

"ANOVA is more important than ever because it represents a key idea in statistical modeling of complex data structures—the grouping of predictor variables and their coefficients into batches."

— Andrew Gelman

Statistical Reasoning Lecture #4

Alexander Savi, 2024

Whitlock/Schluter, Ch. 15 & 18.3; Field, Ch. 13



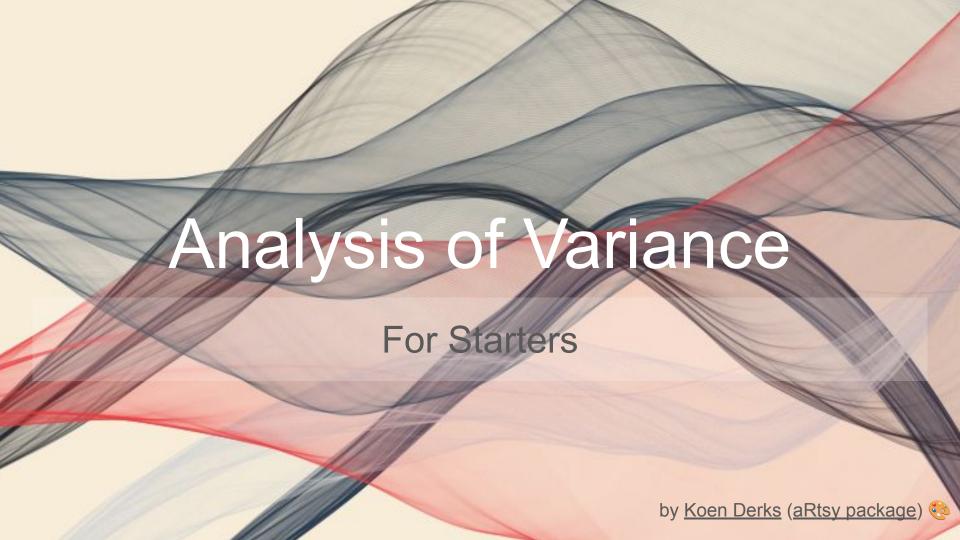






Predictor / Independent

		Categorical	Continuous
Response /	Cate gori cal	Chi-squared test	Logistic regression
Dependent	Con tinu ous	Student's <i>t</i> -test ANOVA Pairwise <i>t</i> -test Repeated measures	Correlation Linear regression





Decomposition of variability

Total variability

Explained variability
Model variability

Unexplained variability Error variability

explained variance / unexplained variance

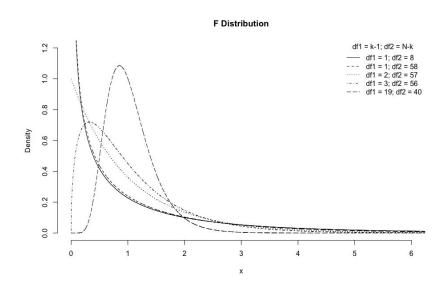
=

F

=

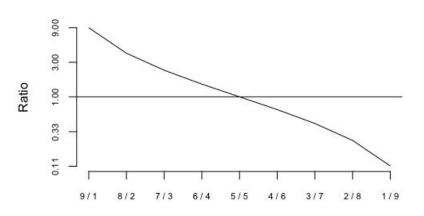
model / error

F distribution

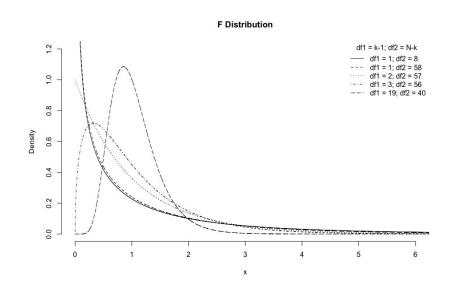


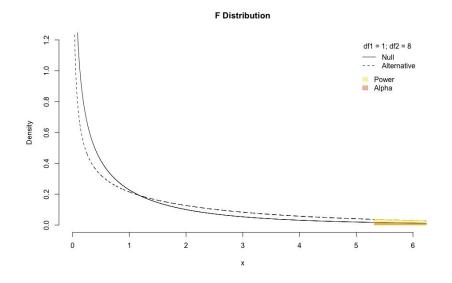
$$df_{model} = k - 1$$

 $df_{error} = N - k$



F distribution





$$df_{model} = k - 1$$

 $df_{error} = N - k$





The ANOVA family

Number of independent variables

- 1 one-way
- >1 two-way, three-way, ... (factorial)

Type of measurement

- independent (between subject)
- repeated measures (within subject)
- mixed (both)

Number of dependent variables

- 1 ANOVA
- >1 MANOVA

Compare ...

