

# Introductory Statistics with Excel

Andrew Parnell

University College Dublin



Class 5 - Statistical modelling and Analysis of Variance

# Learning outcomes

In this class we will cover

- What is a statistical model?
- Analysis of Variance (ANOVA)
- 1-way ANOVA
- 2-way ANOVA

# Moving from hypothesis testing to statistical modelling

- Many people see statistics as just hypothesis testing and confidence intervals
- Most academic statisticians actually work on **statistical modelling** rather than ever running hypothesis tests (confidence intervals are used by all of us)
- A statistical model is a way of linking the data to a theoretical construct (i.e. our ideas about how the experiment worked) and to test them using statistical thinking (usually confidence intervals)
- Most statistical models can be written as:

$$\text{Data} = \text{Structure} + \text{Residuals}$$

- The **data** is what we have observed, the **structure** is a hypothesised way the experiment works, and the **residuals** are the leftover 'random' variation

## Example: cows

Reminder:

169.6	142	103.3	111.6	123.4	143.5	155.1
101.7	170.7	113.2	130.9	146.1	169.3	155.5

- Our statistical model might be:

$$\text{Data} = \text{Overall mean} + \text{Residuals}$$

- The overall mean here might be a value that we specify (e.g. 120kg) or something we try and estimate from the data
- The residuals need to be assigned a probability distribution, such as the normal distribution. This will have a mean (usually set to 0) and a standard deviation which again we can either specify or estimate from the data
- For example, if we had specified that the overall mean was 120kg then our first data point would be:

$$169.6 = 120 + 49.6$$

so the residual value is 49.6. We could do this repeatedly and estimate the standard deviation from the set of residual values

# More complex statistical models

- If we have multiple groups, e.g. the Clenbuterol data, we might have a more complicated structural part:

$$\text{Data} = \text{Mean associated with group} + \text{Residuals}$$

- Depending whether the data was in e.g. run 1 or run 2, there might be a different group mean
- We might further decide to give different probability distributions to the residual variation in the different groups

# Links with $t$ -tests and ANOVA

- The 1-sample  $t$ -test (e.g. testing cow's milk yield is 120kg or not) is an example of a statistical model with one overall group mean
- The independent samples  $t$ -test we met earlier is an example of a statistical model with two different group means
- The Analysis of Variance (ANOVA) model we are about to meet is an example of a statistical model with multiple different group means (at least 2)

# 1-way Analysis of Variance

# ANOVA

**ANalysis Of VAriance** is a versatile statistical tool for analysing how the mean value of a **quantitative response** variable is related to one or more **categorical explanatory** factors.



# 1-way ANOVA

*Example:* reduction in blood pressure.

- A researcher wishes to compare three different regimes for their effectiveness in lowering blood pressure in patients diagnosed with high blood pressure.
- The recommended regimes are
  - 1 Medication
  - 2 Exercise
  - 3 Diet
- Fifteen patients have volunteered to take part in the experiment.

# 1-way ANOVA

- The BP in each patient was recorded after they had followed their recommended regime:

Medication	Exercise	Diet
10	6	5
12	8	9
9	3	12
15	0	8
13	2	4

- Specific question: **is there a difference in the mean reduction in blood pressure for the 3 regimes?**

# 1-way ANOVA

- A  $t$  test is used to compare 2 population means when independent random samples are available from the populations.
- Given 3 independent samples,  $t$  tests could be used to conduct 3 tests (1 v 2, 2 v 3 and 3 v 1) but this causes problems, e.g. is the type 1 error rate still 5%? Should the groups all have the same residual probability distribution?
- The ANalysis Of VAriance (ANOVA) statistical model (and its associated  $F$ -test) provides a test that the means are different based on the assumption that the residual standard deviations in each group are all equal.

# Experimental design

- The simplest experimental design is called a **completely randomised experimental design**.
- This is an experimental design under which independent random samples of experimental units are selected for each treatment.
- *Blood pressure example*: each patient diagnosed with high blood pressure is **randomly assigned** to one of the regimes  
i.e. 5 patients in each regime.

