

	Preface	K)
CHAPTER 1	Drawing Statistical Conclusions	1
1.1	Case Studies 2 1.1.1 Motivation and Creativity—A Randomized Experiment 2 1.1.2 Sex Discrimination in Employment—An Observational Study 4 Statistical Inference and Study Design 5	
1.3	1.2.1 Causal Inference 5 1.2.2 Inference to Populations 7 1.2.3 Statistical Inference and Chance Mechanisms 8 Measuring Uncertainty in Randomized Experiments 10 1.3.1 A Probability Model for Randomized Experiments 10 1.3.2 A Test for Treatment Effect in the Creativity Study 11	
1.4	Measuring Uncertainty in Observational Studies 14 1.4.1 A Probability Model for Random Sampling 14 1.4.2 Testing for a Difference in the Sex Discrimination Study 15	
1.5	Related Issues 16 1.5.1 Graphical Methods 16 1.5.2 Standard Statistical Terminology 19 1.5.3 Randomization of Experimental Units to Treatments 21 1.5.4 Selecting a Simple Random Sample from a Population 21 1.5.5 On Being Representative 22	
1.6 1.7	Summary 22 Exercises 22 Conceptual Exercises 22 Computational Exercises 24 Data Problems 25 Answers to Conceptual Exercises 26	
CHAPTER 2	Inference Using t-Distributions	28
2.1	Case Studies 29 2.1.1 Evidence Supporting Darwin's Theory of Natural Selection—An Observational Study 29 2.1.2 Anatomical Abnormalities Associated with Schizophrenia—An Observational Study 31	
2.2	One-Sample t-Tools and the Paired t-Test 32 2.2.1 The Sampling Distribution of a Sample Average 32	

2.3	 2.2.2 The Standard Error of an Average in Random Sampling 34 2.2.3 The t-Ratio Based on a Sample Average 35 2.2.4 Unraveling the t-Ratio 36 A t-Ratio for Two-Sample Inference 38 2.3.1 Sampling Distribution of the Difference Between Two Independent Sample Averages 39 2.3.2 Standard Error for the Difference of Two Averages 40 2.3.3 Confidence Interval for the Difference Between Population Means 42 2.3.4 Testing a Hypothesis About the Difference Between Means 43 2.3.5 The Mechanics of p-Value Computation 45
2.4	Inferences in a Two-Treatment Randomized Experiment 45 2.4.1 Approximate Uncertainty Measures for Randomized Experiments 46
2.5	Related Issues 47 2.5.1 Interpretation of p-Values 47 2.5.2 An Example of Confidence Intervals 49 2.5.3 The Rejection Region Approach to Hypothesis Testing 50
2.6	Summary 51
2.7	Exercises 51 Conceptual Exercises 51 Computational Exercises 52 Data Problems 54 Answers to Conceptual Exercises 56
CHAPTER 3	A Closer Look at Assumptions 58
3.1	Case Studies 59 3.1.1 Cloud Seeding to Increase Rainfall—A Randomized Experiment 59 3.1.2 Effects of Agent Orange on Troops in Vietnam—An Observational Study 60
3.2	Robustness of the Two-Sample t-Tools 62 3.2.1 The Meaning of Robustness 62 3.2.2 Robustness Against Departures from Normality 62 3.2.3 Robustness Against Differing Standard Deviations 64 3.2.4 Robustness Against Departures from Independence 65
3.3	Resistance of the Two-Sample t-Tools 66 3.3.1 Outliers and Resistance 66 3.3.2 Resistance of t-Tools 67
3.4	Practical Strategies for the Two-Sample Problem 67
3.5	Transformations of the Data 69 3.5.1 The Logarithmic Transformation 69 3.5.2 Interpretation After a Log Transformation 71 3.5.3 Other Transformations for Positive Measurements 74
3.6	Related Issues 75 3.6.1 Prefer Graphical Methods over Formal Tests for Model Adequacy 75 3.6.2 Robustness and Transformation for Paired t-Tools 76 3.6.3 Example—Schizophrenia 76
3.7 3.8	Summary 76 Exercises 77 Conceptual Exercises 77 Computational Exercises 79 Data Problems 82 Answers to Conceptual Exercises 84

