

ANOVA vs. linear regression: relationship and assumptions

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What we covered so far

We have seen simple linear regression and simple forms of ANOVAs.

They can actually do the same thing!

What we covered so far

We have seen simple linear regression and simple forms of ANOVAs.

They can actually do the same thing!

We will therefore look at two things today:

- 1 The relation between linear regression and ANOVA
- 2 checking assumptions / model checking

Table of Contents

- 1 ANOVA as a special type of regression
- 2 Checking assumptions
 - Homogeneity of variance
 - Normality of residuals
 - Uncorrelated predictors
- 3 Confidence Intervals for regression coefficients
- 4 Basics of experimental design

What we've seen so far:

- ANOVA as a more general type of t-test
- Linear regression as a more general type of correlation

What is the relationship between ANOVA and linear regression?

Reminder: linear regression

A linear regression model has the form:

$$Y_p = b_0 + b_1 X_{1p} + b_2 X_{2p} + \epsilon_p$$

can also write as:

$$\hat{Y}_p = b_0 + b_1 X_{1p} + b_2 X_{2p}$$

or the same in R:

```
lm(response ~ predictor1 + predictor2 , data=someframe)
```

an Example

Let's take a look at a dataset:

person, p	grade, Y_p	attendance, X_{1p}	reading, X_{2p}
1	90	1	1
2	87	1	1
3	75	0	1
4	60	1	0
5	35	0	0
6	50	0	0
7	65	1	0
8	70	0	1

What type of test to choose?

We have a ratio scale variable and two categorical predictors → ANOVA

```
> summary(aov(grade~attend+read, data=rtfm))
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)	
attend	1	648	648	21.60	0.00559	**
read	1	1568	1568	52.27	0.00079	***
Residuals	5	150	30			

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

```
> library(effects)
> Effect( c("attend","reading"), anova.model )
```

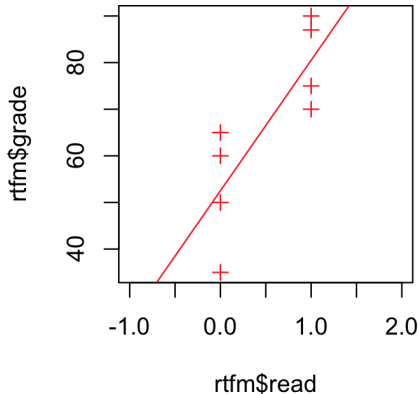
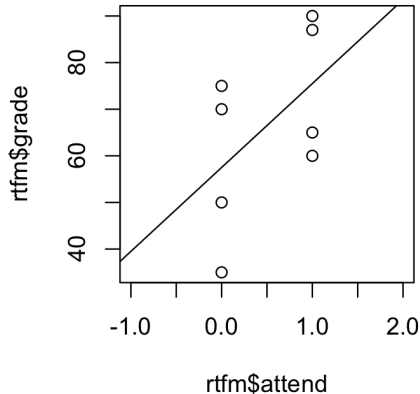
```
attend*reading effect
      reading
attend  no  yes
      no 43.5 71.5
      yes 61.5 89.5
```


Modelling it as linear regression

We don't violate assumptions when we treat this as regression.

"1" for attend means more attendance than "0";

"1" in reading means more reading than "0".



Call:

