Why

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Definition

The *two-sample model* (or the *two-sample problem*) has input space $\{1, 2\}$ and regression function $\phi : \{1, 2\} \to \mathbf{R}^2$ 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 $\{1, \ldots, a\}$ and the regression function is $\phi : \{1, \ldots, a\} \to \mathbf{R}^a$ defined by $\phi(i) = e_i$ where e_i is the standard unit vector in $\mathbf{R}^a$.[2] The regression range is $\{e_1, \ldots, e_a\}$. In this case we say that the *factor* population takes *levels* $1, \ldots, a$.

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 $X = \{1, \ldots, a\} \times \{1, \ldots, b\}$ and the regression function $\phi : X \to \mathbf{R}^{a+b}$ is defined by $\phi(i, j) = (e_i, e_j)^\top$.

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[1]Future editions will include.

[2]Future editions will define the standard unit vector.