as in the mixed model. The full output for each fuel comparison is given in Appendix 2.

## **Alternative Analysis 2: t-tests by Experiment**

Instead of analyzing the whole set of experiments for a given fuel comparison, we can conduct separate t-tests, one for each experiment. There are two experiments in the B5 Soy and two in the B10 Soy for which we cannot calculate a t-statistics because there are no replicates given—these are from the N10 and T10 studies. This leaves 12 studies for B5 Soy, 7 for B10 Soy, 11 for B5 Animal and 6 for B10 Animal.

For B5 Soy, there are 12 t-statistics comparing B5 Soy biodiesel to CARB diesel. Of these 12 comparisons, 11 have negative t-statistics indicating that the CARB fuel has lower NO<sub>x</sub> emissions. Of the 12 t-statistics, 5 are large enough in magnitude to be statistically significant at  $p < 0.05$ . All five of these are negative, showing that in all cases where the comparison was individually statistically significant, the CARB diesel had lower NO<sub>x</sub> emissions.

For B10 Soy, there are 7 t-statistics comparing B10 Soy biodiesel to CARB diesel. Of these 7 comparisons, 6 have negative t-statistics indicating that the CARB fuel has lower NO<sub>x</sub> emissions. Of the 7 t-statistics, 5 are large enough in magnitude to be statistically significant at  $p < 0.05$ . All five of these are negative, showing that in all cases where the comparison was individually statistically significant, the CARB diesel had lower NO<sub>x</sub> emissions.

For B5 Animal, there are 11 t-statistics comparing B5 Animal biodiesel to CARB diesel. Of these 11 comparisons, 6 have negative t-statistics and 5 have positive t-statistics. Of the 11 t-statistics, 2 are large enough in magnitude to be statistically significant at  $p < 0.05$ . Of these, one has a negative t-statistic and one has a positive t-statistic. This shows no evidence of a systematic tendency for the B5 biodiesel to have higher NO<sub>x</sub> emissions.

For B10 Animal, there are 6 t-statistics comparing B10 Animal biodiesel to CARB diesel. Of these 6 comparisons, 4 have negative t-statistics and 2 have positive t-statistics. Of the 6 t-statistics, only one is large enough in magnitude to be statistically significant at  $p < 0.05$ , and this t-statistic is negative. This shows little evidence of a systematic tendency for the B10 biodiesel to have higher NO<sub>x</sub> emissions.

Overall, the results from this approach support the conclusion that there is higher NOx emissions on 5% and 10% soy biodiesel, but not on 5% or 10% animal biodiesel, compared to CARB standard diesel.

## Results for Mixed Model Analysis of Combined Data Sets for Soy Biodiesel

Here we analyze the results for the combined data sets of B5 Soy vs. CARB and B10 Soy vs. CARB. We expect fixed effects of Fuel and of the combination of Engine and Test Cycle and a random effect of experiment within the Engine and Cycle combination. The full results are given in Appendix 3.

1) A test of the model including the fixed effects of EC (Engine-Cycle combinations) and Fuel (3 types), with a random effect of experiment vs. the model omitting Fuel types shows that the simpler model is rejected ( $p = 1.17 \times 10^{-11}$ ), meaning that the type of fuel does influence NOx emissions.

```
lm.obj0: log(NOx) ~ EC + (1 | Exp)
lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)
```

|         | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq)   |
|---------|----|---------|---------|--------|----------|--------|-----|----|--------------|
| lm.obj0 | 14 | -1572.7 | -1520.5 | 800.33 | -1600.7  |        |     |    |              |
| lm.obj  | 16 | -1619.0 | -1559.4 | 825.50 | -1651.0  | 50.343 |     | 2  | 1.17e-11 *** |

---  
Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

2) The estimated coefficients for the Fuel parameters are

Fixed effects:

|            | Estimate  | Std. Error | t value |
|------------|-----------|------------|---------|
| FuelB5-Soy | -0.008303 | 0.003762   | -2.21   |
| FuelCARB   | -0.019076 | 0.003020   | -6.32   |

showing that both the CARB fuel and the B5 Soy fuel have lower NOx emissions than the B10 Soy fuel.

3) To compare all three fuels, we use a post-hoc comparison by the Tukey HSD method showing that the CARB fuel has lower NOx emissions than either of the B5 Soy or B10 Soy fuels. The evidence that the B5 fuel has lower emissions than the B10 fuel is less strong.

Multiple Comparisons of Means: Tukey Contrasts

```
Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)
```

Linear Hypotheses:

|                       | Estimate  | Std. Error | z value | Pr(> z ) |
|-----------------------|-----------|------------|---------|----------|
| B5-Soy - B10-Soy == 0 | -0.008303 | 0.003762   | -2.207  | 0.0662 . |

```

CARB - B10-Soy == 0    -0.019076    0.003020    -6.316    <1e-04 ***
CARB - B5-Soy == 0    -0.010773    0.002437    -4.421    <1e-04 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

4) The three fuel effects (2df) can be separated into a linear effect and a quadratic effect. The quadratic effect is not significant, but the linear effect is highly significant ( $p = 1.32 \times 10^{-12}$ ). The linear coefficient is 0.00986, corresponding to a 0.99% increase in NOx emissions for each 5% admixture of soy biodiesel.<sup>1</sup>

This analysis supports the conclusion that 5% and 10% blends of soy biodiesel with CARB diesel increase NOx emissions at about a 1% increase in NOx emissions for each 5% admixture of soy biodiesel.

## Results for Mixed Model Analysis of Combined Data Sets for Animal Biodiesel

Here we analyze the results for the combined data sets of B5 Animal vs. CARB and B10 Animal vs. CARB. We expect fixed effects of Fuel and of the combination of Engine and Test Cycle (EC) and a random effect of experiment within the Engine and Cycle combination. The full results are given in Appendix 4.

1) A test of the model including the fixed effects of EC (Engine-Cycle combinations) and Fuel (3 types), with a random effect of experiment vs. the model omitting Fuel types shows that the simpler model is not rejected ( $p = 0.1037$ ), meaning that the type of fuel does not appear to influence NOx emissions.

```

lm.obj0: log(NOx) ~ EC + (1 | Exp)
lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)

```

|         | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq) |
|---------|----|---------|---------|--------|----------|--------|-----|----|------------|
| lm.obj0 | 10 | -1399.1 | -1363.9 | 709.55 | -1419.1  |        |     |    |            |
| lm.obj  | 12 | -1399.6 | -1357.4 | 711.81 | -1423.6  | 4.5328 |     | 2  | 0.1037     |

2) The estimated coefficients for the Fuel parameters are

Fixed effects:

|               | Estimate  | Std. Error | t value |
|---------------|-----------|------------|---------|
| FuelB5-Animal | -0.006431 | 0.003414   | -1.88   |
| FuelCARB      | -0.002865 | 0.002870   | -1.00   |

<sup>1</sup> The three fuels can be given a numerical value of  $x = 0, 5$ , and  $10$  for the percentage of soy biodiesel admixture. The linear effect is the regression using  $x$  as a predictor. The quadratic effect is the additional explanatory power of  $x^2$  added to the  $x$  variable, and this measures curvature of the response. The reason that the linear effect is significant is that the 10% biodiesel has about twice the extra NOx emissions of the 5% biodiesel, which is a straight line relationship. The reason that the quadratic effect is not significant is that the three NOx emissions values line up in very close to a straight line, so there is no measureable curvature.

showing that neither the CARB fuel nor the B5 Animal fuel have provably lower NOx emissions than the B10 Animal fuel.

3) A post-hoc comparison of all three fuels using the Tukey HSD method shows that none of the pairwise differences among the fuels is significant.

#### Multiple Comparisons of Means: Tukey Contrasts

```
Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)
```

Linear Hypotheses:

|                             | Estimate  | Std. Error | z value | Pr(> z ) |
|-----------------------------|-----------|------------|---------|----------|
| B5-Animal - B10-Animal == 0 | -0.006431 | 0.003414   | -1.884  | 0.136    |
| CARB - B10-Animal == 0      | -0.002865 | 0.002870   | -0.998  | 0.565    |
| CARB - B5-Animal == 0       | 0.003566  | 0.002018   | 1.767   | 0.171    |

4) The three fuel effects (2df) can be separated into a linear effect and a quadratic effect. The linear effect is not significant ( $p = 0.9027$ ). The quadratic coefficient has a p-value slightly under 0.05 ( $p = 0.03354$ ), but this is likely due to chance.

This analysis supports the conclusion that 5% and 10% blends of animal biodiesel with CARB diesel have not been shown to increase NOx emissions.

### Results for Mixed Model Analysis of Combined Data Sets for Soy and Animal Biodiesel

Here we analyze the results for the combined data sets for all the data sets comparing soy and animal biodiesel to CARB diesel. As before, we expect fixed effects of Fuel and of the combination of Engine and Test Cycle (EC) and a random effect of experiment within the Engine and Cycle combination. The full results are given in Appendix 5.

1) A test of the model including the fixed effects of EC (Engine-Cycle combinations) and Fuel (5 types), with a random effect of experiment vs. the model omitting Fuel types shows that the simpler model is rejected ( $p = 1.15 \times 10^{-15}$ ), meaning that the type of fuel does appear to influence NOx emissions.

