

2/3/2009

## Two types of Data

1. Variable - takes on more than one value, variable values
2. constant - takes on only one constant = does not change

- Point ~~Estimation~~ <sup>Estimation</sup> - estimate the value of a particular value
- Examining Relationships - one variable is related or correlated with another. Example:  $x$  is related to  $y$

Negative slope down

can have two variables that don't covary

## Causal relationship -

- Independent variable - the cause
- dependent variable - the effect

→ Covariation - change in response to one temporal operation

Time ordering - cause of  $y$  must

come first. Ex: Gender and Delinquency

Age  $\rightarrow$  Delinquency, Grades in School  $\rightarrow$  Delinquency

## NON SPURIOUSNESS

In order for X to cause Y we need to eliminate other possible of Y we need to make sure that we do not confuse other things that happen before Y.

## Levels of Measurement

- Nominal - Gender
- Ordinal - 15-20-21-25
- Interval - absolutely 0 Age
- Ratio - rate frequency

Frequency - List of values of data and the # of times it appears

Frequency Distribution - full range of values and # of times it occurs

Rate ~~F/population~~ ~~standard unit~~  
Rate =  $F / \text{population} \times \text{per } 100,000$  <sup>standard unit</sup>

standard times size X by 12

proportion divide frequency <sup># of cases</sup>  
multiply by 100 to get %

4/8/2009

difference between difference  
Between 2 intervals is the same  
interval ratio.

Proportion  $(\frac{x}{n} \times 100)$

Percent change  
 $(\text{ending value} - \text{starting value})$

1980 1,241 per 100,000

1990 1,789 per 100,000

2000 1,137 per 100,000

$(\text{ending value} - \text{starting value}) / \text{starting value} \times 100$

$$1,789 - 1,241 = 548 \div 1,241 = .442$$

$$100 \times 44.2$$

~~1,137 - 1,789~~

= decrease

Number of Bad Arrest from a sample  
of 30 police officers

person# 1	2	0
person# 2	4	0
	6	1
	7	0
	13	0
	7	0
	10	0
	8	0
	7	0
	0	0
4		

Person# 156

CF = cumulative frequency <sup>start at top</sup> work by adding down

% vector multiply by 100

0-4 range value (class interval)

Grouped frequency distribution

Class interval = mutually exclusive  
Fall into 1 and only one category

2. Make your class intervals exhaustive
3. Make your intervals all the same width.
4. Make sure that for your first class interval contains the smallest value + the last interval the highest.

Step 1 determine the number of class intervals you want

Step 2 subtract high 89 to low 22 = 67.

8. Take the ratio of the range

$$67/8 = 8.375 = 8$$

CLASS interval width of 8.

20 Lower interval width

~~20-28~~

20-27

27-35

36-

Nominal 3 Ordinal Level data

Pie chart

Bar chart

19.5-27.5, 27.5-37.5  $\neq$  continuous

Real class - not mutually exclusive

midpoint = exact mode of every class interval

$$m_i = \frac{LL + UL}{2} \quad \frac{\text{Lower Limit} + \text{Upper Limit}}{2}$$

$$\frac{83.5 - 91.5}{2} = 87.5$$

Mode, median, mean  
highest

Bimodal = two modes  
Trimodal = 3 modes

Median: interval/ratio level  
50% percentile

1. Rank order the data

Find the score(s) that is in the median with formula

$$X(\text{median}) = \frac{(n+1)}{2}$$

$$X = L + \left[ \frac{\frac{n+1}{2} - F}{f} \right] w_i$$

$$43.5 + \left[ \frac{36+1}{2} - 0 \right]$$

$$43.5 + (9)^8 = 43.5 + 7.28 = 50.78 \text{ months}$$

2 not give you the value of median but the position of the median  
 $43.5 + \left[ \frac{100+1}{2} - 36 \right] 8$   
 16



mean:

$$\bar{X} = \frac{\sum_{i=1}^n x_i}{N}$$

Advantages = we use all our information

The distance from the mean deviation.

$$s = \sqrt{\frac{\sum (x - \bar{x})^2}{n-1}}$$

$$s = \frac{\sum (x - \bar{x})^2}{n-1}$$

$x = \sqrt{x^2}$  = standard deviation of  
the data to the square of the  
the variance. The standard  
deviation is the square root  
to the variance

