Simple Linear Regression

$$\hat{Y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i + \epsilon_i$$

where $\hat{Y}_i$ are the fitted values, and

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (y_i - \bar{y})(x_i - \bar{x})}{\sum_{i=1}^n (x_i - \bar{x})^2} = \frac{S_{xy}}{S_{xx}}, \quad \hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

β_1 is the change in the mean of Y_i for a 1 unit increase in x_i, β_0 is the mean when $x_i = 0$

$S_{XX} = \sum(x_i - \bar{x})^2$, $S_{YY} = \sum(y_i - \bar{y})^2$, $S_{XY} = \sum(x_i - \bar{x})(y_i - \bar{y})$

Estimating σ^2

The larger σ^2, the more dispersed the points will be around the line, i.e. less precise model.

1) Standard deviation of $\hat{\beta}_1$: $\sigma_{\hat{\beta}_1} = \sqrt{var(\hat{\beta}_1)} = \sigma/\sqrt{S_{XX}}$

2) Variance of residuals: $\hat{\sigma}^2 = \frac{1}{n-2}\sum_{i=1}^n (y_i - \hat{y}_i)^2 = \dfrac{SSE}{n-2}$

3) $SSE = S_{YY} - \hat{\beta}_1 S_{XY}$

4) $\hat{\sigma}_{\hat{\beta}_1} = \hat{\sigma}/\sqrt{S_{XX}}$

Inference about β_1

1) When the error terms are normal, $\hat{\beta}_1 \sim \mathcal{N}(\beta_1, \sigma^2/S_{XX})$

2) $\mathcal{H}_0 : \beta_1 = 0 \quad vs \quad \mathcal{H}_a : \beta_1 \neq 0$

$$T_{obs} = \frac{\hat{\beta}_1}{\hat{\sigma}_{\hat{\beta}_1}} = \frac{\hat{\beta}_1}{\hat{\sigma}/\sqrt{S_{XX}}}, \quad RR = \{T_{obs} > t_{\alpha/2, n-2}\}$$

3) Could get same conclusion from p-value, which illustrates the probability that our results occurred under $\mathcal{H}_0$. That is, the probability that $F > \mathcal{F}$ under $\mathcal{H}_0$.

4) Confidence interval for β_1: $\hat{\beta}_1 \pm t_{n-2,\alpha/2}\frac{\hat{\sigma}}{\sqrt{S_{XX}}}$.

ANOVA

$SS_{reg} = S_{YY} - SSE = \sum(y_i - \bar{y})^2 - \sum(y_i - \hat{y}_i)^2 = \sum(\hat{y}_i - \bar{y})^2$

$T \sim t_v, \quad T^2 \sim \mathcal{F}(1, v)$

Source	df	SS	MS	F	p-value
Model	1	$\mathrm{SS_{reg}}$	$\mathrm{MST} = \mathrm{SS_{reg}}$	$\frac{\mathrm{MST}}{\mathrm{MSE}}$	$\Pr(F^* > F)$
Error	$n-2$	SSE	$\mathrm{MSE} = \frac{\mathrm{SSE}}{n-2}$		
Total	$n-1$	S_{YY}			

lm summary table

- t-value (slope): $T_{obs} = \frac{\hat{\beta}_1}{\hat{\sigma}_{\hat{\beta}_1}}$
- F-statistic : T^2_{obs}
- Residual std error: $\hat{\sigma}$

Correlation

1. corr(X,Y) = corr(Y,X)
2. $r = S_{XY}/\sqrt{S_{XX}S_{YY}}$ is an estimator for ρ (the true pop. correlation).
3. $(1-\alpha)100\%$ confidence interval for ρ: transform r to $z = 0.5\ln(\frac{1+r}{1-r})$. Build an interval:$z \pm \frac{z_{\alpha/2}}{\sqrt{n-3}} = (c_l, c_u)$, where $z_{\alpha/2}$ is from the standard Normal table. Then, the interval is $\left(\frac{e^{2c_L}-1}{e^{2c_L}+1}, \frac{e^{2c_U}-1}{e^{2c_U}+1}\right)$
4. Coefficient of determination: $R^2 = 1 - SSE/S_{YY}$

Estimating response

1. Mean response confidence interval: $\hat{y}_0 \pm t_{n-2,\alpha/2}\hat{\sigma}\sqrt{1/n + (x_0 - \bar{x})^2/S_{XX}}$
2. Individual value Y_0 confidence interval: $\hat{y}_0 \pm t_{n-2,\alpha/2}\hat{\sigma}\sqrt{1 + 1/n + (x_0 - \bar{x})^2/S_{XX}}$

