

$$\begin{array}{r} 3 \quad 14522.25 \\ 8 \quad + 4997.76 \\ 11 \quad 19520.01 \end{array}$$

$$4840.75$$

$$624.72$$

~~4840.75~~ 7.749

$$\bar{y} = 194.75$$

# of obs  
intrt

$$\begin{pmatrix} -29.75 \\ -29.75 \\ 4.25 \\ 55.25 \end{pmatrix}^2 =$$

$$4840.75(3)$$

$$= 14522.25$$

$$SS_{\text{trt}}/3 = 4840.75$$

$$MSE = \frac{1}{4} \sum \begin{bmatrix} 27.50 \\ 23.43 \\ 22.51 \\ 26.21 \end{bmatrix}^2 = 2498.88 \times \frac{1}{4} = 624.72$$

$$624.72 = \frac{SSE}{8} \quad SSE = 4997.76$$

~~other side~~  $N(\bar{y}) \cdot (12)(194.75)^2 = 2337$

$$2.25 - 2337$$

$$\frac{12185.25}{78.09} = 156.0411$$

Sign.

$$(.95, 3, 8) = 4.066$$

le

$$\text{Fact MSE} = 624.72$$

$$SLRMSE = 635.64$$

ther side

$$\frac{14522.25 - 12528}{4997.76} = 3.19$$

$$3.19 < 4.06$$

not sign

sign



2

$$a) H_0: \beta_1 = \dots \beta_4$$

$$i. \begin{matrix} df = 7 & 7 \\ 16 & 23 \end{matrix}$$

$$8-1=7$$

$$23$$

$$iii. \frac{MST}{MSE} \frac{t-1}{n-1}$$

$$qf(.95, 7, 8 \times (n-1))$$

$$qf(.95, 7, 16) = 2.66$$

$$1 - pf(2.66, 7, 16, \frac{17.41}{24.83}) = \boxed{.70}$$

2b)

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R plot

$$\mu \pm 2\sigma = 40$$

$$4\sigma = (100 - 170)$$

$$4\sigma = 20$$

$$\sigma = 5$$

3a)

$$F = \frac{n(t-1)}{\sigma^2} \frac{\chi^2}{t} \quad \begin{matrix} n=3 \\ t=8 \end{matrix}$$

$$\frac{3(7)1564.29}{5^2} = 1564.29$$

$$\frac{10950}{328.50} = 33.33$$

seems large

3b)

The effect will be much larger since our F stat is so

big. This will move our alt. F d

further away from Central F

$$qf(.95, 7, 16) = 2.66$$

$$1 - pf(2.66, 7, 16, \frac{1318}{328.50})$$

Bigger effect apparent due to

Lmeans 1891.667

$$ii. \text{var}(c(150, 170, 200, 250)) = \frac{1891.667}{40^2} = 17.41$$

$$Y = \frac{(7)(3) \text{var}(c(15...))}{40^2}$$

$$n=3 = 24.83$$

$$t-1=7$$

=

iv. See screenshot

$$\frac{\mu}{2\sigma} = \frac{170-190}{20} = 10$$

assum



$$\begin{array}{r} 3 \quad 14522.25 \\ 8 \quad 4997.76 \\ + \\ 11 \quad 19520.01 \end{array}$$

$$4840.75$$

$$\cancel{4840.75} 7.749$$

$$624.72$$

$$\bar{y} = 194.75$$

# of obs  
intrt

$$\begin{pmatrix} -29.75 \\ -29.75 \\ 4.25 \\ 55.25 \end{pmatrix}^2 =$$

$$4840.75(3)$$

$$= 14522.25$$

$$SS_{\text{trt}}/3 = 4840.75$$

$$MSE = \frac{1}{4} \sum \begin{bmatrix} 27.50 \\ 23.43 \\ 22.51 \\ 26.21 \end{bmatrix}^2 = 2498.88 \times \frac{1}{4} = 624.72$$

$$624.72 = \frac{SSE}{8}$$

$$SSE = 4997.76$$

other side  $N(\bar{y}) \cdot (12)(194.75)^2 = \cancel{2337} 2337$

$$22.25 - 2337$$

$$\frac{4997.76}{8} = 624.72$$

$$\frac{12185.25}{78.09} = 156.0411$$

Sign.

$$f(.95, 3, 8) = 4.066$$

le

$$\text{Fact MSE} = 624.72$$

$$SLRMSE = 635.64$$

other side

$$\frac{14522.25 - 12528}{4 - 1 - 1} = \frac{2000}{2} = 1000$$

sign

$$3.19 < 4.06$$

not sign



2

a)  $H_0: \beta_1 = \dots \beta_4$

i.  $\boxed{df = 7 \quad 7}$

$8-1=7$

16

23

iii.  $\frac{MST}{MSE} = \frac{t-1}{n-1}$

$qf(.95, 7, 8*(n-1))$

$qf(.95, 7, 16) = 2.66$

$1 - pf(2.66, 7, 16, 17.41)$

$\boxed{Power = .70}$

Since we comparing across all treatments

$\mu \pm 2\sigma = 40$   
 $4\sigma = (190 - 170)$   
 $4\sigma = 20$   
 $\sigma = 5$

ii.  $var(c(150, 170, 200, 250))$  seems ~~4287.5~~ ~~1891667~~

$= 17.41$

$Y = \frac{(7)(3) var(c(15...))}{40^2}$

$n = 3$

~~24.83~~

$t-1 = 7$

=

iv. See screenshot

$\frac{\mu}{2\sigma} = \frac{170-190}{20} = 10$  seems

2b

Dr. Osbourne

R plot

3a

$\gamma = \frac{n(t-1)}{\sigma^2} \chi^2_T$   $n=3$   $t=8$   $var(c(70...)) = 1564.29$