Sum  $x = \sqrt{\frac{10}{101}} = \sqrt{\frac{10}{9} = 1.111}$   
1.111 variance

Take each score subtract the mean  
square each deviation  
the sum overall variance

subtract  
each score  
square  
the add  
to get  
the sum

$$s = \sqrt{\frac{\sum(x^2) - (\sum x)^2}{n-1}}$$

$$s^2 = \frac{\sum(x^2) - \frac{(\sum x)^2}{n}}{n-1}$$

$\uparrow$   $x_1^2 + x_2^2 + x_3^2$        $\uparrow$   $(x_1 + x_2 + x_3)^2$

rect of  $x^2$  sums

sum

$$\frac{170 - 40^2}{10} = 4$$

$$\frac{170 - \left(\frac{40^2}{10}\right)}{10-1}$$

$$s^2 = \frac{\sum (x_i - \bar{x})^2}{n-1}$$

NOTATION

- Subtract the mean from each value and square
- Square the deviation
- Multiply the square deviation by the frequency and sum across all intervals
- Square

Nominal Ordinal

Mode  
 Median  
 Mean  
 Variance Ratio  
 Interquartile Range  
 Variance  
 Standard deviation

$$VR = 1 - \frac{F_{mode}}{n}$$

	+
Small (50-4)	20
Medium (8-9)	50
Mode Large (100)	150
Super Large (15)	170

$$1 - \frac{90}{170} \quad 1 - 0.53 = 0.47$$

NS                      F  
 small                5.0  
 Medium             20  
 Large                20  
 Super                100 ← Mode

170

1-100

$$1 - \frac{100}{170} = .41\%$$

	X	F	p	%	C%
	10	6	.06	6%	6%
	11	7	.07	7%	13%
	12	9	.09	9%	22%
Q3	13	25	.25 X	25%	47%
	14	23	.23 X	23%	70%
Q1	15	14	.14	14%	84%
	16	6	.06	6%	90%
	17	3	.03	3%	93%
	18	1	.01	1%	100%
		<u>n = 100</u>	<u>1</u>	100	

Bimodal

Q1

Q3

CF

6

13

22

47

70

84

90

93

Q

$$\frac{50}{2} = 25.5$$

Number of Offices

1	0	0
2	2	4
3	3	9
4	4	16
5	1	1
6	1	1
7	3	9

$$\frac{n=7}{40}$$

Mean  $\frac{14}{7} = 2$

$$S = \frac{\sqrt{\sum (Ex)^2 - \frac{(Ex)^2}{n}}}{n-1} = \frac{40 - \frac{(14)^2}{7}}{6}$$

$$\sqrt{40 - \frac{196}{7}}$$

$$\sqrt{\frac{40 - 28}{6}}$$

$$\frac{12}{6} = \sqrt{2}$$

$1.41$   
 $s^2 = 2$

$$s = \sqrt{\frac{\sum F_m^2 - (\sum F_m)^2}{n}}$$

$M_i + \frac{LL + UL}{2}$	F	M <sub>i</sub>	$M_i^2$	$F_m^2$
0-4	6	2	4	24
5-9	11	7	49	39
10-14	27	12	144	324
15-19	4	17	289	156
	<u>48</u>			<u>5607</u>

F<sub>ini</sub>

12  
77  
324

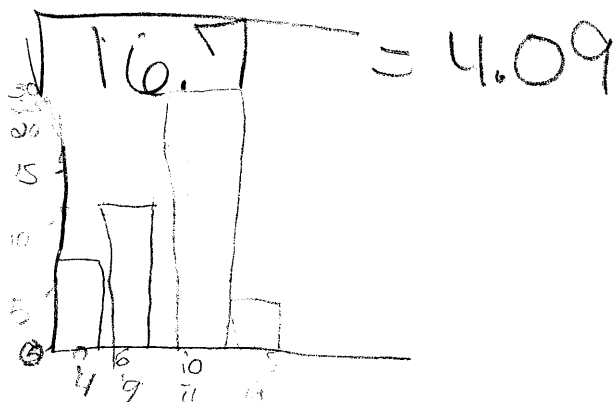
$$\frac{606}{48} = 48 = \text{meo. n}$$

$$\frac{5607 - (48)^2}{48}$$

$$48 - 1$$

$$\frac{5607 - 48^2}{47}$$

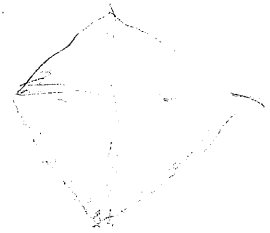
Independent variable  
course  
department  
etc.



$$s = \sqrt{16.7}$$

$$s = 4.09$$

$$s^2 = 16.7$$



- descriptive research answers questions
- Exploratory research to identify causes and essences of phenomena
- Evaluation research effectiveness of social programs and policy

Validity  
- internal validity  
- external validity  
- case control

Cohort/retrospective studies  
correlation studies  
and case-control studies  
B.

