

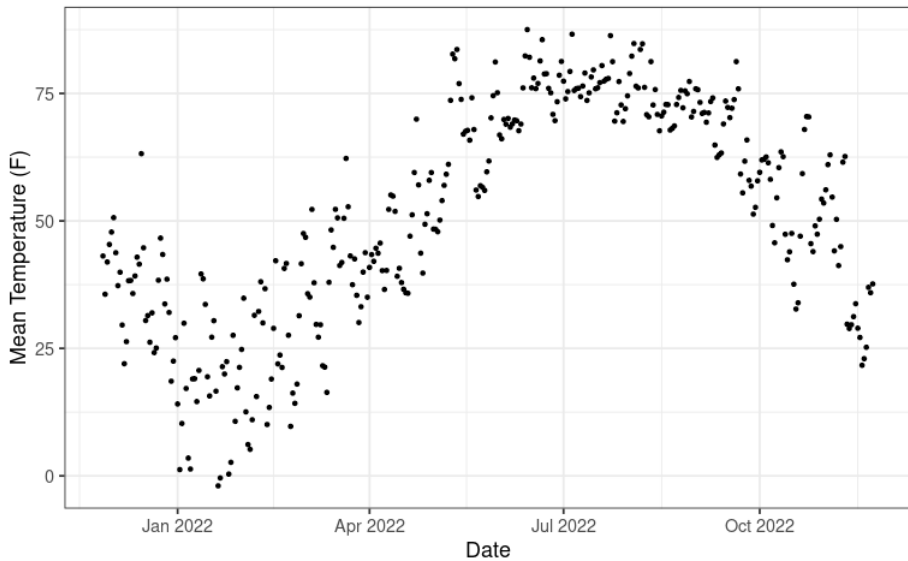
ANOVA Part 2

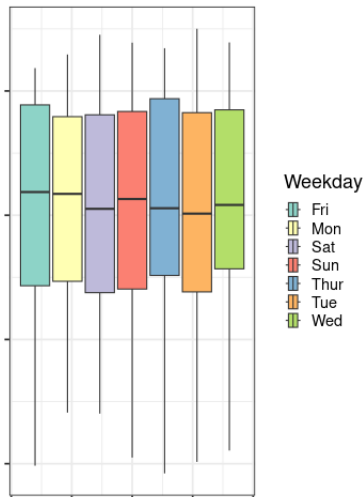
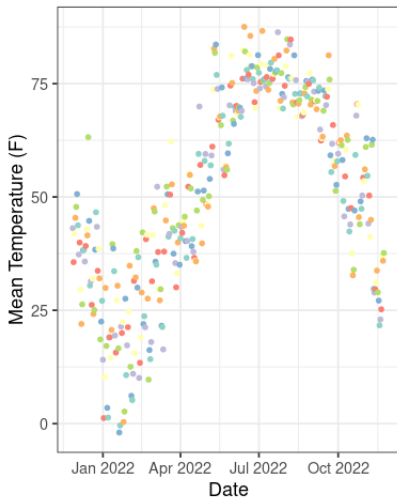
Grinnell College

May 2, 2025

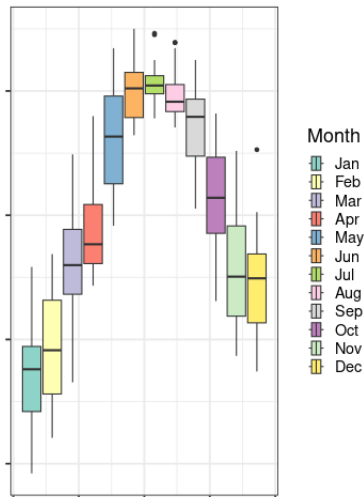
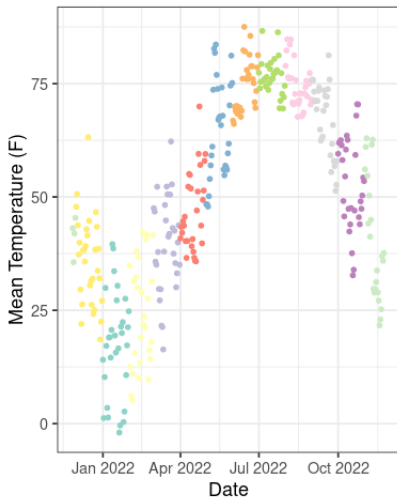
Suppose we had daily average temperatures for Grinnell for the period of one calendar year

