

PS908
**Research Methods &
Statistics in Psychology**

Analysis of Variance (3)
Within-Subjects ANOVA

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version date: 07/03/2022

Topic 3: Within-Subjects ANOVA

- Sources of variability and error
- *Individual-Differences* and *Residual* variance
- How within-subjects Analysis of Variance works
- Single-factor within-subjects Analysis of Variance
- Interpreting the ANOVA table
- Follow-up tests for three or more levels

Sources of Variability and Error

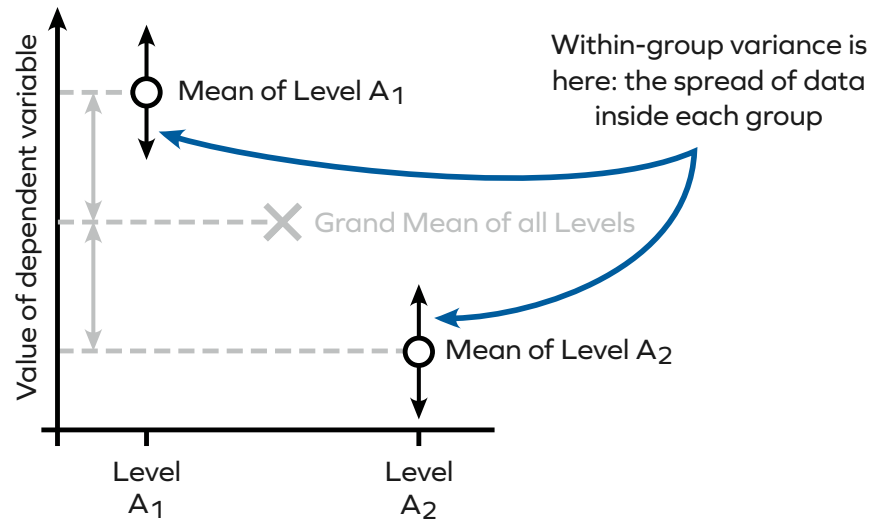
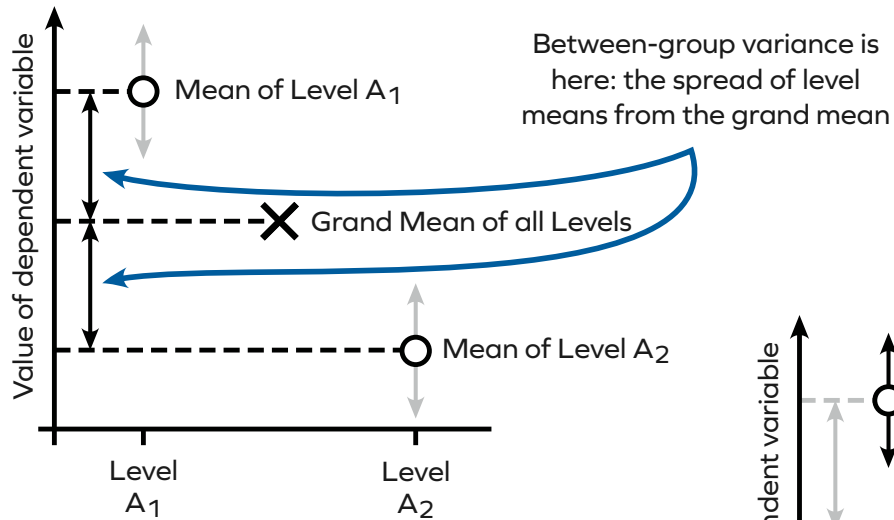
- **Between-Ss ANOVA**

$$F = \frac{\text{between-group variance}}{\text{within-group variance}}$$

- Between-group variance
 - Measurement of **effect**: differences between level means
- Within-group variance
 - Measurement of **experimental error**: the extent to which people differ even though they were treated alike

Sources of Variability and Error

- **Between-Ss ANOVA**



Sources of Variability and Error

- **Between-Ss ANOVA**
 - One measurement per person
 - Identification of causes of variability in data is limited

$$F = \frac{\text{between-group variance} \left\{ \begin{array}{l} \text{treatment effects?} \\ \text{individual differences?} \\ \text{random errors?} \end{array} \right.}{\text{within-group variance} \left\{ \begin{array}{l} \text{individual differences?} \\ \text{random errors?} \end{array} \right.}}$$

- Cannot distinguish between variability caused by individual differences versus random errors
- Error term must combine both, is relatively large

Sources of Variability and Error

- **Within-Ss ANOVA**
 - Two (or more) measurements per person
 - Can now identify the variability that is uniquely caused by individual differences

	Visually Complex IQ Test Items	Visually Simple IQ Test Items
S ₁	8	10
S ₂	6	8
S ₃	7	7
S ₄	5	9
S ₅	4	6
Level Means	6	8

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA**
 - An individual's level of performance is given by the ***cross-task subject mean*** across experimental levels
 - *Variability* caused by *individual differences* = variability in ***cross-task subject means*** from person to person

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of effect**
 - Calculated as before, *between-group variance*: the extent to which the level means differ but ...
 - Two (or more) measurements per person gives a purer measure of the effect

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of effect**
 - Purer measure because individual differences variability, as defined has:
 - **No effect** on differences in group means
 - **No effect** on between-group variance