# ANOVA terminology

- The **response variable** is the variable being measured in the experiment:  
drop in BP
- **Factors** are variables applied to the object or individual in the experiment:  
regime
- **Factor levels** are the values of the factor used in the experiment:  
medication, exercise, diet
- **Treatments** are the factor-Level combinations used  
same as factor levels here!
- **Experimental units** are the objects on which the response variables and factor levels are measured/recorded:  
patients

# ANOVA terminology

- We are interested in assessing the the effect of the factors on the response variable:  
effect of regime on drop in BP
- Quantitative factors are measured on a numerical scale:  
age, daily medication dose
- Qualitative factors are not measured on a numerical scale: regime
- Reminder: a designed experiment is one for which the researcher controls the specifications of the treatments and the method of assigning the experimental units to each treatment:  
completely randomized design
- An observational study is one in which the researcher simply observes the treatments and the response on a sample of experimental units:  
e.g. examine a doctor's records and record  
regime and drop in BP for each patient

# 1-way ANOVA

- In general we want to compare the means of  $k$  populations.

	1	2	3	...	k
Population mean	pop mean 1	pop mean 2	pop mean 3	...	pop mean $k$
Population st dev	pop sd 1	pop sd 2	pop sd 3	...	pop sd $k$
Sample size	$n_1$	$n_2$	$n_3$	...	$n_k$
Sample mean	sample mean 1	sample mean 2	sample mean 3	...	sample mean $k$
Sample st dev	sample st dev 1	sample st dev 2	sample st dev 3	...	sample st dev $k$

- Formally, in ANOVA, we test:

$$H_0 : \text{pop mean 1} = \text{pop mean 2} = \text{pop mean 3} = \dots = \text{pop mean } k$$

against the alternative

$$H_A : \text{at least one mean is different from the others.}$$

# 1-way ANOVA

## Example

- For the BP experiment:

Medication	Exercise	Diet
$n_1 = 5$	$n_2 = 5$	$n_3 = 5$
sample mean 1 = 11.8	sample mean 2 = 3.8	sample mean 3 = 7.6
sd 1 = 2.4	sd 2 = 3.2	sd 3 = 3.2

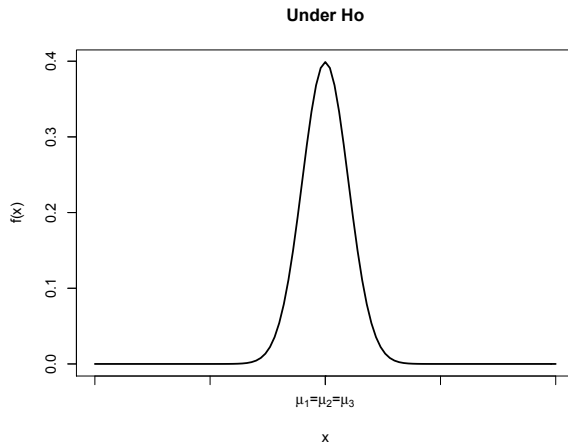
- Is there evidence in the data which suggests that the average BP under the 3 regimes differs?
- Certainly the 3 sample means *vary* – but this will happen even if  $H_0$  is true!
- Do the 3 sample means *vary enough* to suggest that there is a difference in the true underlying population means?



# 1-way ANOVA: assumptions

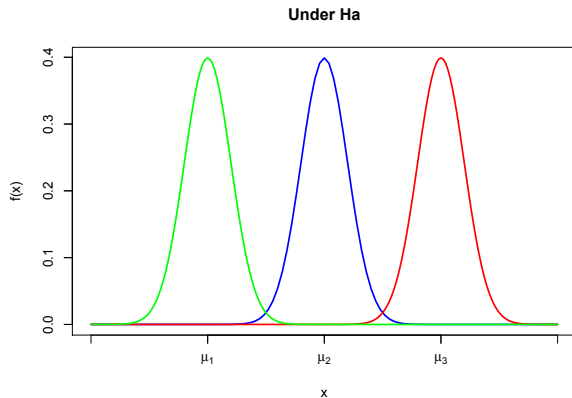
- Assumptions are similar to those for the 2-sample  $t$ -test.
- 1 The samples are independent random samples.
- 2 The sample means are approximately normally distributed within each population.
- 3 All populations have the **same** standard deviation.