- ▶ What makes day of the week a poor candidate for predicting mean values?
- ▶ What makes month of the year a good candidate for predicting mean values?
- ▶ What kind of attributes make a categorical variable a good or bad candidate? (general conversation question)



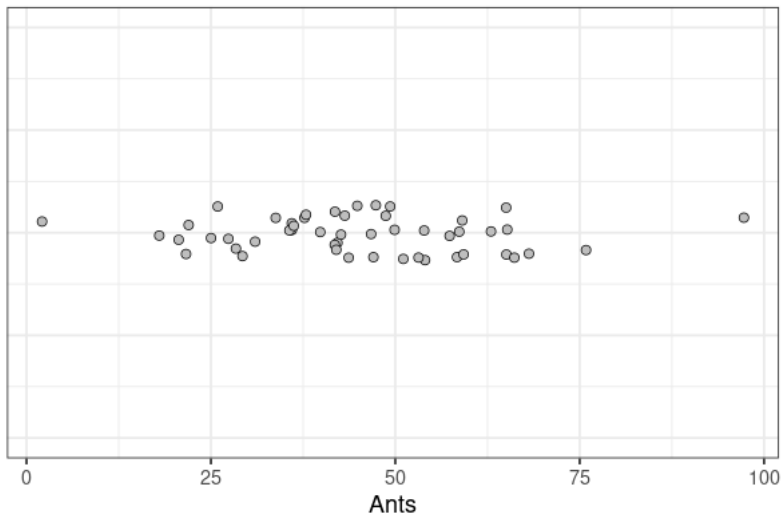


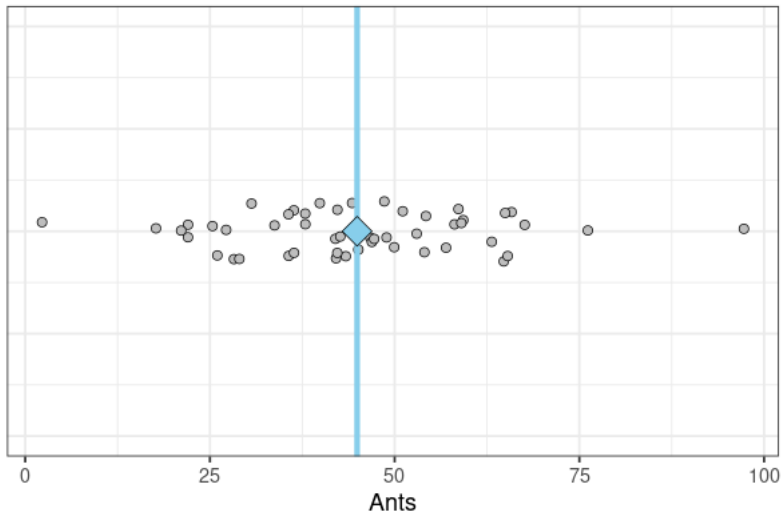
	Df	Sum Sq	Mean Sq	F value	<i>p</i> -value
Weekday	6	342.71	57.12	0.12	0.9939
Residuals	355	168524.83	474.72		



