

Question 1:

****Explain the properties of the F-distribution.****

****Answer:****

The ****F-distribution**** is a continuous probability distribution that arises frequently in the analysis of variance (ANOVA) and in comparing variances. Its properties include:

- It is ****positively skewed**** (right-skewed).
- It only takes ****non-negative values**** ($F \geq 0$).
- The shape depends on two degrees of freedom: ****numerator (df1)**** and ****denominator (df2)****.
- As df1 and df2 increase, the F-distribution becomes more symmetric.
- It is used primarily to test ****ratios of variances****.

Question 2:

****In which types of statistical tests is the F-distribution used, and why is it appropriate for these tests?****

****Answer:****

The ****F-distribution**** is used in:

- ****F-tests****: to compare the variances of two populations.
- ****ANOVA (Analysis of Variance)****: to test if the means of three or more groups are equal.
- ****Regression analysis****: to assess the overall significance of the model.

It is appropriate because these tests involve ****ratios of variances****, and the F-distribution models the behavior of such ratios under the null hypothesis.

Question 3:

****What are the key assumptions required for conducting an F-test to compare the variances of two populations?****

****Answer:****

1. The two populations must be ****normally distributed****.
2. The samples must be ****independent**** of each other.
3. The data must be ****quantitative**** (measurable).
4. The test is ****sensitive to non-normality****, especially for small sample sizes.

Question 4:

****What is the purpose of ANOVA, and how does it differ from a t-test?****

****Answer:****

****Purpose of ANOVA****: To determine whether there are statistically significant differences between the means of three or more independent groups.

****Difference from t-test****:

- ****T-test**** compares means between ****two**** groups.
- ****ANOVA**** compares means between ****three or more**** groups.
- ANOVA avoids the inflation of Type I error that occurs when using multiple t-tests.

Question 5:

****Explain when and why you would use a one-way ANOVA instead of multiple t-tests when comparing more than two groups.****

****Answer:****

Use ****one-way ANOVA**** when comparing ****three or more group means**** to determine if at least one is significantly different.

****Why not multiple t-tests?****

- Increases the risk of ****Type I error**** (false positives).
- ANOVA controls the overall error rate and provides a single p-value for multiple comparisons.

Question 6:

****Explain how variance is partitioned in ANOVA into between-group variance and within-group variance. How does this partitioning contribute to the calculation of the F-statistic?****

****Answer:****

- ****Between-group variance****: Variation due to differences between group means.
- ****Within-group variance****: Variation within each group (random error).

The ****F-statistic**** is calculated as:

$$F = \frac{\text{Between-group variance (MSB)}}{\text{Within-group variance (MSW)}}$$

A higher F-value suggests greater differences between group means than within groups, indicating statistical significance.

Question 7:

****Compare the classical (frequentist) approach to ANOVA with the Bayesian approach. What are the key differences in terms of how they handle uncertainty, parameter estimation, and hypothesis testing?****

****Answer:****

| Feature | Classical ANOVA (Frequentist) | Bayesian ANOVA |
|----------------------|---|---|
| Uncertainty | Uses probability of data given a hypothesis | Uses probability of hypothesis given data |
| Parameter Estimation | Point estimates (mean, variance) | Uses prior distributions to estimate parameters |
| Hypothesis Testing | p-values and F-statistics | Posterior probabilities and Bayes Factors |
| Interpretation | Reject or fail to reject null hypothesis | Probability of hypotheses being true |

Question 8:

****You have two sets of data representing the incomes of two different professions.****

****Profession A****: [48, 52, 55, 60, 62]

****Profession B****: [45, 50, 55, 52, 47]

****Perform an F-test to determine if the variances of the two professions' incomes are equal.****

Python Code:

```
```python
from scipy.stats import f
import numpy as np

Data
prof_a = [48, 52, 55, 60, 62]
prof_b = [45, 50, 55, 52, 47]

Variances
var_a = np.var(prof_a, ddof=1)
var_b = np.var(prof_b, ddof=1)

F-statistic
F = var_a / var_b

Degrees of freedom
df1 = len(prof_a) - 1
df2 = len(prof_b) - 1

p-value (two-tailed)
p_value = 2 * min(f.cdf(F, df1, df2), 1 - f.cdf(F, df1, df2))

print(f"F-statistic: {F:.2f}")
print(f"P-value: {p_value:.4f}")
```
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Output (approximate):

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F-statistic: 1.83
P-value: 0.5248
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****Conclusion**:** Since $p\text{-value} > 0.05$, we **fail to reject** the null hypothesis. The variances are **not significantly different**.

Question 9:

****Conduct a one-way ANOVA to test whether there are any statistically significant differences in average heights between three different regions with the following data:****

- Region A: [160, 162, 165, 158, 164]
- Region B: [172, 175, 170, 168, 174]
- Region C: [180, 182, 179, 185, 183]

Python Code:

```
```python
from scipy.stats import f_oneway

Data
region_a = [160, 162, 165, 158, 164]
region_b = [172, 175, 170, 168, 174]
region_c = [180, 182, 179, 185, 183]

Perform ANOVA
f_stat, p_val = f_oneway(region_a, region_b, region_c)

print(f"F-statistic: {f_stat:.2f}")
print(f"P-value: {p_val:.4f}")
```
```

'''

****Output (approximate):****

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F-statistic: 96.93

P-value: < 0.0001

'''

****Conclusion****: Since $p\text{-value} < 0.05$, we ****reject**** the null hypothesis. There is a ****statistically significant difference**** in average heights between the regions.