# 1-way ANOVA: assumptions



- Under  $H_0$  all populations have the same mean.  
Given the assumptions, all have the same residual standard deviation.

# 1-way ANOVA: assumptions



- Under  $H_a$  all populations have different means.  
Given the assumptions, all have the same residual standard deviation.

# 1-way ANOVA

- Use ANOVA to test  $H_0$  (all population means equal).
- We do this using an **F-test**:

$$F = \frac{\text{Variation between sample means}}{\text{Variation within groups}}$$

- The numerator is 0 if all means are equal – gets larger the more spread out the means are.
- If that variation is ‘large’, evidence that at least one of the means is different from the others  $\Rightarrow$  reject  $H_0$ .
- The denominator provides a guide for determining whether the numerator is ‘large’.
- Comparing variation between group means to the variation within groups; hence “analysis of variance”.

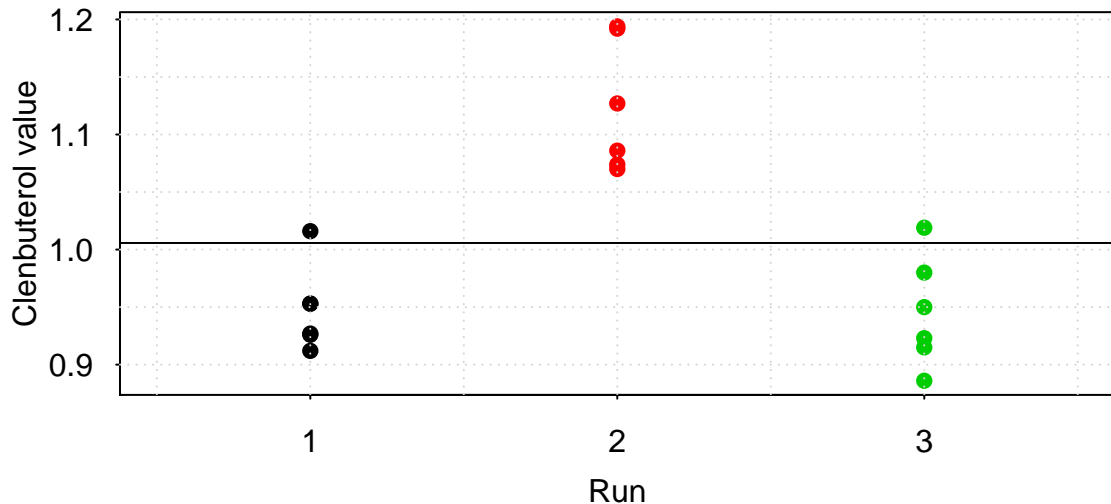
# 1-way ANOVA

The results are usually presented in a table with the following values:

- **SSTr**: the sum-of-squares associated with the treatment. This is a measure of how variable the means are between the groups
- **SSR**: the sum-of-squares associated with the residuals. This is a measure of how variable the residuals are within a group
- **MSTr**: the SSTr value corrected for the number of groups
- **MSR**: the SSR value corrected for the number of observations

The ratio of these last two provides the  $F$ -statistic

# ANOVA picture



# The ANOVA table

Source	df	SS	MS	F
Treatment	$k - 1$	$SSTr$	$MSTr = \frac{SSTr}{k - 1}$	$F = \frac{MSTr}{MSR}$
Residual	$n - k$	$SSR$	$MSR = \frac{SSR}{n - k}$	
Total	$n - 1$	$SSTo$		

SS and MS stand for sum-of-squares and mean-square respectively.