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means	
S ₁	8	10	9	↑ Pulling BOTH level means up
S ₂	6	8	7	} Neutral effect on level means
S ₃	7	7	7	
S ₄	5	9	7	
S ₅	4	6	5	↓ Pulling BOTH level means down
Level Means	6	8		

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of effect**
 - Two (or more) measurements per person
 - Gives a purer measure of effect (between-group variance) than for a between-subjects design

$$F = \frac{\text{between-group variance} \left\{ \begin{array}{l} \text{treatment effects?} \\ \text{individual differences?} \\ \text{random errors?} \end{array} \right.}{\text{within-group variance} \left\{ \begin{array}{l} \text{individual differences?} \\ \text{random errors?} \end{array} \right.}}$$

- No need to change calculations, this is built in

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of experimental error**
 - Within-group variance is caused by *individual differences* and *random errors of measurement*
 - But individual differences are ***irrelevant*** to hypothesis testing

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of experimental error**
 - Experimental hypotheses entail *direction of difference*
 - Task A will have *more correct items* than Task B
 - Task A will be *faster to perform* than Task B

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means	
S ₁	8	10	9	These four people are behaving almost identically
S ₂	6	8	7	
S ₃	7	7	7	
S ₄	5	9	7	
S ₅	4	6	5	This person is behaving in a different way from the others
Level Means	6	8		

DV: Number of items correct

Sources of Variability and Error

- **Within-Ss ANOVA: measurement of experimental error**
 - Two (or more) measurements per person
 - Gives an opportunity to remove variability caused by individual differences giving a ***smaller error term***





$$F = \frac{\text{between-group variance} \left\{ \begin{array}{l} \text{treatment effects?} \\ \text{individual differences?} \\ \text{random errors?} \end{array} \right.}{\text{within-group variance} \left\{ \begin{array}{l} \text{individual differences?} \\ \text{random errors?} \end{array} \right.}$$

Note: In the original image, the 'within-group variance' and the 'individual differences?' term in the denominator are crossed out with red lines.

- Need to measure random errors of measurement to give the ***correct*** error term for a within-subjects design

Sources of Variability and Error

- **Within-Ss ANOVA**
 - An individual's pattern of performance is given by the ***cross-task subject trend*** across experimental levels
 - *Variability* caused by *random errors* = variability in ***cross-task subject trends*** from person to person

	Visually Complex IQ Test Items	Cross-Task Subject Trends	Visually Simple IQ Test Items
S ₁	8	 2	10
S ₂	6	 2	8
S ₃	7	0	7
S ₄	5	 4	9
S ₅	4	 2	6
Level Means	6		8

DV: Number of items correct

Sources of Variability and Error

- Within-group variance is the *wrong* measure of error

	Visually Complex IQ Test Items	Visually Simple IQ Test Items
S ₁	8	10
S ₂	6	8
S ₃	7	7
S ₄	5	9
S ₅	4	6
Level Means	6	8

Note: Red ovals highlight the individual scores in each column, and a red double-headed arrow connects the level means 6 and 8.

- Run as Between-Ss Anova
- $F(1,8) = 4$, $F_{CRIT} = 5.32$, NS
- Difference between level means is **small** in relation to variability of scores **within each level**

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP	10	1	10	4	$p > .05$ NS
S/A WITHIN-GROUP	20	8	2.5		
TOTAL	30	9			

Sources of Variability and Error

- Within-group variance is the *wrong* measure of error

	Visually Complex IQ Test Items		Visually Simple IQ Test Items
S ₁	8	↗ 2	10
S ₂	6	↗ 2	8
S ₃	7	0	7
S ₄	5	↗ 4	9
S ₅	4	↗ 2	6
Level Means	6	↔	8

- Differences between level means is *large* in relation to variability in the *cross-task subject trends* across levels
- There *is* an effect in these data

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP	10	1	10	4	p > .05 NS
S/A WITHIN-GROUP	20	8	2.5		
TOTAL	30	9			

Individual-Differences and Residual Variance

- **Individual-differences variance**
 - Measures variability caused by individual differences
 - Extent to which subjects differ overall *ignoring levels*
 - Calculated from the variability in the cross-task subject means [with the Grand Mean as the benchmark]

	Level A ₁	Level A ₂	Cross-Task Mean
S ₁	?	?	?
S ₂	?	?	?
S ₃	?	?	?
S ₄	?	?	?
Level Means	?	?	GM ?

Individual-Differences and Residual Variance

	Level A ₁	Level A ₂	Cross-Task Mean
S ₁	1	9	5
S ₂	5	5	5
S ₃	6	4	5
S ₄	4	6	5
Level Means	4	6	GM 5

- Individual-differences variance is zero

Individual-Differences and Residual Variance

	Level A ₁	Level A ₂	Cross-Task Mean
S ₁	3	5	4
S ₂	7	9	8
S ₃	1	3	2
S ₄	5	7	6
Level Means	4	6	GM 5





- Individual-differences variance is greater than zero

Individual-Differences and Residual Variance

- **Residual variance**
 - Measures variability caused by random errors
 - Extent to which ***cross-task subject trends*** are ***consistent*** from subject to subject




	Level A ₁	Cross-Task Trend	Level A ₂
S ₁	?	?	?
S ₂	?	?	?
S ₃	?	?	?
S ₄	?	?	?
Level Means	?		?

