Homework 6

(Parts 10-11; 40 pts)

1. Suppose we plan to carry out the one-way ANOVA procedure on a data set with a continuous response variable and a single categorical predictor variable having r=6 levels. Before fitting the model, the lead investigator wishes to use Hartley's F-max test, with $\alpha=0.1$, to address the following hypotheses. (10 pts)

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$$H_0$$
: $\sigma_1^2 = \sigma_2^2 = \dots = \sigma_6^2$
 H_a : not all equal

Assume that the response variables in each group are normally distributed with mean 0 and standard deviation 1, and that we have a balanced design with n = 8 observations per group.

a) Write a simulation that generates n observations from N(0,1) in each of the r groups, keeping track of which group each observation belongs to. You should have a total of nr = 48 observations. Obtain group-specific sample variances S_i^2 , and calculate the observed value of F_{max} , where this variable is defined as:

$$F_{\text{max}} = \frac{\max_{i}(S_i^2)}{\min_{i}(S_i^2)}$$

Print your value of F_{max} . (2)

```
> ?rnorm
> n <- 8
> r <- 6
>
> observations <- rnorm(n * r, mean = 0, sd = 1)
> labels <- rep(1:r, each = n)
> data <- data.frame(value = observations, group = factor(labels))
> group_variances <- tapply(data$value, data$group, var)
> F_max <- max(group_variances) / min(group_variances)
> F_max
[1] 2.516873
```

b) Perform the simulation from the previous part B = 50,000 times, storing 50,000 values of F_{max} . Use this collection of values to estimate the 90th quantile of the distribution of F_{max} . (2)

```
> n <- 8
> r < -6
> B <- 50000
> F_values <- numeric(B)</pre>
> for (x in 1:B) {
    data <- rnorm(n * r)</pre>
    labels <- numeric(n * r)</pre>
    for (i in 1:r) {
+
      labels[((i-1)*n + 1):(i*n)] < -i
+
    }
+
    group_variances <- tapply(data, labels, var)</pre>
    F_values[x] <- max(group_variances) / min(group_variances)</pre>
+ }
> quantile90 <- quantile(F_values, 0.9)</pre>
> quantile90
     90%
8.346422
```

c) Rerun your previous simulation, but increase the number of groups to r = 10. What happens to the 90% critical value of F_{max} when the number of groups increases? How can you explain this behavior? (3)

When the number of groups increases, the 90% critical value increases. When there are more groups, there will be more sample variances in that distribution.

```
> n <- 8
> r < -10
> B <- 50000
> F_values <- numeric(B)</pre>
> for (x in 1:B) {
    data <- rnorm(n * r)</pre>
    labels <- numeric(n * r)</pre>
+
    for (i in 1:r) {
+
      labels[((i-1)*n + 1):(i*n)] < -i
    }
+
+
    group_variances <- tapply(data, labels, var)</pre>
    F_values[x] <- max(group_variances) / min(group_variances)</pre>
+ }
> quantile90 <- quantile(F_values, 0.9)</pre>
> quantile90
    90%
11.2445
```

d) Run your simulation again with r = 6, but this time increase the sample size in each group to n = 12. How does increasing the sample size affect the 90% critical value of F_{max} ? How can you explain this behavior? (3)

When we increase sample size, the 90% critical value of $F_{\rm max}$ decreases from 8.39365 to 5.163849. Increasing n (the sample size) makes the sample variance more precise and stable because it reduces the extreme variances and shrinks the spread between the maximum and minimum variances. Also, 90% critical value of Fmax decreases as n increases.

```
> n <- 12
> r <- 6
> B <- 50000
> F_values <- numeric(B)</pre>
> for (x in 1:B) {
+ data <- rnorm(n * r)
   labels <- numeric(n * r)</pre>
+ for (i in 1:r) {
      labels[((i-1)*n + 1):(i*n)] < -i
+
    }
+
+
    group_variances <- tapply(data, labels, var)</pre>
+ F_values[x] <- max(group_variances) / min(group_variances)</pre>
+ }
> quantile90 <- quantile(F_values, 0.9)</pre>
> quantile90
     90%
5.208546
```