# 1-way ANOVA

- We won't go into the details of how these values are created, but the table you get from Excel gives:

Source	df	SS	MS	F
Treatment	2	160.13	80.07	9.17
Residual	12	104.80	8.73	
Total	14	264.93		

- The residual standard deviation is obtained from  $\sqrt{\text{MSR}} = 2.95$ .
- Excel also gives you the critical value for the F-test and the p-value, here 0.004
- The p-value is far smaller than 0.05 so we would reject  $H_0$  and conclude that, at the 5% level there is at least one different mean



# 1-way ANOVA

*Example: Journal of Adolescent Research 1992*

- Is musical preference associated with reckless behaviour?
- Musical Preference:  
Acoustic/Pop, Mainstream Rock, Hard Rock, Heavy Metal
- Reckless Behaviour:  
How many times in the past year have you indulged in reckless behaviour?
- Here reckless behaviour is defined as 'speeding over 80mph'.

# 1-way ANOVA

- Cutting to the chase, here is the ANOVA table:

Source	df	SS	MS	$F$	$p$
Treatment	3	12.85	4.2833	5.09	0.0029
Residual	76	63.9	0.8408		
Total	79	76.75			

- For significance level 5% the mean number of occasions driving over 80mph differs for the groups defined in terms of musical preference.

# Comparing means using ANOVA

# 1-way ANOVA: which means differ?

- If ANOVA fails to accept  $H_0$  we are likely to be interested in **which** means differ.
- To compare specific means, either with a test or confidence interval, we need the standard error of difference **SED**.
- For means of samples of sizes  $n_1$  and  $n_2$ :

$$\text{SED} = \sqrt{\text{MSR}} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

- The SED makes use of MSR to estimate the residual standard deviation, thereby using more information than a standard  $t$ -test between groups.

# 1-way ANOVA: which means differ?

*Example: Is musical preference associated with reckless behaviour?*

- In this case there are 20 subjects in each treatment group, so:

$$SED = \sqrt{\frac{2 \times 0.84079}{20}} = 0.28996$$

- To test at significance level 1% with  $df = 76$ , the  $t$  critical value (from Excel - T.INV.2T(0.01, 73)) is 2.642.
- Hence, the population means differ at significance level 1% if:

$$\frac{|\text{sample mean 1} - \text{sample mean 2}|}{SED} > \text{Critical value}$$

# 1-way ANOVA: which means differ?

- It is useful when comparing means to define the least significant difference LSD.
- We define the least significant difference LSD to be:

$$\text{LSD} = \text{Critical value} \times \text{SED}$$

- Hence sample means 1 and 2 differ at the 1% level if:

$$|\text{sample mean 1} - \text{sample mean 2}| > \text{LSD}$$

# 1-way ANOVA: which means differ?

*Example: Is musical preference associated with reckless behaviour?*

- We previously inferred that the means differed for the groups defined in terms of musical preference. Which means actually differ?

	Acoustic/ Pop	Mainstream Rock	Hard Rock	Heavy Metal
Sample means	2.50	2.70	2.75	3.55

- Using a 1% significance level

$$\text{LSD} = \text{critical value} \times \text{SED} = 2.642 \times 0.290 = 0.766$$

- So number of reckless events on Heavy Metal differs significantly from the others (all differences  $\geq 0.8$ ).
- There are no significant differences among the other 3 groups (all differences  $\leq 0.25$ ).

# 1-way ANOVA: which means differ?

*Example: music preference/reckless behaviour.*

- Given that the Heavy Metal group differs significantly from the others we may wish to construct a 95% confidence interval for the mean of the Heavy Metal group.
- The mean for this group is 3.55, with standard error:

$$\sqrt{\frac{MSR}{20}} = \sqrt{\frac{0.841}{20}} = 0.205$$

- The  $t$  critical value, for 95% confidence, with  $df = 76$  is 1.992 (Excel - T.INV.2T(0.05, 76))
- Hence the CI of interest is:

$$3.55 \pm 1.992 \times 0.20504 = 3.55 \pm 0.4084 = (3.14, 3.96) \text{ events}$$



# ANOVA with randomised block designs

# Blocking to increase power

- Power (the probability of detecting differences) is greater when there is **less variation among the experimental units** i.e. when the within group standard deviation is small.
- In such a case, most of the variation can be attributed to differences between the treatment means and a large  $F$  value is more likely.
- **Blocking** compares values for different treatments **measured on similar experimental units**.
- *Similar* means similar with respect to characteristics which influence the response.
- *Eg:* when comparing effect of dietary regimes on weight loss, use individuals of same gender and similar weight.

