

PSYC214: Statistics Lecture 3 - Assumptions of ANOVA and follow-up procedures - Part I

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Assumptions of ANOVA and follow-up procedures



Agenda/Content for Lecture 3

- Assumptions of ANOVA
 Assumption of independence
 - Assumption of normality
 Assumption of homogeneity of variance
- Data transformations
- Pairwise between-level comparisons
 Planned comparisons

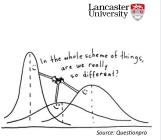
 - Post-hoc tests



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The assumptions of ANOVA

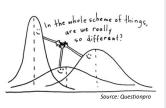
- The analysis of variance (ANOVA) is a parametric test
- · ANOVAs have a set of assumptions, which should be met
- These are often ignored by researchers, because ANOVAs are typically very robust!
- Even small/moderate deviations



The assumptions of ANOVA

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- It is unlikely that highly significant results, e.g., p < .01, will drastically change because of small violations
- Marginally significant results, i.e., those around p = .05 value, however, may be affected by even small violations!



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In a perfect world...

- You would have equal number of participants per level (e.g., per condition)
- Your data would be on an interval/ratio scale



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Assumptions underlying the ANOVA



- 1. Assumption of independence
- 2. Assumption of normality
- Assumption of homogeneity of variance







Assumptions underlying the ANOVA 1. Assumption of independence 2. Assumption of normality 3. Assumption of homogeneity of variance NORMAL GETS YOU BBHMON

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1. Assumption of independe	ence	Lancaster 22 University
Consequences of violation Becomes difficult to interpret results Did the manipulation have an effect, or was this driven by classification clustering or influence?		

1. Assumption of independence



How to avoid it?

- Always randomly allocate participants to a condition
- Try to allocate equal numbers to each condition
- You can test to see whether you have significant differences on important classification variables



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Assumptions underlying the ANOVA



- 1. Assumption of independence
- 2. Assumption of normality
- 3. Assumption of homogeneity of variance







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2. Assumption of normality



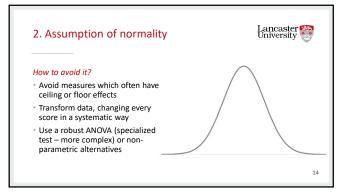
What is it?

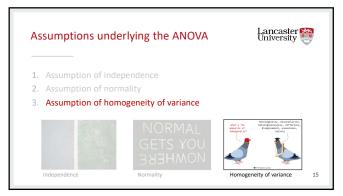
- You want the overall data and the data for each subgroup to normally distributed
- This is because ANOVAs rely on the mean – and for skewed and bimodal data the mean is unlikely the best measure of central tendency

NORMAL
GETS YOU
NOWHERE

2. Assumption of normality Consequences of violation If data are slightly skewed this is unlikely to cause problems If data are skewed by roughly the same degree in the same direction – unlikely a problem If skewed in different directions, this is a problem. Lead to type I and II errors!

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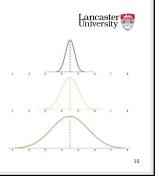




3. Homogeneity of variance

What is it?

- Assumes that the variances of the distributions in the samples are equal
- Therefore the variances for each sample should not significantly vary from one another

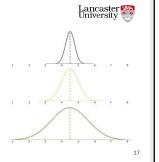


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3. Homogeneity of variance

Consequences of violation

- The ANOVA tests the plausibility of the null hypothesis – i.e., all observations come from the same underlying population with the same degree of variability
- This is pointless to test when variance is already clearly different

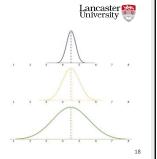


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3. Homogeneity of variance

How to avoid it?