```
lm(formula = grade ~ attend + read, data = rtfm)
```

Residuals:

1	2	3	4	5	6	7	8
0.5	-2.5	3.5	-1.5	-8.5	6.5	3.5	-1.5

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	43.500	3.354	12.969	4.86e-05	***
attend	18.000	3.873	4.648	0.00559	**
read	28.000	3.873	7.230	0.00079	***

Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 5.477 on 5 degrees of freedom

Multiple R-squared: 0.9366, Adjusted R-squared: 0.9112

F-statistic: 36.93 on 2 and 5 DF, p-value: 0.001012

Things to note...

the t value is calculated as

$$t = \frac{\hat{b}}{SE(\hat{b})}$$

Call:

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lm(formula = grade ~ attend + read, data = rtfm)
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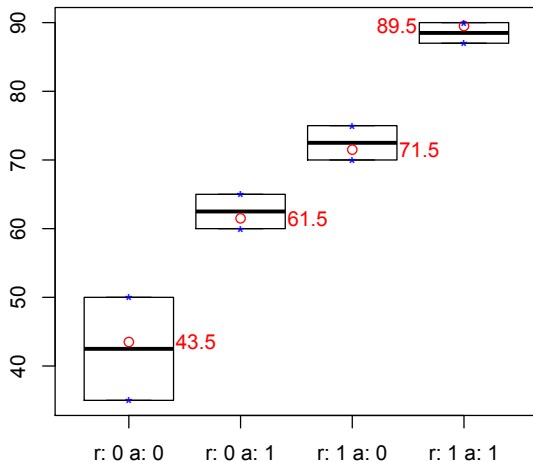
no reading, no attendance: 43.5

reading but no attendance: $43.5 + 18 = 61.5$

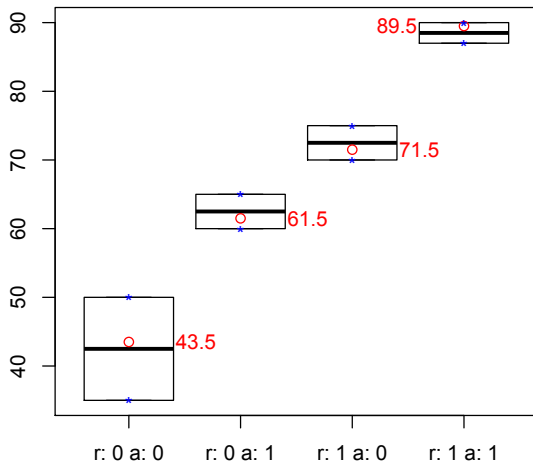
attendance but no reading: $43.5 + 28 = 71.5$

attendance and reading: $43.5 + 18 + 28 = 89.5$

Data with AOV estimates



Data with AOV estimates



AOV effect estimates are exactly identical to the effects we got out of the linear regression model.

Residuals:

1	2	3	4	5	6	7	8
0.5	-2.5	3.5	-1.5	-8.5	6.5	3.5	-1.5

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	Estimate	Std. Error	t value	Pr(> t)	
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linear regression as anova

We can even ask R to give us the AOV output for a linear regression model:

```
> anova( regression.model )
```

```
Analysis of Variance Table
```

```
Response: grade
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
attend	1	648	648	21.600	0.0055943 **
reading	1	1568	1568	52.267	0.0007899 ***
Residuals	5	150	30		

```
---
```

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

Dealing with categorical values

In our above example we encoded the categories for reading and attendance as 0 and 1 ourselves. What happens if we put in the original categorical variable (encoded as "yes" and "no")?

Call:

```
lm(formula = grade ~ attendance + reading, data = rtfm)
```

Residuals:

1	2	3	4	5	6	7	8
0.5	-2.5	3.5	-1.5	-8.5	6.5	3.5	-1.5

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	43.500	3.354	12.969	4.86e-05	***
attendanceyes	18.000	3.873	4.648	0.00559	**
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Default coding of factors in R

But how does R know to encode "yes" as 1 and "no" as 0?

actually, it doesn't. It just uses the one that comes first in the alphabet as a base category.

If we had encoded things as "ja" and "nein", we would have gotten the following instead:

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	89.500	3.354	26.684	1.38e-06	***
anwesendnein	-18.000	3.873	-4.648	0.00559	**
gelesennein	-28.000	3.873	-7.230	0.00079	***

Signif. codes:

0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

relevel

But we can ask R to switch this around for presentation / interpretation purposes.

```
> rtfm$gelesen <- relevel( x = rtfm$gelesen, ref = "nein" )
> summary(lm(grade~anwesend+gelesen, data=rtfm))
```

Call:

```
lm(formula = grade ~ anwesend + gelesen, data = rtfm)
```

Residuals:

1	2	3	4	5	6	7	8
0.5	-2.5	3.5	-1.5	-8.5	6.5	3.5	-1.5

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)	
(Intercept)	61.500	3.354	18.336	8.87e-06	***
anwesendnein	-18.000	3.873	-4.648	0.00559	**
gelesenja	28.000	3.873	7.230	0.00079	***

What if we have more than 2 levels?

```
> summary(aov(mood.gain ~ therapy+drug, data=clin.trial))
```

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
therapy	1	0.467	0.4672	7.076	0.0187 *
drug	2	3.453	1.7267	26.149	1.87e-05 ***
Residuals	14	0.924	0.0660		

```
---
```

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

```
> summary(lm(mood.gain ~ therapy+drug, data=clin.trial))
```

Call:

```
lm(formula = mood.gain ~ therapy + drug, data = clin.trial)
```

Residuals:

Min	1Q	Median	3Q	Max
-0.3556	-0.1806	0.0000	0.1972	0.3778

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.2889	0.1211	2.385	0.0318 *
therapyCBT	0.3222	0.1211	2.660	0.0187 *
druganxifree	0.2667	0.1484	1.797	0.0939 .
drugjoyzepam	1.0333	0.1484	6.965	6.6e-06 ***

```
---
```

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

What if we have more than 2 levels?

drug	druganxifree	drugjoyzepam
"placebo"	0	0
"anxifree"	1	0
"joyzepam"	0	1

¹(the `anova()` function allows to test for the difference between two models, we will talk about this in more detail later.)

What if we have more than 2 levels?

drug	druganxifree	drugjoyzepam
"placebo"	0	0
"anxifree"	1	0
"joyzepam"	0	1

The anova gives us an estimate of the effect of both drugs bundled together:¹

```
> nodrug.regression <- lm( mood.gain ~ therapyCBT, clin.trial.2 )
> anova( nodrug.regression, drug.regression )
```

Analysis of Variance Table

Model 1: mood.gain ~ therapyCBT

Model 2: mood.gain ~ druganxifree + drugjoyzepam + therapyCBT

	Res.Df	RSS	Df	Sum of Sq	F	Pr(>F)
1	16	4.38				
2	14	0.92	2	3.45	26.1	1.9e-05 ***

¹(the `anova()` function allows to test for the difference between two models, we will talk about this in more detail later.)

Many different ways of coding a variable:

<https://stats.idre.ucla.edu/r/library/r-library-contrast-coding-systems-for-categorical-variables/>

Summary

Summary so far:

- Linear regression and ANOVA are doing the same thing under the hood. They only show different output.
- we talked about binary encoding of categorical effects in regression models
- we talked about interpreting the regression model output with categorical variables
- we saw how to relevel a categorical variable

Summary

Summary so far:

- Linear regression and ANOVA are doing the same thing under the hood. They only show different output.
- we talked about binary encoding of categorical effects in regression models
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- we saw how to relevel a categorical variable

Now, we'll proceed to our open topics in *assumption checking* for ANOVA and linear regression models.

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Checking assumptions

We will now talk more about the *assumptions* underlying regression / ANOVA.

- Normality of residuals
→ QQ-plot or Shapiro-Wilk test
- Homogeneity of variance
- no bad outliers
→ plotting and calculation of leverage
- Linearity (linear regression with ratio / interval scale predictor)
→ transformation (e.g. logarithm, squaring etc.)
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We'll now go through those assumptions and how to check them.

Model checking for linear regression models

Linear regression models come with some standard plots that R generates for you, so you can check your model.