- two means (*t*-test, one-way ANOVA)
- several means (one-way ANOVA)
- several means for several independent variables, measured between groups (independent factorial ANOVA)
- several means for several independent variables, measured within groups (repeated measures factorial ANOVA)
- several means for several independent variables, measured between and within groups (mixed-design ANOVA)



Topics

Probabilities & distributions

Frequentist inference

Multiple linear regression

Independent Factorial ANOVA

Repeated Measures Factorial ANOVA

Mixed Design ANOVA

Nonparametric inference

Bayesian inference

Learning goals

Analyze models with multiple (categorical) independent variables.

Analyze models with repeated measurements for multiple (categorical) independent variables.



Student evaluations

De student als consument maakt vrouwelijke docenten extra kwetsbaar

Nieuws | door Frans van Heest

13 september 2023 | Vrouwelijke docenten worden aantoonbaar gediscrimineerd door studentenevaluaties, maar toch blijft het instrument voor veel universiteiten belangrijk om medewerkers te beoordelen. Cursusevaluaties moedigen echter middelmatig onderwijs aan en zijn extra nadelig voor vrouwen.

— <u>ScienceGuide</u> (Sep. 13, 2023)

Q. Is the effect of sex on rating modified by rank?

H. The effect of sex on rating is larger for lower ranked female teachers than for higher ranked female teachers.

E. In the open evals data set, I expect.

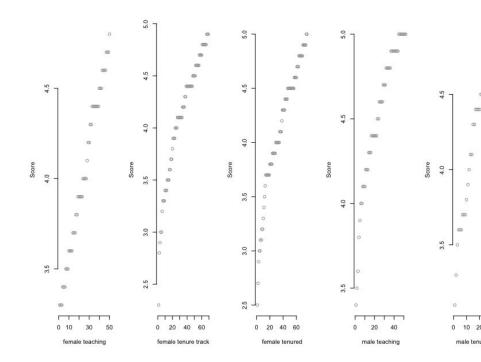


Student evaluations

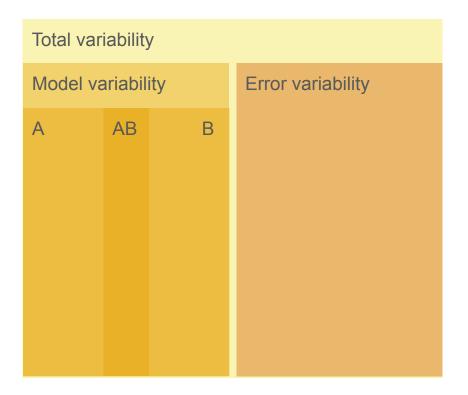
```
library("moderndive")
help(evals)
mod <- score ~ gender + rank + gender :
rank
with(evals, table(gender, rank))

rank
gender teaching tenure track tenured
female 50 69 76
male 52 39 177</pre>
```

```
> str(evals[, c("score", "gender", "rank")])
tibble [463 x 3] ($3: tbl_df/tbl/data.frame)
$ score : num [1:463] 3.3 3.3 3.4 3.4 3.4 3.5 3.5 3.5 3.6 ...
$ gender: Factor w/ 2 levels "female", "male": 1 1 1 1 1 1 1 1 1 1 ...
$ rank : Factor w/ 3 levels "teaching", "tenure track", ...: 1 1 1 1 1 1 1 1 1 ...
```