Generalizability - it is used to infer about the whole place or event from a sample  
Not needed  
- generalization assumes that you find a sample that is like the population from which the sample was drawn

Sampling error is the difference between the characteristics of a sample and the characteristics of the population from which it was taken.

probability sampling - All elements of a population have an equal chance of being selected. It is that any element of a population will be selected.

nonprobability sampling - methods or sampling methods that do not let us know the likelihood of being selected.

Simple random sample - generalize information from data from the sample to a larger population.

$$\text{Rate} = \frac{\text{Number in class}}{\text{Total number}} \times 100\%$$

$$\text{Proportion} = \frac{\text{Number in subclass}}{\text{Total number in sample}}$$

$$\text{Percent} = \text{Proportion} \times 100$$

	F	Proportion	%
\$100,000	16	0.16	16.0
\$20,000	30	0.30	30.0
\$30,000	48	0.48	48.0
\$40,000	8	0.08	8.0
\$50,000	10	0.10	10.0
\$60,000	12	0.12	12.0
\$70,000	16	0.16	16.0

Mode = highest frequency  
then subtract that by 1

to find range of the data NOT  
the difference between the highest and lowest

RANGE = highest - lowest

Subtract the mean from each  
number

- Square each number
- Add up all the numbers and divide  
by the number of numbers
- Take the square root of that
- Standard Deviation
- Find the square of the standard deviation  
scores

801-873-XXXX

- Square each of the readings of the clock.

- Multiply each square by the length of the interval.

- Sum all the above results.

- Sum all the above results and divide by the number of intervals.

- Subtract the square of the average from the above result.

- Divide the result by the number of intervals.

Probability  
• chance of an event occurring.

$$P(\text{H in one flip of a coin}) = .5$$

Suppose we flip a coin 10 times  
10 times does it mean we are  
going to get 5 heads and  
5 tails? NO

expected value property of event  
occurring  $x$  number of events

~~Probability~~

$$2 \times 20 = 4$$

$$P(A) = \frac{1}{n}$$

~~Probability~~

Complement of an event

The complement of event  $(A) = 1 - P(A)$

Odds of an event = Ratio of an event

$$\text{odds}(A) = \frac{P(A)}{1 - P(A)}$$

Mutually Exclusive - 2 zero  
probability that they can  
occur together or at the  
same time.

Two rules

The Bounding Rule  
probabilities are bounded  
by 0 and 1.0. They can never  
be less than 0 or greater than 1.0.

Rule 2: The addition rule  
Restricted Addition rule  
only if events are mutually  
exclusive

$P(A \text{ and } B)$  is the probability  
of events A & B occurring together -  
their joint probability.  
non mutually  
exclusive

$$P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$$

Rule 3 multiplication rule  
 Restricted multiplication  
 rule for independent rule.

If two events are independent  
 events then the probability

Independent of  
 $P(A) = P(A|B)$

$P(A)$  is the unconditional  
 probability of A.

New Term:  $P(A|B)$  Probability

Outcome of Trial	Retained Council	Public Defender	total
Acquitted	75	75	150
convicted	30	30	60
total	105	105	210

conditional = unconditional

	Retained Counsel	Public Defender	Total
Acquit	55	95	150
Convict	50	10	60
Total	105	105	210

If  $P(A) \neq P(A|B)$  is true then the events are not independent and Rule 3a does not apply. Rule 3b applies

Rule 3b: the general Multiplication Rule of two events

Probability distribution is a theoretical distribution. It is not a distribution. It is not a distribution

$$P(0 \text{ heads}) = P(T.T.T.T) = .5 \cdot .5 \cdot .5 \cdot .5 = (.5)^4 = .0625$$

$$P(1 \text{ head}) = P(H.T.T.T) = .5 \cdot .5 \cdot .5 \cdot .5 = (.5)^4 = .0625$$