- 2. We will revisit the setting of Lab 11B, in which we wrote a program to estimate $Q_{0.95;3,12}$, the 95th quantile of the studentized range distribution with r=3 ranges and df=r(n-1) degrees of freedom. In our example, take n=5. (18 pts)
 - a) Turn your work from Lab 11B into a function that accepts four arguments: a probability (e.g. 0.95 to request the 95th quantile), r, n, and B, the number of simulated data sets. Demonstrate that your function works by reproducing the result obtained at the end of Lab 11B: an estimate of $Q_{0.95;3,12}$ based on 10,000 simulations. (3)

```
> simulate_quantile <- function(prob, r, n, B) {</pre>
    mu <- 100
    sigma <- 10
+
    Q_values <- numeric(B)</pre>
+
    for (x in 1:B) {
+
       counter <- 0
       data <- numeric(r * n)</pre>
+
       groups <- numeric(r * n)</pre>
+
       for (a in 1:r) {
+
         for (b in 1:n) {
+
           counter <- counter + 1</pre>
+
           data[counter] <- rnorm(1, mu, sigma)</pre>
           groups[counter] <- a</pre>
         }
+
       }
+
       fitted <- aov(data ~ as.factor(groups))</pre>
      mse <- summary(fitted)[[1]][2, 3]</pre>
+
+
       group_means <- tapply(data, groups, mean)</pre>
+
+
      Y_max <- max(group_means)</pre>
+
      Y_min <- min(group_means)</pre>
+
      Q_values[x] <- (Y_max - Y_min) / sqrt(mse / n)</pre>
+
    }
+
+
    quantile(Q_values, prob)
+ }
>
> prob <- 0.95
> r < -3
> n <- 5
> B <- 10000
> estimated <- simulate_quantile(prob, r, n, B)</pre>
> estimated
      95%
3.810836
```

b) Use your function with n = 5 and B = 10,000 to investigate what happens to the 95th percentile of the studentized range distribution as the number of groups (r) increases. Use the following table as a template, and round your answers to 4 decimal places. (4)

r	3	4	5	6	7
$Q_{.95;r,r(n-1)}$	3.8108	3.9850	4.0569	4.3821	4.5019

c) Use your function with r = 3 and B = 10,000 to investigate what happens to the 95th percentile of the studentized range distribution as the number of observations in each group increases. Use the following table as a template, and round your answers to 4 decimal places. (4)

n	5	6	7	8	9
$Q_{.95;r,r(n-1)}$	3.7917	3.6260	3.6625	3.5546	3.5169

d) Use your function with r = 3, n = 5, and B = 10,000 to investigate what happens to the percentiles of the studentized range distribution as the desired probability (p) increases. Use the following table as a template, and round your answers to 4 decimal places. (4)

p	0.8	0.85	0.9	0.70	0.99
$Q_{p;r,r(n-1)}$	2.5809	2.8470	3.1572	3.7549	5.0653

e) Summarize the behavior of the simulation-based quantiles as r, n, and p change. (3)

Increasing r leads to higher quantiles, increase n results to decreased quantiles, and increased p results in larger quantiles.