Individual-Differences and Residual Variance

	Level A ₁	Cross-Task Trend	Level A ₂
S ₁	3	 2	5
S ₂	7	 2	9
S ₃	1	 2	3
S ₄	5	 2	7
Level Means	4		6

- Residual variance is zero

Individual-Differences and Residual Variance

	Level A ₁	Cross-Task Trend	Level A ₂
S ₁	1	 8	9
S ₂	5	0	5
S ₃	6	 2	4
S ₄	4	 2	6
Level Means	4		6

- Residual variance is greater than zero

Individual-Differences and Residual Variance

- All combinations are possible, separate and independent

Cross-task subject ...

	Level A ₁	Trends	Level A ₂	Means
S ₁	4	↗ 2	6	5
S ₂	4	↗ 2	6	5
S ₃	4	↗ 2	6	5
S ₄	4	↗ 2	6	5
Level Means	4		6	

Individual-differences variance = zero

Residual variance = zero

Cross-task subject ...

	Level A ₁	Trends	Level A ₂	Means
S ₁	1	↗ 8	9	5
S ₂	5	0	5	5
S ₃	6	↘ 2	4	5
S ₄	4	↗ 2	6	5
Level Means	4		6	

Individual-differences variance = zero

Residual variance = more than zero

Cross-task subject ...

	Level A ₁	Trends	Level A ₂	Means
S ₁	3	↗ 2	5	4
S ₂	7	↗ 2	9	8
S ₃	1	↗ 2	3	2
S ₄	5	↗ 2	7	6
Level Means	4		6	

Individual-differences variance = more than zero

Residual variance = zero

Cross-task subject ...

	Level A ₁	Trends	Level A ₂	Means
S ₁	5	↘ 2	3	4
S ₂	5	0	5	5
S ₃	2	↗ 6	8	5
S ₄	4	↗ 4	8	6
Level Means	4		6	

Individual-differences variance = more than zero

Residual variance = more than zero

How Within-Subjects ANOVA Works

$$F = \frac{\text{Variance}_{\text{EFFECT}}}{\text{Variance}_{\text{ERROR}}}$$

- Within-subjects ANOVA: error term = *residual variance*

$$F = \frac{\text{between-group variance}}{\text{residual variance}}$$

- Residual variance is caused by random errors of measurement and nothing else *by definition*

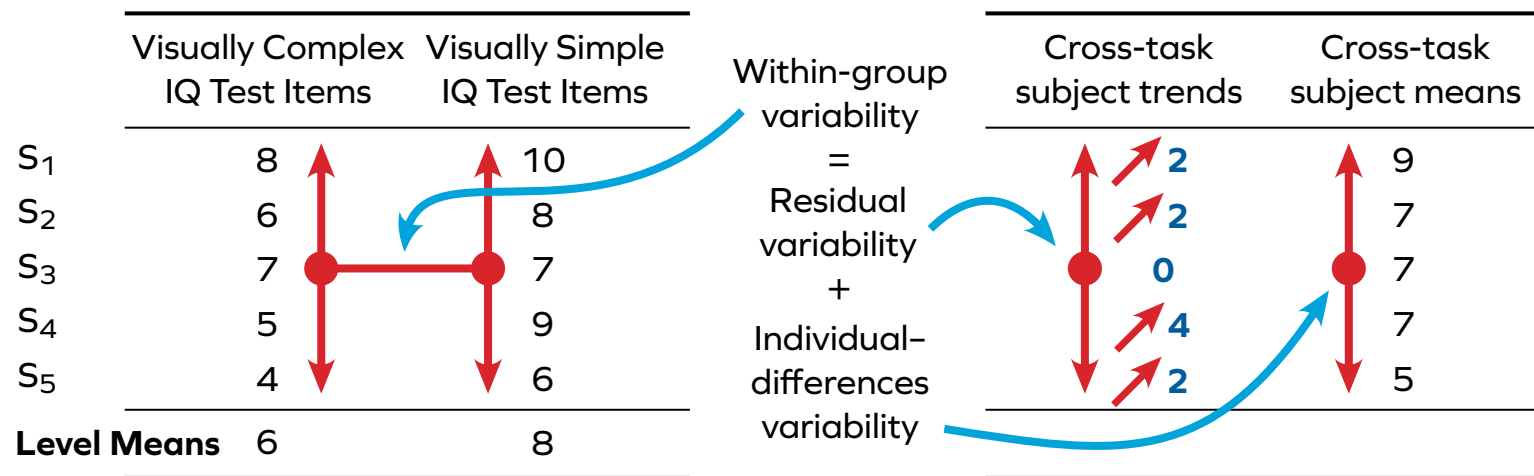
$$F = \frac{\text{between-group variance} \left\{ \begin{array}{l} \text{treatment effects?} \\ \text{random errors?} \end{array} \right.}{\text{residual variance} \left\{ \begin{array}{l} \text{random errors?} \end{array} \right.}}$$

How Within-Subjects ANOVA Works

- All ANOVA error terms:
 - *Subjects treated in an identical way should behave in an identical way, the less this is the case, the more error in the experiment*
- Between-subjects ANOVA:
Error term is within-group variance ...
 - *Subjects within a level are treated the same way and therefore should get identical scores*
- Within-subjects ANOVA: Error term is residual variance ...
 - *Subjects given two tasks are treated the same way and everyone should get larger scores for task x than task y*

How Within-Subjects ANOVA Works

- Within-group variability =
 - Individual-differences variability
 - +
 - Residual (random error) variability



How Within-Subjects ANOVA Works

- Not exactly like this but close enough ...