Quiz Thursday, calculate getting 2, 3, 4 heads

$$P(r) = p^r q^{n-r}$$

$p$  probability of event occurring  
 $q$  probability of not occurring

$$p^r q^{n-r}$$

$$\binom{n}{r} = \frac{n!}{r!(n-r)!}$$

$$P(r) = \binom{n}{r} p^r q^{n-r}$$

$$P(r) = \left( \frac{n!}{r!(n-r)!} \right) p^r q^{n-r}$$

$H_0$  = null hypothesis  
 $H_0$  = assumption of innocence

Non directional = Alternative hypothesis  
which means.

A hypothesis test begins with a null and alternative hypothesis.  
Let's go with a directional hypothesis.

$$P(r) = \binom{n}{r} p^r q^{n-r}$$

$$p = 0.4$$

$$q = 1 - 0.4 = 0.6$$

$$r = 0, 1, 2, 3, 4, 5$$

$$n = 5$$

mean =  $n \cdot p$  of binomial distribution

5 steps

1. State the null and the alternative hypothesis
2. Select probability distribution  
Binomial if 2 categories (Nominal distribution if continuous)

3. Select Alpha Level of significance  
 Balance Type I (False positive)  
 and Type II (False negative) Errors  
 $\alpha = .05$  (.10, .05, .001)

4. Calculate the probability of observing 8 or more of 10 deaths

$$P(X) = \binom{n}{r} p^r q^{n-r} = P(8) \binom{10}{8(10-8)} \cdot .4^8 \cdot .6^{10-8}$$

Critical region defines the class of outcomes

Step 1 - State your hypothesis

$$D > .06$$

~~Choose Probability distribution~~ Choose probability distribution

$$\alpha = .01 \quad \alpha = .05 \quad \alpha = .001$$

Normal Normal distribution  
 - Common distribution for continuous data

$$\frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$$

$\mu$  = population mean

$\sigma$  = population standard deviation

1. perfectly symmetric around mean
2. total area under the curve = 1
3. Distribution is unimodal

one curve convert all curves into a standard metric

$$Z = \frac{x - \bar{X}}{s}$$

$s$  = standard deviation units

$x$  = raw score

$\bar{X}$  = mean score

$s$  = standard deviation

Ex 230 Prison Lengths with mean 100 and  $SD = 10$   
 calculate Z score of 90 months =  
 $(90 - 100) / 10 = -1.00$

mean  
 standard deviation

$$Z = \frac{x - \bar{X}}{S}$$

population grow we really want  
to know about  
sample subset of the population

$$\frac{\sigma}{\sqrt{n}}$$

$$\bar{x} = 148.2 \text{ (per 10000)}$$

$$s = 38.7$$

~~1.96~~

$$1 - \alpha C.I. = \bar{X} \pm z_{\alpha} \left( \frac{s}{\sqrt{n-1}} \right)$$

$$1 - \alpha C.I. = \bar{X} \pm z_{\alpha} \left( \frac{s}{\sqrt{n-1}} \right)$$

$$148.2 \pm 1.96 \left( \frac{38.7}{\sqrt{80.1}} \right)$$

.01

99%

$$148.2 \pm 2.58 \left( \frac{38.7}{\sqrt{801}} \right)$$

$$148.2 \pm 2.58 (435)$$

Now suppose we take a  
small

two tail test

$$1 - \alpha = p \pm z_{\alpha/2} \sqrt{\frac{p(1-p)}{n}}$$

$$\frac{89}{105} \approx 71\%$$

5+11214-211  
mathematics

~~Probability & Statistics~~

CLC

## Chapter 8

1. Formally state your null ( $H_0$ ) and alternative ( $H_1$ ) hypothesis
2. Test an appropriate test statistic and the sampling distribution of that test statistic the probability distribution
3. Select an alpha level your level of significance

Step #1

$H_0$ : Mean IQ of delinquents is 100  $n_0 = 100$

$H_1$ : Mean IQ of delinquents is less than 100

$$Z = \frac{\bar{x} - \bar{X}}{S}$$

$$Z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} \quad Z = \frac{\bar{x} - \mu}{s/\sqrt{n}}$$

are even 1.65 or less

$$t = \frac{\bar{X} - \mu}{s/\sqrt{n}}$$

0.01

$H_0$ : Max 35% of space

$H_1$ :  $< 35\%$  of space

one-tailed test  $n-1$  or 29 df.

$$t = 2.462$$

or

$$\frac{23.9 - 33}{11.7/\sqrt{30}}$$

~~F~~ → two tailed  
→ L = one tailed

~~III~~

when no standard deviation is given you calculate a proportion.

