HW1-ANOVA

(1)

样本被随机抽样且相互独立,各总体服从正态分布,每组方差齐次

(2)

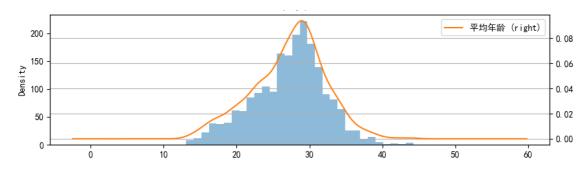
H0:不同类别的成员平均年龄是一样的

H1: 至少一个类别的平均年龄是不同的

(3)

a) 使用python

绘制经验概率密度函数



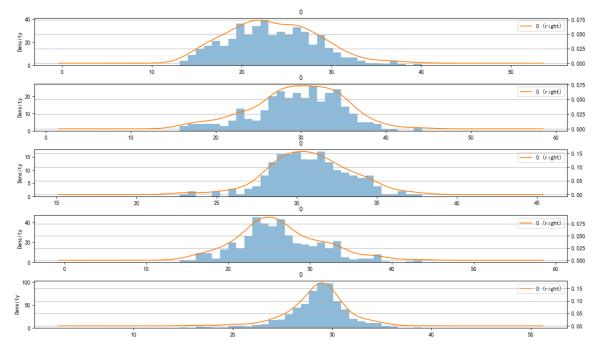
使用scipy的几种正态分布检验方式进行测试

结果如下:

p-value远远小于0.05,有足够的理由认为总体不符合正态分布

b) 使用python

从上到下分别画出五个类别的PDF



使用scipy的几种正态分布检验方式对5个类分别进行测试,结果如下:

```
testing class 1-----
均值为 23.404277959311987
标准差为 4.923757137352907
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.04509397908812418, pvalue=0.2704200562492669)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=7.959942946031118, pvalue=0.01868617239027858)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.9889171719551086, pvalue=0.0010064239613711834)
testing class 2------
均值为 29.618193496517332
标准差为 5.217370879308968
scipy.stats.kstest统计检验结果: -------
KstestResult(statistic=0.04451187431401915, pvalue=0.5763857287698038)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=5.513226640662678, pvalue=0.06350648068044168)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.9866034984588623, pvalue=0.006912337150424719)
testing class 3------
均值为 30.79153401603112
标准差为 2.552901286787584
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.04921847792711159, pvalue=0.7103322292131584)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=2.996117937606434, pvalue=0.22356368335514357)
scipy.stats.shapiro统计检验结果: -----
ShapiroResult(statistic=0.989406406879425, pvalue=0.15586760640144348)
```

```
testing class 4------
均值为 26.255317864947997
标准差为 5.098255869880323
KstestResult(statistic=0.07359262797469002, pvalue=0.01901321646759231)
scipy.stats.normaltest统计检验结果: -------
NormaltestResult(statistic=15.081227215331731, pvalue=0.000531071652162856)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.9838728308677673, pvalue=0.00011372696462785825)
testing class 5-----
均值为 28.545080703967084
标准差为 3.0189788050760367
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.0815270038579089, pvalue=0.00040480516788924596)
scipy.stats.normaltest统计检验结果: -------
NormaltestResult(statistic=90.50233804623075, pvalue=2.226727094510755e-20)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.9546676874160767, pvalue=4.545287215183824e-13)
```

从各个结果的p-value看来 类别1, 2, 3 kstest的p-value大于0.05 满足正态性假设 类别4 5 则不满足正态性假设

类中最大的标准差为5.217最小的标准差为2.553,从经验出发不满足方差齐次性 使用levene检验方差齐次性,在统计学角度看不具有方差齐次性

LeveneResult(statistic=61.01927977094263, pvalue=9.677355333795493e-49)

c) 使用SPSS

使用Q2所答假设进行one-way ANOVA

			AN	OVA				
•	平均年	平均年龄						
		平方和	自由度	均方	F	显著性		
	组间	12782.918	4	3195.730	171.507	.000		
	组内	37918.618	2035	18.633				
	总计	50701.536	2039					