Decomposition of variability

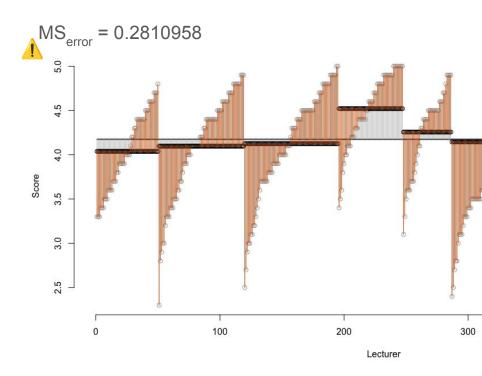


Formulas						
Variance	Sum of squares	df	Mean squares	F-ratio		
Model	$SS_{\text{model}} = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{model} - 1$	$\frac{SS_{model}}{df_{model}}$	$\frac{MS_{model}}{MS_{error}}$		
A	$SS_{A} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	$k_{A} - 1$	$\frac{SS_A}{df_A}$	MS _A MS _{error}		
В	$SS_{B} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	$k_{B} - 1$	$\frac{SS_B}{df_B}$	MS _B MS _{error}		
AB	$SS_{A \times B} = SS_{model} - SS_A - SS_B$	$df_A \times df_B$	$\frac{SS_{AB}}{df_{AB}}$	MS _{AB} MS _{error}		
Error	$SS_{error} = \sum s_k^2 (n_k - 1)$	$N-k_{model}$	SS _{error} df _{error}			
Total	$SS_{total} = SS_{model} + SS_{error}$	N - 1	$\frac{SS_{total}}{df_{total}}$			

Unexplained variance

Formulas Sum of squares Mean squares F-ratio Variance SS_{model} MS_{model} $SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$ Model df_{model} MS_{error} MS_{Λ} $SS_A = \sum n_k (\bar{X}_k - \bar{X})^2$ A $k_{A} - 1$ MSerror MS_{R} $SS_{\rm B} = \sum n_k (\bar{X}_k - \bar{X})^2$ $k_R - 1$ MSerror MSAR AB $SS_{A\times B} = SS_{model} - SS_A - SS_B \quad df_A \times df_B$ $SS_{error} = \sum s_k^2 (n_k - 1)$ Error $N - k_{model}$ Total $SS_{total} = SS_{model} + SS_{error}$ N-1var_score_k1 <- var(subset(x = evals, gender == "female" & rank == "teaching", select = "score", drop = TRUE))</pre> var_score_k2 <- var(subset(x = evals, gender == "female" & rank == "tenure track", select = "score", drop = TRUE)</pre> var score k3 <- var(subset(x = evals, gender == "female" & rank == "tenured", select = "score", drop = TRUE))</pre> var_score_k4 <- var(subset(x = evals, gender == "male" & rank == "teaching", select = "score", drop = TRUE))</pre> var_score_k5 <- var(subset(x = evals, gender == "male" & rank == "tenure track", select = "score", drop = TRUE))</pre> var_score_k6 <- var(subset(x = evals, gender == "male" & rank == "tenured", select = "score", drop = TRUE))</pre> n_k1 <- table(evals\$gender, evals\$rank)[["female", "teaching"]]</pre> n_k2 <- table(evals\$gender, evals\$rank)[["female", "tenure track"]]</pre> n_k3 <- table(evals\$aender, evals\$rank)[["female", "tenured"]] n_k4 <- table(evals\$gender, evals\$rank)[["male", "teaching"]]</pre> n_k5 <- table(evals\$gender, evals\$rank)[["male", "tenure track"]]</pre> n_k6 <- table(evals\$gender, evals\$rank)[["male", "tenured"]]</pre> $ss_error_k1 \leftarrow var_score_k1 * (n_k1 - 1)$ $ss_error_k2 \leftarrow var_score_k2 * (n_k2 - 1)$ $ss_error_k3 \leftarrow var_score_k3 * (n_k3 - 1)$ ss_error_k4 <- var_score_k4 * (n_k4 - 1) ss_error_k5 <- var_score_k5 * (n_k5 - 1) ss_error_k6 <- var_score_k6 * (n_k6 - 1) ss_error <- sum(ss_error_k1, ss_error_k2, ss_error_k3, ss_error_k4, ss_error_k5, ss_error_k6) n <- length(evals\$score)</pre> k_model <- 6 df_error <- n - k_model