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	

Between-group variance = 10

Within-group variance = 2.5

How Within-Subjects ANOVA Works

- Calculate the cross-task mean for each subject
(components of individual differences variability)
- Subtract each subject's own cross-task mean from that subject's own scores
(removes individual differences variability)

How Within-Subjects ANOVA Works

- Individual differences variability (via cross task means) has gone but residual variability (cross-task trends) untouched
- Within-group variability much smaller, it now only contains residual variability, therefore it **is** the residual variability
- Between-group variability (difference in means) untouched

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	-1	+1	0
S ₂	-1	+1	0
S ₃	0	0	0
S ₄	-2	+2	0
S ₅	-1	+1	0
Level Means	-1	+1	

Between-group variance = 10

Within-group variance = 0.5

How Within-Subjects ANOVA Works

- Error term becomes smaller: *within-group variance has become **depolluted**, pure random errors of measurement*
- *F* ratio (almost always) becomes larger
- *F* ratio is (almost always) more likely to be significant
- Hence *increased statistical power*

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	-1	+1	0
S ₂	-1	+1	0
S ₃	0	0	0
S ₄	-2	+2	0
S ₅	-1	+1	0
Level Means	-1	+1	

Between-group variance = 10

Within-group variance = 0.5

Single-Factor Within-Subjects ANOVA

- New Basic Ratio: *Basic Ratio of the Subject Totals*
- Calculating Sums of Squares and degrees of freedom

Single-Factor Within-Subjects ANOVA

- One new basic ratio needed for calculation

[S] = The Basic Ratio of the subject totals

$$\frac{(\sum S_1)^2 + (\sum S_2)^2 + (\sum S_3)^2 + (\sum S_4)^2 + (\sum S_5)^2 \text{ etc.}}{a}$$

compare

[A] = The Basic Ratio of the level totals

$$\frac{(\sum A_1)^2 + (\sum A_2)^2 \text{ etc.}}{s}$$

Single-Factor Within-Subjects ANOVA

- One new basic ratio needed for calculation

[S] = The Basic Ratio of the subject totals

$$\frac{(S_1 \text{ Total})^2 + (S_2 \text{ Total})^2 + (S_3 \text{ Total})^2 + (S_4 \text{ Total})^2 + (S_5 \text{ Total})^2 \text{ etc.}}{\text{the number of scores that make up EACH **subject** total}}$$

compare

[A] = The Basic Ratio of the level totals

$$\frac{(\text{Level Total } A_1)^2 + (\text{Level Total } A_2)^2 \text{ etc.}}{\text{the number of scores that make up EACH **level** total}}$$

Single-Factor Within-Subjects ANOVA

- Plus the two other basic ratios, same as before

$[T]$ = The Basic Ratio of the grand total

$$\frac{(\text{Grand Total})^2}{\text{the number of scores that make up the grand total}}$$

and

$[Y]$ = The Basic Ratio of the individual scores

$$\frac{(Y_1)^2 + (Y_2)^2 + (Y_3)^2 + (Y_4)^2 + (Y_5)^2 + (Y_6)^2 + (Y_7)^2 + (Y_8)^2 + (Y_9)^2 \text{ etc.}}{1}$$

Single-Factor Within-Subjects ANOVA

- Four basic ratios to calculate

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Totals
S ₁	8	10	18
S ₂	6	8	14
S ₃	7	7	14
S ₄	5	9	14
S ₅	4	6	10
Level Totals	30	40	Grand Total 70

[Y] = The Basic Ratio of the individual scores

[A] = The Basic Ratio of the level totals

[S] = The Basic Ratio of the subject totals

[T] = The Basic Ratio of the grand total

Single-Factor Within-Subjects ANOVA

- Four basic ratios to calculate

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Totals
S ₁	8	10	18
S ₂	6	8	14
S ₃	7	7	14
S ₄	5	9	14
S ₅	4	6	10
Level Totals	30	40	Grand Total 70

[Y] =

[A] =

[S] =

[T] =

Single-Factor Within-Subjects ANOVA

- We will need to calculate the components of the individual-differences variance to calculate the error term
- Calculation is analogous to between-group variance

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	Grand Mean 7

- Between-group variance calculated from the squared distances of the *level* means from the grand mean

Single-Factor Within-Subjects ANOVA

- Individual-differences variance calculated from the squared distances of the (cross task) **subject** means from the grand mean

	Visually Complex IQ Test Items	Visually Simple IQ Test Items	Cross-Task Subject Means
S ₁	8	10	9
S ₂	6	8	7
S ₃	7	7	7
S ₄	5	9	7
S ₅	4	6	5
Level Means	6	8	Grand Mean 7

Single-Factor Within-Subjects ANOVA

$$\text{Between-group variance} = \frac{SS_{\text{BETWEEN}}}{df_{\text{BETWEEN}}} = \frac{[A] - [T]}{(a - 1)}$$

$$\text{Individual-differences variance} = \frac{SS_{\text{SUBJECTS}}}{df_{\text{SUBJECTS}}} = \frac{[S] - [T]}{(s - 1)}$$

- a = number of levels in Factor A
- s = number of scores in each level of Factor A