使用python代码得到类似结果

```
F value: 171.50703270711966
P value: 1.0820916064752822e-126

df sum_sq mean_sq F PR(>F)

C(群类别) 4.0 12782.918190 3195.729547 171.507033 1.082092e-126

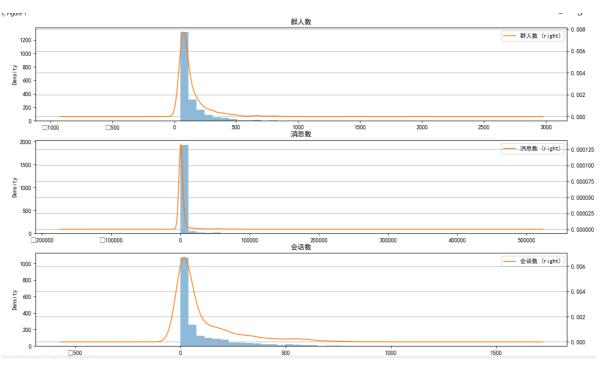
Residual 2035.0 37918.617834 18.633227 NaN NaN
```

根据表格结果p-value远远小于0.05, 拒绝假设H0得到结论: 不同群类别的成员平均年龄有明显差别

(4)

选择群人数、消息数和会话数

分别画PDF



使用python分别验证三列是否符合问题一假设

群人数:

```
testing class 1-----
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.2888599351616917, pvalue=2.971638642171804e-36)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=628.219899752222, pvalue=3.835147379021206e-137)
ShapiroResult(statistic=0.4973258972167969, pvalue=8.994981495650514e-35)
testing class 2-----
KstestResult(statistic=0.20214852314506532, pvalue=3.182507480074423e-11)
NormaltestResult(statistic=121.65423347163187, pvalue=3.82929523696188e-27)
ShapiroResult(statistic=0.7712509036064148, pvalue=3.6642075189833225e-20)
testing class 3-----
KstestResult(statistic=0.17880398444438306, pvalue=5.927628083473053e-06)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=84.01481018977978, pvalue=5.707103756727989e-19)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.7823090553283691, pvalue=8.633045031106147e-16)
```

从检验结果看各组别都不满足正态性假设,同时也不具备方差齐次性

群人数不满足单因素ANOVA假设

消息数

从检验结果看各组别都不满足正态性假设,同时也不具备方差齐次性 消息数不满足单因素ANOVA假设

会话数:

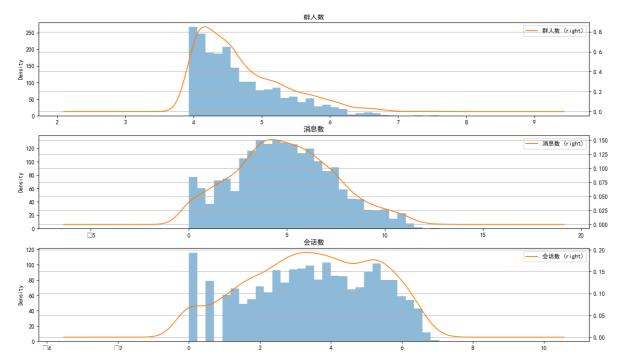
```
testing col 11-----
testing class 1-----
KstestResult(statistic=0.2309825352605927, pvalue=3.471070981483411e-23)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=122.17426114250313, pvalue=2.9525433149639207e-27)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.7506336569786072, pvalue=2.2404396969095158e-26)
testing class 2-----
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.24062768525734257, pvalue=8.983858210183508e-16)
scipy.stats.normaltest统计检验结果: ------
NormaltestResult(statistic=204.3229997414737, pvalue=4.283752226644693e-45)
ShapiroResult(statistic=0.6932970285415649, pvalue=5.0453899511809434e-23)
testing class 3-----
KstestResult(statistic=0.24591805878036666, pvalue=6.338596341426485e-11)
NormaltestResult(statistic=85.10285415084782, pvalue=3.312455282050774e-19)
scipy.stats.shapiro统计检验结果: -------
ShapiroResult(statistic=0.7087076902389526, pvalue=3.094697324929834e-18)
```

从检验结果看各组别都不满足正态性假设,同时也不具备方差齐次性 会话数不满足单因素ANOVA假设

进行对数转换

```
data["群人数"] = data["群人数"].apply(np.log)
data["消息数"] = data["消息数"].apply(np.log)
data["会话数"] = data["会话数"].apply(np.log)
```