```
lm.obj0: log(NOx) ~ EC + (1 | Exp)
lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)

      Df      AIC      BIC logLik deviance  Chisq Chi Df Pr(>Chisq)
lm.obj0 15 -2951.8 -2887.0 1490.9 -2981.8
lm.obj   19 -3019.9 -2937.8 1529.0 -3057.9 76.125      4 1.152e-15 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

2) The estimated coefficients for the Fuel parameters are

Fixed effects:

|               | Estimate  | Std. Error | t value |
|---------------|-----------|------------|---------|
| FuelB10-Soy   | 0.017326  | 0.004085   | 4.24    |
| FuelB5-Animal | -0.006181 | 0.003737   | -1.65   |
| FuelB5-Soy    | 0.008740  | 0.003755   | 2.33    |
| FuelCARB      | -0.002255 | 0.003107   | -0.73   |

showing that both soy biodiesel fuels likely have higher emissions than the B10 animal biodiesel.

3) To compare all five fuels, we use a post-hoc comparison by the Tukey HSD method showing that B10 Soy has higher emissions than the CARB or either animal biodiesel fuel and that the B5 Soy has higher emissions than the CARB and B5 Animal fuels.

#### Simultaneous Tests for General Linear Hypotheses

Multiple Comparisons of Means: Tukey Contrasts

Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)

Linear Hypotheses:

|                             | Estimate  | Std. Error | z value | Pr(> z )   |
|-----------------------------|-----------|------------|---------|------------|
| B10-Soy - B10-Animal == 0   | 0.017326  | 0.004085   | 4.242   | <0.001 *** |
| B5-Animal - B10-Animal == 0 | -0.006181 | 0.003737   | -1.654  | 0.4359     |
| B5-Soy - B10-Animal == 0    | 0.008740  | 0.003755   | 2.327   | 0.1239     |
| CARB - B10-Animal == 0      | -0.002255 | 0.003107   | -0.726  | 0.9442     |
| B5-Animal - B10-Soy == 0    | -0.023507 | 0.003466   | -6.783  | <0.001 *** |
| B5-Soy - B10-Soy == 0       | -0.008586 | 0.003487   | -2.462  | 0.0903 .   |
| CARB - B10-Soy == 0         | -0.019582 | 0.002763   | -7.087  | <0.001 *** |
| B5-Soy - B5-Animal == 0     | 0.014921  | 0.003049   | 4.894   | <0.001 *** |
| CARB - B5-Animal == 0       | 0.003926  | 0.002185   | 1.797   | 0.3503     |
| CARB - B5-Soy == 0          | -0.010995 | 0.002220   | -4.953  | <0.001 *** |

---
Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1
(Adjusted p values reported -- single-step method)

Figure 1 below shows a plot of these emissions differences and confidence intervals. Intervals intersecting the vertical line at 0 indicate that the difference is not statistically significant.

This analysis supports the following conclusions:

- 1) Both 5% and 10% blends of soy biodiesel with CARB diesel have increased NOx emissions compared to CARB diesel, with an apparently linear trend.
- 2) Neither 5% nor 10% blends of animal biodiesel with CARB diesel have been shown to increase NOx emissions.
- 3) The 10% blend of soy biodiesel with CARB diesel has higher NOx emissions than either 5% or 10% animal biodiesel and the 5% blend of soy biodiesel with CARB diesel has higher NOx emissions than the 5% animal biodiesel.

A table of estimated least squares mean emissions values adjusted for engine, cycle, and experiment, is given at the end of Appendix 5 on the log scale, and is graphed below as Figure 2, with the values transformed back to the original scale of gm/bhp-hr.