CHAPTER 4	Alternatives to the t-Tools	85
4.1	Case Studies 86 4.1.1 Space Shuttle O-Ring Failures—An Observational Study 86 4.1.2 Cognitive Load Theory in Teaching—A Randomized Experiment 87	
4.2	The Rank-Sum Test 88 4.2.1 The Rank Transformation 89 4.2.2 The Rank-Sum Statistic 90 4.2.3 Finding a p-Value by Normal Approximation 90	
4.3	4.2.4 A Confidence Interval Based on the Rank-Sum Test 94 Other Alternatives for Two Independent Samples 95	
710	 4.3.1 Permutation Tests 95 4.3.2 The Welch t-Test for Comparing Two Normal Populations with Unequestreads 97 	al
4.4	Alternatives for Paired Data 99	
	4.4.1 The Sign Test 99 4.4.2 The Wilcoxon Signed-Rank Test 100	
4.5	Related Issues 102	
	 4.5.1 Practical and Statistical Significance 102 4.5.2 The Presentation of Statistical Findings 103 4.5.3 Levene's (Median) Test for Equality of Two Variances 103 4.5.4 Survey Sampling 104 	
4.6	Summary 105	
4.7	Exercises 106 Conceptual Exercises 106	
	Computational Exercises 106 Data Problems 109	
	Answers to Conceptual Exercises 111	
CHAPTER 5	Comparisons Among Several Samples	113
5.1	Case Studies 114	
	5.1.1 Diet Restriction and Longevity—A Randomized Experiment 114 5.1.2 The Spock Conspiracy Trial—An Observational Study 117	
5.2	Comparing Any Two of the Several Means 119 5.2.1 An Ideal Model for Several-Sample Comparisons 119 5.2.2 The Pooled Estimate of the Standard Deviation 120	
5.3	5.2.3 t-Tests and Confidence Intervals for Differences of Means 120 The One-Way Analysis of Variance F-Test 121 The Fixture Street of Squares Principle 122	
	5.3.1 The Extra-Sum-of-Squares Principle 122 5.3.2 The Analysis of Variance Table for One-Way Classification 126	
5.4	More Applications of the Extra-Sum-of-Squares F-Test 127	
	5.4.1 Example: Testing Equality in a Subset of Groups 127 5.4.2 Summary of ANOVA Tests Involving More Than Two Models 129	
5.5	Robustness and Model Checking 130	
	5.5.1 Robustness to Assumptions 130 5.5.2 Diagnostics Using Residuals 131	
5.6	Related Issues 133	
	5.6.1 Further Illustration of the Different Sources of Variability 133	
	5.6.2 Kruskal–Wallis Nonparametric Analysis of Variance 136 5.6.3 Random Effects 137	
	5.6.4 Separate Confidence Intervals and Significant Differences 139	

5.7	Exercises 141 Conceptual Exercises 141 Computational Exercises 142 Data Problems 146 Answers to Conceptual Exercises 147
CHAPTER 6	Linear Combinations and Multiple Comparisons of Means 149
6.1	Case Studies 150 6.1.1 Discrimination Against the Handicapped—A Randomized Experiment 150
6.2	 6.1.2 Pre-Existing Preferences of Fish—A Randomized Experiment 151 Inferences About Linear Combinations of Group Means 152 6.2.1 Linear Combinations of Group Means 152 6.2.2 Inferences About Linear Combinations of Group Means 154 6.2.3 Specific Linear Combinations 155
6.3	Simultaneous Inferences 159
6.4	Some Multiple Comparison Procedures 161 6.4.1 Tukey-Kramer Procedure and the Studentized Range Distributions 161 6.4.2 Dunnett's Procedure 162 6.4.3 Scheffé's Procedure 162 6.4.4 Other Multiple Comparisons Procedures 162 6.4.5 Multiple Comparisons in the Handicap Study 164 6.4.6 Choosing a Multiple Comparisons Procedure 165 Related Issues 165 6.5.1 Reasoning Fallacies Associated with Statistical Hypothesis Testing and p-Values 165 6.5.2 Example of a Hypothesis Based on How the Data Turned Out 165
6.6 6.7	6.5.2 Example of a Hypothesis Based on How the Data Turned Out 165 6.5.3 Is Choosing a Transformation a Form of Data Snooping? 169 Summary 169 Exercises 170 Conceptual Exercises 170 Computational Exercises 171 Data Problems 173 Answers to Conceptual Exercises 175
CHAPTER 7	Simple Linear Regression: A Model for the Mean 176
7.1	Case Studies 177 7.1.1 The Big Bang—An Observational Study 177
7.2	7.1.2 Meat Processing and pH—A Randomized Experiment 179 The Simple Linear Regression Model 180 7.2.1 Regression Terminology 180 7.2.2 Interpolation of Participant 181
7.3	7.2.2 Interpolation and Extrapolation 181 Least Squares Regression Estimation 183 7.3.1 Fitted Values and Residuals 183 7.3.2 Least Squares Estimators 184 7.3.3 Sampling Distributions of the Least Squares Estimators 184 7.3.4 Estimation of σ from Residuals 184 7.3.5 Standard Errors 186

