

ANOVA : Analysis of variance

Parametric test: requires nominal (groups) independent variables and ratio or interval dependent variables.

1. Find \bar{X} , s^2 , n for each group

2. Compute the grand mean: $\bar{\bar{X}}$

$$\bar{\bar{X}} = \frac{(n_1 * \bar{X}_1) + (n_2 * \bar{X}_2) + (n_3 * \bar{X}_3)}{n_1 + n_2 + n_3}$$

3. Compute the between groups variance:

- subtract the grand mean from each group mean
- square the difference
- multiply by n for that mean
- sum the totals
- divide by df (number of groups -1)

$$\frac{n_i(\bar{X}_i - \bar{\bar{X}})^2}{df}$$

4. Compute within groups variance (sp^2):

- Multiply the variance for each group by $n-1$ for that group
- Sum these totals and divide by df
- $df = (n_1 - 1) + (n_2 - 1) + (n_3 - 1)$

$$sp^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2 + (n_3 - 1)s_3^2}{df}$$

5. Divide between groups variance by
within groups variance

6. Compare to critical value in F table with between groups df (top of the chart) and within groups df (side of the chart)