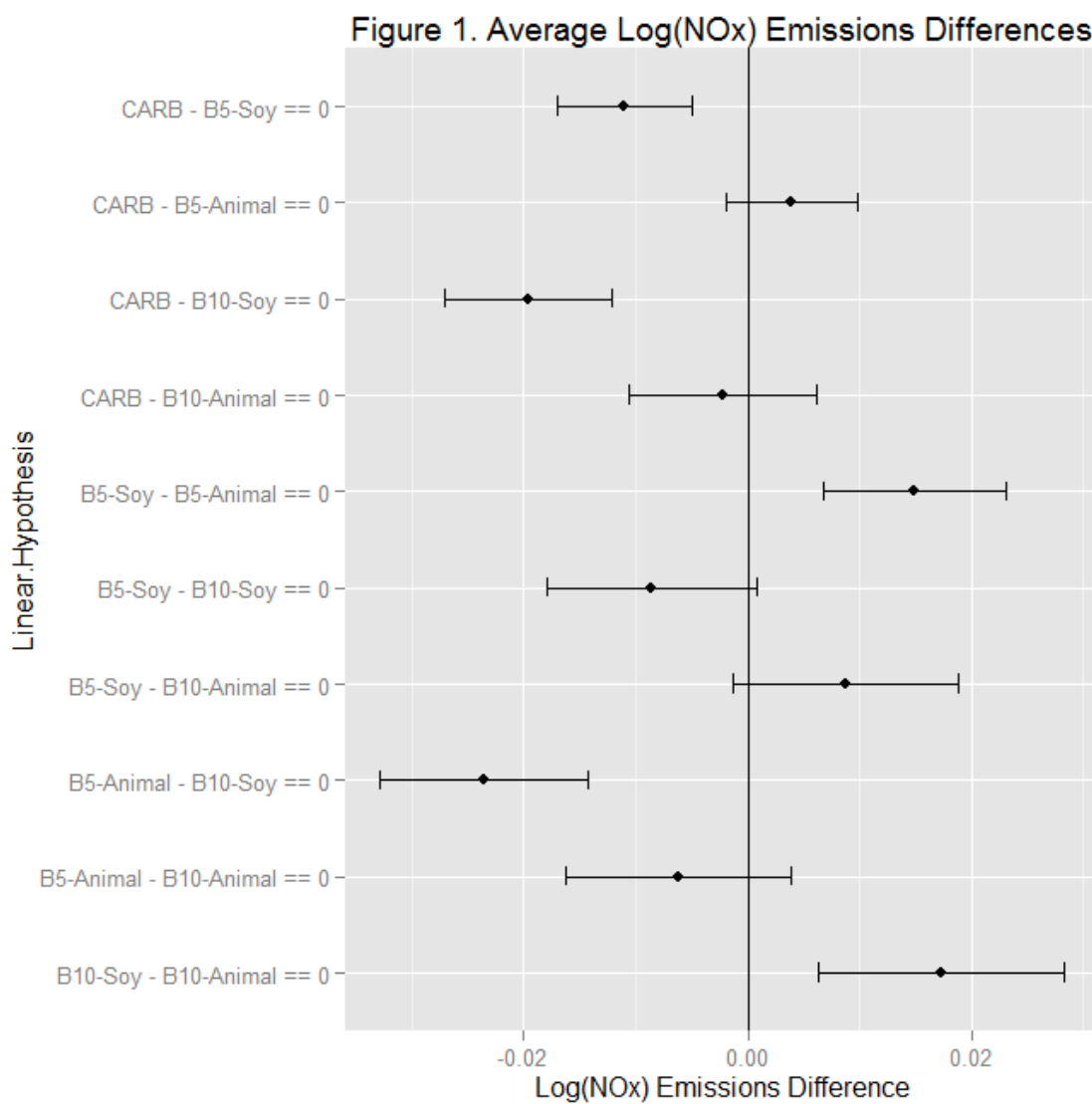
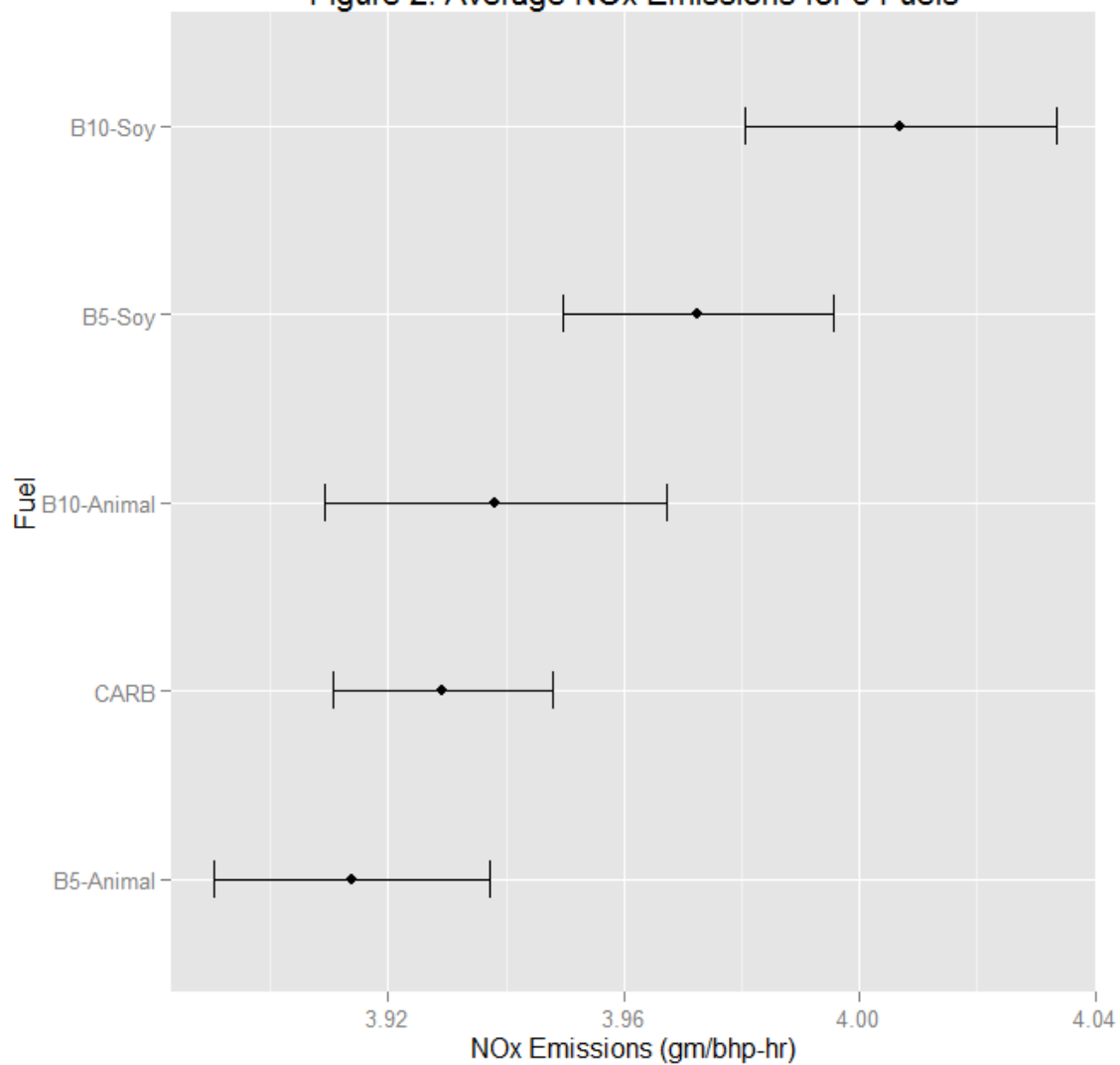


Figure 2. Average NOx Emissions for 5 Fuels



## Summary and Conclusions

After a series of analyses of these data, using a range of methods on data comparing each biodiesel fuel to CARB standard diesel, as well as combined data sets, including one with all six studies of all five fuels (5% and 10% soy biodiesel blends, 5% and 10% animal biodiesel blends, and CARB standard diesel, the following conclusions were reached:

- 1) Both 5% and 10% blends of soy biodiesel with CARB diesel have increased NOx emissions compared to CARB diesel. The 5% blend has approximately 1% higher NOx emissions and the 10% blend has approximately 2% higher NOx emissions.
- 2) Neither 5% nor 10% blends of animal biodiesel with CARB diesel have been shown to increase NOx emissions over CARB standard diesel.
- 3) The 10% blend of soy biodiesel with CARB diesel has higher NOx emissions than either 5% or 10% animal biodiesel and the 5% blend of soy biodiesel with CARB diesel has higher NOx emissions than the 5% animal biodiesel.

## References

Bates D, Maechler M, Bolker B and Walker S (2014a). lme4: Linear mixed-effects models using Eigen and S4. R package version 1.1-7, <http://CRAN.R-project.org/package=lme4>.

Bates D, Maechler M, Bolker BM and Walker S (2014b). “lme4: Linear mixed-effects models using Eigen and S4.” ArXiv e-print; submitted to Journal of Statistical Software, <http://arxiv.org/abs/1406.5823>.

R Core Team (2014). R: A language and environment for statistical computing. R Foundation for Statistical Computing, Vienna, Austria. URL <http://www.R-project.org/>.

## 2. Supporting Data

### A. Results of Mixed Model Analysis by Fuel Comparison

#### B5 Soy

Linear mixed model fit by REML ['lmerMod']  
Formula:  $\log(\text{NOx}) \sim \text{Exp} + \text{Fuel} + (1 \mid \text{Exp})$   
Data: b5s

REML criterion at convergence: -865.8

Scaled residuals:

| Min     | 1Q      | Median | 3Q     | Max    |
|---------|---------|--------|--------|--------|
| -3.0030 | -0.3326 | 0.0196 | 0.3530 | 3.3777 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 0.0003923 | 0.01981  |
| Residual |             | 0.0002818 | 0.01679  |

Number of obs: 184, groups: Exp, 14

Fixed effects:

|             | Estimate  | Std. Error | t value |
|-------------|-----------|------------|---------|
| (Intercept) | 0.720354  | 0.021240   | 33.92   |
| Exp2        | -0.163257 | 0.029403   | -5.55   |
| Exp3        | 0.034603  | 0.029131   | 1.19    |
| Exp4        | -0.451302 | 0.029403   | -15.35  |
| Exp5        | 1.449692  | 0.029254   | 49.55   |
| Exp6        | 0.006458  | 0.029403   | 0.22    |
| Exp7        | 0.025543  | 0.029303   | 0.87    |
| Exp8        | 1.081360  | 0.029285   | 36.93   |
| Exp9        | -0.094923 | 0.029602   | -3.21   |
| Exp10       | 0.774450  | 0.029303   | 26.43   |
| Exp11       | 1.714500  | 0.029303   | 58.51   |
| Exp12       | 1.282810  | 0.029602   | 43.34   |
| Exp13       | 0.801507  | 0.031336   | 25.58   |
| Exp14       | 1.304217  | 0.031336   | 41.62   |
| FuelCARB    | -0.011353 | 0.002617   | -4.34   |

#### Wald Intervals

|             | 2.5 %       | 97.5 %       |
|-------------|-------------|--------------|
| (Intercept) | 0.67872486  | 0.761983748  |
| Exp2        | -0.22088597 | -0.105628542 |
| Exp3        | -0.02249316 | 0.091698895  |
| Exp4        | -0.50893083 | -0.393673400 |
| Exp5        | 1.39235408  | 1.507029054  |
| Exp6        | -0.05117037 | 0.064087054  |
| Exp7        | -0.03188932 | 0.082976160  |
| Exp8        | 1.02396284  | 1.138756716  |
| Exp9        | -0.15294159 | -0.036904241 |
| Exp10       | 0.71701711  | 0.831882590  |
| Exp11       | 1.65706770  | 1.771933181  |
| Exp12       | 1.22479126  | 1.340828616  |

|          |             |              |
|----------|-------------|--------------|
| Exp13    | 0.74009012  | 0.862924141  |
| Exp14    | 1.24280010  | 1.365634129  |
| FuelCARB | -0.01648182 | -0.006223831 |