Single-Factor Within-Subjects ANOVA

- Sums of Squares are additive, can fully compartmentalise

$$SS_{\text{TOTAL}} = SS_{\text{BETWEEN}} + SS_{\text{WITHIN}}$$

and

$$SS_{\text{WITHIN}} = SS_{\text{SUBJECTS}} + SS_{\text{RESIDUAL}}$$

$$SS_{\text{RESIDUAL}} = SS_{\text{WITHIN}} - SS_{\text{SUBJECTS}}$$

$$SS_{\text{RESIDUAL}} = [Y] - [A] - ([S] - [T])$$

$$SS_{\text{RESIDUAL}} = [Y] - [A] - [S] + [T]$$

for the *error term*

Single-Factor Within-Subjects ANOVA

- Degrees of Freedom are also additive

$$df_{\text{TOTAL}} = df_{\text{BETWEEN}} + df_{\text{WITHIN}}$$

and

$$df_{\text{WITHIN}} = df_{\text{SUBJECTS}} + df_{\text{RESIDUAL}}$$

$$df_{\text{RESIDUAL}} = df_{\text{WITHIN}} - df_{\text{SUBJECTS}}$$

$$df_{\text{RESIDUAL}} = a(s - 1) - (s - 1)$$

$$df_{\text{RESIDUAL}} = (a - 1)(s - 1)$$

for the *error term*

Single-Factor Within-Subjects ANOVA

$$SS_{\text{BETWEEN}} = [A] - [T]$$

$$SS_{\text{SUBJECTS}} = [S] - [T]$$

$$SS_{\text{RESIDUAL}} = [Y] - [A] - [S] + [T]$$

$$[Y] = 520, [A] = 500, [S] = 506, [T] = 490$$

Single-Factor Within-Subjects ANOVA

$$df_{\text{BETWEEN}} = (a - 1)$$

$$df_{\text{SUBJECTS}} = (s - 1)$$

$$df_{\text{RESIDUAL}} = (a - 1)(s - 1)$$

$$a = 2, s = 5$$

Interpreting the ANOVA Table

- Extra row added to ANOVA table

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP					
S INDIVIDUAL-DIFFS.					
AxS RESIDUAL					
TOTAL					

- Within-group variance replaced with its two components
 - SS_{SUBJECTS} abbreviated to SS_S and df_{SUBJECTS} to df_S
 - SS_{RESIDUAL} abbreviated to SS_{AxS} and df_{RESIDUAL} to df_{AxS}

Interpreting the ANOVA Table

- **Error term** is the measure of the experimental error

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP	10	1	10	10	
S INDIVIDUAL-DIFFS.	16	4			
AxS RESIDUAL	4	4	1		
TOTAL	30	9			

$$F = \frac{\text{Variance}_{\text{EFFECT}}}{\text{Variance}_{\text{ERROR}}}$$


- Residual variance for a within-subjects ANOVA

Interpreting the ANOVA Table

- Is the F value large enough to be significant?

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F -value	p -value (sig. level)
A BETWEEN-GROUP	10	1	10	10	
S INDIVIDUAL-DIFFS.	16	4			
AxS RESIDUAL	4	4	1		
TOTAL	30	9			

- F value has Degrees of Freedom = (1,4)
- Check with computer or tables of critical values

Interpreting the ANOVA Table

- ACROSS 1
then
DOWN 4

Critical Values of the F Distribution

.05 significance level in bold type

.01 significance level in plain type

degrees of freedom of numerator

degrees of denominator

	<i>degrees of freedom of numerator</i>				
	1	2	3	4	5
1	161	200	216	225	230
	4052	4999	5403	5625	5764
2	18.5	19.0	19.2	19.2	19.3
	98.5	99.0	99.2	99.2	99.3
3	10.1	9.55	9.28	9.12	9.01
	34.1	30.8	29.5	28.7	28.2
4	7.71	6.94	6.59	6.39	6.26
	21.2	18.0	16.7	16.0	15.5
5	6.61	5.79	5.41	5.19	5.05
	16.3	13.3	12.1	11.4	11.0
6	5.99	5.14	4.76	4.53	4.39
	13.8	10.9	9.78	9.15	8.75
7	5.59	4.74	4.35	4.12	3.97
	12.2	9.55	8.45	7.85	7.46
8	5.32	4.46	4.07	3.84	3.69
	11.3	8.65	7.59	7.01	6.63
9	5.12	4.26	3.86	3.63	3.48
	10.6	8.02	6.99	6.42	6.06
10	4.96	4.10	3.71	3.48	3.33
	10.0	7.56	6.55	5.99	5.64
11	4.84	3.98	3.59	3.36	3.20
	9.65	7.21	6.22	5.67	5.32
12	4.75	3.89	3.50	3.27	3.11
	9.47	7.03	6.04	5.49	5.14

Interpreting the ANOVA Table

- Critical F , $df = (1,4)$, at $p < .05$ significance level = 7.71

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F -value	p -value (sig. level)
A BETWEEN-GROUP	10	1	10	10	$p < .05^*$
S INDIVIDUAL-DIFFS.	16	4			
AxS RESIDUAL	4	4	1		
TOTAL	30	9			

- Observed $F(1,4) = 10$
- Significant effect of item type, $p < .05$

Interpreting the ANOVA Table

- Mean for Visually Simple items significantly greater than mean for Visually Complex items

	Visually Complex IQ Test Items	Visually Simple IQ Test Items
S ₁	8	10
S ₂	6	8
S ₃	7	7
S ₄	5	9
S ₅	4	6
Level Means	6	8

