

Lecture 19: ANOVA Part I

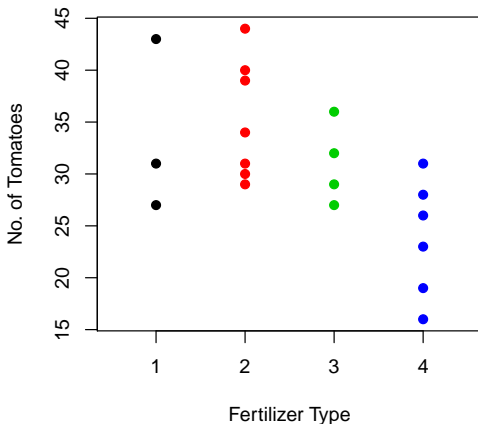
Chapter 5.5

Analysis of Variance (ANOVA)

A farmer has the choice of four tomato fertilizers and wants to compare their performance in terms of crop yield.

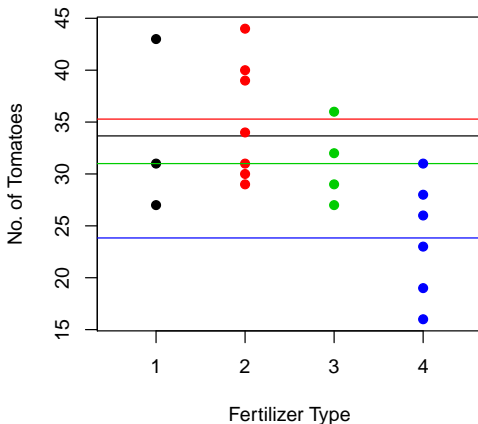
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n_1	n_2	n_3	n_4	total n
3	7	4	6	20

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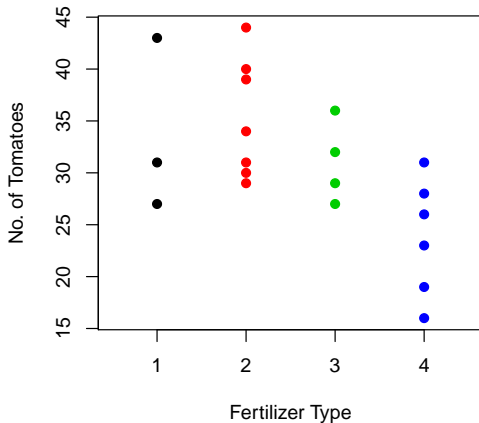
- ▶ n_i plants assigned to each of the $k = 4$ fertilizers:

n_1	n_2	n_3	n_4	total n
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- ▶ Count the number of tomatoes on each plant

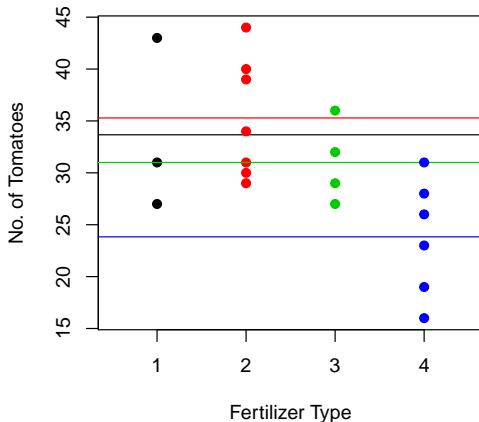
Tomato Fertilizer

We observe the following, where each point is one tomato plant.



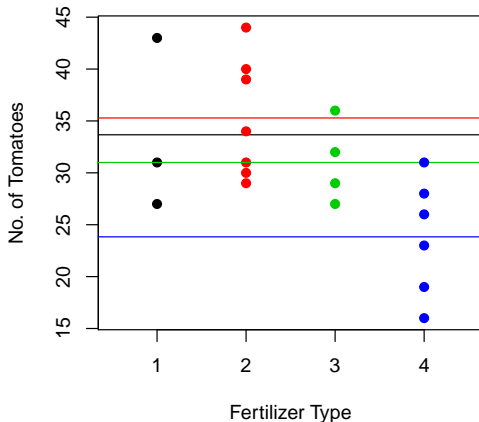
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Plot the sample mean of each level.



Tomato Fertilizer

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Plot the sample mean of each level. Question: are the mean tomato yields different?