# Randomised Block Design

- Say we wish to conduct an experiment to compare  $k$  treatment means.
- 1 Divide the experimental units into groups of  $k$  units, so that units within a group are as similar as possible.
- 2 Within each group randomly allocate treatments so that each unit in a group receives a different treatment.
- The groups are called **blocks**.
- Allocation of units to blocks is **non-random**.
- In each block allocation of units to treatments is **random**.

# Randomised block design

- 40 volunteers have agreed to take part in an evaluation of 4 computer training courses.
- Each volunteer will be sent to one of the 4 courses and asked to complete a questionnaire at the end of the course.
- From each questionnaire a general satisfaction score on a scale of 0 to 100 will be computed.
- Possible ways of deciding which volunteer attends which course include:
  - completely randomised design.
  - randomised block design.

# Experimental Design

- For a **completely randomised design** the volunteers are listed in random order. The top 10 are sent on course 1, the next 10 on course 2, etc.
- For a **randomised block design** the volunteers are grouped into blocks of size 4, such that members of a block are 'similar'.
- Blocks could be constructed on the basis of the individuals previous computer experience; the 4 most experienced in the first block, the next 4 most experienced in the next block, etc.
- The randomised block design could attribute part of the total variation in satisfaction scores to the different experience levels of the volunteers.
- This would reduce residual variation and make it more likely that differences between the satisfaction scores for different courses are detected as significant if they truly exist.

# Randomised block designs and ANOVA

*Example: computer course evaluation*

## ■ Block and Treatment Means:

Block	Tr 1	Tr 2	Tr 3	Tr 4	Mean
1	52.1	51.3	57.9	56.9	54.550
2	59.9	58.8	62.7	63.4	61.200
3	63.3	63.8	64.3	67.8	64.800
4	68.9	69.3	68.3	74.5	70.250
5	68.5	76.4	75.0	73.8	73.425
6	73.2	80.9	80.5	80.1	78.675
7	83.8	84.0	85.6	85.1	84.625
8	85.0	83.4	88.7	91.1	87.050
9	92.8	90.4	91.5	95.0	92.425
10	93.3	95.5	96.6	98.8	96.050
Mean	74.08	75.38	77.11	78.65	76.305

# Randomised block designs and ANOVA

- The resulting ANOVA table is below:

Source	DF	SS	MS	<i>F</i>	<i>p</i> -value
Treatment	3	119.5	39.8	<b>10.0</b>	0.0001
Block	9	6875.1	763.9	<b>191.4</b>	<0.0001
Residual	27	107.8	4.0		
Corrected Total	39	7102.4			

- We are not going to cover the maths of where these values come from!

# Randomised block designs and ANOVA

- Conclude: there is very strong evidence ( $p = 0.0001$ ) that mean satisfaction scores depend on the training course.
- Conclude: block means differed significantly ( $p < 0.0001$ ), so blocking did succeed in reducing the residual (error) variation.
- **Warning:** if blocking **did not reduce residual error**, the randomised block design would be **less powerful** than the completely randomised design.
- The **loss of degrees of freedom** would make **critical values larger**, and  $F$  values would not have increased sufficiently to make up for this.