DV: Number of items correct

Follow-Up Tests for Three or More Levels

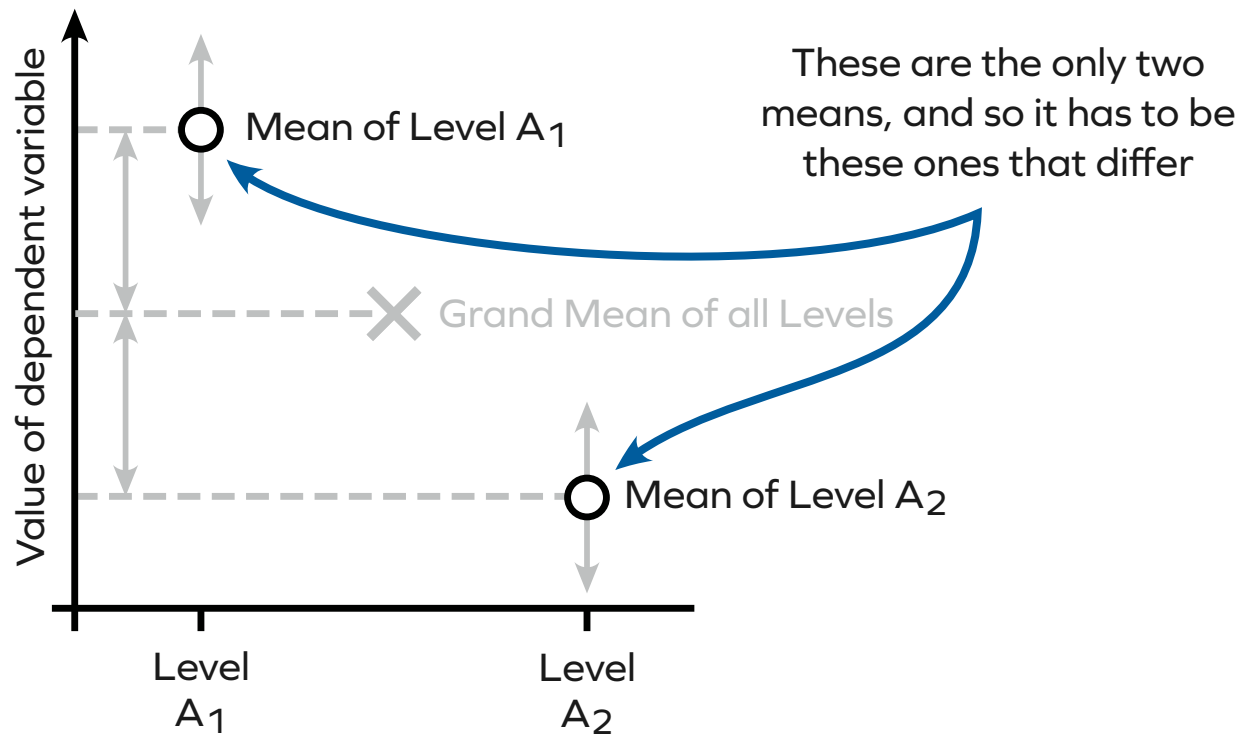
- Once ANOVA is calculated, interpretation is similar *whatever the design*
- Same *problem of multiple comparisons* and same solution strategies as for between-subjects designs
 - Correct/Protect/Select
 - *Post-hoc* tests versus Planned Comparisons
- Same formulae and methods as before
- Simply use the appropriate error term from the ANOVA table where needed

Follow-Up Tests for Three or More Levels

- Once ANOVA is calculated, interpretation is similar *whatever the design*
- Same *problem of multiple comparisons* and same solution strategies as for between-subjects designs