### Profile Likelihood Intervals

|             | 2.5 %        | 97.5 %       |
|-------------|--------------|--------------|
| .sig01      | 0.0000000000 | 0.002571326  |
| .sigma      | 0.014573370  | 0.017881624  |
| (Intercept) | 0.705873162  | 0.734835447  |
| Exp2        | -0.180135405 | -0.146379107 |
| Exp3        | 0.019498192  | 0.049707547  |
| Exp4        | -0.468180263 | -0.434423965 |
| Exp5        | 1.433760576  | 1.465622563  |
| Exp6        | -0.010419809 | 0.023336489  |
| Exp7        | 0.009297084  | 0.041789754  |
| Exp8        | 1.065231306  | 1.097488686  |
| Exp9        | -0.112998562 | -0.076847273 |
| Exp10       | 0.758203515  | 0.790696185  |
| Exp11       | 1.698254106  | 1.730746776  |
| Exp12       | 1.264734295  | 1.300885584  |
| Exp13       | 0.774984645  | 0.828029612  |
| Exp14       | 1.277694632  | 1.330739599  |
| FuelCARB    | -0.016294087 | -0.006411569 |

### Bootstrap Intervals

|                    | 2.5 %       | 97.5 %       |
|--------------------|-------------|--------------|
| sd_(Intercept) Exp | 0.01787507  | 0.025645641  |
| sigma              | 0.01520173  | 0.018570991  |
| (Intercept)        | 0.67681498  | 0.766791242  |
| Exp2               | -0.22851642 | -0.108066583 |
| Exp3               | -0.02669412 | 0.092380808  |
| Exp4               | -0.51616964 | -0.392100834 |
| Exp5               | 1.38838188  | 1.507142149  |
| Exp6               | -0.05765814 | 0.062451597  |
| Exp7               | -0.03071517 | 0.088648612  |
| Exp8               | 1.01533762  | 1.145621071  |
| Exp9               | -0.15803653 | -0.036564436 |
| Exp10              | 0.71152935  | 0.826139616  |
| Exp11              | 1.65423075  | 1.768359613  |
| Exp12              | 1.22431381  | 1.341340831  |
| Exp13              | 0.73755912  | 0.861957283  |
| Exp14              | 1.24033651  | 1.365964319  |
| FuelCARB           | -0.01718376 | -0.005705294 |

## B10 Soy

Linear mixed model fit by REML ['lmerMod']  
Formula: log(NOx) ~ Exp + Fuel + (1 | Exp)  
Data: b10s

REML criterion at convergence: -607.1

Scaled residuals:

| Min     | 1Q      | Median | 3Q     | Max    |
|---------|---------|--------|--------|--------|
| -3.1119 | -0.4474 | 0.0717 | 0.4234 | 5.9910 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 0.0002207 | 0.01486  |
| Residual |             | 0.0002207 | 0.01486  |

Number of obs: 123, groups: Exp, 9

Fixed effects:

|             | Estimate  | Std. Error | t value |
|-------------|-----------|------------|---------|
| (Intercept) | 0.762029  | 0.015245   | 49.99   |
| Exp2        | -0.014660 | 0.021490   | -0.68   |
| Exp3        | 1.043801  | 0.021490   | 48.57   |
| Exp4        | -0.110819 | 0.021809   | -5.08   |
| Exp5        | 0.744872  | 0.021490   | 34.66   |
| Exp6        | 1.678719  | 0.021490   | 78.12   |
| Exp7        | 1.260939  | 0.021809   | 57.82   |
| Exp8        | 1.029899  | 0.023630   | 43.58   |
| Exp9        | 1.567553  | 0.023630   | 66.34   |
| FuelCARB    | -0.018961 | 0.002909   | -6.52   |

## Wald Intervals

|             | 2.5 %       | 97.5 %      |
|-------------|-------------|-------------|
| (Intercept) | 0.73215036  | 0.79190843  |
| Exp2        | -0.05678050 | 0.02745973  |
| Exp3        | 1.00168073  | 1.08592096  |
| Exp4        | -0.15356316 | -0.06807426 |
| Exp5        | 0.70275227  | 0.78699249  |
| Exp6        | 1.63659888  | 1.72083910  |
| Exp7        | 1.21819412  | 1.30368302  |
| Exp8        | 0.98358526  | 1.07621337  |
| Exp9        | 1.52123890  | 1.61386701  |
| FuelCARB    | -0.02466249 | -0.01325910 |

## Profile Likelihood Intervals

|             | 2.5 %       | 97.5 %       |
|-------------|-------------|--------------|
| .sig01      | 0.00000000  | Inf          |
| .sigma      | 0.01262902  | 0.016221814  |
| (Intercept) | 0.75554820  | 0.768510585  |
| Exp2        | -0.02322569 | -0.006095084 |
| Exp3        | 1.03523554  | 1.052366148  |
| Exp4        | -0.12190063 | -0.099736798 |
| Exp5        | NA          | NA           |
| Exp6        | NA          | NA           |

|          |             |              |
|----------|-------------|--------------|
| Exp7     | 1.24985666  | 1.272020486  |
| Exp8     | 1.00941822  | 1.050380410  |
| Exp9     | 1.54707186  | 1.588034050  |
| FuelCARB | -0.02446875 | -0.013452837 |

### Bootstrap Intervals

|                    | 2.5 %       | 97.5 %      |
|--------------------|-------------|-------------|
| sd_(Intercept) Exp | 0.01087696  | 0.01726717  |
| sigma              | 0.01295158  | 0.01666447  |
| (Intercept)        | 0.73341137  | 0.79213353  |
| Exp2               | -0.05325343 | 0.02851264  |
| Exp3               | 1.00245916  | 1.08299330  |
| Exp4               | -0.15720470 | -0.06664186 |
| Exp5               | 0.70446917  | 0.78409780  |
| Exp6               | 1.63742999  | 1.72330115  |
| Exp7               | 1.21403802  | 1.30453569  |
| Exp8               | 0.98759061  | 1.07851554  |
| Exp9               | 1.52234653  | 1.61564599  |
| FuelCARB           | -0.02446762 | -0.01296271 |

### B5 Animal

Linear mixed model fit by REML ['lmerMod']  
 Formula: log(NOx) ~ Exp + Fuel + (1 | Exp)  
 Data: b5a

REML criterion at convergence: -895.1

Scaled residuals:

| Min     | 1Q      | Median  | 3Q     | Max    |
|---------|---------|---------|--------|--------|
| -3.5272 | -0.4724 | -0.0212 | 0.5124 | 3.9241 |

Random effects:

| Groups | Name        | Variance  | Std.Dev. |
|--------|-------------|-----------|----------|
| Exp    | (Intercept) | 0.0001563 | 0.01250  |
|        | Residual    | 0.0001589 | 0.01261  |

Number of obs: 169, groups: Exp, 11

Fixed effects:

|             | Estimate  | Std. Error | t value |
|-------------|-----------|------------|---------|
| (Intercept) | 0.733465  | 0.013055   | 56.18   |
| Exp2        | -0.468659 | 0.018412   | -25.45  |
| Exp3        | 0.242331  | 0.018385   | 13.18   |
| Exp4        | -0.020035 | 0.018412   | -1.09   |
| Exp5        | -0.022702 | 0.018159   | -1.25   |
| Exp6        | 0.005446  | 0.018322   | 0.30    |
| Exp7        | 1.041211  | 0.018322   | 56.83   |
| Exp8        | -0.115742 | 0.018591   | -6.23   |
| Exp9        | 0.755177  | 0.018322   | 41.22   |
| Exp10       | 1.683871  | 0.018322   | 91.90   |
| Exp11       | 1.269021  | 0.018591   | 68.26   |
| FuelCARB    | 0.003629  | 0.001940   | 1.87    |