7.4 Inferential Tools 188

7.5 7.6 7.7	 7.4.1 Tests and Confidence Intervals for Slope and Intercept 188 7.4.2 Describing the Distribution of the Response Variable at Some Value of the Explanatory Variable 189 7.4.3 Prediction of a Future Response 191 7.4.4 Calibration: Estimating the X That Results in Y = Y₀ 192 Related Issues 194 7.5.1 Historical Notes About Regression 194 7.5.2 Differing Terminology 196 7.5.3 Causation 196 7.5.4 Correlation 196 7.5.5 Planning an Experiment: Replication 197 Summary 197 Exercises 198 Conceptual Exercises 198 Computational Exercises 199 Data Problems 202 Answers to Conceptual Exercises 206 	f
CHAPTER 8	A Closer Look at Assumptions for Simple Linear Regression 2	07
8.1	Case Studies 208 8.1.1 Island Area and Number of Species—An Observational Study 208 8.1.2 Breakdown Times for Insulating Fluid Under Different Voltages—A Controlled Experiment 209	
8.2 8.3	Robustness of Least Squares Inferences 211 Graphical Tools for Model Assessment 213 8.3.1 Scatterplot of the Response Variable Versus the Explanatory Variable 213	•
8.4 8.5	8.3.2 Scatterplots of Residuals Versus Fitted Values 215 Interpretation After Log Transformations 216 Assessment of Fit Using the Analysis of Variance 218 8.5.1 Three Models for the Population Means 218 8.5.2 The Analysis of Variance Table Associated with Simple Regression 218 8.5.3 The Lack-of-Fit F-Test 220 8.5.4 A Composite Analysis of Variance Table 220	3
8.6	Related Issues 222 8.6.1 R-Squared: The Proportion of Variation Explained 222 8.6.2 Simple Linear Regression or One-Way Analysis of Variance? 223 8.6.3 Other Residual Plots for Special Situations 224 8.6.4 Planning an Experiment: Balance 225	
8.7 8.8	Summary 226 Exercises 227 Conceptual Exercises 227 Computational Exercises 229 Data Problems 231 Answers to Conceptual Exercises 235	
CHAPTER 9	Multiple Regression 2	37
9.1	Case Studies 238 9.1.1 Effects of Light on Meadowfoam Flowering—A Randomized Experimen 238	t