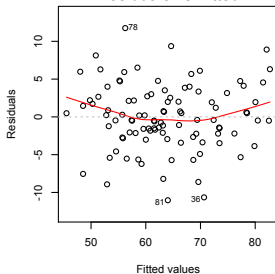
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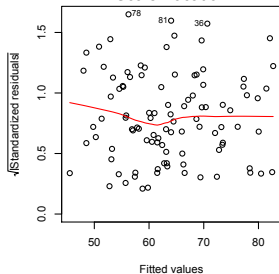
The following slides will show the `lm` standard plots for the drugs model and the grumpiness model.

```
par(mfcol=c(2,3))  
plot(lm(mood.gain ~ therapy + drug, data = clin.trial), which = seq(1,6))
```

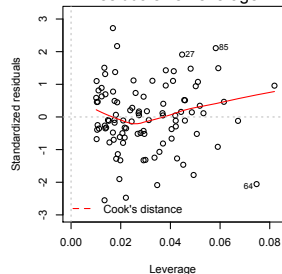
Residuals vs Fitted



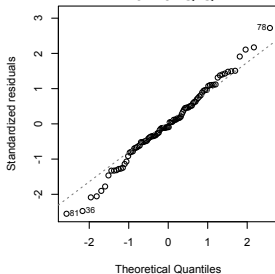
Scale-Location



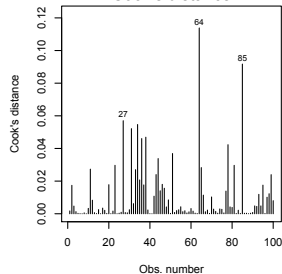
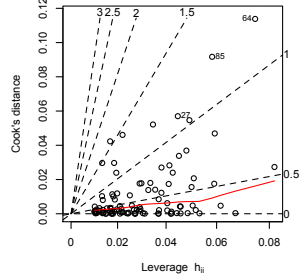
Residuals vs Leverage



Normal Q-Q



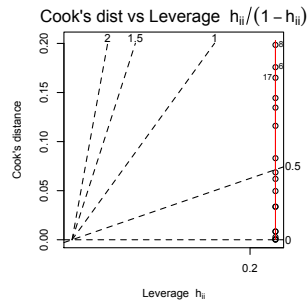
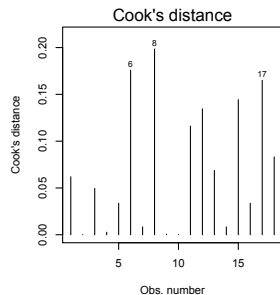
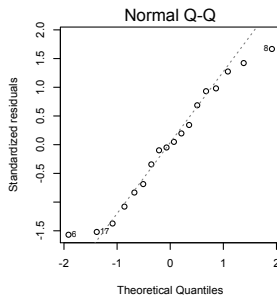
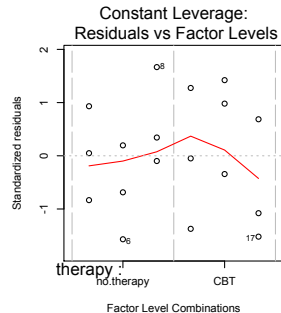
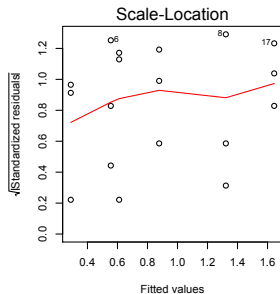
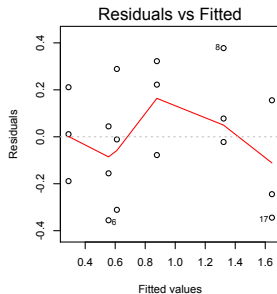
Cook's distance

Cook's dist vs Leverage $h_{ii}/(1 - h_{ii})$ 

Measures: Leverage and Cook's distance

Leverage is a measure of how far away the independent variable values of an observation are from those of the other observations. High-leverage points are those observations, if any, made at extreme or outlying values of the independent variables such that the lack of neighboring observations means that the fitted regression model will pass close to that particular observation.

Cook's distance measures the effect of deleting a given observation. Points with a large Cook's distance are considered to merit closer examination in the analysis.