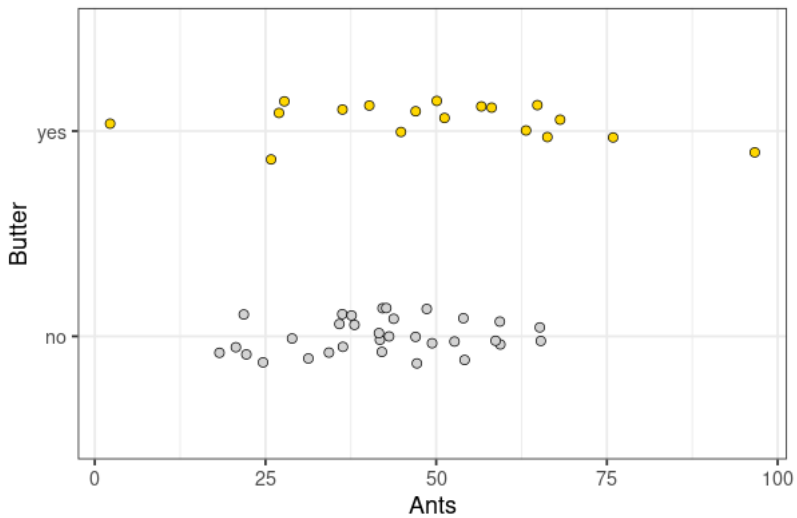
	Df	Sum Sq	Mean Sq	F value	<i>p</i> -value
Month	11	138048.06	12549.82	142.52	<0.0001
Residuals	350	30819.48	88.06		