- 3. We will revisit Lab 11C, in which we wrote a simulation investigating the type I error rate of ANOVA. We saw that when there were r=3 groups and the design was balanced ($n_1=n_2=n_3=10$), we could violate certain assumptions of the ANOVA model (normality and constant variance) and still maintain a type I error rate that was close to the desired 5%. We will now investigate cases where the design is not balanced. (12 pts)
 - a) First we will generate data when all ANOVA assumptions are satisfied. Update your simulation from Lab 11C to accommodate different group sample sizes. One suggestion is to declare a sample size vector $n_{vec} = \begin{bmatrix} n_1 & n_2 & n_3 \end{bmatrix}$ to be used when generating data using rnorm(.). Set r = 3, and $n_{vec} = \begin{bmatrix} 5 & 8 & 10 \end{bmatrix}$, and generate a data vector of length 23 (i.e. 5 + 8 + 10) from N(0, 1). The goal is to generate n_1 responses for group 1, n_2 responses for group 2, and n_3 observations for group 3. You will want to create a second vector of length 23 to store group labels. The labels themselves are not important, but let's label the groups with digits 5, 8, and 10. Create a 23×2 data frame composed of the data vector you generated and the vector of group labels. Print the data frame to convince me that you have done it correctly. (2)

> data_frame y label 1 1 -0.6011400068 2 1 0.0840806155 1 3 -0.0008604606 1 1.4753368781 4 1 5 1.4384679437 2 6 1.7022775043 2 7 -0.0232442064 2 8 -0.1089317569 2 9 0.8640494064 2 10 0.0293703782 2 11 -0.1033936449 2 12 0.6849721584 2 13 -0.2641473152 3 14 -0.7912946733 3 15 -1.5107434823 3 16 -1.0173776838 3 0.3603341292 17 3 18 -0.9922075202 19 -0.1608082241 3 3 20 1.0812370482 3 21 0.3967455577 3 22 -0.2880478530 0.1979181016 3

b) Fit a one-way ANOVA model to the data contained in your data frame. Extract the p-value for the ANOVA F-test and create a binary "reject" variable to note whether the test rejects H_0 . (2)

```
> res_aov
Call:
   aov(formula = y \sim as.factor(label), data = data_frame)
Terms:
                as.factor(label) Residuals
                         1.06483 33.33697
Sum of Squares
Dea. of Freedom
                               2
                                         20
Residual standard error: 1.291065
Estimated effects may be unbalanced
                  Df Sum Sq Mean Sq F value Pr(>F)
 as.factor(label) 2
                       1.06 0.5324
                                       0.319
                                               0.73
                  20 33.34
Residuals
                              1.6668
> TOE <- mean(reject)</pre>
> T0E
[1] 0.0514
> |
```

Since P-value = 0.0514 > 0.05, we fail to reject Ho. There is not enough statistical evidence that 5% significance level to conclude that group means are significantly different.

c) Update your program to run in a loop. Generate data B = 10,000 times and store 10,000 realizations of the binary rejection variable. Present the mean of your "reject" vector. Note: because we have not violated any ANOVA assumptions yet, mean(reject) should return a value close to 0.05. (2)

```
> TOE <- mean(reject)
> TOE
[1] 0.0499
```

d) We will now violate the equal variance assumption, running an updated simulation with B = 10,000. This time, rather than calling rnorm(.) with mean=0 and sd=1, we will set $sd=1/n_i$ where n_i is the group sample size (5, 8, or 10). What is the simulation-based type I error rate? (2)

```
> reject <- ifelse(pvals <= 0.05, 1, 0)
> TOE <- mean(reject)
> TOE
[1] 0.1101
```

e) Run another B = 10,000 simulations, this time with the standard deviation of the normal random variable set to $1/(n_i^2)$. Give the simulation-based type I error rate. (2)

```
> reject <- ifelse(pvals <= 0.05, 1, 0)
> TOE <- mean(reject)
> TOE
[1] 0.1787
```

f) Describe the impact of violating the equal variance assumption when the group sample sizes are not the same, as opposed to when the group sample sizes were balanced (as in Lab 11C). (2)

Unbalanced groups or unequal variances result in increased bias and unpredictable Type 1 error rates. Balanced groups also result from unequal variance but Type 1 error rate is more closer to 0.05.