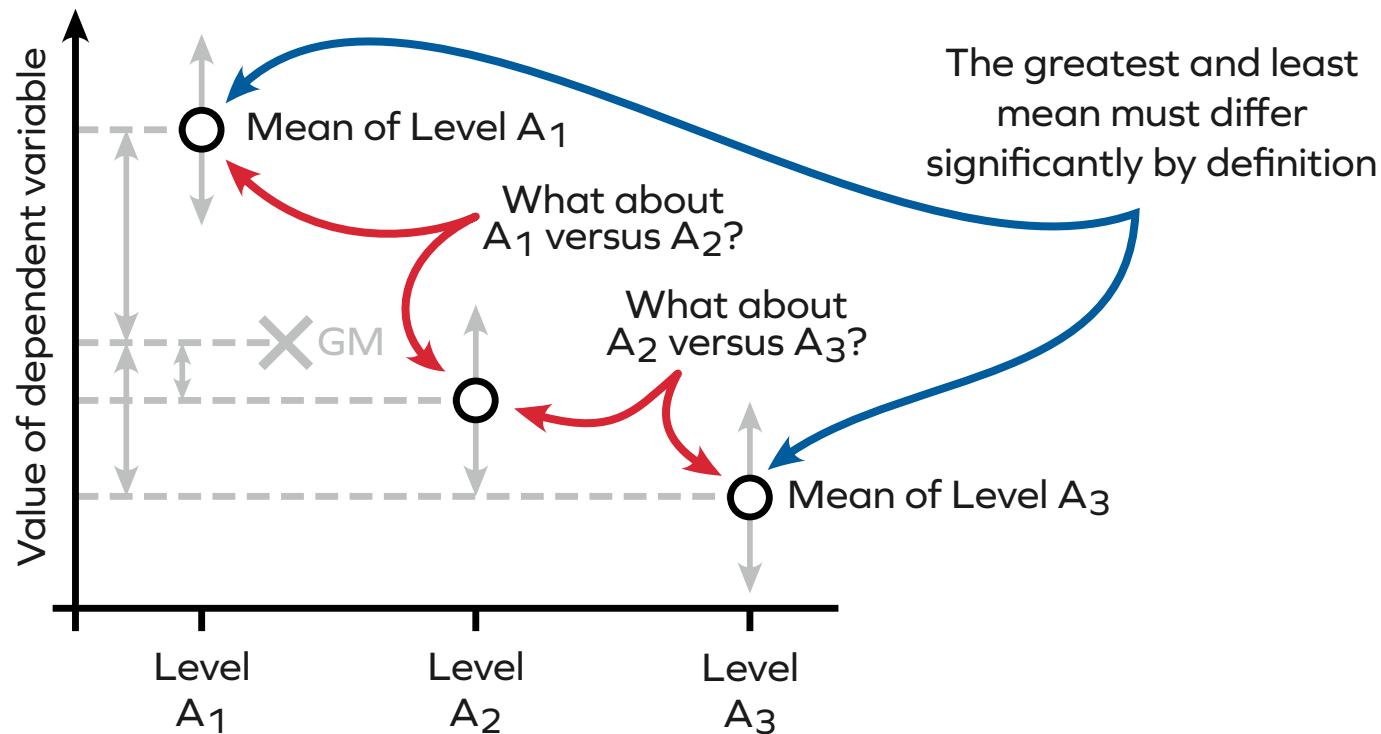
The Problem of Multiple Comparisons

- Two levels in a factor
 - Significant ***difference*** is unambiguous
 - The two means *must* differ significantly



The Problem of Multiple Comparisons

- Three or more levels in a factor
 - Significant **effect** is ambiguous
 - Which exact pairs of means differ significantly?



Follow-Up Tests for Three or More Levels

- Once ANOVA is calculated, interpretation is similar *whatever the design*
- Same *problem of multiple comparisons* and same solution strategies as for between-subjects designs
 - Correct/Protect/Select
 - *Post-hoc* tests versus Planned Comparisons
- Same formulae and methods as before
- Simply use the appropriate error term from the ANOVA table where needed

Follow-Up Tests for Three or More Levels

- Example experiment

Sam is taller than James

Peter is taller than Dave

Dave is taller than Sam

Who is taller?
James or Dave?

- Suggestion: these are represented as a mental 'ladder'

Peter

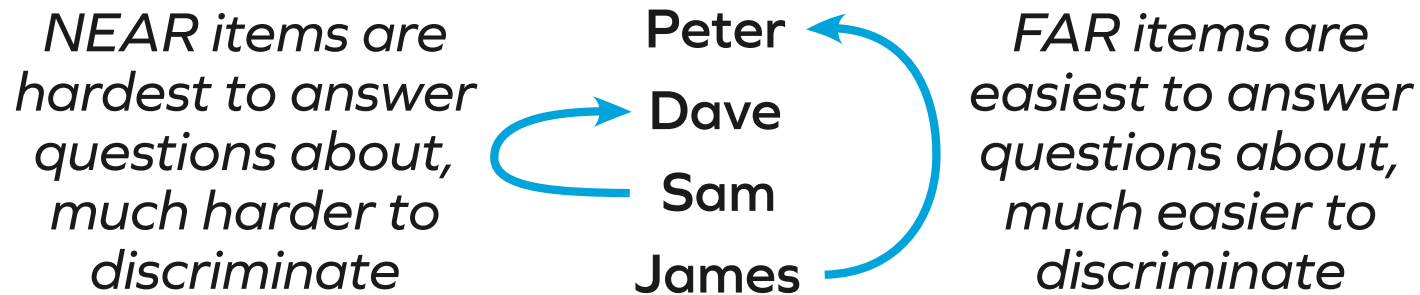
Dave

Sam

James

Follow-Up Tests for Three or More Levels

- Predicts an *inferential distance effect*



- FAR items should be easiest: P?J
- MID items harder: P?S, D?J
- NEAR items hardest: P?D, D?S, S?J

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

Dependent Variable: % correct trials

- 3 levels in the factor: $\alpha = 3$
- 8 scores per level: $s = 8$

Follow-Up Tests for Three or More Levels

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP	149.3	2	74.667	12.16	$p < .01^{**}$
S BETWEEN-SUBJECT	740.0	7			
AxS RESIDUAL	86.0	14	6.143		
TOTAL	975.3	23			

- Obtained value: $F(2,14) = 12.16$
- Critical value: $F_{\text{CRIT}} = 3.74$
- Good statistical evidence for treatment effects

Follow-Up Tests for Three or More Levels

- No clear predictions *or* every possible comparison necessary/informative

2) *Post-hoc* comparisons using the ***Tukey test***



Correct: but less stringent than Bonferroni correction



Protect: ANOVA must be significant before proceeding



~~**Select:**~~ all possible comparisons intended to be made

[Newman-Keuls is similar, less stringent than Tukey]

Follow-Up Tests for Three or More Levels

- Need significant F value from main ANOVA table
- Test is designed to make all possible pairwise comparisons between means
- Special formula corrects according to number of comparisons and gives a ***critical difference***
- Less stringent than Bonferroni correction once the initial ANOVA protection has been satisfied