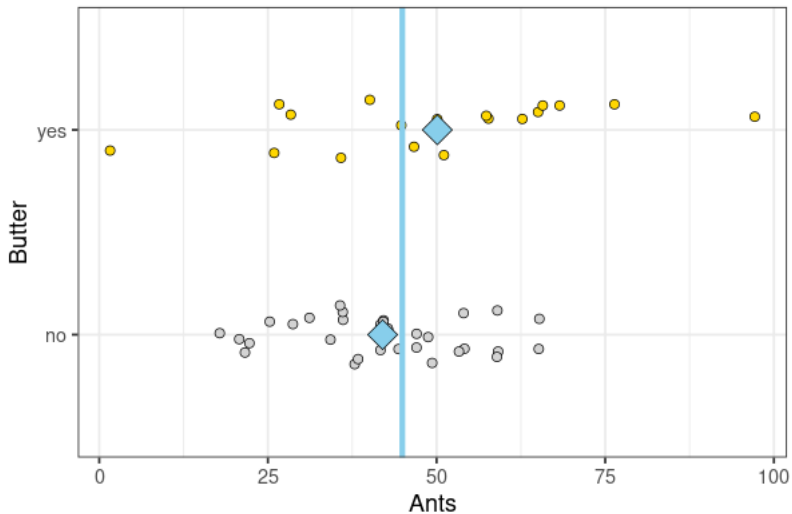
Ants and sandwiches



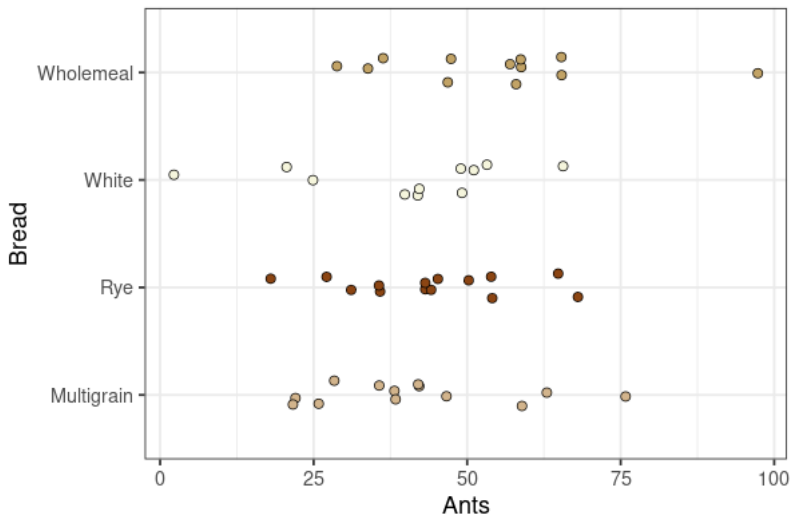


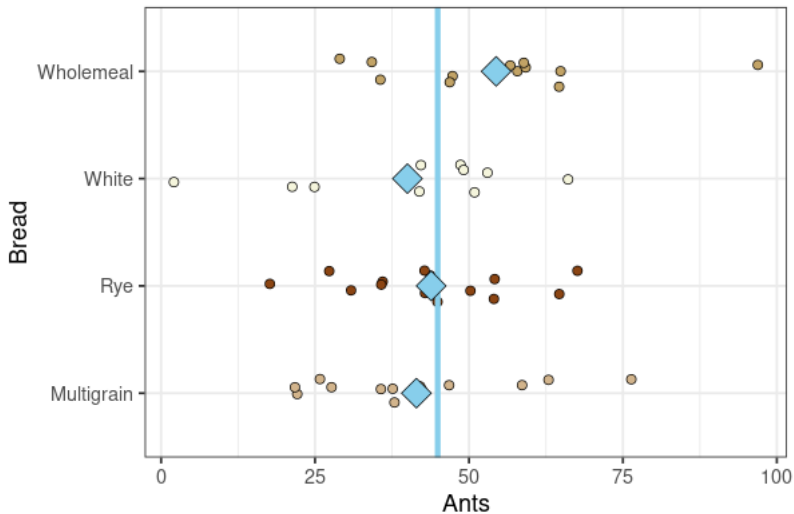
	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Residuals	49	14041.68	286.56		