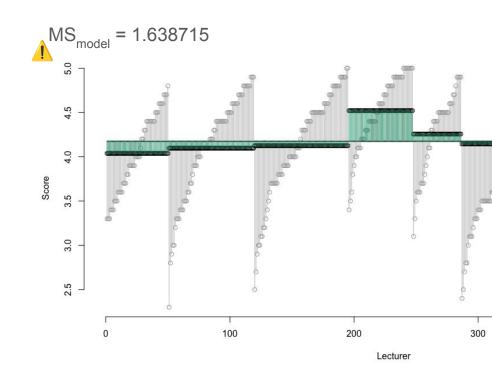
ms_error <- ss_error / df_error



Explained variance (full model)

Formulas							
Variance	Sum of squares	df	Mean squares	F-ratio			
Model	$SS_{\text{model}} = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{model} - 1$	$\frac{SS_{model}}{df_{model}}$	MS _{model} MS _{error}			
A	$SS_A = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_A - 1$	$\frac{SS_A}{df_A}$	MS _A MS _{error}			
В	$SS_{B} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	$k_B - 1$	$\frac{SS_B}{df_B}$	MS _B MS _{error}			
AB	$SS_{A\times B} = SS_{model} - SS_A - SS_B$	$df_A \times df_B$	$\frac{SS_{AB}}{df_{AB}}$	MS _{AB} MS _{error}			
Error	$SS_{error} = \sum s_k^2 (n_k - 1)$	$N-k_{model}$	SS _{error} df _{error}				
Total	$SS_{total} = SS_{model} + SS_{error}$	N - 1	$\frac{SS_{total}}{df_{total}}$				

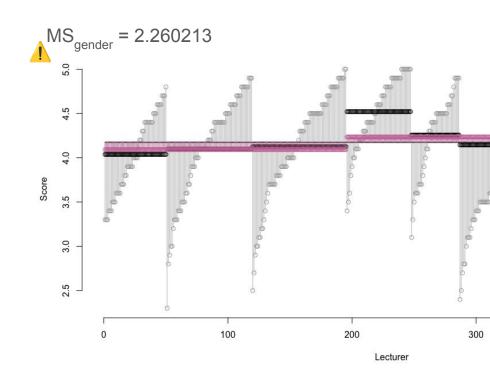
```
mean_score <- mean(evals$score)
mean_score_k1 <- mean(subset(x = evals, gender == "female" & rank == "teaching", select = "score", drop = TRUE))
mean_score_k2 <- mean(subset(x = evals, gender == "female" & rank == "tenure track", select = "score", drop = TRUE))
mean_score_k3 <- mean(subset(x = evals, gender == "female" & rank == "tenured", select = "score", drop = TRUE))
mean_score_k4 <- mean(subset(x = evals, gender == "male" & rank == "teaching", select = "score", drop = TRUE))
mean_score_k5 <- mean(subset(x = evals, gender == "male" & rank == "tenure track", select = "score", drop = TRUE))
mean_score_k6 <- mean(subset(x = evals, gender == "male" & rank == "tenure track", select = "score", drop = TRUE))
ss_model_k1 <- n_k1 * (mean_score_k1 - mean_score)^2
ss_model_k2 <- n_k2 * (mean_score_k2 - mean_score)^2
ss_model_k3 <- n_k3 * (mean_score_k3 - mean_score)^2
ss_model_k6 <- n_k6 * (mean_score_k6 - mean_score)^2
ss_mod
```



Explained variance (gender)

	Formulas					
	Variance	Sum of squares	df	Mean squares	F-ratio	
	Model	$SS_{\text{model}} = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{model} - 1$	$\frac{SS_{model}}{df_{model}}$	MS _{model} MS _{error}	
İ	A	$SS_A = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{A} - 1$	$\frac{SS_A}{df_A}$	MS _A MS _{error}	
	В	$SS_{B} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	$k_B - 1$	$\frac{SS_B}{df_B}$	MS _B MS _{error}	
	AB	$SS_{A \times B} = SS_{model} - SS_A - SS_B$	$df_A \times df_B$	SS _{AB} df _{AB}	MS _{AB} MS _{error}	
	Error	$SS_{error} = \sum s_k^2 (n_k - 1)$	$N-k_{model}$	SS _{error} df _{error}		
	Total	$SS_{total} = SS_{model} + SS_{error}$	N - 1	SS _{total}		