Residual Analysis

We estimate error terms $\epsilon_1, ..., \epsilon_n$ with residuals $\hat{\epsilon}_1, ..., \hat{\epsilon}_n$, where $\hat{\epsilon}_i = y_i - \hat{y}_i$. It is recommended that we use the studentized residuals: $\hat{\epsilon}_i^{std} = \hat{\epsilon}_i/\hat{\sigma}$

1) Assumptions: ϵ_i are independent, $E(\epsilon_i) = 0$, $var(\epsilon_i) = \sigma^2$, $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$

2) Check Normality with QQ plot and histogram of the studentized residuals, which have mean 0, std dev 1, all residuals should lie within 3 std deviations.

3) Check $E(\epsilon_i) = 0$ and $var(\epsilon_i) = \sigma^2$ (homoscedasticity) by plotting studentized residuals against fitted values. Points should have equal variance and zero mean, i.e. evenly distributed.

Polynomial Regression

$Y_i = \beta_0 + \beta_1 x_i + \beta_2 x_i^2 + ... + \beta_p x_i^p \epsilon_i$, not all intermediate powers need be present.

Higher-order terms are specified using the $I(\cdot)$ function in R.

1. Test that the quadratic term is zero: $H_0 : \beta_2 = 0$.
2. If rejected, use linear and quadratic terms in model.
3. If not rejected, there is no evidence that the quadratic model gives significant improvement over the linear model.

Multiple Regression (2+ covariates)

$Y_i = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + ... + \beta_k x_{ik} + \epsilon_i$

The model is linear in the parameters (β_i), not necessarily in the covariates (x_i). Same assumptions are made about the residuals.

β_j is the change in the mean of Y_i for a 1 unit increase of x_{ij} when holding all other variables constant.

1) $\hat{\sigma}^2 = (n-(K+1))^{-1}\sum(y_i - \hat{y}_i)^2 = SSE/(n-(K+1))$ where (K+1) is the number of coefficients β_i in the model.

2) Can test each coefficient individually with same hypothesis as in simple regression. In which case, we test for e.g. β_j after adjusting for all other variables.

3) Confidence interval for β_j : $\hat{\beta}_j \pm t_{n-(K+1),\alpha/2} \cdot \hat{\sigma}_{\hat{\beta}_j}$

4) Global Fit: $R_a^2 = 1 - \frac{n-1}{n-(K+1)}\left(\frac{SSE}{S_{YY}}\right) = 1 - \frac{n-1}{n-K-1}(1-R^2)$

$\mathcal{H}_0 : \beta_1 = \beta_2 = ... = 0 \quad \mathcal{H}_a :$ at least one $\beta_j \neq 0$

$$F = \frac{(S_{YY} - SSE)/K}{SSE/(n-(K+1)} = \frac{R^2/K}{(1-R^2)/(n-(K+1))} = \frac{MSR}{MSE}$$

$$RR = \{F > \mathcal{F}_{\alpha,K,n-(K+1)}\}$$

Interaction

if an interaction is suspected between X_1 and X_2, we incorporate the interaction by setting $Y_i = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \beta_3 x_{i1}x_{i2} + \epsilon_i = \beta_0 + \beta_1 x_{i1} + (\beta_2 + \beta_3 x_{i1})x_{i2} + \epsilon_i = \beta_0 + (\beta_1 + \beta_3 x_{i2})x_{i1} + \beta_2 x_{i2} + \epsilon_i$

In the above model, a 1-unit increase in x_2 for a fixed x_1 corresponds to an estimated $\hat{\beta}_2 + \hat{\beta}_3 x_1$ increase in Y_i.

1) Fit the model including the covariates and interaction.

2) Conduct a global F-test with $\mathcal{H}_0 : \beta_1 = \beta_2 = \beta_3 = 0$

3) If rejected, test for an interaction by using a Student t-test to test $\mathcal{H}_0 : \beta_3 = 0$. If rejected, stop. Otherwise, re-fit the model without the interaction.