HW 6 code:

```
1. Suppose we plan to carry out the one-way ANOVA procedure on a data set with a continuous
response variable and a single categorical predictor variable having r=6 levels.
Before fitting the model, the lead investigator wishes to use Hartley's F-max test,
with \alpha=0.1, to address the following hypotheses. (10 pts)
H_0: \sigma_1^2 = \sigma_2^2 = \dots = \sigma_6^2
H_a:not all equal
Assume that the response variables in each group are normally distributed with mean 0
and standard deviation 1, and that we have a balanced design with n=8 observations per group.
a. Write a simulation that generates n observations from N(0,1) in each of the r groups,
keeping track of which group each observation belongs to. You should have a total of
nr=48 observations. Obtain group-specific sample variances S_i^{\prime}2, and calculate the observed value of F_max, where this variable is defined as:
Print your value of F max. (2)
n <- 8
r <- 6
observations \leq- rnorm(n * r, mean = 0, sd = 1)
labels \le rep(1:r, each = n)
data <- data.frame(value = observations, group = factor(labels))
group_variances <- tapply(data$value, data$group, var)
F_max <- max(group_variances) / min(group_variances)
F_max
             Perform the simulation from the previous part B=50,000 times, storing 50,000 values
of F max. Use this collection of values to estimate the 90th quantile of the distribution
of F_max. (2)
n <- 8
r <- 6
B <- 50000
F_values <- numeric(B)
for (x in 1:B) {
 data <- rnorm(n * r)
 labels <- numeric(n * r)
 for (i in 1:r) {
  labels[((i-1)*n+1):(i*n)] <- i
 group variances <- tapply(data, labels, var)
 F_values[x] <- max(group_variances) / min(group_variances)
quantile90 <- quantile(F_values, 0.9)
quantile90
c. Rerun your previous simulation, but increase the number of groups to r=10. What happens to the 90% critical value of F_max when the number of groups increases?
How can you explain this behavior? (3)
r <- 10
B <- 50000
F values <- numeric(B)
for (x in 1:B) {
 data <- rnorm(n * r)
 labels <- numeric(n * r)
```

```
for (i in 1:r) {
  labels[((i-1)*n+1):(i*n)] < -i
 group variances <- tapply(data, labels, var)
 F_values[x] <- max(group_variances) / min(group_variances)
quantile90 <- quantile(F values, 0.9)
quantile90
d. Run your simulation again with r=6, but this time increase the sample size in each group to n=12. How does increasing the sample size affect the 90% critical value of
F max? How can you explain this behavior? (3)
n <- 12
r <- 6
B <- 50000
F_values <- numeric(B)
for (x in 1:B) {
 data \le rnorm(n * r)
 labels <- numeric(n * r)
 for (i in 1:r) {
  labels[((i-1)*n+1):(i*n)] <- i
 group variances <- tapply(data, labels, var)
 F_values[x] <- max(group_variances) / min(group_variances)
quantile90 <- quantile(F_values, 0.9)
quantile90
We will revisit the setting of Lab 11B, in which we wrote a program to estimate
Q (0.95;3,12), the 95th quantile of the studentized range distribution with r=3
ranges and df=r(n-1) degrees of freedom. In our example, take n=5. (18 pts)
               Turn your work from Lab 11B into a function that accepts four arguments:
a probability (e.g. 0.95 to request the 95th quantile), r, n, and B, the number of simulated data sets. Demonstrate that your function works by reproducing the result obtained at the end of Lab 11B: an estimate of Q (0.95;3,12) based on 10,000 simulations. (3)
simulate quantile <- function(prob, r, n, B) {
 mu <- 100
 sigma <- 10
Q_values <- numeric(B)
 for (x in 1:B) {
  counter <- 0
   data <- numeric(r * n)
  groups <- numeric(r * n)
   for (a in 1:r) {
    for (b in 1:n) {
     counter <- counter + 1
     data[counter] <- rnorm(1, mu, sigma)
groups[counter] <- a
  fitted <- aov(data ~ as.factor(groups))
mse <- summary(fitted)[[1]][2, 3]
group_means <- tapply(data, groups, mean)
  Y_max <- max(group_means)
Y_min <- min(group_means)
```

```
Q_{values}[x] \le (Y_{max} - Y_{min}) / sqrt(mse / n)
quantile(Q_values, prob)
prob <- 0.95
r <- 3
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
             Use your function with n=5 and B=10,000 to investigate what happens to the
  95th percentile of the studentized range distribution as the number of groups (r)
  increases. Use the following table as a template, and round your answers to 4
  decimal places. (4)
prob <- 0.95
r <- 4
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
prob <- 0.95
r <- 4
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated estimated
prob <- 0.95
r <- 6
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
prob <- 0.95
r <- 7
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
             Use your function with r=3 and B=10,000 to investigate what happens to the 95th
  percentile of the studentized range distribution as the number of observations in
  each group increases. Use the following table as a template, and round your answers
  to 4 decimal places. (4)
prob <- 0.95
r <- 3
n <- 5
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
prob <- 0.95
r <- 3
n <- 6
B <- 10000
estimated <- simulate_quantile(prob, r, n, B)
estimated
```