从PDF图看出正态性有所改善



测试结果如下

```
testing col 3
testing class 1-----
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.1385260590974159, pvalue=1.4537144422388028e-08)
NormaltestResult(statistic=114.47854529020555, pvalue=1.38452162068625e-25)
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.8738664984703064, pvalue=2.213164897373843e-19)
testing class 2-----
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.13832442028782915, pvalue=1.8083708290154666e-05)
NormaltestResult(statistic=34.716809663527116, pvalue=2.8929475972361947e-08)
scipy.stats.kstest统计检验结果: ------
KstestResult(statistic=0.1122112438318057, pvalue=0.013220374362912369)
scipy.stats.normaltest统计检验结果: ------
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.9458172917366028, pvalue=9.536948937238776e-07)
testing class 4-----
KstestResult(statistic=0.16118001463726733, pvalue=4.099982260239173e-10)
scipy.stats.normaltest统计检验结果: -------
scipy.stats.shapiro统计检验结果: ------
ShapiroResult(statistic=0.819685697555542, pvalue=1.7436496772865077e-21)
```

testing class 5	
scipy.stats.kstest统计检验结果:	
KstestResult(statistic=0.09526225780643666, pvalue=1.818426811737231e-05)	
scipy.stats.normaltest统计检验结果:	
NormaltestResult(statistic=79.65128950846281, pvalue=5.0575739897515686e-18)	
scipy.stats.shapiro统计检验结果:	
ShapiroResult(statistic=0.9342203140258789, pvalue=4.2054280564713634e-16)	
LeveneResult(statistic=35.30989016931306, pvalue=1.4929114658768898e-28)	
F value: 59.73150864257041	
P value: 9.493707242830655e-48	
testing col 4	
testing class 1	
scipy.stats.kstest统计检验结果:	
KstestResult(statistic=0.046785036613765985, pvalue=0.2325906013675254)	
scipy.stats.normaltest统计检验结果:	
NormaltestResult(statistic=56.76896783219424, pvalue=4.707336705665444e-13)	
scipy.stats.shapiro统计检验结果:	
ShapiroResult(statistic=0.9782127141952515, pvalue=1.2339296517893672e-06)	
testing class 2	
scipy.stats.kstest统计检验结果:	
KstestResult(statistic=0.06256989470472127, pvalue=0.18293013308628203)	
scipy.stats.normaltest统计检验结果:	
NormaltestResult(statistic=13.30655851527809, pvalue=0.0012897856236455197)	
scipy.stats.shapiro统计检验结果:	
ShapiroResult(statistic=0.9710918664932251, pvalue=9.89702130027581e-06)	
testing class 3	
scipy.stats.kstest统计检验结果:	
KstestResult(statistic=0.060301393480815646, pvalue=0.4564509114587786)	
scipy.stats.normaltest统计检验结果:	
NormaltestResult(statistic=2.843443720605013, pvalue=0.24129817723842242)	
scipy.stats.shapiro统计检验结果:	
ShapiroResult(statistic=0.9862481951713562, pvalue=0.05355570837855339)	
testing class 4	
scipy.stats.kstest统计检验结果:	
KstestResult(statistic=0.04568756530855708, pvalue=0.32762241841720063)	
scipy.stats.normaltest统计检验结果:	
NormaltestResult(statistic=9.996055568292558, pvalue=0.006751248797676029)	

testing class 4
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.04568756530855708, pvalue=0.32762241841720063)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=9.996055568292558, pvalue=0.006751248797676029)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9829906821250916, pvalue=6.851421494502574e-05)
testing class 5
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.021001532855179306, pvalue=0.9364955411475273)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=0.2432271001582241, pvalue=0.8854905001237201)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9959505200386047, pvalue=0.1010657474398613)
LeveneResult(statistic=28.814557168557386, pvalue=2.510112212224113e-23)
F value: 20.011754697728104
P value: 3.530671426877148e-16
testing col 11
testing class 1
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.07247319093686488, pvalue=0.011759021688606406)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=112.04211544375038, pvalue=4.6812707599506e-25)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9545251131057739, pvalue=4.678083961873192e-11)
testing class 2
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.09575532581827761, pvalue=0.007601056180461768)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=45.05673777149828, pvalue=1.6445750855457745e-10)
scipy.stats.shapiro统计检验结果:
ShaniroResult(statistic=0 9331091642379761 pvalue=2 2376359098963405e-10)