Homogeneity of variance

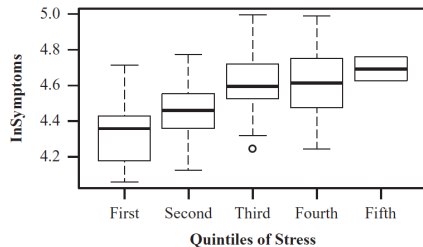
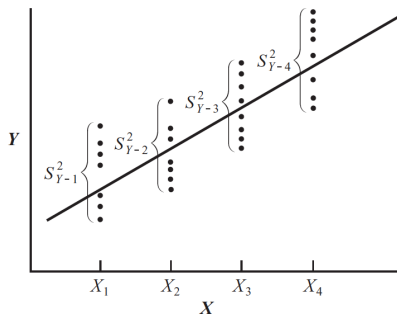


Figure 9.4 a) Scatter diagram illustrating regression assumptions; b) Similar plot for the data on Stress and Symptoms

Levene Test

So what does Levene's test actually do?

$$Z_{ik} = |Y_{ik} - \bar{Y}_k|$$

for each data point i in k groups.

Z_{ik} describes the absolute value of deviation for each point from the group mean. Now we're interested in whether these mean deviations for each group are the same or not.

→ we can do that! This means calculating an ANOVA over the Z values!

Homogeneity of variance: Levene test

The Levene test requires the model to include also all interactions.

```
> library(car)
> leveneTest(mood.gain~therapy+drug, data=clin.trial)
Error in leveneTest.formula(mood.gain ~ therapy + drug, data = clin.trial) :
  Model must be completely crossed formula only.
> leveneTest(mood.gain~therapy*drug, data=clin.trial)
Levene's Test for Homogeneity of Variance (center = median)
      Df F value Pr(>F)
group  5  0.0955 0.9912
      12
```

When homogeneity of variances is violated...

What if homogeneity of variances is violated?

We already saw this for the t-test: original Student's t test vs. Welch t test.

An equivalent solution exists for one way ANOVAs, i.e. when including a predictor with more than one level.

Tests for normality

We already talked about QQ plots and the Shapiro-Wilk normality test.

But what if normality assumptions are violated?

Tests for normality

We already talked about QQ plots and the Shapiro-Wilk normality test.

But what if normality assumptions are violated?

We already talked about this at various occasions as well:

We need to use a **nonparametric** test.

non-parametric ANOVA equivalent

For the t-test, the non-parametric alternative was the Wilcoxon test.

non-parametric ANOVA equivalent

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For the ANOVA (with a predictor including more than two levels in a categorical variable), we can use the **Kruskal-Wallis test**.

non-parametric ANOVA equivalent

The Kruskal-Wallis test is essentially an ANOVA calculated based on transforming the original data into ranks (and comparing the rank of each data point to the average rank for its group and the average group ranks to the overall average rank).

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(and then there's some adjustment for ties).

non-parametric ANOVA equivalent

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(and then there's some adjustment for ties).

You won't be calculating this one by hand, so we'll just take a look at what you need to do in R.

Kruskal-Wallis test in R

```
> kruskal.test(mood.gain ~ drug, data = clin.trial)
```

```
Kruskal-Wallis rank sum test
```

```
data: mood.gain by drug
```

```
Kruskal-Wallis chi-squared = 12.076, df = 2, p-value = 0.002386
```

Checking assumptions

- ✓ Normality of residuals
→ QQ-plot or Shapiro-Wilk test
- ✓ Homogeneity of variance
- ✓ no bad outliers
→ plotting and calculation of leverage
- ✓ Linearity (linear regression with ratio / interval scale predictor)
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Assumption of uncorrelated predictors

In order to understand this more properly, it's useful to first talk about how to estimate the standard error for a coefficient in a linear regression model.

$$Y = b_0 + b_1X_1 + b_2X_2 + \epsilon$$

The standard error of a regression coefficient $SE(\hat{b})$ is estimated as follows:

$$SE(\hat{b}_j) = \sqrt{\widehat{var}(\hat{b}_j)}$$

$$\widehat{var}(\hat{b}_j) = \frac{s^2}{(n-1)} \times \frac{1}{\widehat{var}(X_j)} \times \frac{1}{1-R_j^2}$$