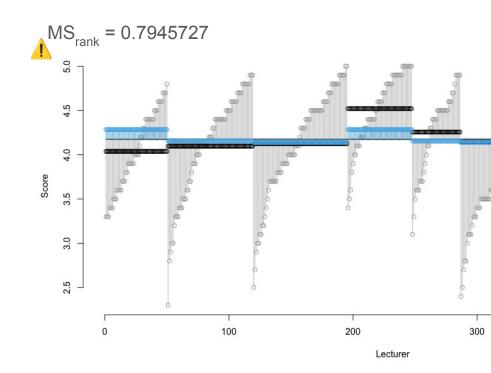
```
mean_score_female <- mean(subset(x = evals, subset = gender == "female", select = "score", drop = TRUE))
mean_score_male <- mean(subset(x = evals, subset = gender == "male", select = "score", drop = TRUE))
n_female <- table(evals$gender)[["female"]]
n_male <- table(evals$gender)[["male"]]
ss_female <- n_female * (mean_score_female - mean_score)^2
ss_male <- n_male * (mean_score_male - mean_score)^2
ss_gender <- sum(ss_female, ss_male)
k_gender <- 2
df_gender <- k_gender - 1
ms_gender <- ss_gender / df_gender
ms_gender / ms_error</pre>
```



Explained variance (rank)

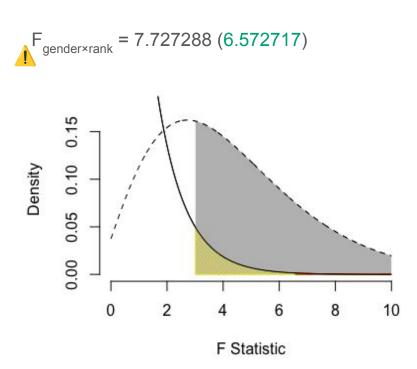
	Formulas								
	Variance	Sum of squares	df	Mean squares	F-ratio				
	Model	$SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{model} - 1$	$\frac{SS_{model}}{df_{model}}$	MS _{model} MS _{error}				
	A	$SS_A = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_A - 1$	$\frac{SS_A}{df_A}$	MS _A MS _{error}				
	В	$SS_{B} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	k_B-1	$\frac{SS_B}{df_B}$	$\frac{MS_B}{MS_{error}}$				
ĺ	AB	$SS_{A \times B} = SS_{model} - SS_A - SS_B$	$df_A \times df_B$	$\frac{SS_{AB}}{df_{AB}}$	MS _{AB} MS _{error}				
	Error	$SS_{error} = \sum s_k^2 (n_k - 1)$	$N-k_{model}$	$\frac{SS_{error}}{df_{error}}$					
	Total	$SS_{total} = SS_{model} + SS_{error}$	N - 1	SS _{total} df _{total}					

```
mean_score_teaching <- mean(subset(x = evals, subset = rank == "teaching", select = "score", drop = TRUE))
mean_score_tenure_track <- mean(subset(x = evals, subset = rank == "tenure track", select = "score", drop = TRUE))
mean_score_tenured <- mean(subset(x = evals, subset = rank == "tenured", select = "score", drop = TRUE))
n_teaching <- table(evals$rank)[["teaching"]]
n_tenure_track <- table(evals$rank)[["tenure track"]]
n_tenured <- table(evals$rank)[["tenured"]]
ss_teaching <- n_teaching <- (mean_score_teaching - mean_score)^2
ss_tenured <- n_tenure_track <- (mean_score_tenure_track - mean_score)^2
ss_tenured <- n_tenured * (mean_score_tenured - mean_score)^2
ss_tenured <- n_tenured * (mean_score_tenured - mean_score)^2
ss_rank <- sum(ss_teaching, ss_tenure_track, ss_tenured)
k_rank <- 3
df_rank <- k_rank - 1
m_s_rank <- k_ss_rank / df_rank
ms_rank / ms_error</pre>
```