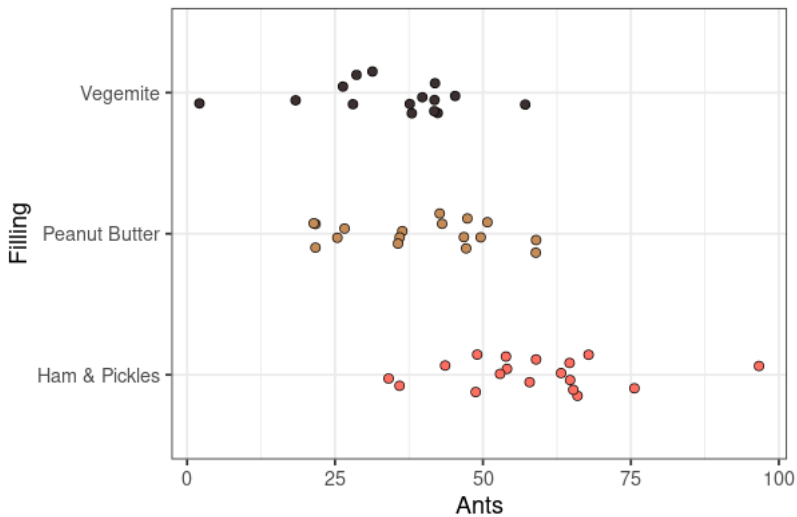


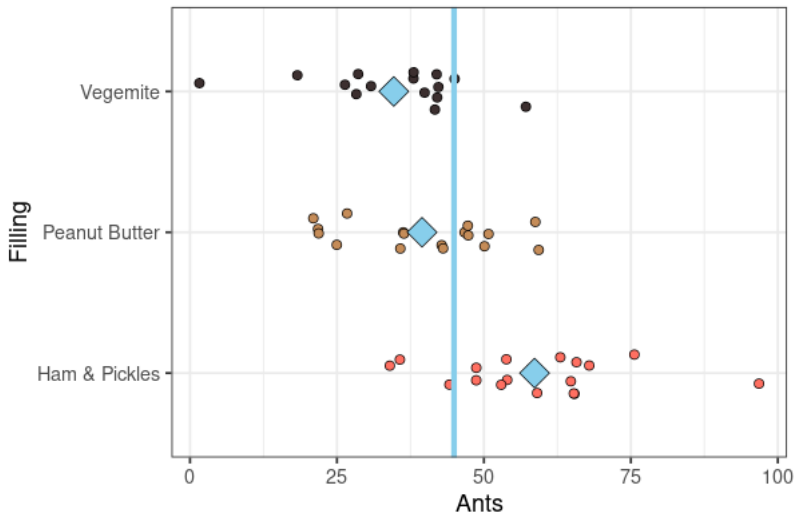


	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Butter	1	757.90	757.90	2.74	0.1045
Residuals	48	13283.78	276.75		

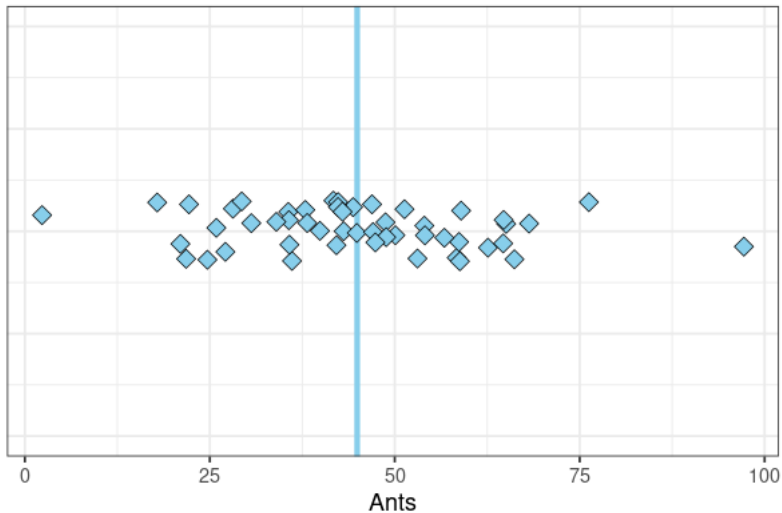




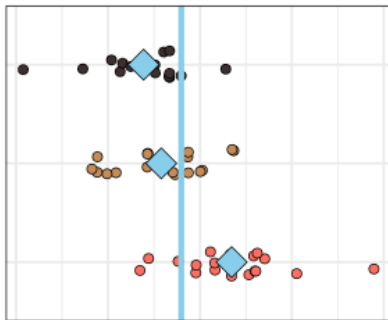
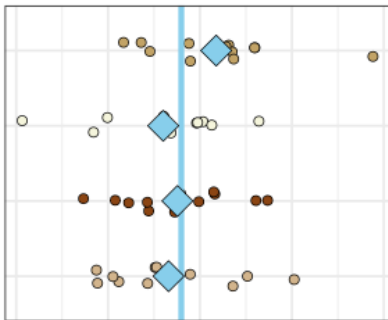
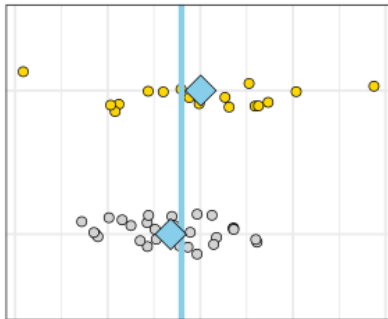
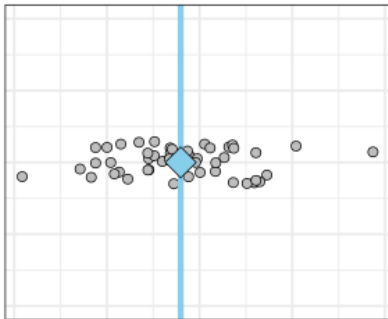




	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Filling	2	5455.83	2727.92	14.93	0.0000095
Residuals	47	8585.85	182.68		