Contents ix

	9.1.2 Why Do Some Mammals Have Large Brains for Their Size?—An
9.2	Observational Study 239 Regression Coefficients 242
9.4	9.2.1 The Multiple Linear Regression Model 242
	9.2.2 Interpretation of Regression Coefficients 243
9.3	Specially Constructed Explanatory Variables 246
7.5	9.3.1 A Squared Term for Curvature 246
	9.3.2 An Indicator Variable to Distinguish Between Two Groups 247
	9.3.3 Sets of Indicator Variables for Categorical Explanatory Variables with
	More Than Two Categories 249
	9.3.4 A Product Term for Interaction 250
	9.3.5 A Shorthand Notation for Model Description 252
9.4	A Strategy for Data Analysis 253
9.5	Graphical Methods for Data Exploration and Presentation 254
	9.5.1 A Matrix of Pairwise Scatterplots 254
	9.5.2 Coded Scatterplots 257
	9.5.3 Jittered Scatterplots 257
	9.5.4 Trellis Graphs 257
9.6	Related Issues 258
	9.6.1 Computer Output 258
	9.6.2 Factorial Treatment Arrangement 259
9.7	Summary 260
9.8	Exercises 261
	Conceptual Exercises 261
	Computational Exercises 263
	Data Problems 267
	Answers to Conceptual Exercises 269
CHAPTER 10	
CHAPTER 10 10.1	Answers to Conceptual Exercises 269
	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271
	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression Case Studies 272 271
	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271 Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled
	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271 Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272
	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271 Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275
10.1	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271 Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276
10.1	Answers to Conceptual Exercises 269 Inferential Tools for Multiple Regression 271 Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287 Related Issues 289
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287 Related Issues 289 10.4.1 Further Notes on the R-Squared Statistic 289
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287 Related Issues 289 10.4.1 Further Notes on the R-Squared Statistic 289 10.4.2 Improving Galileo's Design with Replication 292
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287 Related Issues 289 10.4.1 Further Notes on the R-Squared Statistic 289 10.4.2 Improving Galileo's Design with Replication 292 10.4.3 Variance Formulas for Linear Combinations of Regression Coefficients
10.1	Inferential Tools for Multiple Regression Case Studies 272 10.1.1 Galileo's Data on the Motion of Falling Bodies—A Controlled Experiment 272 10.1.2 The Energy Costs of Echolocation by Bats—An Observational Study 273 Inferences About Regression Coefficients 275 10.2.1 Least Squares Estimates and Standard Errors 276 10.2.2 Tests and Confidence Intervals for Single Coefficients 277 10.2.3 Tests and Confidence Intervals for Linear Combinations of Coefficients 280 10.2.4 Prediction 283 Extra-Sums-of-Squares F-Tests 284 10.3.1 Comparing Sizes of Residuals in Hierarchical Models 285 10.3.2 F-Test for the Joint Significance of Several Terms 285 10.3.3 The Analysis of Variance Table 287 Related Issues 289 10.4.1 Further Notes on the R-Squared Statistic 289 10.4.2 Improving Galileo's Design with Replication 292

10 10	v
CHAPTER 1	1 Model Checking and Refinement 310
11	1 Case Studies 311
11 11 11	A Strategy for Dealing with Influential Observations 319 Case-Influence Statistics 322 11.4.1 Leverages for Flagging Cases with Unusual Explanatory Variable Values 322
	11.4.2 Studentized Residuals for Flagging Outliers 325
	11.4.3 Cook's Distances for Flagging Influential Cases 325 11.4.4 A Strategy for Using Case Influence Statistics 326
11	5 Refining the Model 328
	11.5.1 Testing Terms 328
11	11.5.2 Partial Residual Plots 329 6 Related Issues 334
	 11.6.1 Weighted Regression for Certain Types of Nonconstant Variance 334 11.6.2 The Delta Method 335 11.6.3 Measurement Errors in Explanatory Variables 335
11 11	
	Answers to Conceptual Exercises 343
CHAPTER 1	2 Strategies for Variable Selection 345
12	Case Studies 346 12.1.1 State Average SAT Scores—An Observational Study 346 12.1.2 Sex Discrimination in Employment—An Observational Study 348
12	 Specific Issues Relating to Many Explanatory Variables 352 12.2.1 Objectives 352 12.2.2 Loss of Precision 354 12.2.3 A Strategy for Dealing with Many Explanatory Variables 355
12	