Race of victim F  
non-white 120  
white 80

Sentencing Decision F  
life 160  
death 40

non-white	110	10	120
white	50	30	80

- The independent variable may appear as either the row or the column variable.

Relationship between two variables expressed as covariation

Relative Risk. Calculate the relative risk use the marginal frequency either row or column for the independent variable as your base number to calculate the proportion or a conditional probability.

$$\frac{40}{200} = .20 = \text{Risk}$$

Relative Risk  $\frac{\text{numerator}}{\text{denominator}}$

$\frac{\text{numerator}}{\text{denominator}}$

Chi-square test for independence  
Assume the two variables are independent construct a table on the basis of that assumption then compare the table of independence with the one we actually observed.

$H_0$  = two variables are independent ( $\chi^2 = 0$ )  
 $H_1$  = two variables are not independent ( $\chi^2 > 0$ )

Probability A & B occurring (A, B)

$$P(A \text{ and } B) = P(A) \times P(B) \text{ Multiplication Rule}$$

$$P(\text{nonwhite victim}) = \frac{160}{200} = .80$$

$$P(\text{Life Sentence}) = \frac{160}{200} = .80$$

$$.60 \cdot .80 = .48$$

$P(\text{white victim})$

$$\chi^2 = \sum = \sum \frac{(F_o - F_e)^2}{F_e}$$

$F_o$  = observed frequency  
 $F_e$  = expected frequency

1. State the null <sup>and alternative</sup> hypothesis

Find alpha and degree of freedom

$$\chi^2 = \sum$$

$$(R \times C) / N$$

0/00/09

Hypothesis tests case sensitive to sample size

Nominal Level data

Lambda

Ranges from 0 no relationship to 1 perfect relationship

closer to 1 stronger relationship

$$V = \sqrt{\frac{\chi^2}{n(k-1)}}$$

where k = number of rows or columns whichever is smaller  
Nominal level data  
lambda

Ordinal

Gamma

ranges in value - 1.0 strongest  
with 0 perfect relationship

0 - .29 weak relationship

.30 - .59 modest relationship

.60 - 1.0 strong relationship

$$\chi^2 = \frac{(E_{obs} - E_{exp})^2}{E_{exp}}$$

in a data table  
refered to as expected

Negative relationship increasing independent variable decreases probability of defect.

presquared = created

calculating correlation coefficient

	Not defective	Defective	Row Total
Best Case	48	45	88
Regular	51	50	87
Total	70	95	175

$$\frac{45}{88} = 0.51$$

$$\frac{50}{87} = 0.57$$

$$\begin{array}{r} 88 \\ + 87 \\ \hline 175 \end{array}$$

Conduct a formal hypothesis

$H_0$  = not related

$H_a$  = related

2. calculate chi square

$$\alpha = 0.05$$

$$n = 100$$

$$z_{\alpha/2} = 1.96$$

$$0.05/2$$

$$0.025$$

$$5 - 0.025 \cdot 475$$

$$5 \pm 1.96 \frac{1.7}{\sqrt{100-1}}$$

$$\frac{1.7}{99} = 9.98 = .171$$

$$5 \pm 1.96(.171) = .335$$

$$5 + .335$$

$$5.335$$

$$5 - .335$$

$$4.665$$

$$3 \frac{84}{100} = 7 (1 - .7) = .2$$

$$p = .7$$

$$q = .3$$

10/29/09

Hypothesis test with two populations

mean or proportions

Independent - Nominal or ordinal

And only two categories

Dependent - Continuous

Two samples + two groups

Calculate sample statistic for each group.

