Chapter 12: Introduction to Analysis of Variance













Statistical Hypothesis (Null) for ANOVA

 $H_0: \mu_1 = \mu_2 = \mu_3$ (There is no effect of...)

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 $H_{1}: \quad \mbox{At } \underline{least} \mbox{ one population mean} \\ \mbox{ is different from the others }$

Obtained difference between sample means

Difference expected by chance (error)

t =

Variance (average squared differences) between sample means

F = Variance (differences) expected by chance (sampling error)

Treatment 1	Treatment 2	Treatment 3
50°	70°	90°
(Sample 1)	(Sample 2)	(Sample 3)
0	4	1
1	3	2
3	6	2
1	3	0
0	4	0
$\overline{\mathbf{X}} = 1$	$\overline{\mathbf{X}} = 4$	$\overline{\mathbf{X}} = 1$







Ter	nperature Condit	ions	
1	2	3	
50°	70°	90°	
0	4	1	$\Sigma X^2 = 10$
1	3	2	G = 30
3	6	2	N = 15
1	3	0	k = 3
0	4	0	
$T_1 = 5$	$T_{2} = 20$	$T_3 = 5$	
$SS_1 = 6$	$SS_2 = 6$	$SS_3 = 4$	
n ₁ = 5	n ₂ = 5	n ₃ = 5	
$X_1 = 1$	$\overline{\mathbf{X}}_2 = 4$	$\overline{\mathbf{X}}_3 = 1$	































Degrees of		Degree	s of Free	dom : Nu	merator	
Freedom Denominator	1	2	3	4	5	6
10	4.96	4.10	3.71	3.48	3.33	3.2
10	10.04	7.56	6.55	5.99	5.64	5.3
11	4.84	3.98	3.59	3.36	3.20	3.0
11	9.65	7.20	6.22	5.67	5.32	5.0
12	4.75	3.88	3.49	3.26	3.11	3.0
12	9.33	6.93	5.95	5.41	5.06	4.8
12	4.67	3.80	3.41	3.18	3.02	2.9
13	9.07	6.70	5.74	5.20	4.86	4.6
14	4.60	3.74	3.34	3.11	4.96	2.8
14	8.86	6.51	5.56	5.03	4.69	4.4



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	Drug C	Drug B	Drug A	Placebo
N = 12	8	3	0	0
G = 36	5	4	1	0
$\Sigma x^2 = 17$	5	5	2	3
	T = 18	T = 12	T = 3	T = 3
	SS = 6	SS = 2	SS = 2	SS = 6



	Pair	n Tolera	ince Stu	ldy Data	
Placebo	Drug A	Drug B	Drug C		
0	0	3	8	N = 12	$G^2 / N = 108$
0	1	4	5	G = 36	
3	2	5	5	$\Sigma x^2 = 178$	
T = 3	T = 3	T = 12	T = 18		
SS = 6	SS = 2	SS = 2	SS = 6		
$n_1 = 3$	$n_2 = 3$	$n_{3} = 3$	$n_4 = 3$		
$\overline{x}_1 = 1$	$\overline{x}_2 = 1$	$\overline{x}_3 = 4$	$\overline{x}_4 = 6$		
					:







Drug B :
$$SS_3 = \sum x^2 - \frac{(\sum x)^2}{n}$$

 $SS_3 = (3^2 + 4^2 + 5^2) - \frac{(12)^2}{3}$
 $= (9 + 16 + 25) - 48$
 $= 50 - 48$
 $= 2$
Drug C : $SS_4 = \sum x^2 - \frac{(\sum x)^2}{n}$
 $SS_4 = (8^2 + 5^2 + 5^2) - \frac{(18)^2}{3}$
 $= (64 + 25 + 25) - 108$
 $= 114 - 108$
 $= 6$



$F = \frac{MS_{betwee}}{MS_{within}}$	$\frac{m}{n} = \frac{\overline{3}}{\underline{16}}$	$=\frac{18}{2}$	-= 9.00		
F(3,8) = 9.	₀ .00, <i>p</i> < .0	5			
Source	SS	df	MS	F	p < .0
Source Between Treatments	SS 54	df 3	MS 18	F F(3,8) = 9.00	p < .0 ✓
Source Between Treatments Within Treatments	SS 54 16	df 3 8	MS 18 2	F F(3,8) = 9.00	p < .0 ✓







Reporting the results for the Pain Tolerance Study

The average length of time participants were able to tolerate a painful stimulus for each of the different drug conditions are presented in Table 1. A single-factor analysis of variance confirmed an overall effect of drug type on pain tolerance, F(3,8) = 9.00, MSE = 2.00, p < .05.

		Treatment Condition				
	Placebo	Drug A	Drug B	Drug (
М	1.0	1.0	4.0	6.0		
SD	1.73	1.00	1.00	1.73		







Post Hoc Tests

After ANOVA when:

- 1. You reject H_o and...
- 2. There are 3 or more treatments $(k \ge 3)$





Scheffe Test

1. Conservative - safest of all post hoc tests

2. Compute a new F-ratio for differences between any pair of means

3.
$$F = \frac{MS_{between} \text{ (just for the pair of means tested)}}{MS_{within} \text{ (from the overall ANOVA)}}$$

a) Use k from overall to compute $df_{between}$, therefore $df_{between} = k - 1$

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b) Critical F same as for the overall test

Placebo Drug A Drug B	Drug C
$\begin{array}{ccc} n = 3 & n = 3 & n = 3 \\ T = 3 & T = 3 & T = 12 \end{array}$	n = 3 $T = 18$
$\overline{X} = 1$ $\overline{X} = 1$ $\overline{X} = 4$	$\overline{X} = 6$







Assumptions for Independent Measures ANOVA

- 1. Observations in each sample are independent.
- 2. Populations from which samples are selected must be normal.
- 3. Populations from which samples selected must have equal variances (<u>homogeneity of variance</u>)

Testing Homogeneity of Variance: Hartley's F-max test

- 1. For independent measures designs
- 2. Compute sample variances for each sample:

$$s^2 = \frac{33}{df}$$

3. $F_{\max} = \frac{s^2(l \arg est)}{s^2(smallest)}$

- 4. Compare the F-max obtained with the critical value in Table B3
 - a) k = number of samples
 - b) df = n-1 for each sample variance (equal sample sizes)
 - c) α level

SS = 200

The perfo monkey	monkeys on a delayed response task				
Vervet	Rhesus	Baboon			
n = 4	n = 10	n = 6	N = 20		
X = 9	X = 14	$\overline{\mathbf{X}} = 4$	G = 200		
T = 36	T = 140	T = 24	$\Sigma x^2 = 3400$		

SS = 320

SS = 500

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