Standard error of the coefficient estimate

$$Y = b_0 + b_1X_1 + b_2X_2 + \epsilon \quad SE(\hat{b}_j) = \sqrt{\widehat{var}(\hat{b}_j)}$$

$$\widehat{var}(\hat{b}_j) = \frac{s^2}{(n-1)} \times \frac{1}{\widehat{var}(X_j)} \times \frac{1}{1-R_j^2}$$

The standard error of a coefficient \hat{b}_j depends on:

- s^2 : greater scatter in the data around the regression surface leads to proportionately more variance in the coefficient estimates
- n : greater sample size results in proportionately less variance in the coefficient estimates
- $\widehat{var}(X_j)$: greater variability in a particular covariate leads to proportionately less variance in the corresponding coefficient estimate
- $\frac{1}{1-R_j^2}$: variance inflation factor, reflecting all other factors that influence the uncertainty in the coefficient estimates.

Variance Inflation Factor

The *variance inflation factor* measures how much of the variance of one predictor can be explained by the other predictors in the model.

$$VIF_k = \frac{1}{1 - R_{(-k)}^2}$$

$R_{(-k)}^2$ refers to R-squared value you would get if you ran a regression using X_k as the outcome variable, and all the other X variables as the predictors.

Variance Inflation Factor

The *variance inflation factor* measures how much of the variance of one predictor can be explained by the other predictors in the model.

$$VIF_k = \frac{1}{1 - R_{(-k)}^2}$$

$R_{(-k)}^2$ refers to R-squared value you would get if you ran a regression using X_k as the outcome variable, and all the other X variables as the predictors.

The square root of the VIF tells you how much wider the confidence interval for the corresponding coefficient b_k is, relative to what you would have expected if the predictors are all nice and uncorrelated with one another.

VIF in R

```
> cor( parenthood )  
      dan.sleep  baby.sleep  dan.grump      day  
dan.sleep  1.00000000  0.62794934 -0.90338404 -0.09840768  
baby.sleep  0.62794934  1.00000000 -0.56596373 -0.01043394  
dan.grump  -0.90338404 -0.56596373  1.00000000  0.07647926  
day        -0.09840768 -0.01043394  0.07647926  1.00000000
```

We can use the function `vif()` from the `car` package.

The VIF for a predictor that's uncorrelated with other predictors is 1.

VIF in R

```
> cor( parenthood )
           dan.sleep  baby.sleep  dan.grump      day
dan.sleep  1.00000000  0.62794934 -0.90338404 -0.09840768
baby.sleep  0.62794934  1.00000000 -0.56596373 -0.01043394
dan.grump  -0.90338404 -0.56596373  1.00000000  0.07647926
day        -0.09840768 -0.01043394  0.07647926  1.00000000
```

We can use the function `vif()` from the `car` package.

The VIF for a predictor that's uncorrelated with other predictors is 1.

```
> regression.3 <- lm( day ~ baby.sleep + dan.sleep + dan.grump, parenthood )
```

and second, look at the VIFs...

```
> vif( regression.3 )
baby.sleep  dan.sleep  dan.grump
  1.651064    6.102337    5.437903
```

The correlation between the predictors is causing a lot of uncertainty wrt. the coefficients in our model.

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- 1 ANOVA as a special type of regression
- 2 Checking assumptions
 - Homogeneity of variance
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 - Uncorrelated predictors
- 3 Confidence Intervals for regression coefficients**
- 4 Basics of experimental design

Now that we're at it... CIs for regression coefficients

In order to understand this more properly, it's useful to first talk about how to estimate the standard error for a coefficient in a linear regression model.

$$Y = b_0 + b_1X_1 + b_2X_2 + \epsilon$$

$$CI(b) = \hat{b} \pm (t_{crit} \times SE(\hat{b}))$$

t_{crit} : critical value of the appropriate t distribution

$SE(\hat{b})$: standard error of regression coefficient

confint() in R

```
confint {stats}
```

R Documentation

Confidence Intervals for Model Parameters

Description

Computes confidence intervals for one or more parameters in a fitted model. There is a default and a method for objects inheriting from class "[lm](#)".

