Contents

1		(Normality Test)	2			
	1.1		2			
	1.2		2			
	1.3		2			
	1.4	Shapiro-Wilk	6			
		•				
2		(Homogeneity of Variance Test)	6			
	2.1		6			
	2.2		7			
	2.3		7			
	2.4		8			
_			_			
3		(Test of Independence)	9			
	3.1	/	9			
	3.2	(cross tabulation)	9			
	3.3					
	3.4					
	3.5		J.			
4	Onc	Sample T-test	1			
4	4.1					
	4.1	One sample T-test				
	4.3	1 to the sample 1-test				
	4.4					
	4.5	t.test				
	4.6					
	4.0		U			
5	Paired samples T-test					
	5.1		4			
	5.2	Paired samples T-test	.5			
	5.3		.5			
	5.4		7			
	5.5		8			
	5.6	t.test	8			
	5.7					
	٠.,		9			
	5.8					
			9			
	5.8 5.9	$egin{array}{cccccccccccccccccccccccccccccccccccc$	9			
6	5.8 5.9 Un p	1	9			
6	5.8 5.9 Unp 6.1	1	9 9 20			
6	5.8 5.9 Unp 6.1 6.2	1	9 9 9 20 20			
6	5.8 5.9 Unp 6.1 6.2 6.3	1	9 9 20 20 21			
6	5.8 5.9 Unp 6.1 6.2 6.3 6.4	1	9 9 20 20 21 22			
6	5.8 5.9 Unp 6.1 6.2 6.3 6.4 6.5	1	9 9 20 20 21 22 22			
6	5.8 5.9 Unp 6.1 6.2 6.3 6.4	1	20 20 20 20 20 20 20 20 20 20 20 20 20 2			
	5.8 5.9 Unp 6.1 6.2 6.3 6.4 6.5	1	20 20 20 21 22 22 22			
6	5.8 5.9 Ung 6.1 6.2 6.3 6.4 6.5 6.6	1	9 9 20 20 21 22 22 23			
	5.8 5.9 Ung 6.1 6.2 6.3 6.4 6.5 6.6	1	9 9 20 20 20 22 22 23			
	5.8 5.9 Uni 6.1 6.2 6.3 6.4 6.5 6.6	1	9 20 20 20 22 22 23 23			
	5.8 5.9 Unp 6.1 6.2 6.3 6.4 6.5 6.6	1	9 9 20 20 22 22 23 23 24			
	5.8 5.9 Uni 6.1 6.2 6.3 6.4 6.5 6.6	1	9 9 20 20 20 22 22 23 23 24 26			
	5.8 5.9 Unp 6.1 6.2 6.3 6.4 6.5 6.6	1	99 90 90 90 90 90 90 90 90 90 90 90 90 9			

8		(Two way ANOVA)	
	8.1 8.2		29 29
	8.3		$\frac{29}{32}$
	8.4	Two-way ANOVA test	33
	8.5		33
9		(MANOVA:Multi-variate Analysis Of Variance)	35
	9.1		35
	9.2 9.3	MANOVA	35 37
10		NOVA test	37
10			31
11		Regression Model)	38
	11.1 11.2		38 38
	11.3		41
1		(Normality Test)	
1.	1		
•		a <- ToothGrowth data)	
##	'dat	ca.frame': 60 obs. of 3 variables:	
## ## ##	\$ 1 \$ s	Len: num 4.2 11.5 7.3 5.8 6.4 10 11.2 11.2 5.2 7 supp: Factor w/ 2 levels "OJ", "VC": 2 2 2 2 2 2 2 2 2 2 dose: num 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	
R		ToothGrowth . 3 60 .	
1.5	2		
		,	
,			
1.3	3		
		(n>=30) .	
	(C	C.L.T - Central Limit Theorem)	
	•	,	
	•	,	
	•	,	
	•	·	
	• gg	density	

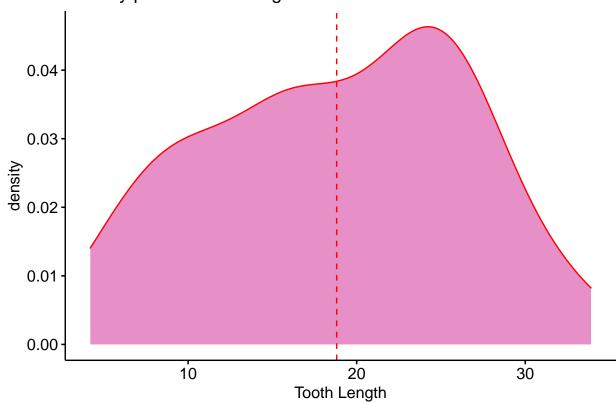
library(ggpubr)

```
## Loading required package: ggplot2
```

```
ggdensity(my.data$len,
    add = "mean",
    color = "red",
    fill = "violet red",
    alpha = .5,
    title = "Dendity plot of Tooth Length",
    xlab = "Tooth Length")
```

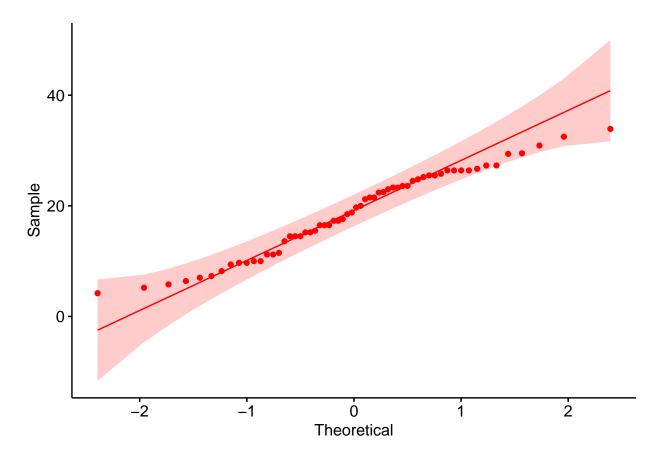
- ## Warning: geom_vline(): Ignoring `mapping` because `xintercept` was provided.
- ## Warning: geom_vline(): Ignoring `data` because `xintercept` was provided.

