
∴ if we reject the null hypothesis that
treatment means are equal, we can
write C.I.s on treatment means

$(1 - \alpha) \times 100\%$ C.I. on μ_i :

↑
some level

$$\mu_i: \bar{y}_{i.} \pm t_{\alpha/2, n(n-1)} \sqrt{\frac{MSE}{n}}$$

ex: 20% hardwood concentration had

$\bar{y}_{4.} = 21.167$ p.s.i.
↑
4th level!

$$MS_E = 6.51 \quad t_{d12, n(n-1)} = t_{.025, 4.5} = 2.086$$

$$21.167 \pm 2.086 \cdot \sqrt{\frac{6.51}{6}}$$

$$19.00 < \mu_4 < 23.34 \text{ (psi)}$$

C.I. on Difference in Treatment Means

... this can tell us if a pair of treatments significantly differs!

- if C.I. contains zero, then that pair does not significantly differ

$$\mu_i - \mu_j : \quad \bar{y}_i - \bar{y}_j \pm t_{df, \alpha(n-1)} \sqrt{\frac{2 MS_E}{n}}$$

Not the same i and j !
just two different levels!

ex: $\mu_3 - \mu_2$

$$\begin{array}{l} \bar{y}_3 = 17 \text{ psi} \\ \bar{y}_2 = 15.67 \text{ psi} \end{array} \quad \left. \vphantom{\begin{array}{l} \bar{y}_3 \\ \bar{y}_2 \end{array}} \right\} \begin{array}{l} \text{treatment means} \\ \text{do differ} \end{array}$$

$$17 - 15.67 \pm 2.086 \sqrt{\frac{2 \cdot 6.91}{6}}$$

$$(-1.743 < \mu_3 - \mu_2 < 4.403) \text{ (psi)}$$

· C.I. contains zero! What?!

· So there is no significant difference in tensile strength between 15% and 10%!

· So what pairs of concentrations are significant?

· testing every pair would be computationally expensive

· need better multiple comparison method

Fisher's Least Significant Difference

· Fisher recognized that most of the terms in a C.I. on difference in means don't change;

$$\bar{y}_i - \bar{y}_j \pm t_{\alpha/2, n(m-1)} \sqrt{\frac{2MSE}{n}}$$

compute this once

· compare that to $\bar{y}_i - \bar{y}_j$.
easy!

Fisher's

$$LSD = t_{\alpha/2, N-a} \sqrt{\frac{2MSE}{n}}$$

... compare this to $|\bar{y}_{i\cdot} - \bar{y}_{j\cdot}|$ for every pair,
then any difference $< LSD$ is
equivalent to a zero in the C.I.

→ insignificant

$$LSD = \overbrace{t_{0.025, 24-4}}^{2.086} \sqrt{\frac{2 \cdot 6.51}{6}}$$

$$= \underline{\underline{3.07}}$$

inside pairs {

$$\begin{aligned} 5\% \text{ vs. } 10\% &= |\bar{y}_{1\cdot} - \bar{y}_{2\cdot}| = |10 - 15.67| = 5.67 > LSD \\ 10\% \text{ vs. } 15\% &= |\bar{y}_{2\cdot} - \bar{y}_{3\cdot}| = |15.67 - 17| = \boxed{1.33 < LSD} \\ 15\% \text{ vs. } 20\% &= |\bar{y}_{3\cdot} - \bar{y}_{4\cdot}| = |17 - 21.17| = 4.17 > LSD \\ 5\% \text{ vs. } 15\% &= |\bar{y}_{1\cdot} - \bar{y}_{3\cdot}| = |10 - 17| = 7 > LSD \\ 10\% \text{ vs. } 20\% &= |\bar{y}_{2\cdot} - \bar{y}_{4\cdot}| = |15.67 - 21.17| = 5.5 > LSD \\ 5\% \text{ vs. } 20\% &= |\bar{y}_{1\cdot} - \bar{y}_{4\cdot}| = |10 - 21.17| = 11.17 > LSD \end{aligned}$$

.. all pairs of hardwood concentrations show significant difference in tensile strength except the 10% vs. 15% pair

.. go back to box and whisker plot |

.. it was evident that this pair exhibited less difference than other pairs