

Why do Sums of Squares in ANOVA depend on the order you fit the model but the fitted model is the same?

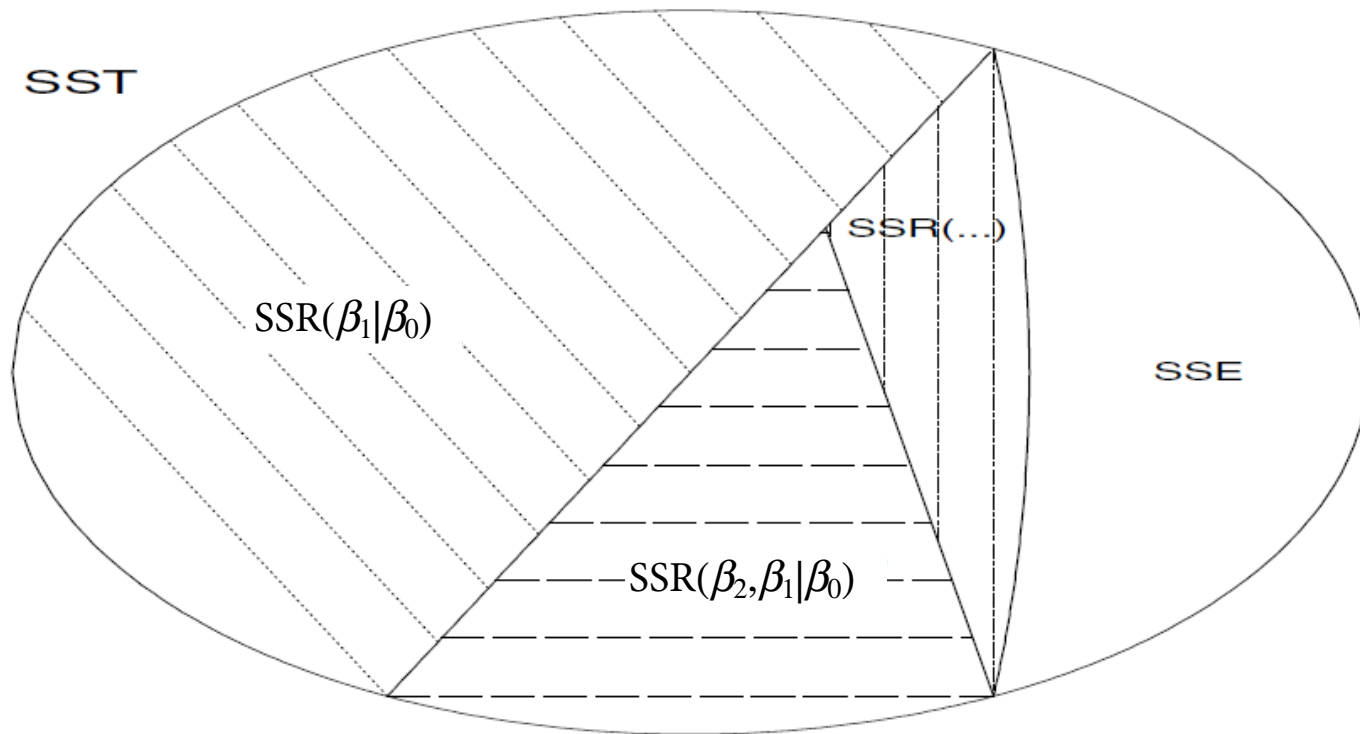
## Because they are Sequential Sums of Squares:

The model or regression sum of squares can be partitioned as follows:

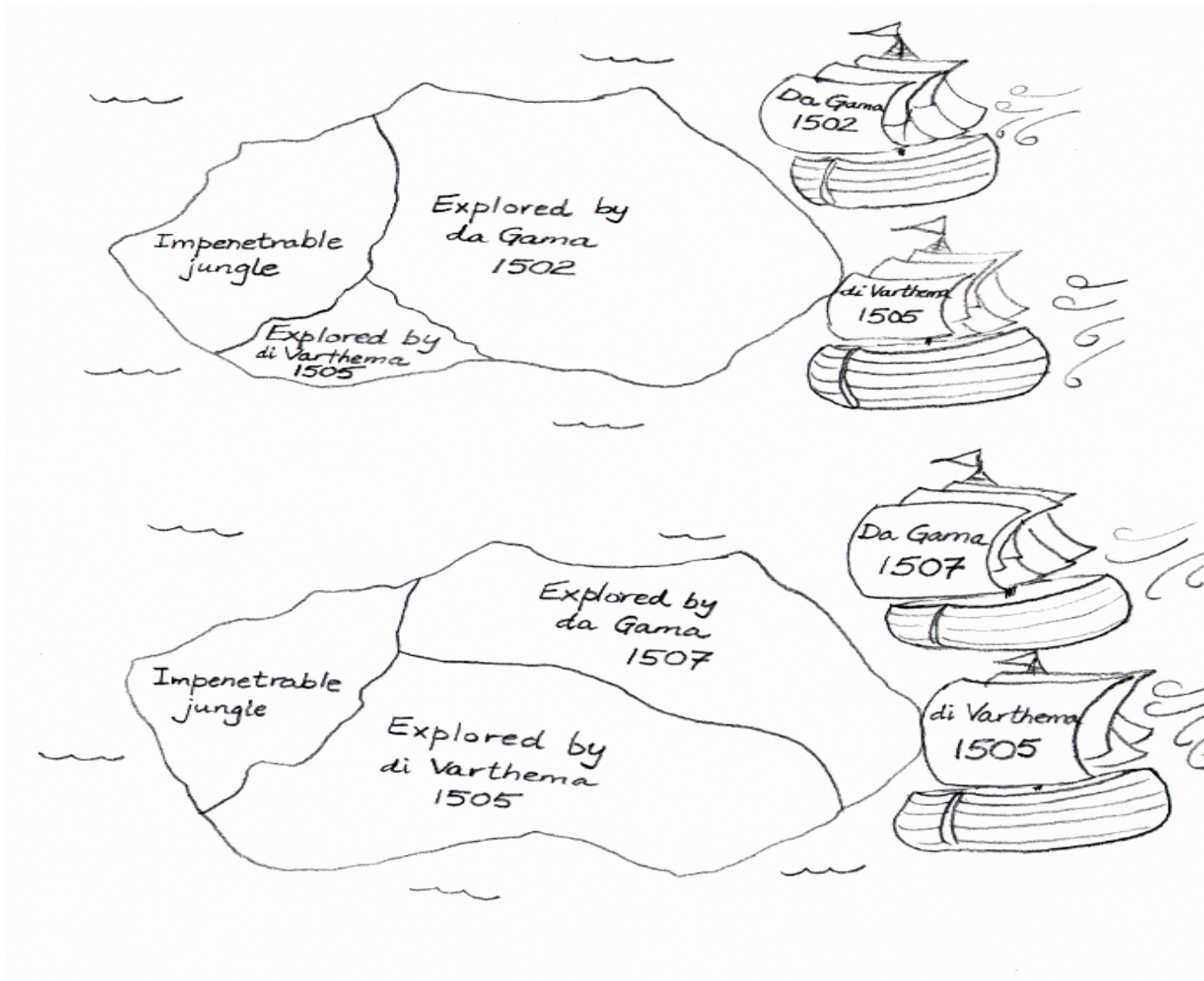
$$\begin{aligned} \text{SSR} &= \text{SSR}(\beta_1, \beta_2, \dots, \beta_k | \beta_0) \\ &= \text{SSR}(\beta_1 | \beta_0) + \text{SSR}(\beta_2 | \beta_1, \beta_0) + \text{SSR}(\beta_3 | \beta_2, \beta_1, \beta_0) + \dots \\ &\quad + \text{SSR}(\beta_k | \beta_0, \beta_1, \beta_2, \dots, \beta_{k-2}, \beta_{k-1}) \end{aligned}$$

For example, the sequential  $\text{SSR}(\beta_2 | \beta_1, \beta_0)$  is the amount of unexplained variability from a simple linear regression on  $x_1$  which is subsequently explained by  $x_2$ , so it represents the increase in the regression sum of squares obtained by adding the predictor  $x_2$  to a model that already contains  $x_1$ .

Diagram from the top of page 8 of the chapter 2 of the lecture notes



# Sums of squares – the undiscovered island (whoever gets there first, gets first claim!)



Sums of squares – explanatory variables are like explorers – who gets there first matters!