	Df	Sum Sq	Mean Sq
Individual	49	14041.68	286.56



	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Residuals	49	14041.68	286.56		

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Butter	1	757.90	757.90	2.74	0.1045
Residuals	48	13283.78	276.75		

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Bread	3	1519.82	506.61	1.86	0.1494
Residuals	46	12521.86	272.21		

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Filling	2	5455.83	2727.92	14.93	0.0000095
Residuals	47	8585.85	182.68		

To t or Not to t

Recall that for ANOVA we are testing the null hypothesis that *all* of our means are equal

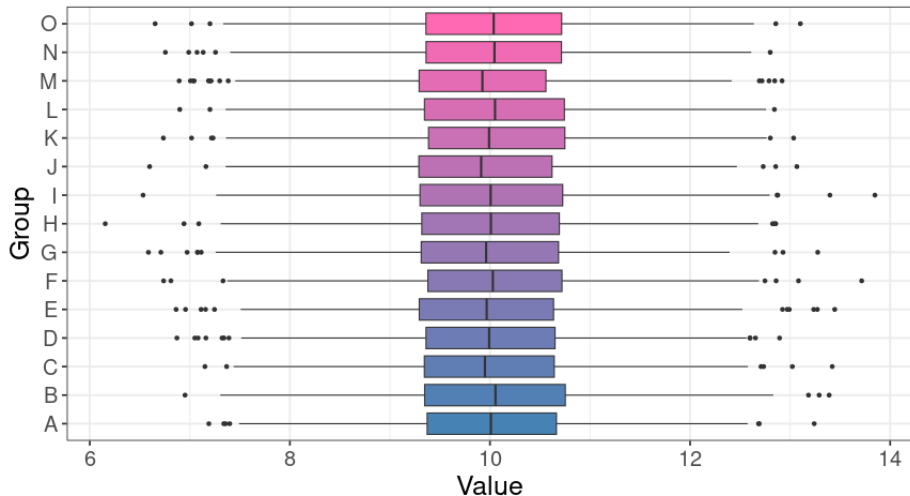
$$H_0 : \mu_A = \mu_B = \mu_C$$

Why not instead just stick with our t-test, doing

$$H_0 : \mu_A = \mu_B, \mu_A = \mu_C, \text{ and } \mu_B = \mu_C$$

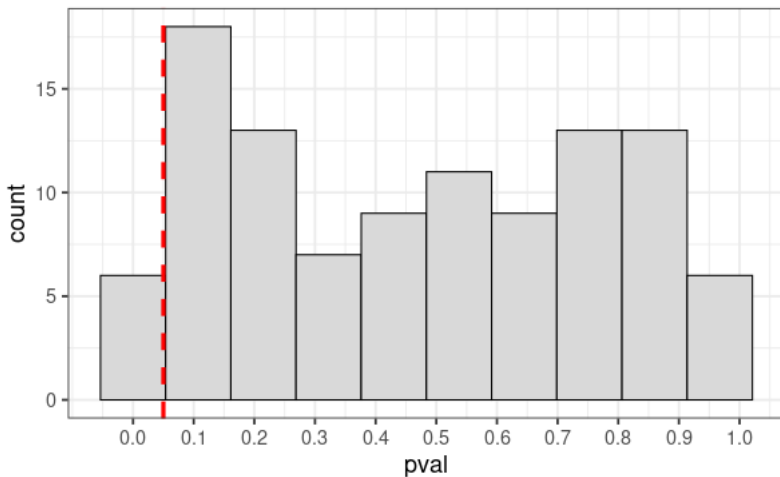
Multiple tests

15 groups, all generated with the same mean value:

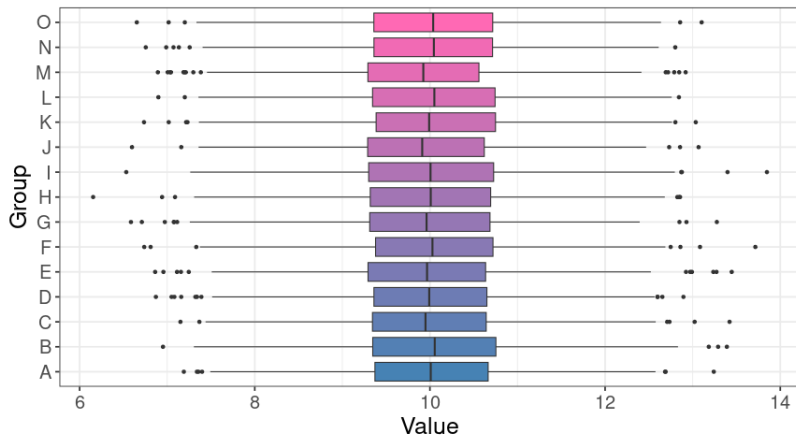


- ▶ 105 pair-wise tests
- ▶ 6 with $p\text{-value} < 0.05$

Distribution of p -values under H_0 for 106 t-tests



Multiple tests

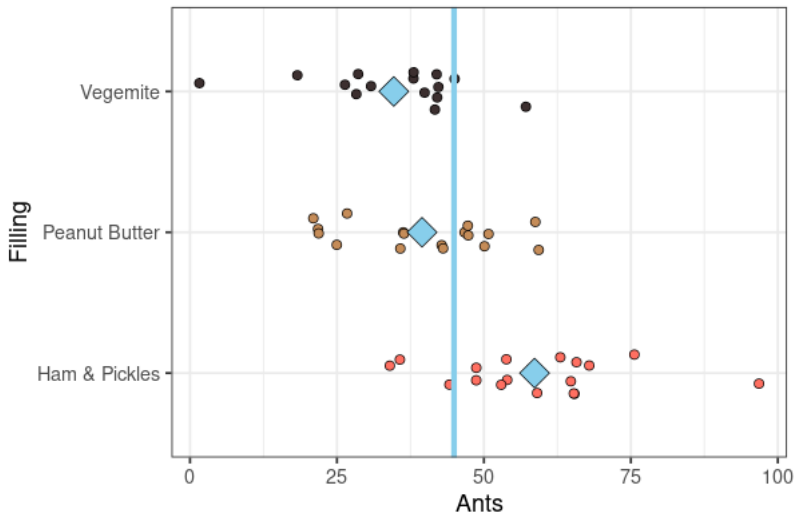


	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Group	14	15.40	1.10	1.10	0.3504
Residuals	14985	14964.85	1.00		

Post-hoc Tests

ANOVA only tells us *that* a difference exists, not where it is or to what degree

If our ANOVA test is such that we reject the null hypothesis, we can use *post-hoc* testing via the **Tukey Range Test** or the **Tukey Honest Significant Difference Test** to identify any statistically significant pair-wise differences



	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Filling	2	5455.83	2727.92	14.93	0.0000095
Residuals	47	8585.85	182.68		

```

1 > aov(Ants ~ Filling, sandwich) %>% TukeyHSD()
2   Tukey multiple comparisons of means
3     95% family-wise confidence level
4
5 Fit: aov(formula = Ants ~ Filling, data = sandwich)
6
7 $Filling
8               diff      lwr      upr    p adj
9 Peanut Butter-Ham & Pickles -19.1405 -30.203  -8.0780 0.00036
10 Vegemite-Ham & Pickles      -23.9444 -35.380 -12.5090 0.00002
11 Vegemite-Peanut Butter       -4.8039 -16.391   6.7834 0.57845

```


- ▶ ANOVA allows us to test equality of many means
 - ▶ By comparing ratio of between-group and within-group means
- ▶ Ameliorates problem of multiple testing
- ▶ *Post-hoc* testing can be done to determine which groups are different
- ▶ Tukey Honest Statistical Difference (TukeyHSD)