$\frac{3(7)1564.29}{5^2} = 1564.29$

$\boxed{= 328.50}$   
 $\boxed{= 1314}$

10950 seems large

3b

The effect will be much larger since our F stat is so

big. This will move our alt. F d

further away from Central F

$qf(.95, 7, 16) = 2.66$

$1 - pf(2.66, 7, 16, 1318)$  is more

Bigger effect apparent due to



polynomial orthogonal contrasts 2c  
 solve for (c) and (d)

pg 3

165, 199, 250)

Sum of squares of the contrast = SSR  $SS(\hat{\theta}) = \frac{\hat{\theta}^2}{\sum \left( \frac{c_i^2}{n_i} \right)}$

Sum of squared ttt coefficients  
 ttt sample size

$(-3, -1, 1, 3)^2$   
 comes from

$$\frac{\sum (x_i - \bar{x}) y_i}{S_{xx}}$$

$$= \frac{\hat{\theta}^2}{(9 + 1 + 1 + 9)/3} = R(\beta_1 | \beta_0) = \boxed{12528}$$

1	2	Model	12528
0	1	Err	6992.01
	12	tot	19520.01

proc glm;

bw = day | day | day

var = ?  $\bar{x} = 3$

$0 - 3 = -3$   
 $x_i - \bar{x} = -3$

$2 - 3 = -1$   
 $x_i - \bar{x} = -1$

$4 - 3 = 1$   
 $x_i - \bar{x} = 1$

$6 - 3 = 3$

run;

$$\hat{\theta} = \sum c_i \bar{y}_i$$
  

$$\hat{\theta} = 3 \times 165 - 165 + 199 + 3(250)$$

$$\hat{\theta} = 289$$

$$SS(\hat{\theta}) = \frac{(289)^2}{20} = \frac{(289)^2}{20} = 289^2 \times \frac{3}{20}$$

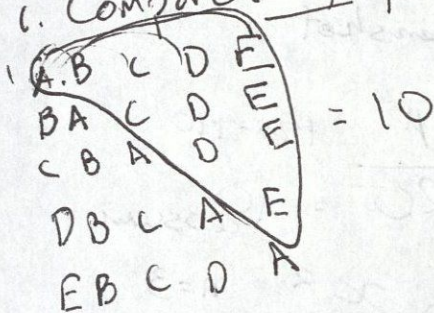


$$4a) 10 | > q(6, N-t, \alpha) \sqrt{\frac{MSE}{n}} \quad b)$$

$$qtukey(.95, 5, 15) \sqrt{\frac{9.05}{4}} \quad \boxed{6.57}$$

$$4c) \alpha' = \frac{\alpha}{k} \quad k = \# \text{ of contrasts} \quad \alpha' = \frac{.05}{10} = \boxed{.005}$$

i. Compare any pairs of means



Group 3 & 4 are sign.

$$t = 3.29$$

$$\sqrt{MSE \sum \frac{C_i^2}{n}} \left( t_{\frac{\alpha'}{2}, v} \right)$$

$$qt(.995, 4, 15) = 2.945 < 3.29$$

Not sign.

28.6	1	<del>3.38</del>	A
31.38	2		A
7.83	3		B
19.07	4		C
27.8	5		A

glm tukey  $\bar{y} =$   
class drug;  
n model  $y = \text{drug};$   
means drug / tukey

$$\frac{145522.25}{10} = 14552.225$$

$$\frac{624.72}{8} = 78.09$$

28.6	1	A
31.38	2	A
7.833		B
19.084		
27.85		A

$$MSD = 6.99 = 3.286 \sqrt{\frac{MSE}{34}}$$

$$= t((.05/2) / 10, 15) * \text{sqrt}$$

S.E. of a contrast

$$= \sqrt{MSE \sum \frac{C_i^2}{n_i}}$$

$$SS(\text{contrast}) = \frac{(C_i)^2}{\sum \left( \frac{C_i^2}{n} \right)}$$



$$5a \quad \text{mean}(c(20, 23, 19)) = 20.667$$

$$\text{var}(c(20, 23, 19)) = 4.33$$

$$= \cancel{18.777}$$

$$2 * \text{var}(c(20, 23, 19)) = 8.667$$

$$(3) * (2) * \text{var}(c(20, 23, 19)) = 26$$

$$F = \frac{26}{1.5} = 17.331$$

Sum of Squared Deviations

$$MS_{\text{trt}} \quad n=6$$

$$SS_{\text{trt}} = \sum_i (\bar{y}_i - \bar{y})^2$$

$$= 6 \sum_i (\bar{y}_i - \bar{y})^2$$

$$MS_{\text{trt}} = \frac{\sum_i \sum_i (\bar{y}_i - \bar{y})^2}{(3-1)}$$

$$= \frac{6 \sum_i (\bar{y}_i - \bar{y})^2}{2}$$

$$MSE = \text{mean}(c(.78, 1.38, 1.42)^2)$$

$$= 1.509$$

2

$$MS_{\text{trt}} = n * \text{sample variance among } y_{\text{bar}1} \dots y_{\text{bar}t}$$

$$MSE = \text{avg of sample variances}$$

$$s_1^2 + s_6^2$$

$$\text{var}(c(20, 23, 19)) * 6$$

$$\text{mean}(c(.78, \dots))$$