### Wald Intervals

|             | 2.5 %         | 97.5 %       |
|-------------|---------------|--------------|
| (Intercept) | 0.7078770279  | 0.759053173  |
| Exp2        | -0.5047458431 | -0.432571833 |
| Exp3        | 0.2062978655  | 0.278363960  |
| Exp4        | -0.0561215976 | 0.016052413  |
| Exp5        | -0.0582925314 | 0.012887951  |
| Exp6        | -0.0304647613 | 0.041355995  |
| Exp7        | 1.0053003963  | 1.077121153  |
| Exp8        | -0.1521793255 | -0.079303945 |
| Exp9        | 0.7192662992  | 0.791087056  |
| Exp10       | 1.6479608900  | 1.719781646  |
| Exp11       | 1.2325828359  | 1.305458217  |
| FuelCARB    | -0.0001724136 | 0.007431249  |

### Profile Likelihood Intervals

|             | 2.5 %         | 97.5 %      |
|-------------|---------------|-------------|
| .sig01      | 0.000000e+00  | 0.00205094  |
| .sigma      | 1.096112e-02  | 0.01356971  |
| (Intercept) | 7.263103e-01  | 0.74061991  |
| Exp2        | -4.784360e-01 | -0.45888172 |
| Exp3        | 2.327426e-01  | 0.25191921  |
| Exp4        | -2.981171e-02 | -0.01025748 |
| Exp5        | -3.058485e-02 | -0.01481973 |
| Exp6        | -3.700039e-03 | 0.01459127  |
| Exp7        | 1.032065e+00  | 1.05035643  |
| Exp8        | -1.266728e-01 | -0.10481049 |
| Exp9        | 7.460310e-01  | 0.76432233  |
| Exp10       | 1.674726e+00  | 1.69301692  |
| Exp11       | 1.258089e+00  | 1.27995168  |
| FuelCARB    | -5.587472e-05 | 0.00731471  |

### Bootstrap Intervals

|                    | 2.5 %         | 97.5 %       |
|--------------------|---------------|--------------|
| sd_(Intercept) Exp | 0.0110323662  | 0.014193091  |
| sigma              | 0.0112355037  | 0.014004641  |
| (Intercept)        | 0.7081344205  | 0.758637283  |
| Exp2               | -0.5029651804 | -0.432850454 |
| Exp3               | 0.2078817519  | 0.277633483  |
| Exp4               | -0.0538584151 | 0.015181759  |
| Exp5               | -0.0572778762 | 0.011708078  |
| Exp6               | -0.0285290574 | 0.040762369  |
| Exp7               | 1.0077458942  | 1.077967970  |
| Exp8               | -0.1502541601 | -0.077928394 |
| Exp9               | 0.7186375762  | 0.789088938  |
| Exp10              | 1.6458534618  | 1.719348003  |
| Exp11              | 1.2324843610  | 1.304232643  |
| FuelCARB           | -0.0004002963 | 0.007675285  |

## B10 Animal

Linear mixed model fit by REML ['lmerMod']  
Formula:  $\log(\text{NOx}) \sim \text{Exp} + \text{Fuel} + (1 \mid \text{Exp})$   
Data: b10a

REML criterion at convergence: -388.9

Scaled residuals:

| Min     | 1Q      | Median | 3Q     | Max    |
|---------|---------|--------|--------|--------|
| -2.8844 | -0.3454 | 0.0822 | 0.4784 | 3.5163 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 0.0002214 | 0.01488  |
| Residual |             | 0.0002215 | 0.01488  |

Number of obs: 80, groups: Exp, 6

Fixed effects:

|             | Estimate  | Std. Error | t value |
|-------------|-----------|------------|---------|
| (Intercept) | 0.736722  | 0.015426   | 47.76   |
| Exp2        | 1.035428  | 0.021689   | 47.74   |
| Exp3        | -0.116300 | 0.022006   | -5.28   |
| Exp4        | 0.753768  | 0.021689   | 34.75   |
| Exp5        | 1.687508  | 0.021689   | 77.80   |
| Exp6        | 1.274192  | 0.022006   | 57.90   |
| FuelCARB    | -0.003000 | 0.003328   | -0.90   |

## Wald Intervals

|             | 2.5 %        | 97.5 %       |
|-------------|--------------|--------------|
| (Intercept) | 0.706486265  | 0.766956923  |
| Exp2        | 0.992918135  | 1.077937673  |
| Exp3        | -0.159430248 | -0.073168904 |
| Exp4        | 0.711258665  | 0.796278202  |
| Exp5        | 1.644998188  | 1.730017726  |
| Exp6        | 1.231061326  | 1.317322670  |
| FuelCARB    | -0.009521882 | 0.003522589  |

## Profile Likelihood Intervals

|             | 2.5 %        | 97.5 %       |
|-------------|--------------|--------------|
| .sig01      | 0.000000000  | 0.003758564  |
| .sigma      | 0.012268458  | 0.016739245  |
| (Intercept) | 0.728998478  | 0.744444710  |
| Exp2        | 1.025457404  | 1.045398403  |
| Exp3        | -0.128510894 | -0.104088258 |
| Exp4        | 0.743797934  | 0.763738933  |
| Exp5        | 1.677537458  | 1.697478457  |
| Exp6        | 1.261980679  | 1.286403316  |
| FuelCARB    | -0.009305544 | 0.003306251  |

## Bootstrap Intervals

|                    | 2.5 %        | 97.5 %       |
|--------------------|--------------|--------------|
| sd_(Intercept) Exp | 0.011053596  | 0.019206150  |
| sigma              | 0.012364723  | 0.017223225  |
| (Intercept)        | 0.706666465  | 0.765434228  |
| Exp2               | 0.992474673  | 1.078945202  |
| Exp3               | -0.160472138 | -0.072604440 |
| Exp4               | 0.712494082  | 0.795363205  |
| Exp5               | 1.645601839  | 1.728599030  |
| Exp6               | 1.232957558  | 1.317027936  |
| FuelCARB           | -0.009405357 | 0.003339215  |

## B. Fixed Effects Analysis by Experiment and Fuel

### B5 Soy

Call:

```
lm(formula = log(NOx) ~ Exp + Fuel, data = b5s)
```

Residuals:

| Min       | 1Q        | Median   | 3Q       | Max      |
|-----------|-----------|----------|----------|----------|
| -0.050407 | -0.005582 | 0.000328 | 0.005925 | 0.056696 |

Coefficients:

|             | Estimate  | Std. Error | t value | Pr(> t ) |     |
|-------------|-----------|------------|---------|----------|-----|
| (Intercept) | 0.720354  | 0.007669   | 93.928  | < 2e-16  | *** |
| Exp2        | -0.163257 | 0.008939   | -18.264 | < 2e-16  | *** |
| Exp3        | 0.034603  | 0.007999   | 4.326   | 2.59e-05 | *** |
| Exp4        | -0.451302 | 0.008939   | -50.489 | < 2e-16  | *** |
| Exp5        | 1.449692  | 0.008437   | 171.825 | < 2e-16  | *** |
| Exp6        | 0.006458  | 0.008939   | 0.723   | 0.47097  |     |
| Exp7        | 0.025543  | 0.008604   | 2.969   | 0.00342  | **  |
| Exp8        | 1.081360  | 0.008542   | 126.599 | < 2e-16  | *** |
| Exp9        | -0.094923 | 0.009573   | -9.916  | < 2e-16  | *** |
| Exp10       | 0.774450  | 0.008604   | 90.010  | < 2e-16  | *** |
| Exp11       | 1.714500  | 0.008604   | 199.267 | < 2e-16  | *** |
| Exp12       | 1.282810  | 0.009573   | 134.005 | < 2e-16  | *** |
| Exp13       | 0.801507  | 0.014046   | 57.062  | < 2e-16  | *** |
| Exp14       | 1.304217  | 0.014046   | 92.852  | < 2e-16  | *** |
| FuelCARB    | -0.011353 | 0.002617   | -4.338  | 2.46e-05 | *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.01679 on 169 degrees of freedom