prob <- 0.95

```
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
prob <- 0.95
r <- 3
n <- 8
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
 prob <- 0.95
r <- 3
n <- 9
 B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
d. Use your function with r=3, n=5, and B=10,000 to investigate what happens to the percentiles of the studentized range distribution as the desired probability (p) increases. Use the following table as a template, and round your answers to 4 decimal places. (4)
prob <- 0.80
r <- 3
n <- 5
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
prob <- 0.85
r <- 3
n <- 5
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
prob <- 0.90
r <- 3
n <- 5
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
prob <- 0.95
r <- 3
n <- 5
B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
 prob <- 0.99
r <- 3
n <- 5
 B <- 10000
 estimated <- simulate_quantile(prob, r, n, B)
 estimated
```

3. We will revisit Lab 11C, in which we wrote a simulation investigating the type I error rate of ANOVA. We saw that when there were r=3 groups and the design was balanced (n 1=n 2=n 3=10), we could violate certain assumptions of the ANOVA model (normality and constant variance) and still maintain a type I error rate that was close to the desired 5%. We will now investigate cases where the design is not balanced. (12 pts)

```
First we will generate data when all ANOVA assumptions are satisfied.
Update your simulation from Lab 11C to accommodate different group sample sizes.
One suggestion is to declare a sample size vector n_vec=[\(\blue{n}(n_1\&n_2\&n_3)\)] to be
used when generating data using rnorm(.). Set r=3, and n vec=[\(\begin{array}{c} \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \\ \ \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \\ \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \(\) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \( \) \(
for group 3. You will want to create a second vector of length 23 to store group
labels. The labels themselves are not important, but let's label the groups with
digits 5, 8, and 10. Create a 23×2 data frame composed of the data vector you
generated and the vector of group labels. Print the data frame to convince me that you have done it correctly. (2)
B <- 10000
r <- 3
n_vec <- c(5, 8, 10)
n total <- sum(n vec)
pvals <- numeric(B)
for (x in 1:B) {
  y <- numeric(n_total)
  label <- integer(n_total)
   index <- 1
   for (i in 1:r) {
    for (j in 1:n vec[i]) {
       y[index] \leftarrow rnorm(1, mean = 0, sd = 1)
        label[index] <- i
       index <- index + 1
  data frame <- data.frame(y, label)
  res aov <- aov(y ~ as.factor(label), data = data_frame)
pvals[x] <- summary(res_aov)[[1]]$`Pr(>F)`[1]
reject \leftarrow ifelse(pvals \leftarrow 0.05, 1, 0)
TOE <- mean(reject)
TOE
data_frame
                    Fit a one-way ANOVA model to the data contained in your data frame. Extract the p-value for the ANOVA F-test and create