Qualitative

Set $Z_i = 0\ \forall i$ for reference group and $Z_i = \begin{cases} 1 & \text{if condition i} \\ 0 & \text{otherwise} \end{cases}$

$$Y_i = \beta_0 + \beta_1 z_1 + \beta_2 z_2 + \epsilon_i$$

Where $\hat{\beta}_0 = \mu_0$, $\hat{\beta}_1 = \mu_1 - \mu_0$, and $\hat{\beta}_2 = \mu_2 - \mu_0$, and $\mathcal{H}_0 : \beta_1 = \beta_2 = 0 \iff \mathcal{H}_0 : \mu_2 = \mu_1 = \mu_0$, $\mathcal{H}_a :\geq 1\ \beta_i \neq 0$

Qualitative and quantitative:

The model is $Y_i = \beta_0 + \beta_1 z_i + \beta_2 x_i$.

1) $z_i = 0$: $Y_i = \beta_0 + \beta_2 x_i$

2) $z_i = 1$: $Y_i = \beta_0 + \beta_1 + \beta_2 x_i$

So the slope is the same, only y-intercept changes.

Interaction: $Y_i = \beta_0 + \beta_1 z_i + \beta_2 x_i + \beta_3 z_1 x_i$. Then, slopes vary:

1) $z_i = 0$: $Y_i = \beta_0 + \beta_2 x_i$

2) $z_i = 1$: $Y_i = \beta_0 + \beta_1 + (\beta_2 + \beta_3)x_i$

Where $\beta_1 + \beta_3 x_i$ is the difference in Y between $z_i = 1$ and $z_i = 0$. Should always test for existence of an interaction. If no evidence to reject $\mathcal{H}_0$ of no interaction, must re-fit model without interaction. If evidence of interaction, slopes are different and interpret the results accordingly.

Comparing Nested Models

M_0 and M_1 are nested models if one contains a subset of the other.

$M_0 = \beta_0 + ... + \beta_g x_g$, $M_1 = M_0 + \beta_{g+1}x_{g+1} + ... + \beta_k x_k$

$$\mathcal{H}_0 : \beta_{g+1}x_{g+1} = ... = \beta_k x_k = 0 \quad \mathcal{H}_a : \text{ at least 1 } \beta_i \neq 0$$

Note: we always have $SSE_{M_0} \geq SSE_{M_1}$.

1) $SSE_{M_0} - SSE_{M_1}$ large $\implies$ M_1 explains more variance than just using M_0.

2)$SSE_{M_0} - SSE_{M_1}$ small $\implies$ additional terms in M_1 don't contribute to model fit.

To determine how "large" the difference is:

$$F = \frac{(SSE_{M_0} - SSE_{M_1})/(k-g)}{SSE_{M_1}/(n-(k+1))}, \quad RR = \{F > \mathcal{F}(\alpha, k-g, n-(k+1))\}$$

Multicollinearity

When two covariates in a regression analysis are highly correlated with each other. The covariates "compete" for the explanatory power in the association with the response.

Multinomial Distribution

One qualitative variable C can take k possible values $\{c_1, ..., c_k\}$. Let X_i the # of times c_i occurs. The set of X_i has a multinomial distribution.

$$P(X_1 = n_1, ..., X_k = n_k) = \frac{n!}{n_1!...n_k!}p_1^{n_1}...p_k^{n_k}$$

where $n_1 + ... + n_k = n$. $E(X_i) = np_i$.

Chi-square

$\mathcal{H}_0 : p_1 = p_1^*, ..., p_k = p_k^* \quad \mathcal{H}_a : p_i \neq p_i^*$ for at least one i

Given by Pearson's chi-square statistic :

$$X_{obs}^2 = \sum_{i=1}^k \frac{(n_i - np_i^*)^2}{np_i^*} = \sum_{i=1}^k \frac{(O_i - E_i)^2}{E_i}$$

Where O_i :=observed and E_i :=expected. Distribution of χ^2 under $\mathcal{H}_0$ is $\chi^2_{(k-1)}$, $(k-1)$:=(deg. of freedom). Given α, $RR = \{X^2_{obs} > \chi^2_{\alpha,(k-1)}\}$ and $p = Pr\{\chi^2_{(k-1)} > X^2_{obs}\}$. Every expected count must be ≥ 5 for this test.

Contingency tables

Y/X	1	2	...	c	Total
1	n_{11}	n_{12}	...	n_{1c}	$n_{1\bullet}$
2	n_{21}	n_{22}	...	n_{2c}	$n_{2\bullet}$
$\vdots$	$\vdots$	$\vdots$	$\ddots$	$\vdots$	$\vdots$
r	n_{r1}	n_{r2}	...	n_{rc}	$n_{r\bullet}$
Total	$n_{\bullet 1}$	$n_{\bullet 2}$	...	$n_{\bullet c}$	n

$n_{j\bullet} = n_{j1} + ... + n_{jc}$, $n_{\bullet k} = n_{1k} + ... + n_{rk}$.

