

Lab 11 Solution

1. One-Way ANOVA

Rice 12.2.22: **Solution:** See the Shiny app.

2. Another Example

Crysvita is a new medicine for the treatment of X-linked hypophosphatemia (a genetic disease), which was just approved by FDA in April 2018. Below is a simplified version of some test data for this pill where a high curing index corresponds to a positive effect. Construct a F-test assuming that each observation follows a Normal distribution with the same variances. Also construct 2 confidence intervals of the mean simultaneously using the Bonferonni method with an overall significance level of 5%. (A placebo has no effect on the patient, so it should be treated as a control group).

Pill	n	Mean Curing Index	Standard Error of Mean	Sample SD
Placebo	10	100	10	31.62
Crysvita	10	160	13	41.11

Solutions:

Here we have $I = 2$ and $J = 10$. Since we only have these summary statistics, we need to calculate SS_B and SS_W without the actual data. The last column can be calculated by multiplying the SE of mean by $\sqrt{10}$. Therefore,

$$SS_W = \sum (J - 1)s_i^2 = 9 * (31.62^2 + 41.11^2) = 24208.71$$

$$\bar{Y}_{..} = \frac{\bar{Y}_{1.} + \bar{Y}_{2.}}{2} = \frac{100 + 160}{2} = 130$$

$$SS_B = J * \sum (\bar{Y}_{i.} - \bar{Y}_{..})^2 = 10 * (30^2 + 30^2) = 18000$$

$$F = \frac{SS_B / (I - 1)}{SS_W / (I * (J - 1))} = \frac{24208.71}{18000 / 18} = 24.209$$

According to the F-table, $F_{0.05,1,27} = 4.41 < 24.209$, so we reject the null that the new medicine has the same effect as a placebo (no effect).

Recall that the t statistic for 2 independent samples with size n is

$$t_{2n-2} = \frac{\bar{X} - \bar{Y} - 0}{s_p \sqrt{\frac{2}{n}}}$$

where

$$s_p = \sqrt{\frac{(n-1)(s_x^2 + s_y^2)}{2n-2}} = \sqrt{\frac{s_x^2 + s_y^2}{2}}$$

Let $a = \frac{\bar{X} + \bar{Y}}{2}$, so $\bar{X} - a = -(\bar{Y} - a) = b$

$$\begin{aligned} \therefore (\bar{X} - \bar{Y})^2 &= [(\bar{X} - a) - (\bar{Y} - a)]^2 \\ &= b^2 + b^2 - 2b(-b) = 4b^2 \\ &= 2 * [(\bar{X} - a)^2 + (\bar{Y} - a)^2] \\ [(\bar{X} - a)^2 + (\bar{Y} - a)^2] &= \frac{(\bar{X} - \bar{Y})^2}{2} \end{aligned}$$

Now let's rewrite our F statistic where $I = 2, J = n$

$$\begin{aligned} F_{1,2(N-1)} &= \frac{J[(\bar{X} - a)^2 + (\bar{Y} - a)^2]/(I-1)}{(J-1)(s_x^2 + s_y^2)/(I * (J-1))} \\ &= \frac{\frac{n}{2}(\bar{X} - \bar{Y})^2}{s_p^2} = (t_{2n-2})^2 \end{aligned}$$