# Randomised block designs and ANOVA

- As with a completely randomised block experiment, use a **LSD** to compare particular treatment means.
- Treatment means average  $l$  values so

$$SED = \sqrt{\frac{2MSE}{l}} \quad \text{and as before} \quad LSD = \text{critical value} \times SED.$$

- For the training course example with 5% significance level and critical value = 2.052 (T.INV.2T(0.05, 27)):

$$\begin{aligned} LSD &= \text{critical value} \times SED \\ &= 2.052 \times \sqrt{\frac{2 \times 3.991741}{10}} \\ &= 2.052 \times 0.8935 \\ &= 1.834 \end{aligned}$$

# Randomised block designs and ANOVA

- The treatment means were 74.08, 75.38, 77.11 and 78.65, and the LSD is 1.834.
- So course 3 significantly different from 1, 4 different from 1, 4 different from 2, 3 different from 2
- 2 and 1 not significantly different from each other, similarly 3 and 2, 4 and 3 (at the 5% significance level).

# Multiple comparisons

- When  $H_0$ : all means are equal is rejected by the  $F$  test we have used the LSD (based on a  $t$ ) test to see which means differ.
- With  $k = 4$ , for example, this involves 6 different tests: tr1 mean vs tr2, tr1 vs tr3, etc, etc
- When  $H_0$  is true and we make many independent comparisons we will reject  $H_0$  much more often than the significance level that we set (e.g. 5%)
- We can use a **multiple comparisons procedure** to reduce this frequency.
- The most common is that of **Bonferroni** correction where we reduce the significance level by dividing it by the number of tests, e.g. test at the  $0.05/6 = 0.83\%$  level instead of the 5% level

# 2-way ANOVA

# Two-way ANOVA

- Two-way ANOVA examines the effect of 2 categorical factors on the mean of a quantitative response variable.

## Examples

- effect of **variety** (3 levels) and **planting density** (10, 20, 30 thousand plants per hectare) on **yield** of tomato plants.
- effect of investment **manager** (3 levels) and **investment type** (4 levels) on **5 year yield** on a €10,000 investment.
- Effect of

# Factorial experimental designs

- Effect of two or more treatments explored simultaneously.
- Every level of each treatment is studied under the conditions of every level of all other treatments.
- Two, three, four,  $\dots$ ,  $n$  treatments can be studied in same experiment.
- Here we'll consider only 2.

# Advantages of factorial experimental designs

- Need 2 completely randomised designs to analyse effects of two treatments.
- Factorial design can analyse the effect of 2 treatments together, saving time and effort.
- Can be use to control confounding variables, by building such variables into the experimental design.
- Increased power: effects of second variable removed from the SSR.
- Perhaps most importantly: can explore possible interaction between two treatment variables.

## Factorial experimental designs: example

- The time required to make coke from coal was examined in a  $2 \times 3$  experiment with 18 observations.
- The effect of oven width and oven temperature on the process are of interest.
- Oven width has three levels: 4, 8 and 12 inches.
- Oven temperature has two levels: 1600°F and 1900°F.

width	temp	time
4	1600	3.5
4	1600	3.0
4	1600	2.7
4	1900	2.2
4	1900	2.3
4	1900	2.4
8	1600	7.1
⋮	⋮	⋮



# Factorial experimental designs: example

- The intersection of each level of each treatment gives rise to **cells**: in the example, there are 3 observations in each of 6 cells.
- One treatment is arbitrarily designated the **row treatment**: here let's make the oven width.
- The other treatment is the **column treatment**: here that's oven temperature.
- For this module, only consider designs with equal numbers of observations in each cell.

# Two-way ANOVA

- Factorial designs with 2 factors are analysed using a two-way ANOVA.
- Two-way ANOVA tests the following hypotheses:

Row effects:	$H_0$ :	Row means are all equal.
	$H_A$ :	At least one row mean is different.
Column effects:	$H_0$ :	Column means are all equal.
	$H_A$ :	At least one column mean is different.
Interaction effects:	$H_0$ :	The interaction effects are 0.
	$H_A$ :	An interaction effect is present.