$n_{1\bullet} + ... + n_{r\bullet} = n_{\bullet 1} + ... + n_{\bullet c} = n$ (sum of all entries).

We want to test :

$\mathcal{H}_0 : X, Y$ independent *vs* $\mathcal{H}_a : X, Y$ not independent. The expected counts are given by $\hat{E}_{jk} = n\hat{p}_{j\bullet}\hat{p}_{\bullet k} = n_{j\bullet}n_{\bullet k}/n$, where $\hat{p}_{j\bullet} = n_{j\bullet}/n$, $\hat{p}_{\bullet k} = n_{\bullet k}/n$

$$X^2 = \sum_{j=1}^r \sum_{k=1}^c \frac{(n_{jk} - \hat{E}_{jk})^2}{\hat{E}_{jk}}, \quad RR = \{X^2 > \chi^2_{\alpha,(r-1)(c-1)}\}$$

Must have expected cell count ≥ 5 for all cells, observations must be mutually independent and identically distributed.

Fisher's exact test

If expected cell count is not ≥ 5 for all cells.

McNemar's test

Matched pairs experiments, e.g.

Response 1/2	Yes	No	Total
Yes	n_{11}	n_{12}	$n_{1\bullet}$
No	n_{21}	n_{22}	$n_{2\bullet}$
Total	$n_{\bullet 1}$	$n_{\bullet 2}$	n

Want to test whether the proportions are the same in both responses, i.e. $\mathcal{H}_0 : p_1 = p_2$, $\mathcal{H}_a : p_1 \neq p_2$.

$$Q_M = \frac{(n_{12} - n_{21})^2}{n_{12} + n_{21}}, \qquad RR = \{Q_M > \chi^2_{\alpha,1}\}$$

Non-Parametric statistics

Wilcoxon test

To test the hypothesis that the probability distributions of both pop. are equivalent ($D_0 = D_1$).

Conditions: independent samples, cts distributions.

1) order together the observations from both samples
2) assign a rank to each, if equality, take average of ranks.
3) take sum of ranks of each group, let T the sum of sample with smaller size.

$\mathcal{H}_0 : D_0 = D_1$, $\mathcal{H}_a : (T_U, T_L$ are table values),

1) D_1 left of D_2: $RR = \{T \leq T_L\}$ if $T = T_1$, $\{T \geq T_U\}$ o.w.
2) D_1 right of D_2: $RR = \{T \geq T_U\}$ if $T = T_1$, $\{T \leq T_L\}$ o.w.
3) D_1 either left or right of D_2: $RR = \{T \leq T_L$ or $T \geq T_U\}$.

Normal approx. of Wilcoxon

If $n_1, n_2 \geq 10$. $Z = \frac{T_1 - (n_1(n_1+n_2+1)/2)}{\sqrt{n_1 n_2 (n_1+n_2+1)/12}}$, where T_1 sum of ranks corresponding to D_1, n_i sample size. Then, $Z \sim \mathcal{N}(0,1)$ and, letting z_α the value from normal table:

(1) $RR = \{Z < -z_\alpha\}; p-value = Pr(Z < Z_{obs})$
(2) $RR = \{Z > z_\alpha\}; p-value = Pr(Z > Z_{obs})$
(3) $RR = \{|Z| > z_{\alpha/2}\}; p-value = 2 \times Pr(Z > |Z_{obs}|)$

Wilcoxon's signed rank test (for paired data)

Let $X_1, ..., X_n$, $Y_1, ..., Y_n$ random samples of paired observations. $Diff_1 = X_1 - Y_1, ..., Diff_n = X_n - Y_n$

1) order absolute values of differences, take out the zeros
2) rank the differences, ties handled as usual
3) let T_+, T_- sum of ranks of positive and negative differences

$\mathcal{H}_0 : D_1 = D_2$, $\mathcal{H}_a$: same as before, with T_0 table value:

1) $RR = \{T_+ \leq T_0\}$ 2) $RR = \{T_- \leq T_0\}$
3) $RR = \{T \leq T_0\}$ where $T =$ the smallest of T_-, T_+

Large sample Wilcoxon's signed rank test

If the number of pairs $n \geq 25$ (after excluding zeros), then $Z = \frac{T_+ - (n(n+1)/4)}{\sqrt{n(n+1)(2n+1)/24}}$, $Z \sim \mathcal{N}(0,1)$, RR same as 2 sections above.