- Difficult to avoid, but can be mitigated when testing
- As a rule of thumb, it is ok, as long as largest variance is no more than 4x the size of smallest
- Can also transform data or use non-parametric alternative





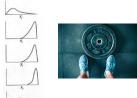
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Dealing with 'rogue' data

- Lancaster 😂 University 👺
- There are a number of strategies which may improve 'rouge' data
- None are panaceas and are unlikely to work in each situation
- If these aren't helpful, you can apply a non-parametric alternative e.g., Kruskall-Wallace one-way Analysis of Variance by Ranks



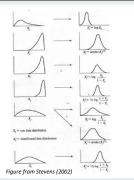
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Dealing with 'rogue' data

Transforming data

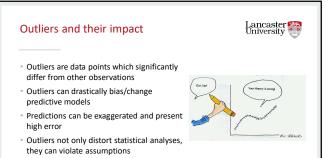
- This involves taking every score from each participant and applying a uniform mathematical function to each
- Report both the original data and the transformed data



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Dealing with 'rogue' data How to transform data Transformation Transformation Vintransformed transformed transformation transformation transformed transforme

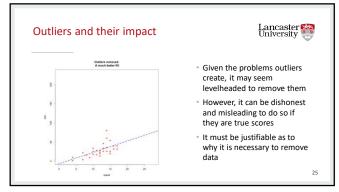
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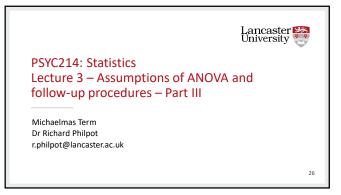


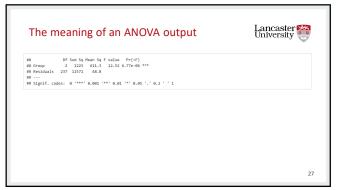
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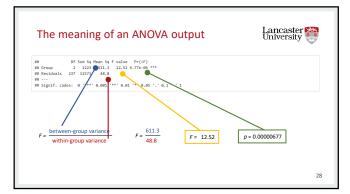
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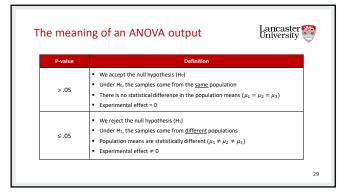
Outliers and their impact Given the problems outliers create, it may seem levelheaded to remove them However, it can be dishonest and misleading to do so if they are true scores It must be justifiable as to why it is necessary to remove data

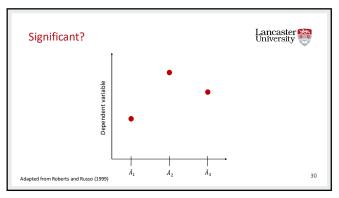


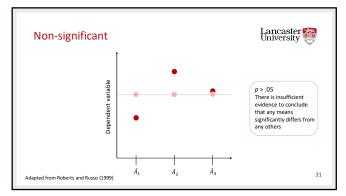


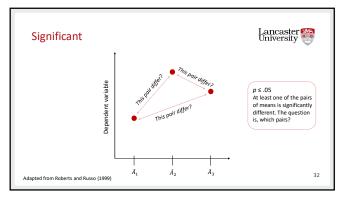














The problem of multiple comparisons



- Why not just run a bunch of t-tests?
- * Multiple comparisons increase the probability of making a (familywise) type I error
- I.e., rejecting the null hypothesis when actually there was no effect



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The problem of multiple comparisons



- $^{\circ}$ Type 1 error 1 test at $p \leq 0.05$ = 0.95 (i.e., 5% chance we get noise)
- Type 1 error 2 tests = 0.95 * 0.95, = 0.903. (10% chance)
- Type 1 error 3 tests = 0.95 * 0.95 * 0.95 = 0.857 (14% chance)
- Type 1 error 4 tests = 0.95 * 0.95 * 0.95 * 0.95 = 0.815 (18.5% chance)
- Type 1 error 5 tests = 0.95 * 0.95 * 0.95 * 0.95 * 0.95 = 0.774 (22.6% chance)



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Pairwise comparisons

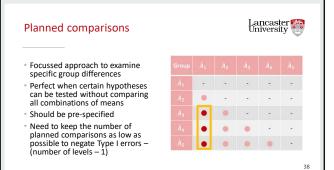


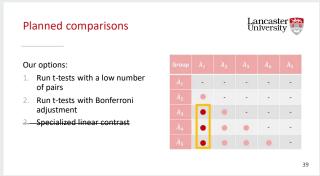
There are two strategies for following-up significant ANOVAs

- Planned comparisons
- Post-hoc comparisons



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	Group	\bar{A}_1	\bar{A}_2	\bar{A}_3	\bar{A}_4	\bar{A}_5		
	\bar{A}_1					-		
	\bar{A}_2	•				-		
	\bar{A}_3	•	•		-	-		
	\bar{A}_4	•	•	•		-		
	\bar{A}_5	•	•	•	•	-		
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Planned comparisons – 1. Run t-tests

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- Accept that we have inflated our risks
- Keep the number of planned comparisons as low as possible to negate Type I errors – (number of levels – 1)
- Even with two tests, however, our chance of a Type I error is 10%!