Contents xi

12.4	Model Selection Among All Subsets 361 12.4.1 The Cp Statistic and Cp Plot 362 12.4.2 Akaike and Bayesian Information Criteria 364
12.5	Posterior Beliefs About Different Models 365
12.6	Analysis of the Sex Discrimination Data 366
12.7	Related Issues 370
	12.7.1 The Trouble with Interpreting Significance when Explanatory Variables Are Correlated 370
	12.7.2 Regression for Adjustment and Ranking 371
	12.7.3 Saturated Second-Order Models 372
	12.7.4 Cross Validation 373
12.8	Summary 374
12.9	Exercises 375
	Conceptual Exercises 375
	Computational Exercises 376 Data Problems 378
	Answers to Conceptual Exercises 382
0114 DTED 40	
CHAPTER 13	The Analysis of Variance for Two-Way Classifications 384
13.1	Case Studies 385
	13.1.1 Intertidal Seaweed Grazers—A Randomized Experiment 385 13.1.2 The Pygmalion Effect—A Randomized Experiment 387
13.2	Additive and Nonadditive Models for Two-Way Tables 389
2012	13.2.1 The Additive Model 389
	13.2.2 The Saturated, Nonadditive Model 391
	13.2.3 A Strategy for Analyzing Two-Way Tables with Several Observations
	per Cell 392
12.2	13.2.4 The Analysis of Variance F-Test for Additivity 392
13.3	Analysis of the Seaweed Grazer Data 393 13.3.1 Initial Assessment of Additivity, Outliers, and the Need for
	Transformation 393
	13.3.2 The Analysis of Variance Table from the Fit to the Saturated Model
	395
	13.3.3 The Analysis of Variance Table for the Fit to the Additive Model 396
	13.3.4 Answers to Specific Questions of Interest Using Linear Combinations
	398 13.3.5 Answers to Specific Questions of Interest Using Multiple Regression with
	Indicator Variables 401
13.4	Analysis of the Pygmalion Data 402
	13.4.1 Initial Exploration and Check on Additive Model 402
	13.4.2 Answering the Question of Interest with Regression 405
	13.4.3 A Closer Look at the Regression Estimate of Treatment Effect 405
12.	13.4.4 The <i>p</i> -Value in the Randomization Distribution 407
13.5	Related Issues 408
	13.5.1 Additivity and Nonadditivities 408 13.5.2 Orthogonal Contrasts 411
	13.5.2 Orthogonal Contrasts 411 13.5.3 Randomized Blocks and Paired-t Analyses 411
	13.5.4 Should Insignificant Block Effects Be Eliminated from the Model? 411
	13.5.5 Multiple Comparisons 411
	13.5.6 An Alternate Parameterization for the Additive Model 412
13.6	Summary 413

13.7	Exercises 414 Conceptual Exercises 414 Computational Exercises 415 Data Problems 417 Answers to Conceptual Exercises 419	
CHAPTER 14	Multifactor Studies Without Replication	420
14.1	Case Studies 421 14.1.1 Chimpanzees Learning Sign Language—A Controlled Experiment 14.1.2 Effects of Ozone in Conjunction with Sulfur Dioxide and Water S on Soybean Yield—A Randomized Experiment 422	421 tress
14.2	Strategies for Analyzing Tables with One Observation per Cell 425 14.2.1 Rationale for Designs with One Observation per Cell 425 14.2.2 Strategy for Data Analysis in the Absence of Replicates 426	
14.3 14.4	Analysis of the Chimpanzee Learning Times Study 427 Analysis of the Soybean Data 432 14.4.1 Exploratory Analysis 433 14.4.2 Answering Questions of Interest with the Fitted Models 436	
14.5	Related Issues 439 14.5.1 Random Effects Models 439 14.5.2 Nested Classifications in the Analysis of Variance 439 14.5.3 Further Rationale for One Observation per Cell 440 14.5.4 Uniformity Trials 442	
14.6 14.7	Summary 443 Exercises 443 Conceptual Exercises 443 Computational Exercises 444 Data Problems 445 Answers to Conceptual Exercises 448	
CHAPTER 15	Adjustment for Serial Correlation	449
15.1	Case Studies 450 15.1.1 Logging Practices and Water Quality—An Observational Study 4 15.1.2 Measuring Global Warming—An Observational Study 451	150
15.2	Comparing the Means of Two Time Series 452 15.2.1 Serial Correlation and Its Effect on the Average of a Time Series 15.2.2 The Standard Error of an Average in a Serially Correlated Time S 453	
	 15.2.3 Estimating the First Serial Correlation Coefficient 456 15.2.4 Pooling Estimates and Comparing Means of Two Independent Series with the Same First Serial Correlation 457 	Γime
15.3	Regression After Transformation in the AR(1) Model 458 15.3.1 The Serial Correlation Coefficient Based on Regression Residuals 15.3.2 Regression with Filtered Variables 459	458
15.4	Determining If Serial Correlation Is Present 461 15.4.1 An Easy, Large-Sample Test for Serial Correlation 461 15.4.2 The Nonparametric Runs Test 462	