Usage

```
confint(object, parm, level = 0.95, ...)
```

Arguments

object

a fitted model object.

parm

a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.

level

the confidence level required.

confint() in R

```
> confint( object = regression.2,
+         level = .99
+ )
```

	0.5 %	99.5 %
(Intercept)	117.9755724	133.9555593
dan.sleep	-10.4044419	-7.4960575
baby.sleep	-0.7016868	0.7227357

Checking assumptions

- ✓ Normality of residuals
→ QQ-plot or Shapiro-Wilk test
- ✓ Homogeneity of variance
- ✓ no bad outliers
→ plotting and calculation of leverage
- ✓ Linearity (linear regression with ratio / interval scale predictor)
→ transformation (e.g. logarithm, squaring etc.)

Checking assumptions

- ✓ Normality of residuals
→ QQ-plot or Shapiro-Wilk test
- ✓ Homogeneity of variance
- ✓ no bad outliers
→ plotting and calculation of leverage
- ✓ Linearity (linear regression with ratio / interval scale predictor)
→ transformation (e.g. logarithm, squaring etc.)
- ✓ Independence of residuals (all relevant predictors included)
- ✓ Uncorrelated predictors
 - Independence of observations (no repeated measures)

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Variables

Dependent variable (D.V.) or Response Variable

Any variable which is not directly manipulated by the experimenter; or, by extension, the outcome variable, that is measured during the experiment to study how it varies given (more or less controlled) variations in the I.V.

E.g.

- percentage of patients that recovers, maximum speed in km/h, the length of a word, reading times for object relative clauses.

NOTE: in this course, we'll assume there is always only one D.V. →
Univariate Statistics

Variables (2)

In most experiments, we distinguish between two types of variables:

Independent variable (I.V.) or Predictor Variable

Any variable which is manipulated by the experimenter; or, by extension, any predictor variable, that is a variable of which we are evaluating the effects on another (the dependent) variable (the latter covers observational studies, like corpus studies, in addition to experimental work).

E.g.

- dose of a new drug, diameter in cm of a new type of bike wheels, the frequency of a word, the working memory span of participants, etc.

Factors

- Variables are often called factors when:
 - ① they are I.V.'s **AND**
 - ② they are categorical or nominal
- the latter means that the variable can only assume a limited range of values
- each of these values is called a **level** of the factor

Factors – example

- say our I.V. is age of our participants
- we can treat it as a continuous variable, ranging, say from 18 to 90
- but we can also turn it into a factor, if we are interested in the differences between age groups (e.g., 18-49, 50-64, 65-90)
 - Level 1 = { 18 - 49 }
 - Level 2 = { 50 - 64 }
 - Level 3 = { 65 - 90 }

An example dataset

Let's assume we have developed a new machine learning algorithm, and we want to find out about its performance. Specifically, we're interested in accuracy and in speed.

We have our own algorithm, a competitor algorithm and a baseline.

- what data would you collect?
- name a null-hypothesis and a H1.
- what would be the independent variable(s), and what would be the dependent variable?
- when considering the results for each of the benchmarks, is it important to keep in mind on which benchmark exactly

Designs

Related design

Also known as *within* (participants or items). All levels of your factor have been tested on all your participants (or items)

Unrelated design

Also known as *between* (participants or items). Each participant (or item) is tested only on one level of your factor

Designs - in pics

Subject	Factor	D.V.
1	1	345
2	1	570
3	1	485
4	1	365
5	1	444
1	2	...
2	2	
3	2	
4	2	
5	2	
1	3	...
2	3	
3	3	
4	3	
5	3	

Figure: Related or within-subject design

Subject	Factor	D.V.
1	1	345
2	1	570
3	1	485
4	1	365
5	1	444
6	2	...
7	2	
8	2	
9	2	
10	2	
11	3	...
12	3	
13	3	
14	3	
15	3	

Figure: Unrelated or between-subject design

Designs: pros and cons

- related designs usually have more power (what this means will be explained shortly)
- related designs require extra care in the counterbalancing to avoid order effects

ok, so what about our ML alg example?

Is it a within or a between design? Why?

Latin square design