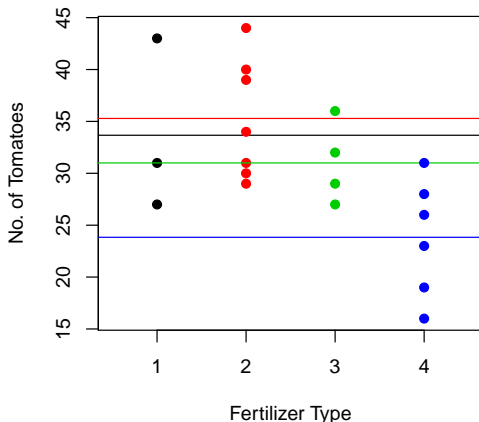
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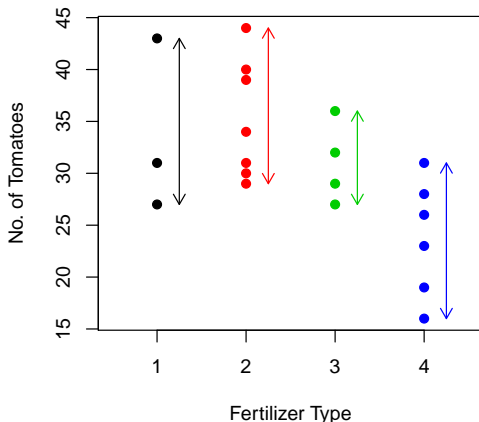
Tomato Fertilizer Example

Numerator: the **between-group variation** refers to the variability **between** the levels (the 4 horizontal lines):



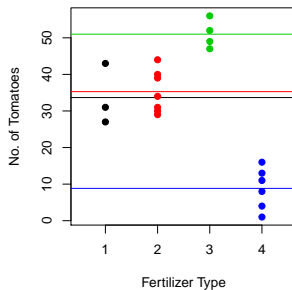
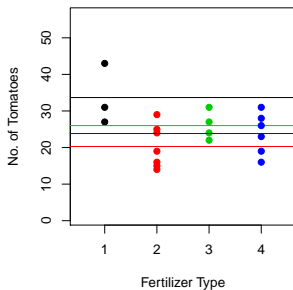
Tomato Fertilizer Example

Denominator: the **within-group variation** refers to the variability **within** each level (the 4 vertical arrows):



Tomato Fertilizer Example

Now compare the following two plots. Which has “more different” means?

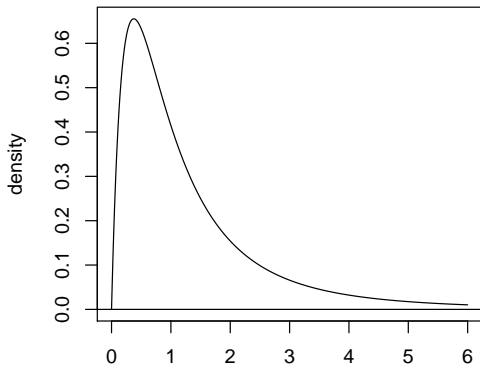


Tomato Fertilizer Example

F Distributions

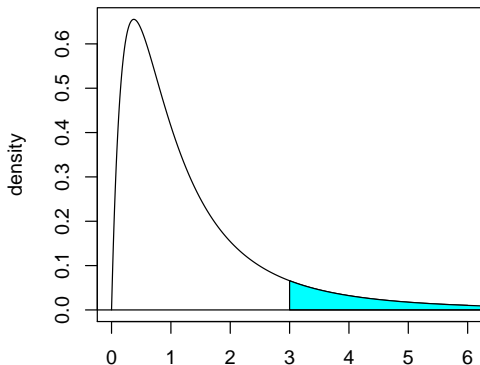
F Distributions

For $df_1 = 4$ and $df_2 = 6$, the F distribution looks like:



F Distributions

p -values are computed where “more extreme” means larger. Say the $F = 3$, the p -value is the area to the right of 3 and is computed in R: `pf(3,df1=4,df2=6,lower.tail=FALSE)`



Conducting An F -Test

The results are typically summarized in an ANOVA table:

Source of Variation	df	SS	MS	F	p -value
Between groups	$k - 1$	$SSTr$	$MSTr = \frac{SSTr}{k-1}$	$\frac{MSTr}{MSE}$	p
Within groups	$n - k$	SSE	$MSE = \frac{SSE}{n-k}$		
Total	$n - 1$	SST			

Conditions