Explained variance (gender × rank)

	Formulas							
	Variance	Sum of squares	df	Mean squares	F-ratio			
	Model	$SS_{\text{model}} = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_{model} - 1$	$\frac{SS_{model}}{df_{model}}$	$\frac{\mathrm{MS}_{\mathrm{model}}}{\mathrm{MS}_{\mathrm{error}}}$			
	A	$SS_A = \sum n_k (\bar{X}_k - \bar{X})^2$	$k_A - 1$	$\frac{SS_A}{df_A}$	MS _A MS _{error}			
	В	$SS_{B} = \sum n_{k} (\bar{X}_{k} - \bar{X})^{2}$	$k_B - 1$	$\frac{SS_B}{df_B}$	MS _B MS _{error}			
I	AB	$SS_{A\times B} = SS_{model} - SS_A - SS_B$	$df_A \times df_B$	SS _{AB} df _{AB}	MS _{AB} MS _{error}			
Ī	Error	$SS_{error} = \sum s_k^2 (n_k - 1)$	$N-k_{model}$	SS _{error} df _{error}				
	Total	$SS_{total} = SS_{model} + SS_{error}$	N-1	$\frac{SS_{total}}{df_{total}}$				





(Un)balanced data

```
library("ez")
ez::ezANOVA(data = evals,
            dv = score,
            wid = ID,
            between = c(gender, rank),
            tvpe = 2,
            return aov = TRUE)
```

```
with(evals, table(gender, rank)) #
balanced?
aov(); anova() # type I
car::Anova() # type II/III (type III
requires contrasts)
ez::ezANOVA() # type I/II/III (default
is II)
```

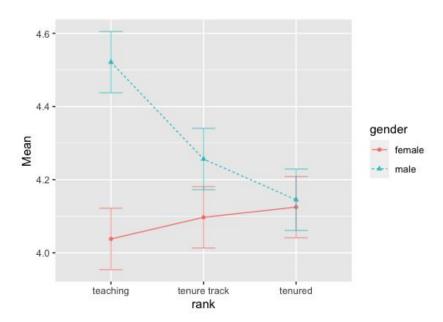
Type I, II and III

- I (sequential): SS(A), SS(B | A), SS(AB | A, B)
- II (hierarchical): SS(A | B), SS(B | A), SS(AB | A, B)
- III (unique): SS(A | B, AB), SS(B | A, AB), SS(AB | A, B)

Type I, II or III?

- Balanced? I/II/III
- Highest-order interaction of interest? I/II/III
- Unbalanced, no significant interaction? II
- Confused? Check robustness and consult a statistician.
- SPSS? III





Multiple comparisons

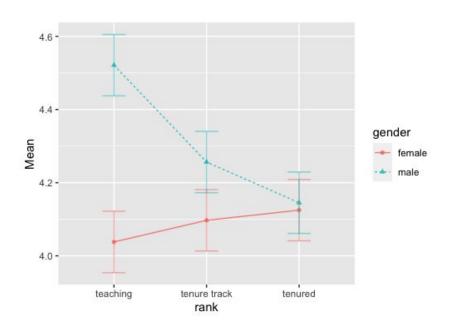
Contrast

- Planned comparison
- Theoretical interest
- High power
- High precision

Post hoc

- Unplanned comparisons
- Explore all differences
- Adjust t value for inflated type I error?