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Planned comparisons – 1. Run t-tests









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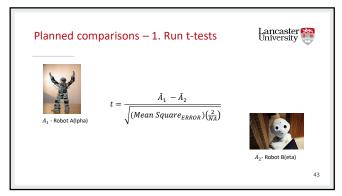
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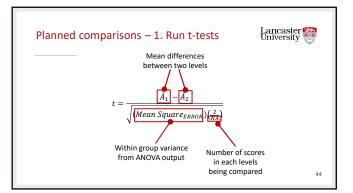
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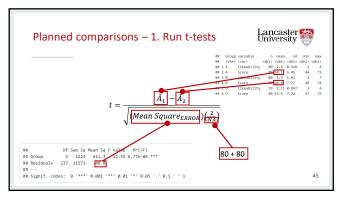
Planned comparisons

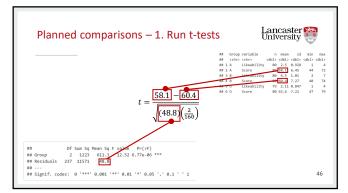








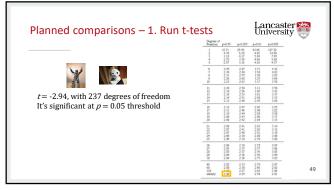


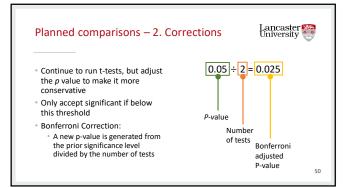


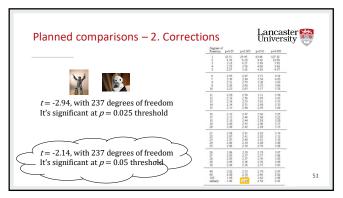
Planned comparisons – 1. Run t-tests $t = \frac{58.1 - 60.4}{\sqrt{(48.8)(0.0125)}}$

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Planned comparisons – 1. Run t-tests $t = \frac{-2.3}{\sqrt{0.61}} \qquad t = \frac{-2.3}{0.78}$ t = -2.94









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Pairwise comparisons



There are two strategies for following-up significant ANOVAs

- Planned comparisons
- T-tests
- Bonferroni corrections
- Post-hoc comparisons



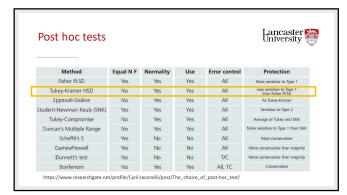
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Post hoc tests

- Lancaster Manual Lancaster University
- Post hoc comes from Latin for "after the event"
- Post hoc tests assess all possible combinations of differences between groups by comparing each mean with the other
- Make adjustments to p value, but more conservative than Bonferroni correction

\bar{A}_1	N			ĕ	
\hat{A}_2	•	-		-	-
	•	•		-	-
\tilde{A}_4	•	•	•		-
	•	•	•		



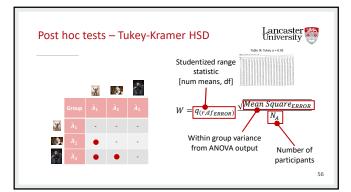
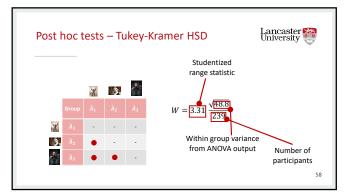
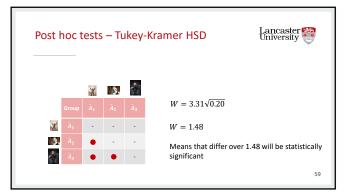
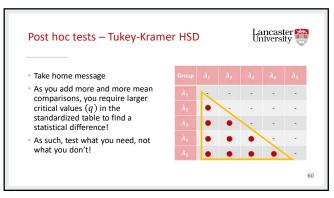