Dendity plot of Tooth Length



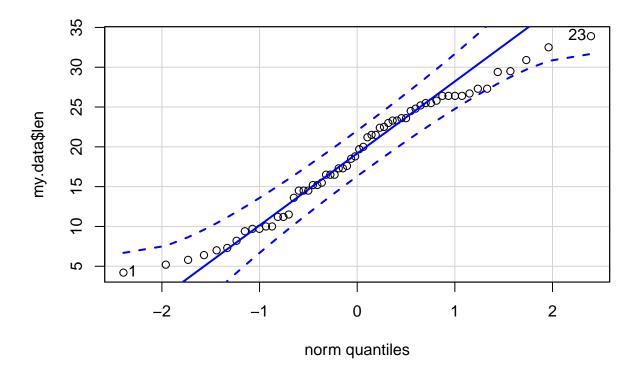
 \bullet ggqqplot

```
library(ggpubr)
ggqqplot(my.data$len, color = "red")
```

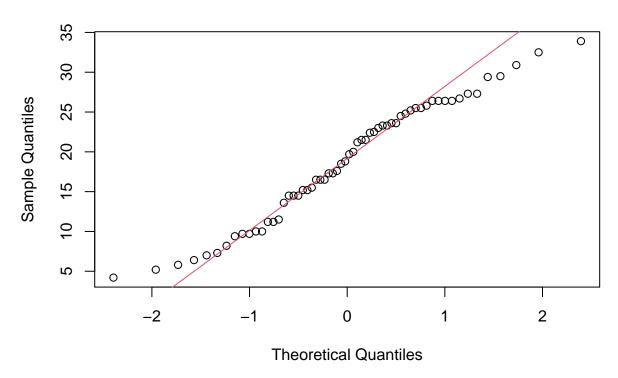


• qqPlot library(car)

Loading required package: carData
qqPlot(my.data\$len)



Normal Q-Q Plot



1.4 Shapiro-Wilk

```
H0: H1:
shapiro.test(my.data$len)

##
## Shapiro-Wilk normality test
##
## data: my.data$len
## W = 0.96743, p-value = 0.1091

##
## Shapiro-Wilk normality test
##
## data: my.data$len
##
## 0.96743, p-value = 0.1091

p 0.05
```

2 (Homogeneity of Variance Test)

2.1

```
data(ToothGrowth)
data(PlantGrowth)
str(ToothGrowth)
```

```
## 'data.frame': 60 obs. of 3 variables:
## $ len : num 4.2 11.5 7.3 5.8 6.4 10 11.2 11.2 5.2 7 ...
## $ supp: Factor w/ 2 levels "OJ", "VC": 2 2 2 2 2 2 2 2 2 2 ...
str(PlantGrowth)
## 'data.frame':
                30 obs. of 2 variables:
## $ weight: num 4.17 5.58 5.18 6.11 4.5 4.61 5.17 4.53 5.33 5.14 ...
## $ group : Factor w/ 3 levels "ctrl","trt1",..: 1 1 1 1 1 1 1 1 1 1 ...
        ToothGrowth
R.
    60
2.2
2.3
2.3.1 F test
  H0:
       ( ).
  H1:
                ).
res.ftest <- var.test(len ~ supp, data = ToothGrowth, alternative = "two.sided")</pre>
res.ftest
##
## F test to compare two variances
## data: len by supp
## F = 0.6386, num df = 29, denom df = 29, p-value = 0.2331
## alternative hypothesis: true ratio of variances is not equal to 1
## 95 percent confidence interval:
## 0.3039488 1.3416857
## sample estimates:
## ratio of variances
          0.6385951
  len supp
p-value
         (0.05) 0.2331 .
  , alternative
res.ftest$estimate
## ratio of variances
         0.6385951
```

```
estimate . 63.8\% .
2.4
2.4.1 Bartlett's test
       H0:
              ( ).
       H1:
                      ).
bartlett.test(weight ~ group, data = PlantGrowth)
##
## Bartlett test of homogeneity of variances
## data: weight by group
## Bartlett's K-squared = 2.8786, df = 2, p-value = 0.2371
PlantGrowth group
  p-value
            (0.05) 0.2371 .
2.4.2 Levene's test
\{car\} .
  H0:
               ).
  H1:
                 ).
library(car)
## Loading required package: carData
leveneTest(weight ~ group, data = PlantGrowth)
## Levene's Test for Homogeneity of Variance (center = median)
       Df F value Pr(>F)
## group 2 1.1192 0.3412
##
        27
       (0.05) 0.3412 .
p-value
2.4.3 Fligner-Killeen test
```

8

H0: ().

).

fligner.test(weight ~ group, data = PlantGrowth)

H1:

```
##
## Fligner-Killeen test of homogeneity of variances
##
## data: weight by group
## Fligner-Killeen:med chi-squared = 2.3499, df = 2, p-value = 0.3088
PlantGrowth , .
p-value (0.05) 0.3088 .
```

3 (Test of Independence)

3.1

```
library(ggplot2)
data(mpg)
mpg <- as.data.frame(mpg)</pre>
str(mpg)
## 'data.frame':
                  234 obs. of 11 variables:
## $ manufacturer: chr "audi" "audi" "audi" "audi" ...
## $ model : chr "a4" "a4" "a4" "a4" ...
## $ displ
               : num 1.8 1.8 2 2 2.8 2.8 3.1 1.8 1.8 2 ...
## $ year
               : int 1999 1999 2008 2008 1999 1999 2008 1999 1999 2008 ...
## $ cyl
                : int 4444666444 ...
                : chr "auto(15)" "manual(m5)" "manual(m6)" "auto(av)" ...
## $ trans
                : chr "f" "f" "f" "f" ...
## $ drv
## $ cty
                : int 18 21 20 21 16 18 18 18 16 20 ...
                : int 29 29 31 30 26 26 27 26 25 28 ...
## $ hwy
## $ fl
                : chr "p" "p" "p" "p" ...
## $ class
                : chr "compact" "compact" "compact" ...
ggplot2
          mpg
     234
11
```

3.2 (cross tabulation)

```
library(prettyR)
(crosstab<-xtabs(formula = ~fl+drv, data = mpg))</pre>
```

```
## drv

## fl 4 f r

## c 0 1 0

## d 2 3 0

## e 6 1 1

## p 20 25 7

## r 75 76 17

fl( ) drv( ) .
```

```
3.3
3.4
3.4.1
  (H0): A, B
  (H1): A, B
                  ( , ) Pearson's Chi-squared Test(
chisq.test(crosstab, correct = TRUE)
## Warning in chisq.test(crosstab, correct = TRUE): Chi-squared approximation may
## be incorrect
  Pearson's Chi-squared test
##
## data: crosstab
## X-squared = 6.5618, df = 8, p-value = 0.5846
p-value
        (0.05)
3.4.2 Fisher's Exact Test( )
fisher.test(crosstab, alternative = 'two.sided')
## Fisher's Exact Test for Count Data
## data: crosstab
## p-value = 0.5121
## alternative hypothesis: two.sided
3.5
3.5.1
        (covariance)
```

```
, 0
++
++
++
cov(mpg$cty,mpg$hwy)
## [1] 24.22543
         cty( ) hwy(
mpg
                      )
24.22
4 One Sample T-test
4.1
set.seed(1234)
my.data <- data.frame( name = pasteO( rep("M_", 10), 1:10 ), weight = round( rnorm(40, 90, 2), 1 ) )
str(my.data)
## 'data.frame':
                 40 obs. of 2 variables:
## $ name : chr "M_1" "M_2" "M_3" "M_4" ...
## $ weight: num 87.6 90.6 92.2 85.3 90.9 91 88.9 88.9 88.9 88.2 ...
 10
4.2
    One sample T-test
 )
              500 .
              500
4.3
     (my.data)
4.4
shapiro.test(my.data$weight)
##
## Shapiro-Wilk normality test
## data: my.data$weight
## W = 0.96003, p-value = 0.1679
```

```
(0.05)
p-value
4.5 t.test
summary(my.data$weight)
     Min. 1st Qu. Median
                              Mean 3rd Qu.
##
                                              Max.
##
           88.17
                    89.00
                             89.17 90.15
                                             94.80
summary
              10
                      89.17kg
      95kg .( )
(res<-t.test(my.data$weight,mu = 95))</pre>
##
##
  One Sample t-test
##
## data: my.data$weight
## t = -20.175, df = 39, p-value < 2.2e-16
## alternative hypothesis: true mean is not equal to 95
## 95 percent confidence interval:
## 88.58551 89.75449
## sample estimates:
## mean of x
##
       89.17
p-value
         (0.05)
         95kg
alternative
t.test(my.data$weight, mu = 95, alternative = "less")
##
## One Sample t-test
##
## data: my.data$weight
## t = -20.175, df = 39, p-value < 2.2e-16
## alternative hypothesis: true mean is less than 95
## 95 percent confidence interval:
##
       -Inf 89.65688
## sample estimates:
## mean of x
##
      89.17
            95kg .( )
t.test(my.data$weight, mu = 95, alternative = "greater")
##
##
  One Sample t-test
## data: my.data$weight
```

