



## Why

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### Definition

The *two-sample model* (or the *two-sample problem*) has input space  $\{1, 2\}$  and regression function  $\phi : \{1, 2\} \rightarrow \mathbf{R}^2$  where  $\phi(1) = (1, 0)^\top$  and  $\phi(2) = (0, 1)^\top$ . In this case, we model two populations (corresponding to 1 and 2) with different means but a common variance. The regression range is the set  $\{(1, 0), (0, 1)\}$ .

Generalizing from two to  $a$  populations gives the *one-way classification model*. In that case the input space is  $\{1, \dots, a\}$  and the regression function is  $\phi : \{1, \dots, a\} \rightarrow \mathbf{R}^a$  defined by  $\phi(i) = e_i$  where  $e_i$  is the standard unit vector in  $\mathbf{R}^a$ .<sup>2</sup> The regression range is  $\{e_1, \dots, e_a\}$ . In this case we say that the *factor* population takes *levels*  $1, \dots, a$ .

If there are more than one factors, then we have a *multiway classification model*. For example, the *two-way classification model with no interaction* has input domain  $X = \{1, \dots, a\} \times \{1, \dots, b\}$  and the regression function  $\phi : X \rightarrow \mathbf{R}^{a+b}$  is defined by  $\phi(i, j) = (e_i, e_j)^\top$ .

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<sup>1</sup>Future editions will include.

<sup>2</sup>Future editions will define the standard unit vector.



