

One Way ANOVA

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$$H_0: \mu_1 = \mu_2 = \mu_3 = \mu_4$$

H_1 : Not all μ_i ($i = 1, 2, 3, 4$) are equal

$$\begin{aligned} \text{Total Variation} &= \text{Between Variation} + \text{Within Variation} \\ SST &= SSTR + SSE \end{aligned}$$

Sources of Variation	Sums of Squares	Degrees of freedom	Mean Square	F Ratio	P-Value
Treatment	SSTR	$r - 1$	$MSTR = SSTR / (r - 1)$	$MSTR / MSE$	
Error	SSE	$n - r$	$MSE = SSE / (n - r)$		
Total	SST	$n - 1$			

$$SSTR = \sum_i \frac{(\sum_j y_{ij})^2}{n_i} - \frac{(\sum_j \sum_i y_{ij})^2}{n}$$

$$SSE = \sum_j \sum_i y_{ij}^2 - \sum_i \frac{(\sum_j y_{ij})^2}{n_i}$$

$$SST = \sum_j \sum_i y_{ij}^2 - \frac{(\sum_j \sum_i y_{ij})^2}{n}$$

Analysis of Variance Table

Response: Yield

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Treatments	3	1551.61	517.20	18.293	5.949e-06 ***
Residuals	20	565.46	28.27		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Treatment may be different

$$\mu_1 = \mu_2 = \mu_3 = \mu_4 \text{ is false}$$

Tukey's HSD

> TukeyHSD(av)

Tukey multiple comparisons of means
95% family-wise confidence level

Fit: aov(formula = Yield ~ Treatments, data = agr)

	diff	lwr	upr	p adj
II-I	13.0976190	4.817723	21.377516	0.0013643
III-I	-0.6566667	-9.668509	8.355176	0.9968963
IV-I	18.1000000	9.507545	26.692455	0.0000503
III-II	-13.7542857	-22.468625	-5.039946	0.0013953
IV-II	5.0023810	-3.277516	13.282277	0.3541491
IV-III	18.7566667	9.744824	27.768509	0.0000587

$$\begin{array}{l}
 \text{II} > \text{I} \\
 \text{IV} > \text{I} \\
 \text{II} > \text{III} \\
 \text{IV} > \text{III}
 \end{array}
 \left. \vphantom{\begin{array}{l} \text{II} > \text{I} \\ \text{IV} > \text{I} \\ \text{II} > \text{III} \\ \text{IV} > \text{III} \end{array}} \right\} \text{II, IV} > \text{I, III}$$