t = -20.175, df = 39, p-value = 1

```
## alternative hypothesis: true mean is greater than 95
## 95 percent confidence interval:
## 88.68312
                 Inf
## sample estimates:
## mean of x
##
      89.17
greater , 95 \text{kg} .( )
res$conf.int
## [1] 88.58551 89.75449
## attr(,"conf.level")
## [1] 0.95
 88.58551~89.75449 0.95 .
4.6
set.seed(1234)
my.data2 <- data.frame( name = paste0( rep("M_", 10), 1:10 ), weight = round( rnorm(70, 90, 2), 1 ) )
str(my.data2)
## 'data.frame':
                   70 obs. of 2 variables:
## $ name : chr "M_1" "M_2" "M_3" "M_4" ...
## $ weight: num 87.6 90.6 92.2 85.3 90.9 91 88.9 88.9 88.9 88.2 ...
shapiro.test(my.data2$weight)
##
  Shapiro-Wilk normality test
##
## data: my.data2$weight
## W = 0.94492, p-value = 0.003967
my.data
4.6.1 wilcox.test(
wilcox.test(my.data2$weight,mu=95)
##
## Wilcoxon signed rank test with continuity correction
## data: my.data2$weight
## V = 1, p-value = 3.761e-13
## alternative hypothesis: true location is not equal to 95
p-value
         (0.05)
        95kg .
```

```
t.test(my.data2$weight, mu = 95, alternative = "less")
##
##
   One Sample t-test
##
## data: my.data2$weight
## t = -22.665, df = 69, p-value < 2.2e-16
## alternative hypothesis: true mean is less than 95
## 95 percent confidence interval:
        -Inf 89.85957
## sample estimates:
## mean of x
## 89.45143
t.test(my.data2$weight, mu = 95, alternative = "greater")
##
##
   One Sample t-test
##
## data: my.data2$weight
## t = -22.665, df = 69, p-value = 1
## alternative hypothesis: true mean is greater than 95
## 95 percent confidence interval:
## 89.04328
                  Inf
## sample estimates:
## mean of x
## 89.45143
```

5 Paired samples T-test

5.1

```
before <-c(200.1, 190.9, 192.7, 213, 241.4, 196.9, 172.2, 185.5, 205.2, 193.7)
after <-c(392.9, 393.2, 345.1, 393, 434, 427.9, 422, 383.9, 392.3, 352.2)
( my.data <- data.frame(group = rep(c("before", "after"), each = 10), weight = c(before, after) ) )</pre>
##
      group weight
## 1 before 200.1
## 2 before 190.9
## 3 before 192.7
## 4 before 213.0
## 5 before 241.4
## 6 before 196.9
## 7 before 172.2
## 8 before 185.5
## 9 before 205.2
## 10 before 193.7
## 11 after 392.9
## 12 after 393.2
## 13 after 345.1
## 14 after 393.0
```

```
## 15 after 434.0

## 16 after 427.9

## 17 after 422.0

## 18 after 383.9

## 19 after 392.3

## 20 after 352.2

10 (before), (after) weight .
```

5.2 Paired samples T-test

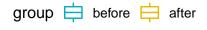
```
(1:1 or) .
)
: 2009 2010 .
: 2009 2010 .
```

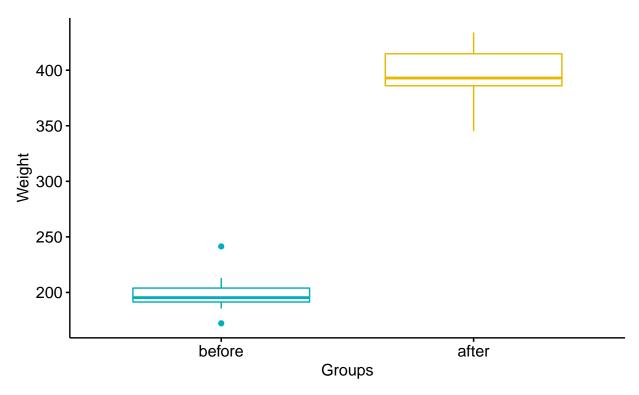
5.3

```
library("ggpubr")
```

Loading required package: ggplot2

```
ggboxplot(my.data,
    x = "group",
    y = "weight",
    color = "group",
    palette = c("#00AFBB", "#E7B800"),
    order = c("before", "after"),
    ylab = "Weight",
    xlab = "Groups")
```





```
before after
```

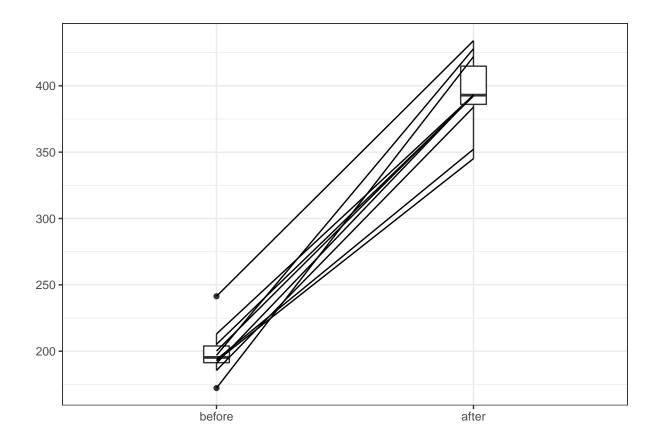
```
before <- subset(my.data, group == "before", weight, drop = TRUE)

after <- subset(my.data, group == "after", weight, drop = TRUE)</pre>
```

5.3.1

```
library(PairedData)
```

```
## Loading required package: MASS
## Loading required package: gld
## Loading required package: mvtnorm
## Loading required package: lattice
##
## Attaching package: 'PairedData'
## The following object is masked from 'package:base':
##
## summary
pd <- paired(before, after)
plot(pd, type = "profile") + theme_bw()</pre>
```



plot .