Kruskal-Wallis test (CRD)

Def. (CRD): treatments are assigned randomly so that each experimental unit gets the same chance of receiving any one treatment.

KW: Rank-based non-parametric test to test difference in distribution among ≥ 2 groups. Conditions: the K samples are random and independent, 5 or more measurements in each sample, the K probability distributions from which the samples are drawn are continuous. $\mathcal{H}_0$: the k distributions are identical, $\mathcal{H}_a$: at least one differs.

1) Take ranks of observations, as if they belonged to the same group.
2) Let $\overline{R}_j$ be the rank average of group j, $\overline{R} = (n+1)/2$ the overall avg.

Under $\mathcal{H}_0$, we expect $\overline{R}_1 \approx ... \approx \overline{R}_k$.

$$KW = \frac{12}{n(n+1)} \sum_{j=1}^{k} n_j (\overline{R}_j - \overline{R})^2 \qquad RR = \{KW > \chi^2_{\alpha,k-1}\}$$

Friedman test (RBD)

A matched set of B blocks are formed with each consisting of K experimental units. One experimental unit from each block is randomly assigned to each treatment. Special case: We have B subjects, each receives all K treatments.Each subject is a block and the experimental units are the repeat assessments on the same subject. Note: We should not give the subjects each treatment in the same order.

Condition: B or $K \geq 5$

1) Rank the observations within blocks.
2) $\overline{R}_j$ average of ranks within treatment j.

Total average of ranks is $K(K+1)/2$, under $\mathcal{H}_0$, we expect $\overline{R}_1 \approx ... \approx \overline{R}_K$.

$$F_r = \frac{12B}{K(K+1)} \sum_{j=1}^{K} (\overline{R}_j - \overline{R})^2 \qquad RR = \{F_r > \chi^2_{\alpha,K-1}\}$$

Spearman's rank correlation coefficient

Consider n mutually indep. and indentically distributed pairs of variables $(X_1, Y_1), ..., (X_n, Y_n)$.

1) Rank the observations within $X : u_i$ and $Y : v_i$
2) if no ties in both, $r_s = 1 - \frac{6}{n(n^2-1)} \sum_{i=1}^{n} (v_i - u_i)^2$
3) else, $r_s = \frac{SS_{uv}}{\sqrt{SS_{uu} SS_{vv}}}$, where $SS_{uv} = \sum (u_i - \bar{u})(v_i - \bar{v})$

A confidence interval for ρ is built the same way as earlier.

ANOVA

To test the equality of means in K populations.

$\mathcal{H}_0 : \mu_1 = ... = \mu_K = \mu$, $\mathcal{H}_a$: at least one differs. Assume homoscedasticity ($\sigma_1^2 = ... = \sigma_k^2$), normally distributed response. Let $\overline{Y}_k = 1/n_k (Y_{k1} + ... + Y_{kn_k}) = \hat{\mu}_k$, $\hat{\mu} = \overline{Y}$.

$SSE = \sum_{k=1}^{K} \sum_{i=1}^{n_k} (Y_{ki} - \overline{Y}_k)^2 = \sum_{k=1}^{K} (n_k - 1) S_k^2$, where S_k^2 the sample variance in group k, $SST = \sum_{k=1}^{K} n_k (\hat{\mu}_k - \hat{\mu})^2$.

$$F = \frac{MST}{MSE} = \frac{SST/(K-1)}{SSE/(n-K)}, \quad RR = \{F > \mathcal{F}_{\alpha,K-1,n-K}\}$$

Source	df	SS	MS	F	p-value
Treat	$K-1$	SST	MST	$\frac{\text{MST}}{\text{MSE}}$	$P(\mathcal{F}_{K-1,n-K} > F)$
Error	$n-K$	SSE	MSE		
Total	$n-1$	SS_{tot}	$= SSE$	$+SST$	

Comparing means

Student t-test for means

Estimates the true difference between two group means. $100(1-\alpha)\%$ CI for the mean difference:

$$(\overline{Y}_i - \overline{Y}_j) \pm t_{\alpha/2, n_i+n_j-2} \sqrt{S_p^2/n_i + S_p^2/n_j}$$

where $S_p^2 = \frac{(n_i-1)S_i^2 + (n_j-1)S_j^2}{n_i+n_j}$ is the pooled variance.