Independent sample test means

Dependent sample test for means

$$\frac{x_1 - x_2}{\sqrt{s_1^2 + s_2^2}}$$

If the one population story is <sup>what we need to know</sup> true, what is the probability that I would find a sample size as large as I did?

$$P(\bar{X}_{LS} = \bar{X} = 11 \text{ days} \mid \mu_{LS} = \mu_{NL5})$$

$$Z = \frac{\bar{X} - \bar{\mu}}{s} \quad Z = \frac{(x_1 - x_2) - (\mu_1 - \mu_2)}{s}$$

$$Z = \frac{(\bar{X}_1 - \bar{X}_2) - (\mu_1 - \mu_2)}{(\sigma_{\bar{X}_1 - \bar{X}_2})}$$

Two changes:  $t = \frac{(\bar{X}_1 - \bar{X}_2)}{(\sigma_{\bar{X}_1 - \bar{X}_2})}$

Two  
Independent

Two population means ( $\mu_1 = \mu_2$ )  
which is the same thing as saying  
that  $(\mu_1 - \mu_2) = 0$

Two different kinds of T-test  
here depending upon whether  
or not you can assume  
that the population standard  
deviation are equal

Model 1  $\sigma_1 = \sigma_2$  Pooled Variance t-test

Model 2  $\sigma \neq$  Separate Variance t-test

$$t = \frac{(\bar{X}_1 - \bar{X}_2)}{\sqrt{\frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}} \sqrt{\frac{n_1 + n_2}{n_1 n_2}}}$$



11/10/17

$$n_1 + n_2 - a$$

Compare two populations for  
difference between two  
populations ( $p_1 = p_2$ )

What role does study impact  
evidence play in causality  
trials? Do not claim causality  
too early!

Two distinct groups  
Experimental group  
Control group  
Randomized

$$\frac{p_1 - p_2}{\sigma_{p_1 - p_2}} \text{ statistic } p_1 = p_2 = \text{sample estimate}$$

EXPERIMENT  $n_1 = 75$

$$p_1 = .68$$

CONTROL

$$n_2 = 75$$

$$p_2 = .40$$

$$p = \frac{\sqrt{.68} + \sqrt{.40}}{\sqrt{.68} + \sqrt{.40}} \quad \sqrt{.50}$$

Max  $p_1$   
Max  $p_2$

	VIE	
Life	24	38
Death	51	37

75      75

$p$  = the estimated proportion of successes in the sample  
 $p_a$  = the sample proportion for the population  
 $q = 1 - p$

4. Independent / Yes  
 population known = Yes  
 Z-test

Step 1

$H_0 = p$

True Answer

$H_1 = p$

True Answer

Step 2 - Z-test

$z_{0.02} = z_{0.01} \pm 1.96$

Step 4

$$\frac{p_1 - p_2}{\sqrt{p_1 q_1} \sqrt{\frac{n_1 + n_2}{n_1 n_2}}}$$

Find p

$p = \frac{3633 + 3638}{6}$

$\frac{0.99 + 1.14}{6} = 0.35 \quad p = 0.35$

$$\frac{p_1 - p_2}{\sqrt{p_1 q_1} \sqrt{\frac{n_1 + n_2}{n_1 n_2}}}$$

$$\frac{0.33 - 0.38}{\sqrt{0.33(0.67)} \sqrt{\frac{50 + 110}{50(110)}}}$$

Since  $z = 0.83$  not greater than  $1.96$   
 we fail to reject  $H_0$   
 $z = -0.83$  <  $-1.96$  reject  $H_0$   
 $z = 1.21$  <  $1.96$  fail to reject  $H_0$   
 $z = -0.05$  >  $-1.96$  fail to reject  $H_0$   
 $z = 0.477$  <  $1.96$  fail to reject  $H_0$

5. Independent Yes  
Population known No  
Equal No Separate Variance Test Yes

Step 1

$$H_0 = \mu_1 = \mu_2$$

$$H_1 = \mu_{\text{male}} < \mu_{\text{female}}$$

Step 2

Separate Variance Test

Sample

$$n - 1 =$$

0.05

11/12/04

16

ANALYSIS OF VARIANCE  
DEPENDENT VARIABLE: TREE OF  
MOVEMENT AND CONTINUOUS DEPENDENT  
LEVEL

TEST FOR ALL DIFFERENCES

ANOVA - you have an independent  
variable with a discrete number  
levels and a continuous  
dependent variable

ANOVA breaks down when  $n$  increases

What is variance

$$s^2 = \frac{\sum (x_i - \bar{x})^2}{n - 1}$$

$$n - 1$$

Advantages variance you only  
need the mean

$\bar{x} =$  Add all data together  
number of

$\sum (x_i - \bar{x})^2$  subtract the  
square of

F-test Involves an F-test  
 We calculate the F-test as

$$F = \frac{\text{Variance between groups}}{\text{Variance within groups}}$$

$$F = \frac{\text{Variance across between groups}}{\text{Variance within groups}}$$