Multiple R-squared: 0.9995, Adjusted R-squared: 0.9994

F-statistic: 2.265e+04 on 14 and 169 DF, p-value: < 2.2e-16

### Analysis of Variance Table

Response: log(NOx)

|     | Df | Sum Sq | Mean Sq | F value   | Pr(>F)        |
|-----|----|--------|---------|-----------|---------------|
| Exp | 13 | 89.351 | 6.8731  | 24393.873 | < 2.2e-16 *** |

```

Fuel          1  0.005  0.0053   18.821 2.464e-05 ***
Residuals 169  0.048  0.0003
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

## B10 Soy

Call:

```
lm(formula = log(NOx) ~ Exp + Fuel, data = b10s)
```

Residuals:

|  | Min       | 1Q        | Median   | 3Q       | Max      |
|--|-----------|-----------|----------|----------|----------|
|  | -0.046228 | -0.006646 | 0.001065 | 0.006289 | 0.088999 |

Coefficients:

|             | Estimate  | Std. Error | t value | Pr(> t ) |     |
|-------------|-----------|------------|---------|----------|-----|
| (Intercept) | 0.762029  | 0.003423   | 222.613 | < 2e-16  | *** |
| Exp2        | -0.014660 | 0.004524   | -3.241  | 0.00157  | **  |
| Exp3        | 1.043801  | 0.004524   | 230.733 | < 2e-16  | *** |
| Exp4        | -0.110819 | 0.005853   | -18.934 | < 2e-16  | *** |
| Exp5        | 0.744872  | 0.004524   | 164.654 | < 2e-16  | *** |
| Exp6        | 1.678719  | 0.004524   | 371.082 | < 2e-16  | *** |
| Exp7        | 1.260939  | 0.005853   | 215.434 | < 2e-16  | *** |
| Exp8        | 1.029899  | 0.010817   | 95.209  | < 2e-16  | *** |
| Exp9        | 1.567553  | 0.010817   | 144.912 | < 2e-16  | *** |
| FuelCARB    | -0.018961 | 0.002909   | -6.518  | 2.07e-09 | *** |

```

---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

Residual standard error: 0.01486 on 113 degrees of freedom  
Multiple R-squared: 0.9995, Adjusted R-squared: 0.9995  
F-statistic: 2.625e+04 on 9 and 113 DF, p-value: < 2.2e-16

## Analysis of Variance Table

Response: log(NOx)

|           | Df  | Sum Sq | Mean Sq | F value   | Pr(>F)    |     |
|-----------|-----|--------|---------|-----------|-----------|-----|
| Exp       | 8   | 52.119 | 6.5149  | 29521.604 | < 2.2e-16 | *** |
| Fuel      | 1   | 0.009  | 0.0094  | 42.482    | 2.069e-09 | *** |
| Residuals | 113 | 0.025  | 0.0002  |           |           |     |

```

---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

## B5 Animal

Call:

```
lm(formula = log(NOx) ~ Exp + Fuel, data = b5a)
```

Residuals:

|  | Min       | 1Q        | Median    | 3Q       | Max      |
|--|-----------|-----------|-----------|----------|----------|
|  | -0.044463 | -0.005955 | -0.000267 | 0.006459 | 0.049465 |

Coefficients:

|             | Estimate  | Std. Error | t value | Pr(> t ) |     |
|-------------|-----------|------------|---------|----------|-----|
| (Intercept) | 0.733465  | 0.003766   | 194.764 | < 2e-16  | *** |
| Exp2        | -0.468659 | 0.005146   | -91.070 | < 2e-16  | *** |
| Exp3        | 0.242331  | 0.005047   | 48.017  | < 2e-16  | *** |
| Exp4        | -0.020035 | 0.005146   | -3.893  | 0.000146 | *** |
| Exp5        | -0.022702 | 0.004149   | -5.472  | 1.73e-07 | *** |
| Exp6        | 0.005446  | 0.004814   | 1.131   | 0.259674 |     |
| Exp7        | 1.041211  | 0.004814   | 216.297 | < 2e-16  | *** |
| Exp8        | -0.115742 | 0.005754   | -20.116 | < 2e-16  | *** |
| Exp9        | 0.755177  | 0.004814   | 156.878 | < 2e-16  | *** |
| Exp10       | 1.683871  | 0.004814   | 349.801 | < 2e-16  | *** |
| Exp11       | 1.269021  | 0.005754   | 220.562 | < 2e-16  | *** |
| FuelCARB    | 0.003629  | 0.001940   | 1.871   | 0.063195 | .   |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.01261 on 157 degrees of freedom

Multiple R-squared: 0.9996, Adjusted R-squared: 0.9996

F-statistic: 3.774e+04 on 11 and 157 DF, p-value: < 2.2e-16

Analysis of Variance Table

Response: log(NOx)

|           | Df  | Sum Sq | Mean Sq | F value    | Pr(>F)  |     |
|-----------|-----|--------|---------|------------|---------|-----|
| Exp       | 10  | 65.963 | 6.5963  | 41512.6743 | < 2e-16 | *** |
| Fuel      | 1   | 0.001  | 0.0006  | 3.5009     | 0.06319 | .   |
| Residuals | 157 | 0.025  | 0.0002  |            |         |     |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

## B10 Animal

Call:

```
lm(formula = log(NOx) ~ Exp + Fuel, data = b10a)
```

Residuals:

|  | Min       | 1Q        | Median   | 3Q       | Max      |
|--|-----------|-----------|----------|----------|----------|
|  | -0.042926 | -0.005141 | 0.001224 | 0.007119 | 0.052330 |

Coefficients:

|             | Estimate  | Std. Error | t value | Pr(> t ) |     |
|-------------|-----------|------------|---------|----------|-----|
| (Intercept) | 0.736722  | 0.004076   | 180.763 | <2e-16   | *** |
| Exp2        | 1.035428  | 0.005262   | 196.789 | <2e-16   | *** |
| Exp3        | -0.116300 | 0.006444   | -18.047 | <2e-16   | *** |
| Exp4        | 0.753768  | 0.005262   | 143.258 | <2e-16   | *** |
| Exp5        | 1.687508  | 0.005262   | 320.721 | <2e-16   | *** |
| Exp6        | 1.274192  | 0.006444   | 197.729 | <2e-16   | *** |
| FuelCARB    | -0.003000 | 0.003328   | -0.901  | 0.37     |     |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.01488 on 73 degrees of freedom

Multiple R-squared: 0.9995, Adjusted R-squared: 0.9995

F-statistic: 2.428e+04 on 6 and 73 DF, p-value: < 2.2e-16

### Analysis of Variance Table

Response: log(NOx)

|           | Df | Sum Sq | Mean Sq | F value   | Pr(>F) |     |
|-----------|----|--------|---------|-----------|--------|-----|
| Exp       | 5  | 32.270 | 6.4539  | 2.914e+04 | <2e-16 | *** |
| Fuel      | 1  | 0.000  | 0.0002  | 8.125e-01 | 0.3703 |     |
| Residuals | 73 | 0.016  | 0.0002  |           |        |     |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

## C. Results of Mixed Model Analysis of Combined Soy Biodiesel Data Sets

(EC is a variable of all combinations of Engine and Test Cycle)

Data: df1

Models:

lm.obj0: log(NOx) ~ EC + (1 | Exp)

lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)

|         | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq)   |
|---------|----|---------|---------|--------|----------|--------|-----|----|--------------|
| lm.obj0 | 14 | -1572.7 | -1520.5 | 800.33 | -1600.7  |        |     |    |              |
| lm.obj  | 16 | -1619.0 | -1559.4 | 825.50 | -1651.0  | 50.343 |     | 2  | 1.17e-11 *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Linear mixed model fit by REML ['lmerMod']

Formula: log(NOx) ~ EC + Fuel + (1 | Exp)

Data: df1

REML criterion at convergence: -1533.8

Scaled residuals:

| Min     | 1Q      | Median | 3Q     | Max    |
|---------|---------|--------|--------|--------|
| -3.1210 | -0.3911 | 0.0197 | 0.3641 | 5.7106 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 7.629e-05 | 0.008734 |
| Residual |             | 2.579e-04 | 0.016058 |

Number of obs: 307, groups: Exp, 23

Fixed effects:

|                                  | Estimate  | Std. Error | t value |
|----------------------------------|-----------|------------|---------|
| (Intercept)                      | 1.509480  | 0.006618   | 228.09  |
| EC1991 DDC60SET                  | 0.510859  | 0.008979   | 56.89   |
| EC1991 DDC60UDDS                 | 0.932357  | 0.009162   | 101.76  |
| EC1992 DDC60FTP                  | 0.282507  | 0.015626   | 18.08   |
| EC1992 DDC60SET                  | 0.820160  | 0.015626   | 52.49   |
| EC1999 Kubota TRUIISO 8178-4 C1  | 0.668533  | 0.011315   | 59.09   |
| EC2006 Cummins ISMCRUISE - 40mph | -0.781170 | 0.012884   | -60.63  |
| EC2006 Cummins ISMCRUISE - 50mph | -0.944370 | 0.011665   | -80.96  |
| EC2006 Cummins ISMFTP            | -0.756630 | 0.007460   | -101.42 |
| EC2006 Cummins ISMSET            | -0.867123 | 0.009592   | -90.40  |
| EC2006 Cummins ISMUDDS           | 0.298329  | 0.009149   | 32.61   |
| EC2007 MBE4000FTP                | -1.232414 | 0.011665   | -105.65 |
| FuelB5-Soy                       | -0.008303 | 0.003762   | -2.21   |
| FuelCARB                         | -0.019076 | 0.003020   | -6.32   |

## Simultaneous Tests for General Linear Hypotheses

### Multiple Comparisons of Means: Tukey Contrasts

Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)

Linear Hypotheses:

|                       | Estimate  | Std. Error | z value | Pr(> z )   |
|-----------------------|-----------|------------|---------|------------|
| B5-Soy - B10-Soy == 0 | -0.008303 | 0.003762   | -2.207  | 0.0662 .   |
| CARB - B10-Soy == 0   | -0.019076 | 0.003020   | -6.316  | <1e-04 *** |
| CARB - B5-Soy == 0    | -0.010773 | 0.002437   | -4.421  | <1e-04 *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1  
(Adjusted p values reported -- single-step method)

Data: df1

Models:

lm.obj2b: log(NOx) ~ EC + fuel.lin + (1 | Exp)

lm.obj2a: log(NOx) ~ EC + fuel.lin + fuel.quad + (1 | Exp)

|          | Df | AIC   | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq) |
|----------|----|-------|---------|--------|----------|--------|-----|----|------------|
| lm.obj2b | 15 | -1621 | -1565.1 | 825.48 | -1651    |        |     |    |            |
| lm.obj2a | 16 | -1619 | -1559.4 | 825.50 | -1651    | 0.0399 |     | 1  | 0.8418     |

Data: df1

Models:

lm.obj2c: log(NOx) ~ EC + (1 | Exp)

lm.obj2b: log(NOx) ~ EC + fuel.lin + (1 | Exp)

|          | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq)    |
|----------|----|---------|---------|--------|----------|--------|-----|----|---------------|
| lm.obj2c | 14 | -1572.7 | -1520.5 | 800.33 | -1600.7  |        |     |    |               |
| lm.obj2b | 15 | -1621.0 | -1565.1 | 825.48 | -1651.0  | 50.303 |     | 1  | 1.317e-12 *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Linear mixed model fit by REML ['lmerMod']  
Formula: log(NOx) ~ EC + fuel.lin + (1 | Exp)  
Data: df1

REML criterion at convergence: -1542.1

Scaled residuals:

| Min     | 1Q      | Median  | 3Q     | Max    |
|---------|---------|---------|--------|--------|
| -3.0951 | -0.4088 | -0.0025 | 0.3703 | 5.7327 |

Random effects:

| Groups | Name        | Variance  | Std.Dev. |
|--------|-------------|-----------|----------|
| Exp    | (Intercept) | 7.317e-05 | 0.008554 |
|        | Residual    | 2.575e-04 | 0.016045 |

Number of obs: 307, groups: Exp, 23

Fixed effects:

|                                  | Estimate  | Std. Error | t value |
|----------------------------------|-----------|------------|---------|
| (Intercept)                      | 1.500333  | 0.006058   | 247.66  |
| EC1991 DDC60SET                  | 0.510904  | 0.008850   | 57.73   |
| EC1991 DDC60UDDS                 | 0.932355  | 0.009010   | 103.48  |
| EC1992 DDC60FTP                  | 0.282115  | 0.015446   | 18.26   |
| EC1992 DDC60SET                  | 0.819768  | 0.015446   | 53.07   |
| EC1999 Kubota TRUIISO 8178-4 C1  | 0.668848  | 0.011109   | 60.21   |
| EC2006 Cummins ISMCRUISE - 40mph | -0.780875 | 0.012703   | -61.47  |
| EC2006 Cummins ISMCRUISE - 50mph | -0.943983 | 0.011456   | -82.40  |
| EC2006 Cummins ISMFTP            | -0.756559 | 0.007339   | -103.09 |
| EC2006 Cummins ISMSET            | -0.867126 | 0.009446   | -91.80  |
| EC2006 Cummins ISMUDDS           | 0.298316  | 0.008997   | 33.16   |
| EC2007 MBE4000FTP                | -1.232028 | 0.011456   | -107.54 |
| fuel.lin                         | 0.009860  | 0.001317   | 7.49    |

## D. Results of Mixed Model Analysis of Combined Animal Biodiesel Data Sets

(EC is a variable of all combinations of Engine and Test Cycle)

Data: df1

Models:

lm.obj0: log(NOx) ~ EC + (1 | Exp)

lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)

|         | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq) |
|---------|----|---------|---------|--------|----------|--------|-----|----|------------|
| lm.obj0 | 10 | -1399.1 | -1363.9 | 709.55 | -1419.1  |        |     |    |            |
| lm.obj  | 12 | -1399.6 | -1357.4 | 711.81 | -1423.6  | 4.5328 |     | 2  | 0.1037     |

Linear mixed model fit by REML ['lmerMod']

Formula: log(NOx) ~ EC + Fuel + (1 | Exp)

Data: df1

REML criterion at convergence: -1335.3

Scaled residuals:

|  | Min     | 1Q      | Median | 3Q     | Max    |
|--|---------|---------|--------|--------|--------|
|  | -3.3315 | -0.4452 | 0.0093 | 0.5001 | 3.8668 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 7.073e-05 | 0.00841  |
| Residual |             | 1.784e-04 | 0.01336  |

Number of obs: 249, groups: Exp, 17

Fixed effects:

|                                       | Estimate  | Std. Error | t value |
|---------------------------------------|-----------|------------|---------|