Contents xiii

15.5 15.6	Diagnostic Procedures for Judging the Adequacy of the AR(1) Model 463 15.5.1 When Is a Transformation of a Time Series Indicated? 464 15.5.2 The Partial Autocorrelation Function (PACF) 464 15.5.3 Bayesian Information Criterion 467 Related Issues 467 15.6.1 Time Series Analysis Is a Large-Sample Game 467 15.6.2 The Autocorrelation Function 468 15.6.3 Time Series Without a Time Series Package 468 15.6.4 Negative Serial Correlation 468
15.7 15.8	Summary 468 Exercises 469 Conceptual Exercises 469 Computational Exercises 470 Data Problems 472 Answers to Conceptual Exercises 475
CHAPTER 16	Repeated Measures and Other Multivariate Responses 476
16.1	Case Studies 477 16.1.1 Sites of Short- and Long-Term Memory—A Controlled Experiment 477 16.1.2 Oat Bran and Cholesterol—A Randomized Crossover Experiment 478
16.2	Tools and Strategies for Analyzing Repeated Measures 479 16.2.1 Types of Repeated Measures Studies 481 16.2.2 Profile Plots for Graphical Exploration 482 16.2.3 Strategies for Analyzing Repeated Measures 482
16.3	Comparing the Means of Bivariate Responses in Two Groups 485 16.3.1 Summary Statistics for Bivariate Responses 485 16.3.2 Pooled Variability Estimates 487 16.3.3 Hotelling's T^2 Statistic 488 16.3.4 Checking on Assumptions 490 16.3.5 Confidence Ellipses and Individual Confidence Intervals for Differences in Bivariate Means 491
16.4	One-Sample Analysis with Bivariate Responses 493 16.4.1 Treatment Differences in the Oat Bran Study 493 16.4.2 Summary Statistics for a Single Sample of Bivariate Responses 494 16.4.3 Hotelling's T ² Test That the Means of a Bivariate Response Are Both Zero 494 16.4.4 Checking on Assumptions 497
16.5	Related Issues 497 16.5.1 Two-Sample Analysis with More Than Two Responses 497 16.5.2 One-Sample Analysis with More Than Two Responses 498 16.5.3 Multivariate Regression and Multivariate Analysis of Variance (MANOVA) 498 16.5.4 Planned and Unplanned Summaries of Multivariate Measurements as Response Variables 499 16.5.5 Planning an Experiment: Benefits of Repeated Measurements 499 16.5.6 Notes Concerning Correlation 500 16.5.7 Star Plots for Multivariate Responses 502 16.5.8 Controlling False Discovery Rate in Large Families of Hypothesis Tests 502
16.6	Summary 505

16.7 Exercises 506

	Conceptual Exercises 506 Computational Exercises 507 Data Problems 510 Answers to Conceptual Exercises 513	
CHAPTER 17	Exploratory Tools for Summarizing Multivariate Responses	514
17.1 17.2 17.3	Case Studies 515 17.1.1 Magnetic Force on Rods in Printers—A Controlled Experiment 17.1.2 Love and Marriage—An Observational Study 517 Linear Combinations of Variables 519 Principal Components Analysis 521 17.3.1 The PCA Train 521 17.3.2 Principal Components 521	515
17.4	 17.3.3 Variables Suggested by PCA 524 17.3.4 Scatterplots in Principal Component Space 526 17.3.5 The Factor Analysis Model and Principal Components Analysis 17.3.6 PCA Usage 527 Canonical Correlations Analysis 528 17.4.1 Canonical Variables 528 	527
17.5	17.4.2 Variables Suggested by CCA 530 17.4.3 Love and Marriage Example 530 Introduction to Other Multivariate Tools 531 17.5.1 Discriminant Function Analysis (DFA) 532 17.5.2 Cluster Analysis 532 17.5.3 Multidimensional Scaling 534	
17.6 17.7	17.5.4 Correspondence Analysis 534 17.5.5 PCA and Empirical Orthogonal Functions (EOFs) 536 Summary 539 Exercises 541 Conceptual Exercises 541 Computational Exercises 543 Data Problems 544 Answers to Conceptual Exercises 548	
CHAPTER 18	Comparisons of Proportions or Odds	549
18.1	Case Studies 550 18.1.1 Obesity and Heart Disease—An Observational Study 550 18.1.2 Vitamin C and the Common Cold—A Randomized Experiment 18.1.3 Smoking and Lung Cancer—A Retrospective Observational Study	
18.2	Inferences for the Difference of Two Proportions 553 18.2.1 The Sampling Distribution of a Sample Proportion 553 18.2.2 Sampling Distribution for the Difference Between Two Sample Proportions 555 18.2.3 Inferences About the Difference Between Two Population Proportions 557	. 002