Step 4

Source	SS	df	Variance	F
Between				
within				



Step 2

This is a ANOVA F-test  
 designed as a statistical test

Step 3

K-1	within	total
n-k	n-1	
# groups	variance	

Tukey HSD Test

$$CD = q \sqrt{\frac{MS_{\text{error}}}{n_k}}$$

SS total = SS Between + SS Within  
SS total = Treatment effect + error

Ratio of SS Between / SS total

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

$$H_1: \mu_1 \neq \mu_2 \neq \mu_3$$

$$\text{variance} = \frac{\sum (x_j - \bar{x})^2}{n}$$

7 p. 844

$$x_1 = 8.3 \quad x_2 = 3.3 \quad x_3 = 1.0 \quad \bar{x} = 4.17$$

Anova = F test

Independent variable  
Categorical 3 levels  
Anova dependent variable

only Anova steps  
 $H_0 = \mu_1 = \mu_2 = \mu_3$   
 $H_1 = \mu_1 \neq \mu_2 = 3$

Step 2 Anova F test

T-test Independent  
is only two categories  
dependent continuous

Chi Square = Independent  
and dependent are  
Categorical

Z test = Independent



$$\begin{aligned}
 &1, \text{ SS between } (8.3 - 4.4)^2 = 15.21(10) \\
 & \quad (3.3 - 4.4)^2 = 1.21(10) \\
 & \quad \underline{11.6 - 4.4 = 7.84(10)}
 \end{aligned}$$

$$\text{SSB } 242.0$$

$$\begin{aligned}
 \text{SST} &= 237.4 \\
 \text{SSB} &= 242.0 \\
 \text{SSW} &= 94.8
 \end{aligned}$$

Source	SS	df	Variance
between	242.0	2	121.3
within	94.8	27	3.5
			<hr/>
			$\neq 34.0$

divide  
SS by  
df

Step 5 reject

Level of stress is not equal

$$\text{CD} = 9 \sqrt{\quad}$$

$$\text{CD } 3.49 \sqrt{\frac{3.50 \text{ M} \pm \text{min variance}}{10 (\# \text{ of ppl in each group})}}$$

$$\text{CD} = 2.00$$

$$\begin{array}{r} \text{High} \\ 8.3 \\ \text{Med } 3.3 \\ \hline 5.0 \end{array}$$

$$\begin{array}{r} 8.3 \text{ High} \\ - 1.6 \text{ Low} \\ \hline 6.7 \end{array}$$

$$\begin{array}{r} 3.3 \text{ Med} \\ - 1.6 \text{ Low} \\ \hline 1.7 \end{array}$$

$$\text{np } \frac{388}{387} = \frac{040.0}{387.4} = 0.10$$

Fail to reject you done

How to recognize different  
kinds of problems

pooled T-test model one

$n-k$   $n-1$   $TOP$   
 $K-1$

Answer: 100%

Perfect Product-Market  
Correlation (Perfectly Correlated)

$$r = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sqrt{\sum (x - \bar{x})^2 \sum (y - \bar{y})^2}}$$

- 1.0 (Perfect Negative Relationship)
- 0 (NO relationship)
- +1.0 (Perfect Positive Relationship)

$$r = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sqrt{\sum (x - \bar{x})^2 \sum (y - \bar{y})^2}}$$

take advantage of opportunity  
04/00

Formula for linear relationship  
y = mx + b

x is the independent variable

Test for the significance of  $R^2$  (R-squared)

$$t = R \sqrt{\frac{n-2}{k+1}}$$

TODO LIST  
Finish reading book  
for quiz  
practice  
STAT (work the rest)

Regression equation

$$\hat{y} = y \text{ intercept} - \text{slope}(x) + \epsilon \quad \leftarrow \begin{array}{l} \text{error} \\ \text{in predicting} \\ y \text{ from } x \end{array}$$

$$\hat{y} = a + bx_1 \quad \epsilon$$

↓  
# of months  
input is on

Bivariate regression

$$y = a + bx$$

$$t = \frac{b}{\sqrt{\frac{1-R^2}{n-2}}}$$

3.974 (difference in means)

4.061

One dummy variable