Table D	XIa) Stu								a.		,	α		٠.,	-					University 😍
		dentized	d range	a critical	l values	$\{\alpha = .0\}$.5]												_	
Error			_				_	_	k			_	_							
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1	18.0	27.0	32.8	37.1	40.4	43.1	45.4	47.4	49.1	50.6	52.0	53.2	54.3	55.4	56.3	57.2	58.0 16.4	58.8 16.6	59.6 16.8	
2	6.08	8.33	9.80	10.9	11.7	12.4	13.0	13.5	9.46	9.72	9.95	15.1	15.4	15.7	15.9	16.1	11.0	11.1	11.2	
3	4.50	5.91	6.82 5.76	7.50 6.29	6.71	8.48 7.05	8.85 7.35	9.18 7.60	7.83	8.03		8.37	8.52	8.66	8.79	8.91	9.03	9.13	9.23	
4 5	3.93	5.04	5.76	5.67	6.03	6.33	6.58	6.30	6.99	7.17		7,47	7.60	7.72	7.83	7.93	8.03	8.12	8.21	
6	3.46	4.34	4.90		5.63	5.90	6.12	6.32	6.49	6.65		6.92	7.03	7.14	7.24	7.34	7.43	7.51	7.59	
7	3.34	4.16	4.68	5.06	5.36	5.61	5.82	6.00	6.16	6.30		6.55	6.66			6.94	7.02 6.73	7.10	7.17 6.87	
8	3.26	4.04	4.53	4.89	5.17	5.40			5.92	6.05		6.29	6.39			6.65	6.73	6.58	6.64	
9	3.20	3.95	4.41	4.76	5.02	5.24	5.43	5.59 5.46	5.74	5.87		5.93	6.03		6.19	6.27	6.34	6.40	6.47	
10	3.15	3.88	4.33		4.91	5.03			5.49	5.61		5.81	5.90		6.06	6.13	6.20	6.27	6.33	
11	3.11	3.82	4.26		4.75	4.95			5.39	5.51	5.61	5.71	5.80	5.88	5.95	6.02	6.09	6.15	6.21	
13	3.06	3.73	4.15		4.69	4.88		5.19	5.32	5.43	5.53	5.63					5.99	6.05	6.11	
14	3.03	3.70	4.11	4.41	4.64	4.83	4.99	5.13	5.25	5.36		5.55			5.79	5.85	5.91	5.97	6.03 5.96	
15	3.01	3.67	4.08		4.59	4.78		5.08	5.20	5.31		5.49	5.57				5.79	5.84	5.90	
16	3.00	3.65	4.05		4.56				5.15	5.26 5.21		5.39				5.67	5.73	5.79	5.84	
17	2.98	3.63	4.02						5.07	5.17		5.35					5.69	5.74	5.79	
18 19	2.97	3.59	3.98			4.65			5.04	5.14		5.31	5.39	5.46	5.53	5.59	5.65	5.70	5.75	
20	2.95	3.58	3.96						5.01	5.11	5.20		5.36				5.61	5.66	5.71	
24	2.92	3.53	3.90		4.37				4.92	5.01							5.49	5.55	5.59	
30	2.89	3.49	3.85						4.82	4.92					5.27		5.38	5.31	5.36	
40	2.86	3.44	3.79						4.73								5.15	5.20	5.24	
60	2.83	3.40	3.74						4.65			4.88					5.04	5.09	5.13	
120	2.80	3.36	3.68	3.92	4.10	4.24	4.36	4.47		4.64		4.68					4.93		5.01	







Lecture 3 – Assumptions of ANOVA and follow-up procedures Review of Lecture 3 * Assumption of ANOVA * Assumption of independence * Assumption of normality * Assumption of homogeneity of variance * Data transformations * Pairwise between-level comparisons * Planned comparisons * Post-hoc tests

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