18.3	Inference About the Ratio of Two Odds 559 18.3.1 A Problem with the Difference Between Proportions 559 18.3.2 Odds 559 18.3.3 The Ratio of Two Odds 560
18.4	 18.3.4 Sampling Distribution of the Log of the Estimated Odds Ratio 561 Inference from Retrospective Studies 563 18.4.1 Retrospective Studies 563 18.4.2 Why the Odds Ratio Is the Only Appropriate Parameter If the Sampling Is Retrospective 564
18.5 18.6	Summary 565 Exercises 566 Conceptual Exercises 566 Computational Exercises 568 Data Problems 570 Answers to Conceptual Exercises 571
CHAPTER 19	More Tools for Tables of Counts 57
19.1	Case Studies 573 19.1.1 Sex Role Stereotypes and Personnel Decisions—A Randomized Experiment 573 19.1.2 Death Penalty and Race of Murder Victim—An Observational
19.2	Study 574 Population Models for 2 × 2 Tables of Counts 575 19.2.1 Hypotheses of Homogeneity and of Independence 575 19.2.2 Sampling Schemes Leading to 2 × 2 Tables 576 10.2.2 Testable Hypotheses and Estimable Parameters 578
19.3	19.2.3 Testable Hypotheses and Estimable Parameters 578 The Chi-Squared Test 579 19.3.1 The Pearson Chi-Squared Test for Goodness of Fit 579 19.3.2 Chi-Squared Test of Independence in a 2 × 2 Table 580
19.4	 19.3.3 Equivalence of Several Tests for 2 × 2 Tables 580 Fisher's Exact Test: The Randomization (Permutation) Test for 2 × 2 Tables 58 19.4.1 The Randomization Distribution of the Difference in Sample Proportions 582 19.4.2 The Hypergeometric Formula for One-Sided p-Values 584 19.4.3 Fisher's Exact Test for Observational Studies 584 19.4.4 Fisher's Exact Test Varyage Other Tests 585
19.5	 19.4.4 Fisher's Exact Test Versus Other Tests 585 Combining Results from Several Tables with Equal Odds Ratios 586 19.5.1 The Mantel-Haenszel Excess 586 19.5.2 The Mantel-Haenszel Test for Equal Odds in Several 2 × 2 Tables 588 19.5.3 Estimate of the Common Odds Ratio 589
19.6	Related Issues 590 19.6.1 $r \times c$ Tables of Counts 590 19.6.2 Higher-Dimensional Tables of Counts 591
19.7 19.8	Summary 591 Exercises 592 Conceptual Exercises 592 Computational Exercises 594 Data Problems 596 Answers to Conceptual Exercises 598

CHAPTER 20	Logistic Regression for Binary Response Variables	601
20.1	Case Studies 602 20.1.1 Survival in the Donner Party—An Observational Study 602 20.1.2 Birdkeeping and Lung Cancer—A Retrospective Observational Study 602	
20.2	The Logistic Regression Model 604 20.2.1 Logistic Regression as a Generalized Linear Model 606 20.2.2 Interpretation of Coefficients 608	
20.3	Estimation of Logistic Regression Coefficients 609 20.3.1 Maximum Likelihood Parameter Estimation 609 20.3.2 Tests and Confidence Intervals for Single Coefficients 612	
20.4	The Drop-in-Deviance Test 614	
20.5	Strategies for Data Analysis Using Logistic Regression 617	
	20.5.1 Exploratory Analysis 617	
20.6	Analyses of Case Studies 618	
	20.6.1 Analysis of Donner Party Data 618	
	20.6.2 Analysis of Birdkeeping and Lung Cancer Data 619	
20.7	Related Issues 622	
	20.7.1 Matched Case-Control Studies 622	
	20.7.2 Probit Regression 623	
	20.7.3 Discriminant Analysis Using Logistic Regression 623	
	20.7.4 Monte Carlo Methods 623	
20.8	Summary 625	
20.9	Exercises 626	
	Conceptual Exercises 626	
	Computational Exercises 627	
	Data Problems 629 Anguero to Concentral Eventing 622	
	Answers to Conceptual Exercises 632	
CHAPTER 21	Logistic Regression for Binomial Counts	634
21.1	Case Studies 635	
	21.1.1 Island Size and Bird Extinctions—An Observational Study 635	
	21.1.2 Moth Coloration and Natural Selection—A Randomized	
	Experiment 637	
21.2	Logistic Regression for Binomial Responses 639	
	21.2.1 Binomial Responses 639	
21.2	21.2.2 The Logistic Regression Model for Binomial Responses 640	
21.3	Model Assessment 640	`
	21.3.1 Scatterplot of Empirical Logits Versus an Explanatory Variable 640)
	21.3.2 Examination of Residuals 641 21.3.3 The Deviance Goodness-of-Fit Test 642	
21.4	Inferences About Logistic Regression Coefficients 644	
21.4	21.4.1 Wald's Tests and Confidence Intervals for Single Coefficients 644	
	21.4.1 Wald's Tests and Confidence Intervals for Single Coefficients 644 21.4.2 The Drop-in-Deviance Test 645	
21.5	Extra-Binomial Variation 646	
21.3	21.5.1 Extra-Binomial Variation and the Logistic Regression Model 647	
	21.5.1 Extra-Binomial variation and the Eogistic Regression Model 647 21.5.2 Checking for Extra-Binomial Variation 647	
	21.5.3 Quasi-Likelihood Inference when Extra-Binomial Variation	
	Is Present 648	
21.6	Analysis of Moth Predation Data 650	