Sleep

Problem: 😳

Drug A: $\searrow \rightarrow \checkmark$

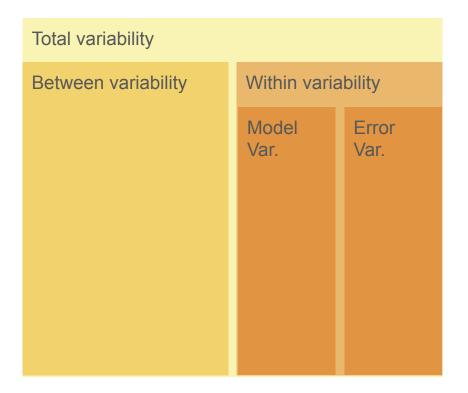
Drug B: 🍬 → 😴

Q. Which drug improves sleep the most (length)?

H. No hypothesis, let's explore!

E. In the sleep data set, ...

Decomposition of variability



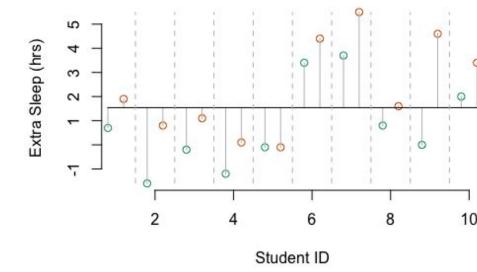
Formulas Variance Sum of Squares

Variance	Sum of Squares	df	Mean Squares	F-ratio
Between	$SS_{between} = SS_{total} - SS_{within}$	$DF_{total} - DF_{within}$	$\frac{SS_{between}}{DF_{between}}$	
Within	$SS_{within} = \sum s_i^2 (n_i - 1)$	$(n_i-1)n$	$\frac{SS_{within}}{DF_{within}}$	
• Model	$SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$	k – 1	$\frac{SS_{model}}{DF_{model}}$	$\frac{MS_{model}}{MS_{error}}$
• Error	$SS_{error} = SS_{within} - SS_{model}$	(n-1)(k-1)	$\frac{SS_{error}}{DF_{error}}$	
Total	$SS_{total} = s_{grand}^2(N-1)$	N-1	$\frac{SS_{total}}{DF_{total}}$	

Total

Formulas

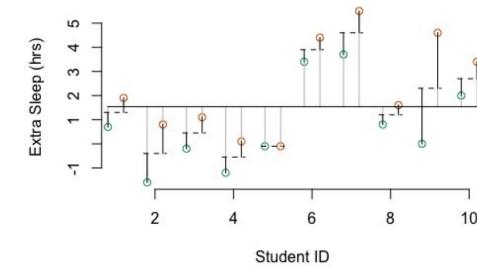
Variance	Sum of Squares	df	Mean Squares	F-ratio
Between	$SS_{between} = SS_{total} - SS_{within}$	$DF_{total} - DF_{within}$	$\frac{SS_{between}}{DF_{between}}$	
Within	$SS_{within} = \sum s_i^2 (n_i - 1)$	$(n_i-1)n$	$\frac{SS_{within}}{DF_{within}}$	
• Model	$SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$	k-1	$\frac{SS_{model}}{DF_{model}}$	$\frac{MS_{model}}{MS_{error}}$
• Error	$SS_{error} = SS_{within} - SS_{model}$	(n-1)(k-1)	$\frac{SS_{error}}{DF_{error}}$	
Total	$SS_{total} = s_{grand}^2(N-1)$	N-1	$\frac{SS_{total}}{DF_{total}}$	



Within

Formulas

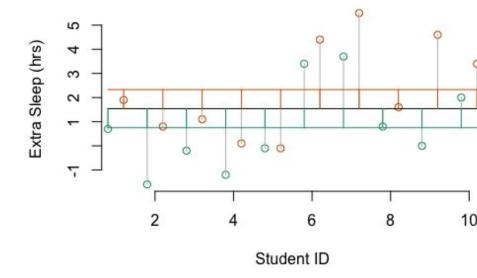
Variance	Sum of Squares	df	Mean Squares	F-ratio
Between	$SS_{between} = SS_{total} - SS_{within}$	$DF_{total} - DF_{within}$	$\frac{SS_{between}}{DF_{between}}$	
Within	$SS_{within} = \sum s_i^2 (n_i - 1)$	$(n_i-1)n$	$\frac{SS_{within}}{DF_{within}}$	
• Model	$SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$	k-1	$\frac{SS_{model}}{DF_{model}}$	$\frac{MS_{model}}{MS_{error}}$
• Error	$SS_{error} = SS_{within} - SS_{model}$	(n-1)(k-1)	$\frac{SS_{error}}{DF_{error}}$	
Total	$SS_{total} = s_{grand}^2(N-1)$	N-1	$\frac{SS_{total}}{DF_{total}}$	