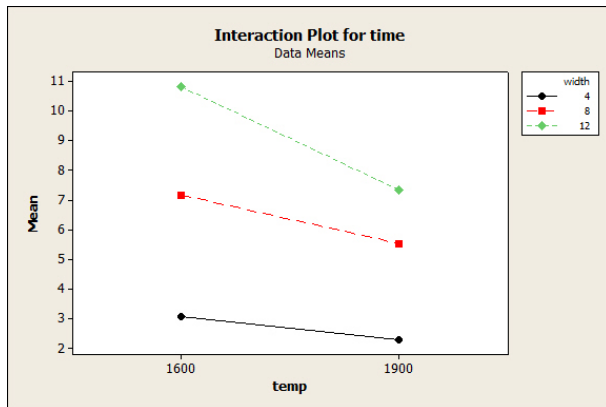
# Two-way ANOVA: main effects and interactions

- The row effects and column effects are often called **main effects**.
- Essentially effect = mean difference between levels.
- An **interaction** occurs when the effect of one treatment varies according to the levels of the other treatment.
- In a factorial design, interaction occurs when the pattern of cell means in one row (going across the columns) varies from the cell mean pattern in another row.
- Similarly, interaction occurs when the pattern of cell means differs between columns.

# Graphically depicting interactions

- Denote the no. of levels in the row treatment by  $R$ , and similarly in the column treatment by  $C$ .
- In the coking experiment  $R = 3$  and  $C = 2$ .
- Can graphically examine factorial design experiment data by plotting cell means within each row (say) and connecting them with a line.
- If the  $R$  lines are parallel, no interaction is indicated.

# Graphically depicting interactions



- If the lines are parallel there is likely to be no interaction. Looks like there might be interaction here.

# Interpreting effects in the presence of interaction

- When interaction effects are significant, main effects are confounded and **should not be analysed in the usual manner**.
- It is not possible in such a case to state that row or column effects are significant as the main effect of one treatment varies with the levels of the other main effect.

## Two-way ANOVA table: coking example.

Width effect:	$H_0$ :	Row means are all equal.
	$H_A$ :	At least one row mean is different.
Temp. effects:	$H_0$ :	Column means are all equal.
	$H_A$ :	At least one column mean is different.
Interaction effects:	$H_0$ :	The interaction effects are 0.
	$H_A$ :	An interaction effect is present.

- To test these three hypotheses we, as usual, determine a  $F$  test statistic for each.

## Computing a two-way ANOVA table

Source	df	SS	MS	F	p
Row factor	$Ro - 1$	$SSRo$	$\frac{SSRo}{Ro-1}$	$\frac{MSRo}{MSR}$	
Column factor	$C - 1$	$SSC$	$\frac{SSC}{C-1}$	$\frac{MSC}{MSR}$	
Interaction	$(Ro - 1) \times (C - 1)$	$SSI$	$\frac{SSI}{(Ro-1) \times (C-1)}$	$\frac{MSI}{MSR}$	
Residual	$Ro \times C \times (n - 1)$	$SSR$	$\frac{SSE}{Ro \times C \times (n-1)}$		
Total	$Ro \times Cn - 1$	$SST$			



## Two-way ANOVA: coking example.

Source	DF	SS	MS	F	P
width	2	123.1	61.6	222.1	<0.001
temp	1	17.2	17.2	62.1	<0.001
Interaction	2	5.7	2.9	10.3	0.003
Error	12	3.3	0.3		
Total	17	149.4			

- First, test for interaction:

$$F = \frac{MSI}{MSE} = \frac{2.8506}{0.2772} = 10.28$$

- At the 5% level, the critical value is 3.885 ( $F.INV(0.95, 2, 12)$ ).
- Hence, there is very strong evidence of a width  $\times$  temperature interaction – the ‘no interaction’ null hypothesis is rejected at the 5% level.

## Two-way ANOVA: coking example.

- So, the interaction term is significant. Looking at the cell means gives us an idea of what's happening:

		Temp	
		1600	1900
Width	4	3.07	2.30
	8	7.17	5.53
	12	10.80	7.33

- The difference in time to coking at high and low temperatures increases with oven width.
- **When this is the case the individual tests for the two factors make no sense.**

