PSY 308B – ANOVA Midterm Formulas

t tests

Independent samples t test

• $t = \frac{(Observed-Expected)}{SE}$

Observed = difference between two samples means Expected = difference between two population means (always defaults to 0) SE = standard error of the difference

So...

•
$$t = \frac{(\overline{x_1} - \overline{x_2})}{SE}$$

Where $SE = \sqrt{\frac{s_{pooled}^2}{N_1} + \frac{s_{pooled}^2}{N_2}}$
And $s_{pooled}^2 = [(N_1 - 1) * s_1^2 + (N_2 - 1) * s_2^2] / [(N_1 - 1) + (N_2 - 1)]$

•
$$df = (N_1 - 1) + (N_2 - 1)$$

• Cohen's
$$d = \frac{(M_1 - M_2)}{SD_{pooled}}$$

Where
$$SD_{pooled} = \sqrt{s_{pooled}^2}$$
.

Paired (dependent) samples t test

• $t = \frac{(Observed-Expected)}{SE}$

Observed = sample mean of difference scores Expected = population mean of difference scores (always defaults to 0) SE = standard error of the difference scores

Where SE =
$$\frac{s_d}{\sqrt{n}} = \frac{\sqrt{\frac{\sum (d - \overline{d})^2}{n-1}}}{\sqrt{n}}$$
 and $\overline{d} = \frac{\sum d}{n}$

•
$$df = (N-1)$$

• Cohen's
$$d = \frac{\overline{d}}{s_d}$$

One-way ANOVA

•
$$F = \frac{between-groups\ variance}{within-groups\ variance}$$

• In other words...
$$F = \frac{MS_{between}}{MS_{within}}$$
 or $F = \frac{MS_{treat}}{MS_{error}}$

Source	SS	df	MS	F
treat	$n\sum(x_j-x_T)^2$	k – 1	$\frac{SS_{treat}}{df_{treat}}$	$\frac{MS_{treat}}{MS_{error}}$
error	$\sum (x_{ij}-x_j)^2$	$\mathbf{k}\left(n-1\right)$	$\frac{SS_{error}}{df_{error}}$	
Total	$\sum (x_{ij} - x_T)^2$	N – 1		

• Eta-squared = $\eta^2 = \frac{SS_{treat}}{SS_{total}}$

Factorial ANOVA

• In a factorial ANOVA, you get F ratios for main effects of each of your independent variables (F_A and F_B) and for your interaction (F_{AxB})

•
$$F_A = \frac{MS_A}{MS_{error}}$$
 $F_B = \frac{MS_B}{MS_{error}}$ $F_{AxB} = \frac{MS_{AxB}}{MS_{error}}$

Source	SS	df	MS	F
Factor A	$bn\sum(x_{A_j}-x_T)^2$	a – 1	$\frac{SS_A}{df_A}$	$\frac{MS_A}{MS_{error}}$
Factor B	$an \sum (x_{B_k} - x_T)^2$	b – 1	$\frac{SS_B}{df_B}$	$rac{MS_B}{MS_{error}}$
Interaction	$SS_{total} - SS_{error} - SS_A \\ - SS_B$	(a-1)(b-1)	$\frac{SS_{AxB}}{df_{AxB}}$	$\frac{MS_{AxB}}{MS_{error}}$
Error (S/AB)	$\sum (x_{ijk} - x_{AB_{jk}})^2$	ab(n-1)	$\frac{SS_{error}}{df_{error}}$	
Total	$\sum (x_{ijk} - x_T)^2$	N – 1		

• Complete eta-squared =
$$\eta^2 = \frac{SS_{effect}}{SS_{total}}$$

• Partial eta-squared = partial
$$\eta^2 = \frac{SS_{effect}}{(SS_{effect} + SS_{error})}$$

Repeated-measures ANOVA

•
$$F = \frac{between-groups\ variance}{Error\ variance}$$

• In other words...
$$F = \frac{MS_{between}}{MS_{error}}$$
 or $F = \frac{MS_{treat}}{MS_{error}}$

Source	SS	df	MS	F
treat	$n\sum (x_j-x_T)^2$	k – 1	$\frac{SS_{treat}}{df_{treat}}$	$\frac{MS_{treat}}{MS_{error}}$
within	$\sum (x_{ij}-x_j)^2$	k (n - 1)		
subject	$k\Sigma(M_i - x_T)^2$	n - 1		
error Total	$SS_{within} - SS_{subject}$ $\sum (x_{ij} - x_T)^2$	(k-1)(n-1) N-1	$\frac{SS_{error}}{df_{error}}$	

• Eta-squared =
$$\eta^2 = \frac{SS_{treat}}{SS_{treat} + SS_{error}}$$

Mixed Factorial ANOVA

•
$$F = \frac{between-groups\ variance}{Error\ variance}$$

• In other words...
$$F = \frac{MS_{between}}{MS_{error}}$$
 or $F = \frac{MS_{treat}}{MS_{error}}$

Source	SS	df	MS	F
Between-group				
A	$n\sum(x_j-x_T)^2$	a – 1	$\frac{SS_A}{df_A}$	$rac{MS_A}{MS_{S/A}}$
S/A	$\sum (x_{ij}-x_j)^2$	a (<i>n</i> – 1)	$\frac{SS_{S/A}}{df_{S/A}}$	
Within-group				
В	$k\Sigma(M_i - x_T)^2$	b - 1	$\frac{SS_B}{df_B}$	$rac{MS_B}{MS_{BxS/A}}$
AxB	$\sum n(Y_{.jk} - Y)^2$	(a-1)(b-1)	$rac{SS_{AxB}}{df_{AxB}}$	$\frac{MS_{AxB}}{MS_{BxS/A}}$
BxS/A	$\sum (Y_{ijk} - Y_{\cdot jk})^2$	a(b-1)(n-1)	$\frac{SS_{BxS?A}}{df_{BxS?A}}$	
Total	$\sum (x_{ij} - x_T)^2$	N - 1 or (a)(b)(n) - 1	$\frac{SS_{Total}}{df_{Total}}$	

• Eta-squared =
$$\eta^2 = \frac{SS_{treat}}{SS_{treat} + SS_{error}}$$