5.4

```
•
```

shapiro.test(my.data\$weight[my.data\$group=="before"])

```
##
## Shapiro-Wilk normality test
##
## data: my.data$weight[my.data$group == "before"]
## W = 0.90938, p-value = 0.2768
shapiro.test(my.data$weight[my.data$group=="after"])
```

```
##
## Shapiro-Wilk normality test
##
## data: my.data$weight[my.data$group == "after"]
## W = 0.91121, p-value = 0.2894
   p-value (0.05) .
```

17

```
var.test(weight~group, data = my.data)
##
   F test to compare two variances
##
## data: weight by group
## F = 2.5324, num df = 9, denom df = 9, p-value = 0.1825
## alternative hypothesis: true ratio of variances is not equal to 1
## 95 percent confidence interval:
    0.6290172 10.1955065
## sample estimates:
## ratio of variances
              2.53242
##
p-value
          (0.05)
5.6 t.test
( res <- t.test(weight ~ group, data = my.data, paired = TRUE) )</pre>
##
  Paired t-test
##
##
## data: weight by group
## t = 20.883, df = 9, p-value = 6.2e-09
\#\# alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 173.4219 215.5581
## sample estimates:
## mean of the differences
##
                     194.49
p-value
          (0.05)
 , before, after weight
table(my.data\group)
t.test(weight ~ group, data = my.data, paired = TRUE, alternative = "less")
t.test(weight ~ group, data = my.data, paired = TRUE, alternative = "greater")
alternative
  table
                       . after
less, after weight before weight .()
greater , after weihgt before weihgt .( )
```

5.7

```
res$estimate
## mean of the differences
                    194.49
res$conf.int
## [1] 173.4219 215.5581
## attr(,"conf.level")
## [1] 0.95
after weihgt before weihgt
                            194.49 .
before, after weight
                     173.4219~215.5581
                                         0.95 .
5.8
                             . ### wilcox.test(
my.data
wilcox.test(weight ~ group, data = my.data, paired = TRUE)
##
   Wilcoxon signed rank exact test
##
## data: weight by group
## V = 55, p-value = 0.001953
## alternative hypothesis: true location shift is not equal to 0
p-value
          (0.05)
 , before, after weight
5.9
table(my.data$group)
##
##
   after before
       10
wilcox.test(weight ~ group, data = my.data, paired = TRUE, alternative = "less")
##
##
   Wilcoxon signed rank exact test
##
## data: weight by group
## V = 55, p-value = 1
## alternative hypothesis: true location shift is less than 0
wilcox.test(weight ~ group, data = my.data, paired = TRUE, alternative = "greater")
##
## Wilcoxon signed rank exact test
## data: weight by group
## V = 55, p-value = 0.0009766
```

```
\#\# alternative hypothesis: true location shift is greater than 0
```

6 Unpaired Two samples T-test

```
6.1
```

```
9.
women_weight \leftarrow c(38.9, 61.2, 73.3, 21.8, 63.4, 64.6, 48.4, 48.8, 48.5)
men_weight <- c(67.8, 60, 63.4, 76, 89.4, 73.3, 67.3, 61.3, 62.4)
(my.data <- data.frame(group = rep(c("Woman", "Man"), each = 9), weight = c(women_weight, men_weight)
      group weight
## 1
     Woman
              38.9
## 2 Woman
              61.2
## 3 Woman
              73.3
## 4 Woman
              21.8
## 5 Woman
              63.4
## 6 Woman
              64.6
     Woman
## 7
              48.4
## 8
     Woman
              48.8
## 9 Woman
              48.5
## 10
       Man
              67.8
## 11
       Man
              60.0
## 12
       Man
              63.4
## 13
       Man
             76.0
## 14
       Man
              89.4
## 15
             73.3
       Man
## 16
       Man
              67.3
## 17
       Man
              61.3
## 18
       Man
              62.4
     Unpaired Two samples T-test
 )
6.2.1
6.2.2
shapiro.test(my.data$weight[my.data$group=="Woman"])
## Shapiro-Wilk normality test
```

```
##
## data: my.data$weight[my.data$group == "Woman"]
## W = 0.94266, p-value = 0.6101
6.2.3
shapiro.test(my.data$weight[my.data$group=="Man"])
##
## Shapiro-Wilk normality test
## data: my.data$weight[my.data$group == "Man"]
## W = 0.86425, p-value = 0.1066
            (0.05)
  p-value
6.2.4
var.test(weight~group, data = my.data)
##
## F test to compare two variances
##
## data: weight by group
## F = 0.36134, num df = 8, denom df = 8, p-value = 0.1714
## alternative hypothesis: true ratio of variances is not equal to 1
## 95 percent confidence interval:
## 0.08150656 1.60191315
## sample estimates:
## ratio of variances
##
            0.3613398
p-value
         (0.05)
6.3 t.test
( res <- t.test(weight ~ group, data = my.data, var.equal = TRUE) )</pre>
##
## Two Sample t-test
## data: weight by group
## t = 2.7842, df = 16, p-value = 0.01327
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
   4.029759 29.748019
## sample estimates:
    mean in group Man mean in group Woman
##
              68.98889
                                  52,10000
p-value
         (0.05)
```

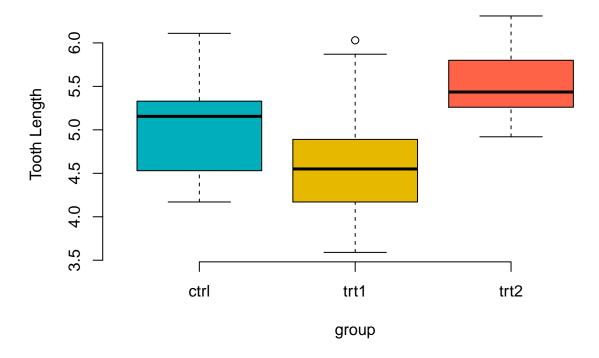
```
table(my.data$group)
t.test(weight ~ group, data = my.data, var.equal = TRUE, alternative = "less")
t.test(weight ~ group, data = my.data, var.equal = TRUE, alternative = "greater")
alternative
   table
                      .( )
less ,
                       .( )
greater ,
6.4
res$estimate
##
     mean in group Man mean in group Woman
               68.98889
                                    52.10000
res$conf.int
## [1] 4.029759 29.748019
## attr(,"conf.level")
## [1] 0.95
       68.98889kg,
                        52.1 \mathrm{kg} .
           4.029759 \sim 29.748019
                                0.95 .
6.5
my.data
6.5.1 wilcox.test(
wilcox.test(weight ~ group, data = my.data, exact = FALSE)
##
## Wilcoxon rank sum test with continuity correction
##
## data: weight by group
## W = 66, p-value = 0.02712
\#\# alternative hypothesis: true location shift is not equal to 0
p-value
          (0.05)
6.6
```

table(my.data\$group)

```
##
    Man Woman
##
      9
wilcox.test(weight ~ group, data = my.data, exact = FALSE, alternative = "less")
## Wilcoxon rank sum test with continuity correction
##
## data: weight by group
## W = 66, p-value = 0.9892
## alternative hypothesis: true location shift is less than 0
wilcox.test(weight ~ group, data = my.data, exact = FALSE, alternative = "greater")
##
## Wilcoxon rank sum test with continuity correction
## data: weight by group
## W = 66, p-value = 0.01356
## alternative hypothesis: true location shift is greater than 0
           (One way ANOVA)
7
7.1
data(PlantGrowth)
str(PlantGrowth)
## 'data.frame': 30 obs. of 2 variables:
## $ weight: num 4.17 5.58 5.18 6.11 4.5 4.61 5.17 4.53 5.33 5.14 ...
## $ group : Factor w/ 3 levels "ctrl", "trt1", ...: 1 1 1 1 1 1 1 1 1 1 ...
levels(PlantGrowth$group)
## [1] "ctrl" "trt1" "trt2"
         PlantGrowth .
    60
group 3 (ctrl, trt1, trt2) .
7.2
             , T-test
   3
            ) ~ (3
boxplot(weight ~ group,
       data=PlantGrowth,
       frame = FALSE,
```

##

```
col = c("#00AFBB", "#E7B800","tomato"),
ylab="Tooth Length")
```



boxplot .