Multiple comparisons

Want to compare differences between groups two at a time to see how different they are. Assume equal var, normality. Conf. int for diff. in means: $(\bar{Y}_i - \bar{Y}_j) \pm t_{(\alpha/2, n-K)} \sqrt{MSE/n_i + MSE/n_j}$

Bonferroni: if we want an experiment-wise error α_E, then should take comparison-wise error α_E / C where C is the # of comparisons.

Turkey's HSD: all groups of equal size, only pair-wise comp.

Scheffe's: for linear comb. of means : $\mu_1 + \mu_2 - \mu_3$

ANOVA for RBD

Source	df	SS	MS	F
Treat	$K-1$	SST	$\text{MST} = \frac{\text{SST}}{K-1}$	$\frac{\text{MST}}{\text{MSE}}$
Blocks	$B-1$	SSB	$\text{MSB} = \frac{\text{SSB}}{B-1}$	$\frac{\text{MSB}}{\text{MSE}}$
Error	$n-K-B+1$	SSE	$\text{MSE} = \frac{\text{SSE}}{n-K-B+1}$	
Total	$n-1$	SS_{Tot}		

Anova F-test (treat) : $\mathcal{H}_0 : \mu_1 = ... = \mu_k$, $\mathcal{H}_a : \geq 1$ differs.

$$F = \frac{SST/(K-1)}{SSE/(n-K-B+1)} = \frac{MST}{MSE}, RR = \{F > \mathcal{F}_{\alpha,K-1,n-K-B+1}\}$$

Anova F-test (block) : same as above, but with the means within blocks. Replace SST with SSB, $(K-1)$ with $(B-1)$. SSB is the same as SST, but within blocks. If $\mathcal{H}_0$ rejected, proceed with MC of means.

2-way ANOVA

To explore effect of two factors A and B on a response variable. A: J levels, B: K levels. R replications for each of the $J \times K$ combinations: total observations is $n = J \times K \times R$. Let Y_{jkr} the response val. for factors A: lvl j, B: lvl k, replication r. That is, r^{th} rep. within treat. (j,k)

1) test interaction between A & B. If no interaction: use MC to compare pairs of treatments.

2) else test for main effect of A (resp. B). If evidence of main effect, use MC for pairs within A (resp. B) only.

$SST = R \sum_{j=1}^{J} \sum_{k=1}^{K} (\overline{Y}_{jk\bullet} \overline{Y})^2$, $SSA = RK \sum_{j=1}^{J} (\overline{Y}_{j\bullet\bullet} - \overline{Y})^2$, $SSB = RJ \sum_{k=1}^{K} (\overline{Y}_{\bullet k \bullet} - \overline{Y})^2$, $SS(AB) = SST - SSA - SSB$, where $\overline{Y}$ the overall mean. The sample variance for (j,k) is $S_{jk}^2 = \frac{1}{R-1} \sum_{r=1}^{R} (Y_{jkr} - \overline{Y}_{jk\bullet})^2$,

$SSE = \sum_{j,k,r=1}^{J,K,R} (Y_{jkr} - \overline{Y}_{jk\bullet})^2 = (R-1) \sum_{j,k=1}^{J,K} S_{jk}^2$

Source	df	SS	MS	F
A	$J-1$	SSA	$\text{MSA} = \frac{\text{SSA}}{J-1}$	$\frac{\text{MSA}}{\text{MSE}}$
B	$K-1$	SSB	$\text{MSB} = \frac{\text{SSB}}{B-1}$	$\frac{\text{MSB}}{\text{MSE}}$
AB	$(J-1)(K-1)$	$SS(AB)$	$\frac{SS(AB)}{(J-1)(K-1)}$	$\frac{MS(AB)}{MSE}$
Error	$n-JK$	SSE	$\text{MSE} = \frac{\text{SSE}}{n-JK}$	
Total	$n-1$	SS_{Tot}		

Interaction

$\mathcal{H}_0$: Factors A and B don't interact, $\mathcal{H}_a$: they do.

$$F = \frac{MS(AB)}{MSE}, \qquad RR = \{F > \mathcal{F}_{\alpha,(J-1)(K-1),n-JK}\}$$

Main effect

If $\mathcal{H}_0$ of no interaction is not rejected. $\mathcal{H}_0$: No difference among the J population mean responses due to factor A, $\mathcal{H}_a$: At least two of the means differ

$$F = \frac{SSA/(J-1)}{SSE/(n-JK)} = \frac{MSA}{MSE}, \quad RR = \{F > \mathcal{F}_{\alpha,J-1,n-JK}$$