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Anscombe's quartet

Anscombe's quartet comprises four $\underline{\text{data sets}}$ that have nearly identical simple $\underline{\text{descriptive statistics}}$, yet have very different distributions and appear very different when graphed. Each dataset consists of eleven (x,y) points. They were constructed in 1973 by the $\underline{\text{statistician Francis Anscombe}}$ to demonstrate both the importance of graphing data before analyzing it and the effect of $\underline{\text{outliers}}$ and other $\underline{\text{influential observations}}$ on statistical properties. He described the article as being intended to counter the impression among statisticians that "numerical calculations are exact, but graphs are rough." [1]

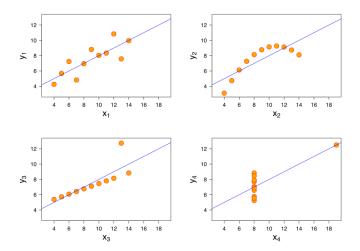
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All four sets are identical when examined using simple summary statistics, but vary considerably when graphed

Data

For all four datasets:

Property	Value	Accuracy		
Mean of x	9	exact		
Sample variance of x	11	exact		
Mean of y	7.50	to 2 decimal places		
Sample variance of y	4.125	±0.003		
Correlation between x and y	0.816	to 3 decimal places		
Linear regression line	y = 3.00 + 0.500x	to 2 and 3 decimal places, respectively		
Coefficient of determination of the linear regression	0.67	to 2 decimal places		

- The first <u>scatter plot</u> (top left) appears to be a simple linear relationship, corresponding to two <u>variables</u> correlated and following the assumption of normality.
- The second graph (top right) is not distributed normally; while a relationship between the two variables is obvious, it is not linear, and the <u>Pearson</u> correlation coefficient is not relevant. A more general regression and the corresponding coefficient of determination would be more appropriate.
- In the third graph (bottom left), the distribution is linear, but should have a different regression line (a robust regression would have been called for). The calculated regression is offset by the one outlier which exerts enough influence to lower the correlation coefficient from 1 to 0.816.
- Finally, the fourth graph (bottom right) shows an example when one high-leverage point is enough to produce a high correlation coefficient, even though the other data points do not indicate any relationship between the variables.

The quartet is still often used to illustrate the importance of looking at a set of data graphically before starting to analyze according to a particular type of relationship, and the inadequacy of basic statistic properties for describing realistic datasets. [2][3][4][5][6]

The datasets are as follows. The x values are the same for the first three datasets.^[1]

Anscombe's quartet

I		II		III		IV	
х	у	х	у	х	у	х	у
10.0	8.04	10.0	9.14	10.0	7.46	8.0	6.58
8.0	6.95	8.0	8.14	8.0	6.77	8.0	5.76
13.0	7.58	13.0	8.74	13.0	12.74	8.0	7.71
9.0	8.81	9.0	8.77	9.0	7.11	8.0	8.84
11.0	8.33	11.0	9.26	11.0	7.81	8.0	8.47
14.0	9.96	14.0	8.10	14.0	8.84	8.0	7.04
6.0	7.24	6.0	6.13	6.0	6.08	8.0	5.25
4.0	4.26	4.0	3.10	4.0	5.39	19.0	12.50
12.0	10.84	12.0	9.13	12.0	8.15	8.0	5.56
7.0	4.82	7.0	7.26	7.0	6.42	8.0	7.91
5.0	5.68	5.0	4.74	5.0	5.73	8.0	6.89

It is not known how Anscombe created his datasets.^[7] Since its publication, several methods to generate similar data sets with identical statistics and dissimilar graphics have been developed.^{[7][8]}

See also

- Exploratory data analysis
- Regression validation
- Statistical model validation

References

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- Matejka, Justin; Fitzmaurice, George (2017). "Same Stats, Different Graphs: Generating Datasets with Varied Appearance and Identical Statistics through Simulated Annealing". *Proceedings of the 2017 CHI Conference on Human Factors in Computing Systems*: 1290–1294. doi:10.1145/3025453.3025912 (https://doi.org/10.1145%2F3025453.3025912).

External links

- Department of Physics, University of Toronto (http://www.upscale.utoronto.ca/GeneralInterest/Harrison/Visualisation/Visualisation.html)
- Dynamic Applet (https://www.geogebra.org/m/tbwXxySn) made in GeoGebra showing the data & statistics and also allowing the points to be dragged (Set 5).
- Animated examples from Autodesk (https://www.autodeskresearch.com/publications/samestats)
- Documentation (https://stat.ethz.ch/R-manual/R-devel/library/datasets/html/anscombe.html) for the datasets in R.

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