7.3

, ,

7.3.1

```
## 'data.frame': 30 obs. of 2 variables:
## $ weight: num 4.17 5.58 5.18 6.11 4.5 4.61 5.17 4.53 5.33 5.14 ...
## $ group : Factor w/ 3 levels "ctrl","trt1",..: 1 1 1 1 1 1 1 1 1 1 1 1 ...
with(data = PlantGrowth, shapiro.test(weight[group=="ctrl"]))

##
## Shapiro-Wilk normality test
##
## data: weight[group == "ctrl"]
## W = 0.95668, p-value = 0.7475
with(data = PlantGrowth, shapiro.test(weight[group=="trt1"]))
```

##

```
## Shapiro-Wilk normality test
##
## data: weight[group == "trt1"]
## W = 0.93041, p-value = 0.4519
with(data = PlantGrowth, shapiro.test(weight[group=="trt2"]))
##
## Shapiro-Wilk normality test
##
## data: weight[group == "trt2"]
## W = 0.94101, p-value = 0.5643
      (30 ) clt
3
7.3.2
bartlett.test(weight~group, data = PlantGrowth)
##
## Bartlett test of homogeneity of variances
## data: weight by group
## Bartlett's K-squared = 2.8786, df = 2, p-value = 0.2371
library(car)
## Loading required package: carData
leveneTest(weight~group, data = PlantGrowth)
## Levene's Test for Homogeneity of Variance (center = median)
       Df F value Pr(>F)
## group 2 1.1192 0.3412
##
        27
       . р
7.3.3
ctrl <- with(data = PlantGrowth, weight[group=="ctrl"])</pre>
trt1 <- with(data = PlantGrowth, weight[group=="trt1"])</pre>
trt2 <- with(data = PlantGrowth, weight[group=="trt2"])</pre>
cov(ctrl, trt1)
## [1] -0.2118022
cov(ctrl, trt2)
## [1] -0.1206244
```

```
cov(trt1, trt2)
## [1] -0.04887333
     , 0 .
7.4 One-way ANOVA test
 : . (', , .)
plant.aov <- aov(weight~group, data = PlantGrowth)</pre>
summary(plant.aov)
             Df Sum Sq Mean Sq F value Pr(>F)
## group 2 3.766 1.8832 4.846 0.0159 *
## Residuals 27 10.492 0.3886
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
, 3
7.5
3
          .(3)
7.5.1 TukeyHSD
TukeyHSD(plant.aov)
##
    Tukey multiple comparisons of means
      95% family-wise confidence level
##
## Fit: aov(formula = weight ~ group, data = PlantGrowth)
##
## $group
             diff
                         lwr
##
## trt1-ctrl -0.371 -1.0622161 0.3202161 0.3908711
## trt2-ctrl 0.494 -0.1972161 1.1852161 0.1979960
## trt2-trt1 0.865 0.1737839 1.5562161 0.0120064
TukeyHSD
p adj trt2 trt1 (0.05)
 , trt2 trt1
  • diff:
  • lwr, upr: 95%
```

```
• p adj:
            р
   • glht
++ glht():
++ glht(model, lincft) + linfct : linear,
library(multcomp)
## Loading required package: mvtnorm
## Loading required package: survival
## Loading required package: TH.data
## Loading required package: MASS
##
## Attaching package: 'TH.data'
## The following object is masked from 'package:MASS':
##
       geyser
summary(glht(plant.aov, linfct = mcp(group="Tukey")))
##
##
     Simultaneous Tests for General Linear Hypotheses
##
## Multiple Comparisons of Means: Tukey Contrasts
##
## Fit: aov(formula = weight ~ group, data = PlantGrowth)
## Linear Hypotheses:
                    Estimate Std. Error t value Pr(>|t|)
##
## trt1 - ctrl == 0 -0.3710
                               0.2788 -1.331
                                                    0.391
## trt2 - ctrl == 0
                      0.4940
                                  0.2788 1.772
                                                    0.198
## trt2 - trt1 == 0
                      0.8650
                                  0.2788
                                           3.103
                                                    0.012 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Adjusted p values reported -- single-step method)
TukeyHSD
mcp: group
                Tukev
pairwise.t.test
## function (x, g, p.adjust.method = p.adjust.methods, pool.sd = !paired,
       paired = FALSE, alternative = c("two.sided", "less", "greater"),
##
       ...)
##
## {
##
       if (paired & pool.sd)
##
           stop("pooling of SD is incompatible with paired tests")
       DNAME <- paste(deparse1(substitute(x)), "and", deparse1(substitute(g)))</pre>
##
##
       g <- factor(g)
##
       p.adjust.method <- match.arg(p.adjust.method)</pre>
##
       alternative <- match.arg(alternative)</pre>
##
       if (pool.sd) {
```

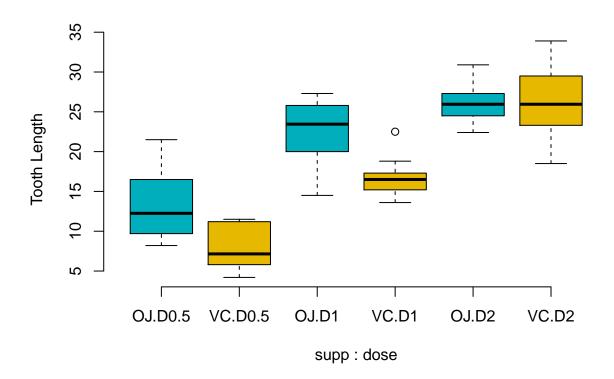
```
##
           METHOD <- "t tests with pooled SD"
##
           xbar <- tapply(x, g, mean, na.rm = TRUE)</pre>
##
            s <- tapply(x, g, sd, na.rm = TRUE)
##
           n <- tapply(!is.na(x), g, sum)</pre>
##
           degf \leftarrow n - 1
           total.degf <- sum(degf)</pre>
##
           pooled.sd <- sqrt(sum(s^2 * degf)/total.degf)</pre>
##
            compare.levels <- function(i, j) {</pre>
##
##
                dif <- xbar[i] - xbar[j]</pre>
                se.dif <- pooled.sd * sqrt(1/n[i] + 1/n[j])
##
##
                t.val <- dif/se.dif
                if (alternative == "two.sided")
##
##
                    2 * pt(-abs(t.val), total.degf)
                else pt(t.val, total.degf, lower.tail = (alternative ==
##
##
                    "less"))
##
           }
##
       }
##
       else {
##
           METHOD <- if (paired)
##
                "paired t tests"
##
           else "t tests with non-pooled SD"
##
            compare.levels <- function(i, j) {</pre>
##
                xi <- x[as.integer(g) == i]</pre>
                xj <- x[as.integer(g) == j]</pre>
##
##
                t.test(xi, xj, paired = paired, alternative = alternative,
##
                    ...)$p.value
##
           }
##
##
       PVAL <- pairwise.table(compare.levels, levels(g), p.adjust.method)
##
       ans <- list(method = METHOD, data.name = DNAME, p.value = PVAL,
##
            p.adjust.method = p.adjust.method)
##
       class(ans) <- "pairwise.htest"</pre>
##
       ans
## }
## <bytecode: 0x00000001e835838>
## <environment: namespace:stats>
pairwise.t.test(PlantGrowth$weight, PlantGrowth$group, p.adjust.method = "BH")
##
##
  Pairwise comparisons using t tests with pooled SD
## data: PlantGrowth$weight and PlantGrowth$group
##
##
        ctrl trt1
## trt1 0.194 -
## trt2 0.132 0.013
## P value adjustment method: BH
```