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

Dependent Variable: % correct trials

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value	p-value (sig. level)
A BETWEEN-GROUP	149.3	2	74.667	12.16	$p < .01^{**}$
S INDIVIDUAL-DIFFS.	740.0	7			
AxS RESIDUAL	86.0	14	6.143		
TOTAL	975.3	23			

- *F* on main ANOVA table is significant
- Sound evidence for treatment effects
- Apply Tukey test to investigate the effects

Follow-Up Tests for Three or More Levels

$$\text{Critical difference, } W = r \sqrt{\frac{\text{Variance}_{\text{ERROR}}}{S}}$$

- r is obtained from *studentised range statistic* tables
 - Depends on number of levels ($\alpha = 3$) and df_{ERROR} (14)
 - $r = 3.70$ for this experiment
 - You will never need to use the table/equation, ever!

$$W = 3.70 \sqrt{\frac{6.14}{8}} = 3.24$$

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

- Critical difference = 3.24
 - FAR vs. MID
 - FAR vs. NEAR
 - MID vs. NEAR

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

- Two significant differences:
 - FAR vs. MID $p < .05$ *
 - FAR vs. NEAR $p < .05$ *
 - MID vs. NEAR $p > .05$ NS

- Not quite evidence for a ***sequential*** difficulty progression

Follow-Up Tests for Three or More Levels

- Only some of the possible comparisons will be targeted
- 3) Planned comparisons using *pairwise F tests* and (possibly) the *Bonferroni correction*
- Increase statistical power by thinking ahead
 - Use pairwise *F tests* to make only the *crucial* comparisons for a hypotheses
 - Advance planning/honesty/economy means no need to protect or correct the tests

Follow-Up Tests for Three or More Levels

- **Few comparisons**
 - $(\alpha - 1)$ comparisons [number of levels minus 1]
 - ✗ ~~Correct:~~ no need, Type I Error is kept under control
 - ✗ ~~Protect:~~ no need, Type I Error is kept under control
 - ✓ **Select:** $(\alpha - 1)$ comparisons
 - Very powerful, always use this method if possible

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

- ***What is the research question?***
 - Is there a *sequential difficulty progression* from FAR to MID to NEAR?
 - Only need to test ***two of the pairwise comparisons***
 - ***Before*** collecting data, planned to compare
 - FAR vs. MID trials
 - MID vs. NEAR trials

Follow-Up Tests for Three or More Levels

- Quick formula for pairwise comparisons once main ANOVA table is computed

$$F = \frac{\frac{s}{2} (\bar{A}_i - \bar{A}_j)^2}{\text{Variance}_{\text{ERROR}}}$$

- $s =$ number of scores in each level = 8
- Error term is from main ANOVA table = 6.143
- $df = 1$ for between-group variance; $(\alpha - 1)$
 $df = 14$ for the error term (same as original table)

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

Dependent Variable: % correct trials

$$F = \frac{s/2 (\bar{A}_i - \bar{A}_j)^2}{\text{Variance}_{\text{ERROR}}} = \frac{4(\bar{A}_i - \bar{A}_j)^2}{6.143}$$

- FAR vs. MID trials

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

Dependent Variable: % correct trials

$$F = \frac{s/2 (\bar{A}_i - \bar{A}_j)^2}{\text{Variance}_{\text{ERROR}}} = \frac{4(\bar{A}_i - \bar{A}_j)^2}{6.143}$$

- MID vs. NEAR trials

Follow-Up Tests for Three or More Levels

- Obtained values:
 - FAR vs. MID: $F(1,14) = 10.4$
 - MID vs. NEAR: $F(1,14) = 2.59$
- Critical value for $df = (1,14)$ at **.05** sig. level: $F_{\text{CRIT}} = 4.60$
- $(\alpha - 1)$ comparisons, so no need for Bonferroni correction

Follow-Up Tests for Three or More Levels

	FAR trials	MID trials	NEAR trials
Level Means	87.0	83.0	81.0

Dependent Variable: % correct trials

- Obtained values:
 - FAR vs. MID: $F(1,14) = 10.4$ $p < .05$, Sig
 - MID vs. NEAR: $F(1,14) = 2.59$ $p > .05$, NS
- Insufficient evidence for sequential difficulty progression
 - Perhaps there is something special about the FAR trials

Single-Factor Within-Subjects ANOVA

Source	Sum of Squares	Degrees of Freedom	Variance (Mean Square)	F-value
A BETWEEN-GROUP	$[A] - [T]$	$(a - 1)$	$\frac{[A] - [T]}{(a - 1)}$	$\frac{\text{VARIANCE}_A}{\text{VARIANCE}_{A \times S}}$
S INDIVIDUAL-DIFFS.	$[S] - [T]$	$(s - 1)$		
AxS RESIDUAL	$[Y] - [A] - [S] + [T]$	$(a - 1)(s - 1)$	$\frac{[Y] - [A] - [S] + [T]}{(a - 1)(s - 1)}$	
TOTAL	$[Y] - [T]$	$(as) - 1$		

- $[T]$ is the basic ratio of the grand total
 $[A]$ is the basic ratio of the level totals
 $[S]$ is the basic ratio of the subject totals
 $[Y]$ is the basic ratio of the individual scores
- a is the number of levels in Factor A
 s is the number of scores in *each level* of Factor A