a binary "reject" variable to note whether the test rejects H_0. (2)
B <- 10000
r <- 3
n_{\text{vec}} < -c(5, 8, 10)
\frac{1}{n} total <- sum(n vec)
pvals <- numeric(B)
for (x in 1:B) {
  y <- numeric(n total)
   label <- integer(n_total)
  index <- 1
   for (i in 1:r) {
     for (j in 1:n vec[i]) {
        y[index] < -rnorm(1, mean = 0, sd = 1)
         label[index] <- i
        index <- index + 1
  data frame <- data.frame(y, label)
 res aov <- aov(y ~ as.factor(label), data = data frame)
pvals[x] <- summary(res_aov)[[1]]$`Pr(>F)`[1]
res aov
summary(res_aov)
```

```
realizations of the binary rejection variable. Present the mean of your "reject" vector.
   Note: because we have not violated any ANOVA assumptions yet, mean(reject) should return a value close to 0.05. (2)
B <- 10000
r <- 3
n vec <- c(5, 8, 10)
n \text{ total} <- \text{sum}(n \text{ vec})
pvals <- numeric(B)
for (x in 1:B) {
 y <- numeric(n_total)
 label <- integer(n_total)
 index <- 1
 for (i in 1:r) {
   for (j in 1:n_vec[i]) {
    y[index] \le rnorm(1, mean = 0, sd = 1)
    label[index] <- i
    index <- index + 1
 data frame <- data.frame(y, label)
 res_aov \leftarrow aov(y \sim as.factor(label), data = data_frame)
 pvals[x] <- summary(res_aov)[[1]]$`Pr(>F)`[1]
res aov
summary(res_aov)
reject <- ifelse(pvals <= 0.05, 1, 0)
TOE <- mean(reject)
TOE
            We will now violate the equal variance assumption, running an updated simulation with B=10,000.
  This time, rather than calling morm(.) with mean=0 and sd=1, we will set sd=1/n_i where n_i is the group sample size
   (5, 8, or 10). What is the simulation-based type I error rate? (2)
B <- 10000
r <- 3
n_{\text{vec}} < -c(5, 8, 10)
n total <- sum(n vec)
pvals <- numeric(B)
for (x in 1:B) {
 y <- numeric(n_total)
 label <- integer(n_total)
 index <- 1
  for (i in 1:r) {
  for (j in 1:n vec[i]) {
    y[index] \le rnorm(1, mean = 0, sd = 1 / n_vec[i])
    label[index] <- i
    index <- index + 1
  data frame <- data.frame(y, label)
 res aov \leq- aov (y \sim as.factor(label), data = data frame)
 pvals[x] <- summary(res_aov)[[1]]$`Pr(>F)`[1]
res aov
reject <- ifelse(pvals <= 0.05, 1, 0)
TOE <- mean(reject)
TOE
              Run another B=10,000 simulations, this time with the standard deviation of the normal random variable set to 1/(n_i^2).
Give the simulation-based type I error rate. (2)
```

```
B < 10000
r < 3
n vec < c(5, 8, 10)
n_total < sum(n_vec)
pvals < numeric(B)

for (x in 1:B) {
y < numeric(n total)
label < integer(n_total)
index < 1

for (i in 1:n_vec[i]) {
y(index) < numeric(n total)
label(sindex) < index + 1
}

data frame < data.frame(y, label)
res aov < aov(y - as.factor(label), data = data frame)
pvals[x] < summary(res_aov)[[1]]S*Pr(>F)*[1]

res_aov
summary(res_aov)
summary(res_aov)
reject < ifelse(pvals <= 0.05, 1, 0)
TOE < mean(reject)
TOE

Describe the impact of violating the equal variance assumption when the group sample sizes are not the same, as opposed to when the group sample sizes were balanced (as in Lab 11C). (2)
```