7.6

kruskal.test

```
kruskal.test(weight ~ group, data = PlantGrowth)
## Kruskal-Wallis rank sum test
##
## data: weight by group
## Kruskal-Wallis chi-squared = 7.9882, df = 2, p-value = 0.01842
           (Two way ANOVA)
8
8.1
data(ToothGrowth)
str(ToothGrowth)
## 'data.frame':
                   60 obs. of 3 variables:
## $ len : num 4.2 11.5 7.3 5.8 6.4 10 11.2 11.2 5.2 7 ...
## $ supp: Factor w/ 2 levels "OJ", "VC": 2 2 2 2 2 2 2 2 2 2 ...
## $ dose: num 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 ...
levels(ToothGrowth$supp)
## [1] "OJ" "VC"
         ToothGrowth
    60
supp( ) 2 (OJ, VC) .
ToothGrowth$dose <- factor(ToothGrowth$dose, levels = c(0.5, 1, 2),
   labels = c("D0.5", "D1", "D2"))
str(ToothGrowth)
## 'data.frame':
                   60 obs. of 3 variables:
## $ len : num 4.2 11.5 7.3 5.8 6.4 10 11.2 11.2 5.2 7 ...
## $ supp: Factor w/ 2 levels "OJ", "VC": 2 2 2 2 2 2 2 2 2 2 ...
## $ dose: Factor w/ 3 levels "D0.5", "D1", "D2": 1 1 1 1 1 1 1 1 1 1 ...
dose ( ) 3
                      factor
8.2
###
              T-test .
   3
8.2.1
  ( ) \sim (3 ) ,
boxplot(len ~ supp * dose,
       data=ToothGrowth,
       frame = FALSE,
```

```
col = c("#00AFBB", "#E7B800"),
ylab="Tooth Length")
```



boxplot

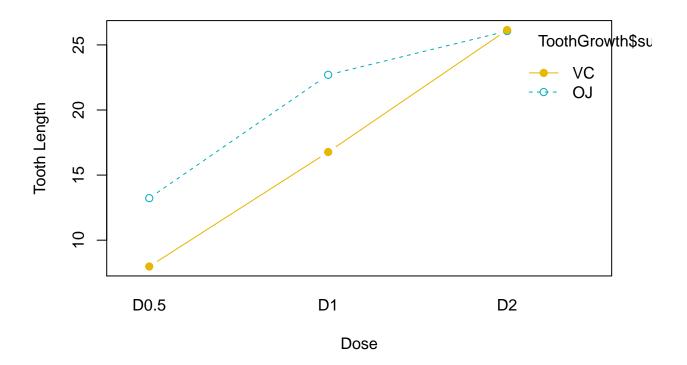
interaction.plot

```
## function (x.factor, trace.factor, response, fun = mean, type = c("1",
       "p", "b", "o", "c"), legend = TRUE, trace.label = deparse1(substitute(trace.factor)),
##
       fixed = FALSE, xlab = deparse1(substitute(x.factor)), ylab = ylabel,
##
##
       ylim = range(cells, na.rm = TRUE), lty = nc:1, col = 1, pch = c(1L:9,
##
           0, letters), xpd = NULL, leg.bg = par("bg"), leg.bty = "n",
##
       xtick = FALSE, xaxt = par("xaxt"), axes = TRUE, ...)
## {
##
       ylabel <- paste(deparse1(substitute(fun)), "of ", deparse1(substitute(response)))</pre>
##
       type <- match.arg(type)</pre>
       cells <- tapply(response, list(x.factor, trace.factor), fun)</pre>
##
##
       nr <- nrow(cells)</pre>
##
       nc <- ncol(cells)</pre>
       xvals <- 1L:nr
##
##
       if (is.ordered(x.factor)) {
           wn <- getOption("warn")</pre>
##
##
           options(warn = -1)
           xnm <- as.numeric(levels(x.factor))</pre>
##
##
           options(warn = wn)
##
           if (!anyNA(xnm))
##
                xvals <- xnm
```

```
}
##
##
       xlabs <- rownames(cells)</pre>
       ylabs <- colnames(cells)</pre>
##
##
       nch <- max(sapply(ylabs, nchar, type = "width"))</pre>
##
       if (is.null(xlabs))
##
            xlabs <- as.character(xvals)</pre>
##
       if (is.null(ylabs))
##
            ylabs <- as.character(1L:nc)</pre>
##
       xlim <- range(xvals)</pre>
##
       xleg \leftarrow xlim[2L] + 0.05 * diff(xlim)
##
       xlim \leftarrow xlim + c(-0.2/nr, if (legend) 0.2 + 0.02 * nch else 0.2/nr) *
##
            diff(xlim)
       dev.hold()
##
       on.exit(dev.flush())
##
##
       matplot(xvals, cells, ..., type = type, xlim = xlim, ylim = ylim,
##
            xlab = xlab, ylab = ylab, axes = axes, xaxt = "n", col = col,
##
            lty = lty, pch = pch)
##
       if (axes && xaxt != "n") {
##
            axisInt <- function(x, main, sub, lwd, bg, log, asp,</pre>
                 ...) axis(1, x, ...)
##
##
            mgp. <- par("mgp")</pre>
##
            if (!xtick)
##
                mgp.[2L] <- 0
##
            axisInt(1, at = xvals, labels = xlabs, tick = xtick,
##
                mgp = mgp., xaxt = xaxt, ...)
##
       }
##
       if (legend) {
            yrng <- diff(ylim)</pre>
##
##
            yleg \leftarrow ylim[2L] - 0.1 * yrng
##
            if (!is.null(xpd) || {
##
                xpd. <- par("xpd")</pre>
##
                !is.na(xpd.) && !xpd. && (xpd <- TRUE)
##
            }) {
##
                op <- par(xpd = xpd)
##
                on.exit(par(op), add = TRUE)
##
            }
##
            text(xleg, ylim[2L] - 0.05 * yrng, paste(" ", trace.label),
##
                adj = 0
            if (!fixed) {
##
                ord <- sort.list(cells[nr, ], decreasing = TRUE)</pre>
##
##
                ylabs <- ylabs[ord]</pre>
##
                lty <- lty[1 + (ord - 1)%%length(lty)]</pre>
##
                col <- col[1 + (ord - 1)%%length(col)]</pre>
##
                pch <- pch[ord]</pre>
##
            legend(xleg, yleg, legend = ylabs, col = col, pch = if (type %in%
##
##
                c("p", "b"))
                pch, lty = if (type %in% c("l", "b"))
##
##
                lty, bty = leg.bty, bg = leg.bg)
##
##
       invisible()
## }
## <bytecode: 0x0000000138afcb8>
## <environment: namespace:stats>
```

.

```
interaction.plot(x.factor = ToothGrowth$dose,
trace.factor = ToothGrowth$supp,
response = ToothGrowth$len,
fun = mean,
type = "b",
legend = TRUE,
xlab = "Dose",
ylab="Tooth Length",
pch=c(1,19),
col = c("#00AFBB", "#E7B800"))
```



- x.factor : factor
- \bullet trace.factor:
- \bullet -response :

8.3

, .