## Two-way ANOVA: tests following a significant interaction

- In the case of a significant interaction, we can compare temperatures at each width, using an **LSD**.
- Each cell mean is calculated from  $n = 3$  observations so

$$\begin{aligned} \text{SED} &= \sqrt{\frac{2\text{MSR}}{n}} = \sqrt{\frac{2 \times 0.2772}{3}} \\ &= 0.4298837 \\ \text{critical value} &= 2.179 \end{aligned}$$

$$\begin{aligned} \text{Therefore LSD} &= (2.179) \times (0.4298837) \\ &= 0.937 \end{aligned}$$

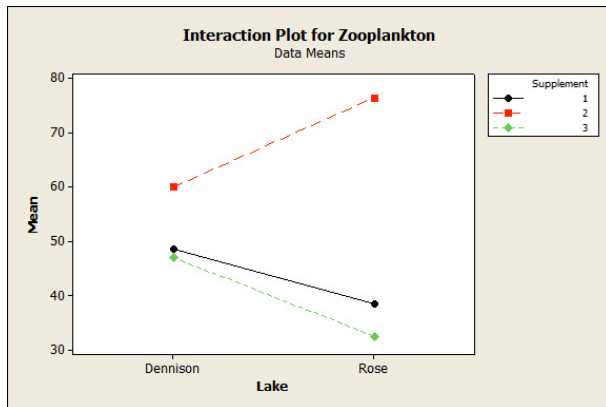
- Only the means at width 4 under both temperatures are not significantly different, at the 5% level.

## Two-way ANOVA: example 2

- A study on how zooplankton live in 2 lakes.
- 12 tanks have been set up: 6 with water from Lake Rose, and 6 with water from Lake Dennison.
- One of three nutrient supplements to each tank.
- After 30 days, count the zooplankton in unit volume of water.
- Use two-way ANOVA to test if the population means are equal, or equivalently, to test whether there is significant evidence of interactions and main effects.

Zooplankton	Supplement	Lake
34	1	Rose
43	1	Rose
57	1	Dennison
40	1	Dennison
85	2	Rose
⋮	⋮	⋮

# Two-way ANOVA: zooplankton example



## Two-way ANOVA: zooplankton example

Source	df	SS	MS	<i>F</i>	<i>p</i>
Supplement	2	1918.50	959.25	9.25	0.015
Lake	1	21.33	21.33	0.21	0.666
Interaction	2	561.17	280.58	2.71	0.145
Residual	6	622.00	103.67		
Total	11	3123.00			

- Test for interaction:  $p = 0.145$
- There is no significant evidence for a supplement $\times$ lake interaction at the 5% level
- i.e. the effect of supplement is the same for the two lakes.

## Two-way ANOVA: zooplankton example

- Since the interaction is not significant we regard it as random error and combine it with SSE.
- Therefore, we also add the interaction df to the error df.
- Therefore need to re-compute all the relevant MS,  $F$  test statistics and  $p$  values.

Source	df	SS	MS	$F$	$p$
Supplement	2	1918.50	959.250	6.49	0.021
Lake	1	21.33	21.333	0.14	0.714
Residual	8	1183.17	147.8963		
Total	11	3123.00			

- At 5% level: significant supplement effect, but no significant lake effect.

## Two-way ANOVA: zooplankton example

Supplement	1	2	3
Mean	43.50	68.25	39.75

- Each mean is based on 4 values (2 tanks from each lake) so:

$$\begin{aligned} \text{SED} &= \sqrt{\frac{2\text{MSR}}{4}} = \sqrt{\frac{2 \times 147.896}{4}} \\ &= 8.599 \end{aligned}$$

$$\text{Since critical value} = 2.306$$

$$\text{LSD} = 2.306 \times 8.599 = 19.83$$

- The means under both supplement 1 and supplement 3 differ significantly from the mean zooplankton count under supplement 2.



# Summary of class 5

- These are all examples of **statistical models**, either with a single mean, or a set of means for each group / treatment / block
- In general ANOVA models assume that all the residuals have the **same** standard deviation
- We run  **$F$ -tests** to determine whether the overall means are different, then LSD tests (possibly with multiple comparisons correction) to determine which means are **different**
- We can use 1-way, 2-way, etc, ANOVA to test for **multiple effects and their interactions**