testing class 3
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.0550976511548158, pvalue=0.5721375520343143)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=3.4636233483183663, pvalue=0.17696351914808223)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9781529903411865, pvalue=0.003733379067853093)
testing class 4
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.05946083186025758, pvalue=0.09511445465470936)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=22.5317811353402, pvalue=1.2802237883525106e-05)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9736391305923462, pvalue=5.902439284000138e-07)
testing class 5
scipy.stats.kstest统计检验结果:
KstestResult(statistic=0.05202903480652332, pvalue=0.062015369991711866)
scipy.stats.normaltest统计检验结果:
NormaltestResult(statistic=24.114156831821568, pvalue=5.803331458517489e-06)
scipy.stats.shapiro统计检验结果:
ShapiroResult(statistic=0.9762263894081116, pvalue=1.2336465182727352e-08)
LeveneResult(statistic=11.856914013664593, pvalue=1.5949172505297402e-09)
F value: 36.20654087706869
P value: 2.860119121302016e-29

很多组的正态性得到显著改善,但仍存在不满足正态性假设的组别以及方差仍不具备齐次性

(5)

a)

使用正态分布图直观判断正态分布的特质,而不是检验的方法。检验方法比较严格,现实数据满足钟形曲线特征即可

进行数据转换,将数据分布转换为正态分布

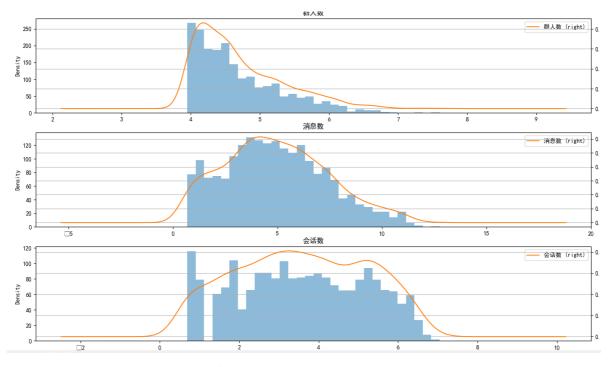
- 取对数或开根号等压缩处理
- BOX-COX转换等

使用不需要正态性假设的非参数检验等方法,如kruskal-wallis H检验

不满足方差齐次性时,可使用Welch检验或者Brown-Forsythe检验

b)

对各组使用log变换 + box-cox变换改善正态性后



原总体的正态性有所改善,但仍不具备明显正态特征 直接进行单因素ANOVA结果为并进行事后LSD检验 群人数:

F value: 512044.72163549793

P value: 0.0

多重比较

因变量: 群人数

LSD

		平均值差值 (I-			95% 置信区间	
(I) 群类别	(J) 群类别	J)	标准 错误	显著性	下限	上限
1	2	271301355 [*]	.0433765619	.000	356368450	186234261
	3	116707528	.0499786065	.020	214722092	018692963
	4	.294737312	.0392414637	.000	.2177796845	.3716949396
	5	207786055	.0356193428	.000	277640231	137931879
2	1	.271301355	.0433765619	.000	.1862342610	.3563684495
	3	.154593828	.0542166373	.004	.0482679317	.2609197233
	4	.566038667*	.0445137635	.000	.4787413725	.6533359621
	5	.0635153003	.0413560182	.125	017589244	.1446198450
3	1	.116707528*	.0499786065	.020	.0186929632	.2147220923
	2	154593828 [*]	.0542166373	.004	260919723	048267932
	4	.411444840 [*]	.0509687171	.000	.3114885392	.5114011404
	5	091078527	.0482354147	.059	185674465	.0035174110
4	1	294737312 [*]	.0392414637	.000	371694940	217779684
	2	566038667 [*]	.0445137635	.000	653335962	478741372
	3	411444840 [*]	.0509687171	.000	511401140	311488539
	5	502523367 [*]	.0369957646	.000	575076886	429969848
5	1	.207786055*	.0356193428	.000	.1379318788	.2776402311
	2	063515300	.0413560182	.125	144619845	.0175892443
	3	.0910785272	.0482354147	.059	003517411	.1856744653
	4	.502523367*	.0369957646	.000	.4299698482	.5750768857