8.3.1

(30) clt .

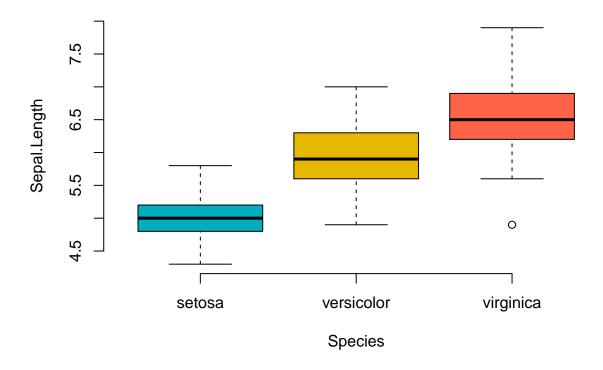
8.3.2

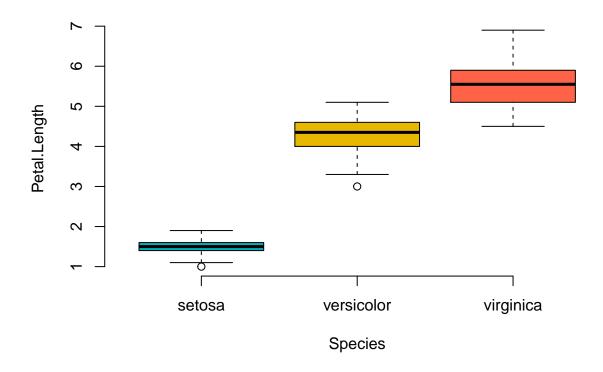
```
library(car)
## Loading required package: carData
leveneTest(len ~ supp*dose, data = ToothGrowth)
## Levene's Test for Homogeneity of Variance (center = median)
## Df F value Pr(>F)
## group 5 1.7086 0.1484
       54
##
     . р
8.4 Two-way ANOVA test
          . (', , , , , )
tooth.aov <- aov(len ~ supp + dose, data = ToothGrowth)</pre>
summary(tooth.aov)
##
             Df Sum Sq Mean Sq F value Pr(>F)
             1 205.4 205.4 14.02 0.000429 ***
## supp
             2 2426.4 1213.2 82.81 < 2e-16 ***
## dose
## Residuals 56 820.4
                          14.7
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
supp( ) dose( ) p
   (supp, dose)
tooth.aov2 <- aov(len ~ supp*dose, data = ToothGrowth)</pre>
summary(tooth.aov2)
             Df Sum Sq Mean Sq F value Pr(>F)
## supp
             1 205.4 205.4 15.572 0.000231 ***
             2 2426.4 1213.2 92.000 < 2e-16 ***
## dose
## supp:dose 2 108.3 54.2 4.107 0.021860 *
## Residuals 54 712.1
                         13.2
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
   supp:dose( )
                   0.05
8.5
          .(3)
```

8.5.1 TukeyHSD

```
TukeyHSD(tooth.aov2, which="dose")
     Tukey multiple comparisons of means
##
       95% family-wise confidence level
##
## Fit: aov(formula = len ~ supp * dose, data = ToothGrowth)
##
## $dose
##
             diff
                        lwr
                                        p adj
                                  upr
## D1-D0.5 9.130 6.362488 11.897512 0.0e+00
## D2-D0.5 15.495 12.727488 18.262512 0.0e+00
## D2-D1
           6.365 3.597488 9.132512 2.7e-06
TukeyHSD
        , which
                 .(
                        supp .)
p adj
-diff:
           -lwr, upr: 95%
                         -p adj:
                                       р
8.5.2 glht
glht():
glht(model, lincft) linfct: linear,
library(multcomp)
## Loading required package: mvtnorm
## Loading required package: survival
## Loading required package: TH.data
## Loading required package: MASS
##
## Attaching package: 'TH.data'
## The following object is masked from 'package:MASS':
##
       geyser
summary(glht(tooth.aov, linfct = mcp(dose="Tukey")))
##
##
     Simultaneous Tests for General Linear Hypotheses
##
## Multiple Comparisons of Means: Tukey Contrasts
##
## Fit: aov(formula = len ~ supp + dose, data = ToothGrowth)
##
## Linear Hypotheses:
                 Estimate Std. Error t value Pr(>|t|)
## D1 - D0.5 == 0 9.130
                                1.210 7.543 <1e-05 ***
```

```
## D2 - D0.5 == 0 15.495
                               1.210 12.802
## D2 - D1 == 0
                    6.365
                               1.210
                                       5.259
                                               <1e-05 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Adjusted p values reported -- single-step method)
TukeyHSD
8.5.3 pairwise.t.test
pairwise.t.test(ToothGrowth$len, ToothGrowth$dose, p.adjust.method = "BH")
##
## Pairwise comparisons using t tests with pooled SD
## data: ToothGrowth$len and ToothGrowth$dose
##
     D0.5
             D1
## D1 1.0e-08 -
## D2 4.4e-16 1.4e-05
## P value adjustment method: BH
          (MANOVA:Multi-variate Analysis Of Variance)
9
9.1
data(iris)
str(iris)
                   150 obs. of 5 variables:
## $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
## $ Sepal.Width : num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
## $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
## $ Petal.Width : num 0.2 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 ...
## $ Species
                : Factor w/ 3 levels "setosa", "versicolor", ...: 1 1 1 1 1 1 1 1 1 1 ...
levels(iris$Species)
## [1] "setosa"
                   "versicolor" "virginica"
                                                           Petal.Width:
           ) Sepal.Length:
                            Sepal.Width:
                                           Petal.Length:
                                                                         Species:
    iris(
R
        iris
5
    150
9.2
         , T-test
   3
```





boxplot .

.