| (Intercept)                           | 1.492764  | 0.006760   | 220.81  |
| EC1991 DDC60SET                       | 0.517134  | 0.009351   | 55.30   |
| EC1991 DDC60UDDS                      | 0.931217  | 0.009048   | 102.91  |
| EC2006 Cummins ISMFTP                 | -0.761175 | 0.007587   | -100.32 |
| EC2006 Cummins ISMSET                 | -0.870493 | 0.009351   | -93.09  |
| EC2006 Cummins ISMUDDS                | 0.283847  | 0.009048   | 31.37   |
| EC2007 MBE4000FTP                     | -1.221495 | 0.011281   | -108.28 |
| EC2009 John Deere 4045HFIS0 8178-4 C1 | -0.510503 | 0.011227   | -45.47  |
| FuelB5-Animal                         | -0.006431 | 0.003414   | -1.88   |
| FuelCARB                              | -0.002865 | 0.002870   | -1.00   |

## Simultaneous Tests for General Linear Hypotheses

### Multiple Comparisons of Means: Tukey Contrasts

Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)

Linear Hypotheses:

|                             | Estimate  | Std. Error | z value | Pr(> z ) |
|-----------------------------|-----------|------------|---------|----------|
| B5-Animal - B10-Animal == 0 | -0.006431 | 0.003414   | -1.884  | 0.136    |
| CARB - B10-Animal == 0      | -0.002865 | 0.002870   | -0.998  | 0.565    |
| CARB - B5-Animal == 0       | 0.003566  | 0.002018   | 1.767   | 0.171    |

(Adjusted p values reported -- single-step method)

Data: df1

Models:

lm.obj2b: log(NOx) ~ EC + fuel.lin + (1 | Exp)

lm.obj2a: log(NOx) ~ EC + fuel.lin + fuel.quad + (1 | Exp)

|          | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq) |
|----------|----|---------|---------|--------|----------|--------|-----|----|------------|
| lm.obj2b | 11 | -1397.1 | -1358.4 | 709.55 | -1419.1  |        |     |    |            |
| lm.obj2a | 12 | -1399.6 | -1357.4 | 711.81 | -1423.6  | 4.5179 |     | 1  | 0.03354 *  |

---  
Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Data: df1

Models:

lm.obj2c: log(NOx) ~ EC + (1 | Exp)

lm.obj2b: log(NOx) ~ EC + fuel.lin + (1 | Exp)

|          | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq) |
|----------|----|---------|---------|--------|----------|--------|-----|----|------------|
| lm.obj2c | 10 | -1399.1 | -1363.9 | 709.55 | -1419.1  |        |     |    |            |
| lm.obj2b | 11 | -1397.1 | -1358.4 | 709.55 | -1419.1  | 0.0149 |     | 1  | 0.9027     |

Linear mixed model fit by REML ['lmerMod']  
Formula: log(NOx) ~ EC + fuel.lin + (1 | Exp)  
Data: df1

REML criterion at convergence: -1339.8

Scaled residuals:

| Min     | 1Q      | Median | 3Q     | Max    |
|---------|---------|--------|--------|--------|
| -3.4437 | -0.4700 | 0.0343 | 0.4777 | 3.8349 |

Random effects:

| Groups | Name        | Variance  | Std.Dev. |
|--------|-------------|-----------|----------|
| Exp    | (Intercept) | 7.192e-05 | 0.008481 |
|        | Residual    | 1.808e-04 | 0.013447 |

Number of obs: 249, groups: Exp, 17

Fixed effects:

|                                       | Estimate   | Std. Error | t value |
|---------------------------------------|------------|------------|---------|
| (Intercept)                           | 1.4896732  | 0.0064577  | 230.68  |
| EC1991 DDC60SET                       | 0.5171337  | 0.0094272  | 54.86   |
| EC1991 DDC60UDDS                      | 0.9312171  | 0.0091225  | 102.08  |
| EC2006 Cummins ISMFTP                 | -0.7621695 | 0.0076342  | -99.84  |
| EC2006 Cummins ISMSET                 | -0.8704932 | 0.0094272  | -92.34  |
| EC2006 Cummins ISMUDDS                | 0.2838468  | 0.0091225  | 31.11   |
| EC2007 MBE4000FTP                     | -1.2231525 | 0.0113442  | -107.82 |
| EC2009 John Deere 4045HFISO 8178-4 C1 | -0.5120309 | 0.0112943  | -45.34  |
| fuel.lin                              | -0.0002006 | 0.0012078  | -0.17   |

## E. Results of Mixed Model Analysis of Combined Soy and Animal Biodiesel Data Sets

(EC is a variable of all combinations of Engine and Test Cycle)

Data: df1

Models:

lm.obj0: log(NOx) ~ EC + (1 | Exp)

lm.obj: log(NOx) ~ EC + Fuel + (1 | Exp)

|         | Df | AIC     | BIC     | logLik | deviance | Chisq  | Chi | Df | Pr(>Chisq)    |
|---------|----|---------|---------|--------|----------|--------|-----|----|---------------|
| lm.obj0 | 15 | -2951.8 | -2887.0 | 1490.9 | -2981.8  |        |     |    |               |
| lm.obj  | 19 | -3019.9 | -2937.8 | 1529.0 | -3057.9  | 76.125 |     | 4  | 1.152e-15 *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Linear mixed model fit by REML ['lmerMod']

Formula: log(NOx) ~ EC + Fuel + (1 | Exp)

Data: df1

REML criterion at convergence: -2908.8

Scaled residuals:

| Min     | 1Q      | Median  | 3Q     | Max    |
|---------|---------|---------|--------|--------|
| -3.3726 | -0.4285 | -0.0124 | 0.4287 | 6.2029 |

Random effects:

| Groups   | Name        | Variance  | Std.Dev. |
|----------|-------------|-----------|----------|
| Exp      | (Intercept) | 6.766e-05 | 0.008226 |
| Residual |             | 2.218e-04 | 0.014893 |

Number of obs: 556, groups: Exp, 40

Fixed effects:

|                                       | Estimate  | Std. Error | t value |
|---------------------------------------|-----------|------------|---------|
| (Intercept)                           | 1.492477  | 0.005102   | 292.50  |
| EC1991 DDC60SET                       | 0.513614  | 0.006271   | 81.90   |
| EC1991 DDC60UDDS                      | 0.931747  | 0.006220   | 149.81  |
| EC1992 DDC60FTP                       | 0.282436  | 0.014081   | 20.06   |
| EC1992 DDC60SET                       | 0.820090  | 0.014081   | 58.24   |
| EC1999 Kubota TRUISO 8178-4 C1        | 0.668622  | 0.009910   | 67.47   |
| EC2006 Cummins ISMCRUISE - 40mph      | -0.781077 | 0.011439   | -68.28  |
| EC2006 Cummins ISMCRUISE - 50mph      | -0.944299 | 0.010259   | -92.05  |
| EC2006 Cummins ISMFTP                 | -0.758930 | 0.005139   | -147.69 |
| EC2006 Cummins ISMSET                 | -0.868848 | 0.006492   | -133.83 |
| EC2006 Cummins ISMUDDS                | 0.291068  | 0.006216   | 46.83   |
| EC2007 MBE4000FTP                     | -1.226991 | 0.007855   | -156.21 |
| EC2009 John Deere 4045HFISO 8178-4 C1 | -0.510659 | 0.010194   | -50.09  |
| FuelB10-Soy                           | 0.017326  | 0.004085   | 4.24    |
| FuelB5-Animal                         | -0.006181 | 0.003737   | -1.65   |
| FuelB5-Soy                            | 0.008740  | 0.003755   | 2.33    |
| FuelCARB                              | -0.002255 | 0.003107   | -0.73   |

## Simultaneous Tests for General Linear Hypotheses

### Multiple Comparisons of Means: Tukey Contrasts

Fit: lmer(formula = log(NOx) ~ EC + Fuel + (1 | Exp), data = df1)

#### Linear Hypotheses:

|                             | Estimate  | Std. Error | z value | Pr(> z ) |     |
|-----------------------------|-----------|------------|---------|----------|-----|
| B10-Soy - B10-Animal == 0   | 0.017326  | 0.004085   | 4.242   | <0.001   | *** |
| B5-Animal - B10-Animal == 0 | -0.006181 | 0.003737   | -1.654  | 0.4359   |     |
| B5-Soy - B10-Animal == 0    | 0.008740  | 0.003755   | 2.327   | 0.1239   |     |
| CARB - B10-Animal == 0      | -0.002255 | 0.003107   | -0.726  | 0.9442   |     |
| B5-Animal - B10-Soy == 0    | -0.023507 | 0.003466   | -6.783  | <0.001   | *** |
| B5-Soy - B10-Soy == 0       | -0.008586 | 0.003487   | -2.462  | 0.0903   | .   |
| CARB - B10-Soy == 0         | -0.019582 | 0.002763   | -7.087  | <0.001   | *** |
| B5-Soy - B5-Animal == 0     | 0.014921  | 0.003049   | 4.894   | <0.001   | *** |
| CARB - B5-Animal == 0       | 0.003926  | 0.002185   | 1.797   | 0.3503   |     |
| CARB - B5-Soy == 0          | -0.010995 | 0.002220   | -4.953  | <0.001   | *** |

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1  
(Adjusted p values reported -- single-step method)

#### Table of Least-Squares Means

| Fuel       | Estimate | Standard.Error | Lower.CI | Upper.CI |
|------------|----------|----------------|----------|----------|
| B5-Animal  | 1.3645   | 0.0030         | 1.3585   | 1.3705   |
| CARB       | 1.3684   | 0.0024         | 1.3637   | 1.3732   |
| B10-Animal | 1.3707   | 0.0038         | 1.3633   | 1.3781   |
| B5-Soy     | 1.3794   | 0.0029         | 1.3736   | 1.3852   |
| B10-Soy    | 1.3880   | 0.0033         | 1.3814   | 1.3946   |