^{*} 平均值差值的显著性水平为 0.05。

消息数:

F value: 40.906940547521536

P value: 5.1270281277475835e-33

因变量: 消息数

LSD

		平均值差值 (I-			95% 置信区间	
(I) 群类别	(J) 群类别	J)	标准 错误	显著性	下限	上限
1	2	.582927864 [*]	.1774088173	.001	.2350060393	.9308496894
	3	.2191424304	.2044109785	.284	181734154	.6200190149
	4	1.38603988	.1604963918	.000	1.071285528	1.700794235
	5	.787675984*	.1456820276	.000	.5019745310	1.073377437
2	1	582927864*	.1774088173	.001	930849689	235006039
	3	363785434	.2217443958	.101	798655110	.0710842421
	4	.803112017 [*]	.1820599371	.000	.4460687397	1.160155295
	5	.2047481199	.1691448553	.226	126966998	.5364632379
3	1	219142430	.2044109785	.284	620019015	.1817341540
	2	.3637854339	.2217443958	.101	071084242	.7986551099
	4	1.16689745	.2084605008	.000	.7580792255	1.575715677
	5	.568533554 [*]	.1972813772	.004	.1816390473	.9554280603
4	1	-1.38603988*	.1604963918	.000	-1.70079423	-1.07128553
	2	803112017 [*]	.1820599371	.000	-1.16015529	446068740
	3	-1.16689745 [*]	.2084605008	.000	-1.57571568	758079225
	5	598363897 [*]	.1513115508	.000	895105580	301622215
5	1	787675984*	.1456820276	.000	-1.07337744	501974531
	2	204748120	.1691448553	.226	536463238	.1269669981
	3	568533554 [*]	.1972813772	.004	955428060	181639047
	4	.598363897	.1513115508	.000	.3016222150	.8951055797

^{*.} 平均值差值的显著性水平为 0.05。

会话数:

F value: 107.27009779932048

P value: 5.085343516808963e-83

多重比较

因变量 会话数

LSD

		平均值差值 (I-			95% 置信区间	
(I) 群类别	(J) 群类别	J)	标准 错误	显著性	下限	上限
1	2	.1320226964	.1158149931	.254	095105607	.3591510003
	3	.0442020903	.1334423871	.740	217495832	.3059000125
	4	1.03622535*	.1047743218	.000	.8307492427	1.241701458
	5	063675062	.0951032946	.503	250185025	.1228348999
2	1	132022696	.1158149931	.254	359151000	.0951056075
	3	087820606	.1447578878	.544	371709701	.1960684885
	4	.904202654	.1188513101	.000	.6711197365	1.137285572
	5	195697759	.1104201615	.076	412246094	.0208505768
3	1	044202090	.1334423871	.740	305900012	.2174958320
	2	.0878206062	.1447578878	.544	196068489	.3717097009
	4	.992023260*	.1360859727	.000	.7251409219	1.258905598
	5	107877153	.1287880822	.402	360447376	.1446930706
4	1	-1.03622535 [*]	.1047743218	.000	-1.24170146	830749243
	2	904202654*	.1188513101	.000	-1.13728557	671119736
	3	992023260 [*]	.1360859727	.000	-1.25890560	725140922
	5	-1.09990041	.0987783273	.000	-1.29361759	906183232
5	1	.0636750624	.0951032946	.503	122834900	.2501850248
	2	.1956977588	.1104201615	.076	020850577	.4122460945
	3	.1078771527	.1287880822	.402	144693071	.3604473760
	4	1.09990041	.0987783273	.000	.9061832322	1.293617593

^{*.} 平均值差值的显著性水平为 0.05。

观察p-value,三列的p-value都极小,从统计的角度可以认为群人数、消息数、会话数在不同的群类别中有显著差异

事后比较得出,两两之间群类别和群人数、消息数以及会话数存在显著关系