9.3 MANOVA

10 MANOVA test

```
sepl <- irisSepal.Lengthpetl < -irisPetal.Length
res.man <- manova(cbind(Sepal.Length, Petal.Length) ~ Species, data = iris)
summary(res.man)</pre>
```

```
## Df Pillai approx F num Df den Df Pr(>F)

## Species 2 0.9885 71.829 4 294 < 2.2e-16 ***

## Residuals 147

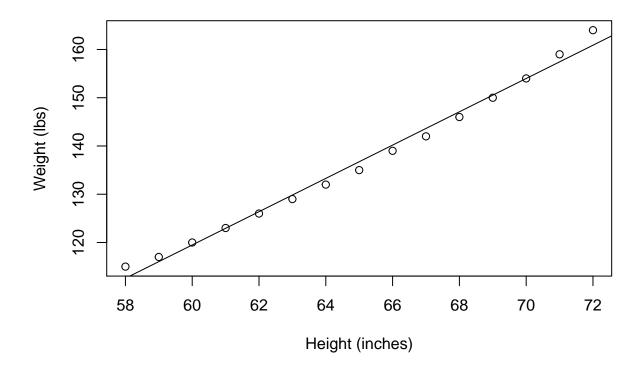
## ---

## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1

p .
```

```
summary.aov(res.man)
## Response Sepal.Length:
              Df Sum Sq Mean Sq F value
## Species
                2 63.212 31.606 119.26 < 2.2e-16 ***
## Residuals 147 38.956
                          0.265
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Response Petal.Length:
              Df Sum Sq Mean Sq F value
##
                                         Pr(>F)
## Species
              2 437.10 218.551 1180.2 < 2.2e-16 ***
## Residuals 147 27.22 0.185
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
          summary.aov
        (Regression Model)
11
11.1
data(women)
str(women)
## 'data.frame':
                 15 obs. of 2 variables:
## $ height: num 58 59 60 61 62 63 64 65 66 67 ...
## $ weight: num 115 117 120 123 126 129 132 135 139 142 ...
women(
         ) -height: (:in) -weight: (:lb)
R
         women
2
    15
11.2
cor(women$height,women$weight)
## [1] 0.9954948
cor.test(women$height,women$weight)
##
## Pearson's product-moment correlation
##
## data: women$height and women$weight
## t = 37.855, df = 13, p-value = 1.091e-14
\#\# alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## 0.9860970 0.9985447
## sample estimates:
        cor
```

```
## 0.9954948
   1
0.99
##
11.2.1
fit1 <- lm(weight~height, data = women)</pre>
summary(fit1)
##
## Call:
## lm(formula = weight ~ height, data = women)
##
## Residuals:
##
      Min
               1Q Median
                               ЗQ
                                      Max
## -1.7333 -1.1333 -0.3833 0.7417 3.1167
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -87.51667
                           5.93694 -14.74 1.71e-09 ***
                           0.09114 37.85 1.09e-14 ***
               3.45000
## height
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.525 on 13 degrees of freedom
## Multiple R-squared: 0.991, Adjusted R-squared: 0.9903
## F-statistic: 1433 on 1 and 13 DF, p-value: 1.091e-14
  • Call:
  • Residusals():
    : 0.
  • R-squared( ): : 99.1%
                                  .(
                                                )
            ( )
  • F-statistic: :
      , height
  R-squared 0.991
weight = -87.51667 + 3.45 x height
11.2.2 plot
plot(x = women\$height, y = women\$weight,
     xlab = 'Height (inches)', ylab = 'Weight (lbs)')
abline(fit1)
```



,

11.2.3 scatterplot

```
library(car)
```

Loading required package: carData

```
scatterplot(
  weight ~ height,
  data = women,
  spread = FALSE,
  smoother.args = list(lty=2),
  pch = 19,
  main = 'Women Age 30 ~ 39',
  xlab = 'Height (inches)',
  ylab = 'Weight (lbs)'
)
```

```
## Warning in plot.window(...): "spread" is not a graphical parameter
## Warning in plot.window(...): "smoother.args" is not a graphical parameter
## Warning in plot.xy(xy, type, ...): "spread" is not a graphical parameter
## Warning in plot.xy(xy, type, ...): "smoother.args" is not a graphical parameter
```

```
## Warning in axis(side = side, at = at, labels = labels, ...): "spread" is not a
## graphical parameter

## Warning in axis(side = side, at = at, labels = labels, ...): "smoother.args" is
## not a graphical parameter

## Warning in axis(side = side, at = at, labels = labels, ...): "spread" is not a
## graphical parameter

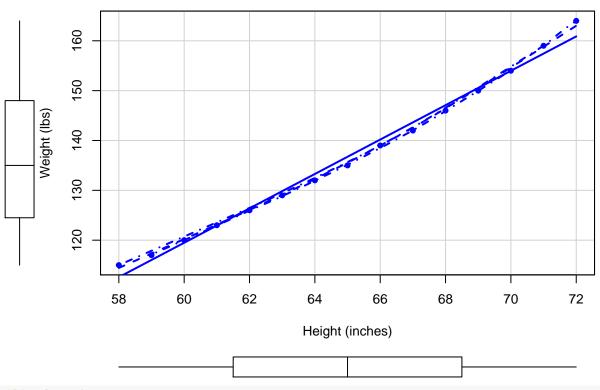
## Warning in axis(side = side, at = at, labels = labels, ...): "smoother.args" is
## not a graphical parameter

## Warning in box(...): "spread" is not a graphical parameter

## Warning in title(...): "smoother.args" is not a graphical parameter

## Warning in title(...): "spread" is not a graphical parameter
```

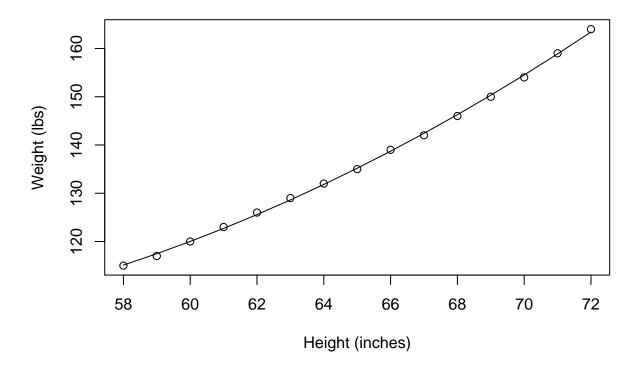
Women Age 30 ~ 39



11.3

2
fit2 <- lm(weight~height+I(height^2), data = women)
summary(fit2)</pre>

```
##
## lm(formula = weight ~ height + I(height^2), data = women)
##
## Residuals:
##
       Min
                1Q Median
                                    3Q
                                            Max
## -0.50941 -0.29611 -0.00941 0.28615 0.59706
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 261.87818
                         25.19677 10.393 2.36e-07 ***
## height
               -7.34832
                           0.77769 -9.449 6.58e-07 ***
## I(height^2)
                0.08306
                           0.00598 13.891 9.32e-09 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.3841 on 12 degrees of freedom
## Multiple R-squared: 0.9995, Adjusted R-squared: 0.9994
## F-statistic: 1.139e+04 on 2 and 12 DF, p-value: < 2.2e-16
fit1
R-squared
weight = 261.87818 - 7.34832 \text{ x height} + 0.08306 \text{ x height}^2
with(data = women, expr = {
 plot(x = height, y = weight, xlab = 'Height (inches)', ylab = 'Weight (lbs)')
  lines(x = height, y = fitted(fit2))
})
```



 $, \quad \text{fit1} \qquad \quad .$