

The manova2 data

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The data:

```
low 34 10
low 29 14
low 35 11
low 32 13
high 33 14
high 38 12
high 34 13
high 35 14
```

The SAS code and output:

```
data manova2;
  infile "manova2.dat";
  input fertilizer $ yield weight;

proc discrim can list out=fred;
  class fertilizer;
  var yield weight;

proc print data=fred;

run;
```

```
The DISCRIM Procedure
Total Sample Size      8          DF Total          7
Variables              2          DF Within Classes  6
Classes                2          DF Between Classes  1

Number of Observations Read      8
Number of Observations Used      8
```

		Class Level Information			Prior
fertilizer	Variable Name	Frequency	Weight	Proportion	Probability

high	high	4	4.0000	0.500000	0.500000
low	low	4	4.0000	0.500000	0.500000

Pooled Covariance Matrix Information

	Natural Log of the
Covariance	Determinant of the
Matrix Rank	Covariance Matrix
2	1.22255

The DISCRIM Procedure

Pairwise Generalized Squared Distances Between Groups

$$D(i|j) = \frac{1}{2} (\bar{X}_i - \bar{X}_j)' COV^{-1} (\bar{X}_i - \bar{X}_j)$$

Generalized Squared Distance to fertilizer

From		high	low
fertilizer			
high	0	12.11656	
low	12.11656		0

The DISCRIM Procedure

Canonical Discriminant Analysis

	Canonical	Adjusted	Approximate	Squared
	Correlation	Canonical	Standard	Canonical
		Correlation	Error	Correlation
1	0.895289	0.892147	0.075010	0.801542

Test of H0: The canonical correlations
current row and all that follow are

$$\begin{aligned} &\text{Eigenvalues of } \text{Inv}(\mathbf{E}) * \mathbf{H} \\ &= \text{CanRsqr} / (1 - \text{CanRsqr}) \end{aligned}$$

	Eigenvalue	Difference	Proportion	Cumulative	Likelihood	Approximate				
					Ratio	F Value	Num DF	Den DF	P	
1	4.0389		1.0000	1.0000	0.19845779	10.10	2	5	0.	

NOTE: The F statistic is exact.

The DISCRIM Procedure

Canonical Discriminant Analysis

Total Canonical Structure

Variable	Can1
yield	0.572987
weight	0.495570

Between Canonical Structure

Variable	Can1
yield	1.000000
weight	1.000000

Pooled Within Canonical Structure

Variable	Can1
yield	0.297366
weight	0.246343

The DISCRIM Procedure

Canonical Discriminant Analysis

Total-Sample Standardized Canonical Coefficients

Variable	Can1
yield	1.997145424
weight	1.884468331

Pooled Within-Class Standardized Canonical Coefficients

Variable	Can1
yield	1.851698615
weight	1.824149648

Raw Canonical Coefficients

Variable	Can1
yield	0.766676064
weight	1.251356335

Class Means on Canonical Variables

fertilizer	Can1
high	1.740442790
low	-1.740442790

The DISCRIM Procedure

Linear Discriminant Function

$$\text{Constant} = -\sum_j .5 \bar{X}_j' \text{COV}_j^{-1} \bar{X}_j \quad \text{Coefficient Vector} = \text{COV}^{-1} \bar{X}_j$$

Linear Discriminant Function for fertilizer

Variable	high	low
Constant	-943.76534	-798.70399
yield	33.60736	30.93865
weight	53.68098	49.32515

The DISCRIM Procedure

Classification Results for Calibration Data: WORK.MANOVA2

Resubstitution Results using Linear Discriminant Function

Generalized Squared Distance Function

$$D^2(X) = (\bar{X} - \bar{X}_j)' \text{COV}_j^{-1} (\bar{X} - \bar{X}_j)$$

$$\Pr(j|X) = \frac{\exp(-.5 D_j^2(X))}{\sum_k \exp(-.5 D_k^2(X))}$$
 Posterior Probability of Membership in Each fertilizer

Posterior Probability of Membership in fertilizer

Obs	From fertilizer	Classified into fertilizer	high	low
1	low	low	0.0000	1.0000
2	low	low	0.0012	0.9988
3	low	low	0.0232	0.9768
4	low	low	0.0458	0.9542
5	high	high	0.9818	0.0182
6	high	high	0.9998	0.0002
7	high	high	0.9089	0.0911
8	high	high	0.9999	0.0001

The DISCRIM Procedure
 Classification Summary for Calibration Data: WORK.MANOVA2
 Resubstitution Summary using Linear Discriminant Function
 Generalized Squared Distance Function

$$D_j^2(X) = (X - \bar{X}_j)' \text{COV}_j^{-1} (X - \bar{X}_j)$$
 Posterior Probability of Membership in Each fertilizer

$$\Pr(j|X) = \frac{\exp(-.5 D_j^2(X))}{\sum_k \exp(-.5 D_k^2(X))}$$

Number of Observations and Percent Classified into fertilizer

From fertilizer	high	low	Total
high	4	0	4
	100.00	0.00	100.00
low	0	4	4
	0.00	100.00	100.00
Total	4	4	8
	50.00	50.00	100.00
Priors	0.5	0.5	

Error Count Estimates for fertilizer

	high	low	Total
Rate	0.0000	0.0000	0.0000
Priors	0.5000	0.5000	

Obs	fertilizer	yield	weight	Can1	Can2	high	low	_INT0_
1	low	34	10	-3.09314	.	0.00002	0.99998	low
2	low	29	14	-1.92110	.	0.00125	0.99875	low
3	low	35	11	-1.07511	.	0.02315	0.97685	low
4	low	32	13	-0.87242	.	0.04579	0.95421	low
5	high	33	14	1.14561	.	0.98180	0.01820	high
6	high	38	12	2.47628	.	0.99982	0.00018	high
7	high	34	13	0.66093	.	0.90893	0.09107	high
8	high	35	14	2.67896	.	0.99991	0.00009	high