Model

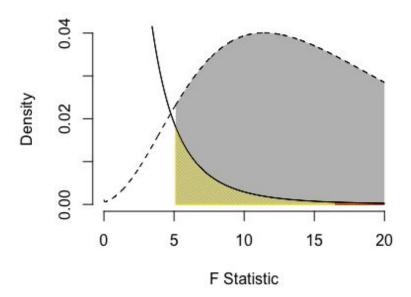
Formulas

Variance	Sum of Squares	df	Mean Squares	F-ratio
Between	$SS_{between} = SS_{total} - SS_{within}$	$DF_{total} - DF_{within}$	$\frac{SS_{between}}{DF_{between}}$	
Within	$SS_{within} = \sum s_i^2 (n_i - 1)$	$(n_i-1)n$	$\frac{SS_{within}}{DF_{within}}$	
• Model	$SS_{model} = \sum n_k (\bar{X}_k - \bar{X})^2$	k-1	$\frac{SS_{model}}{DF_{model}}$	$\frac{MS_{model}}{MS_{error}}$
• Error	$SS_{error} = SS_{within} - SS_{model}$	(n-1)(k-1)	$\frac{SS_{error}}{DF_{error}}$	
Total	$SS_{total} = s_{grand}^2(N-1)$	N-1	$\frac{SS_{total}}{DF_{total}}$	

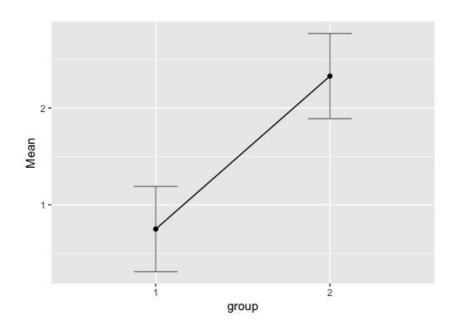


F













How t F R² all of these related?

$$F = t^2$$

$$F = (R^2 / (1 - R^2)) \times (df_{error} / df_{model})$$

```
?sleep
mod <- extra ~ group
summary(aov(mod, sleep))[[1]]["F
value"][1, ]
t.test(mod, sleep)$statistic^2
```

```
?iris
mod <- Petal.Length ~ Sepal.Length +</pre>
Sepal.Width
fit <- summary(lm(formula = mod, data =</pre>
iris))
fit$fstatistic["value"]
(fit$r.squared / (1 - fit$r.squared)) *
(fit$fstatistic["dendf"] /
fit$fstatistic["numdf"])
```



W&S. Ch. 15 & 18.3 (factorial ANOVA); F. Ch.13 (repeated measure ANOVA)

Factorial ANOVA, repeated measures, and mixed design in R

Factorial ANOVA, repeated measures, and mixed design

Key Section Exam(ple) question

Om de interactie tussen twee verschillende behandelingen te bepalen, voert een onderzoeker een independent factorial ANOVA uit. Ze berekent de Sum of Squares van het model ($SS_{model} = 433$), van behandeling A ($SS_{A} = 99$) en van behandeling B ($SS_{B} = 157$).

Geef de Sum of Squares van de interactie tussen behandeling A en B.



Take-home assignments

Weekly assignment



Pub quiz

Create an *informative* four-choice question about the content of today's lecture.

An informative question has a large spread in responses across answer options.

Clarify answer options (which are (in)correct and why).



Illustration adapted from **Snippets.com**



Topics

Probabilities & distributions
Frequentist inference
Multiple linear regression
Factorial ANOVA
| Nonparametric inference



Illustration by Jennifer Cheuk

= Look here!

Explore how individual <u>data points affect</u>
ANOVA results (Seeing Theory).

Gain a true understanding of <u>Type I to III sums</u> <u>of squares</u> (Danielle Navarro).



Don't look here!

Create a challenge for another student. Also create a solution and make it a fun challenge!

Additional challenge: create an exam(ple) question and see how many of your fellow students can solve it within 5 minutes.

Share your attempt.

Hints (select and copy/paste the invisible text below to reveal it)

0.

1

2.

3.



Slides

alexandersavi.nl/teaching/

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