


Partial Correlation

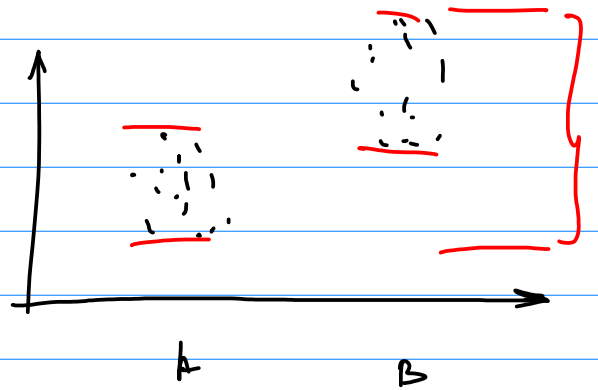
y_{t-k}, \dots, y_t


$$r_{AB \cdot Z} = \frac{r_{AB} - r_{AZ} r_{BZ}}{\sqrt{(1 - r_{AZ}^2)(1 - r_{BZ}^2)}}$$

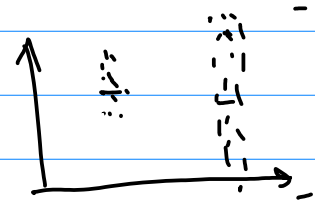
One-way ANOVA

$$H_0: \mu_1 = \dots = \mu_p$$

H_a : aren't equal



$$F = \frac{MS_B}{MS_E} = \frac{SS_B / p - 1}{SS_E / p(z - 1)}$$



Assumptions:

- 1) randomness & independence
- 2) normality (Q-Q plot; Shapiro-Wilk; etc.)
- 3) homogeneity of variance (Bartlett test)

$$\sigma_1^2 = \dots = \sigma_p^2$$