Contents xvii

21.7 21.8 21.9	Related Issues 654 21.7.1 Why the Deviance Changes when Binary Observations Are Grouped 654 21.7.2 Logistic Models for Multilevel Categorical Responses 655 21.7.3 The Maximum Likelihood Principle 656 21.7.4 Bayesian Inference 660 21.7.5 Generalized Estimating Equations 663 Summary 664 Exercises 665 Conceptual Exercises 665 Computational Exercises 666 Data Problems 667	
CHAPTER 22	Answers to Conceptual Exercises 671 Log-Linear Regression for Poisson Counts	672
22.1	Case Studies 673	
22.1	22.1.1 Age and Mating Success of Male Elephants—An Observational Study 673 22.1.2 Characteristics Associated with Salamander Habitat 674	
22.2	Log-Linear Regression for Poisson Responses 676	
	22.2.1 Poisson Responses 676 22.2.2 The Poisson Log-Linear Model 677	
	22.2.3 Estimation by Maximum Likelihood 679	
22.3	Model Assessment 679 22.3.1 Scatterplot of Logged Counts Versus an Explanatory Variable 679	9
	22.3.2 Residuals 679	
	22.3.3 The Deviance Goodness-of-Fit Test 680 22.3.4 The Pearson Chi-Squared Goodness-of-Fit Test 682	
22.4	Inferences About Log-Linear Regression Coefficients 682	
	22.4.1 Wald's Test and Confidence Interval for Single Coefficients 683	
22.5	22.4.2 The Drop-in-Deviance Test 683 Extra-Poisson Variation and the Log-Linear Model 684	
22.5	22.5.1 Extra-Poisson Variation 684	
	22.5.2 Checking for Extra-Poisson Variation 685	
22.6	22.5.3 Inferences when Extra-Poisson Variation Is Present 686 Related Issues 688	
22.0	22.6.1 Log-Linear Models for Testing Independence in Tables of Counts	688
	22.6.2 Poisson Counts from Varying Effort 690	
22.7	22.6.3 Negative Binomial Regression 691 Summary 692	
22.8	Exercises 693	
	Conceptual Exercises 693	
	Computational Exercises 694 Data Problems 695	
	Answers to Conceptual Exercises 697	
CHAPTER 23	Elements of Research Design	699
23.1	Case Study 700	
23.2	23.1.1 Biological Control of a Noxious Weed—A Randomized Experiment	700

23.3	Research Design Tool Kit 701 23.3.1 Controls and Placebos 701 23.3.2 Blinding 702 23.3.3 Blocking 702 23.3.4 Stratification 703 23.3.5 Covariates 703 23.3.6 Randomization 703 23.3.7 Random Sampling 704 23.3.8 Replication 704	
23.4	23.3.9 Balance 704 Design Choices That Affect Accuracy and Precision 705	
	23.4.1 Attaching Desired Precision to Practical Significance 705	
22.5	23.4.2 How to Improve a Confidence Interval 706	
23.5		
	23.5.1 Studies with a Numerical Response 708 23.5.2 Studies Comparing Two Proportions 709	
	23.5.3 Sample Size for Estimating a Regression Coefficient 710	
23.6	1 0 0	
	23.6.1 Stating the Objective 711	
	23.6.2 Determining the Scope of Inference 712	
	23.6.3 Understanding the System 713	
	23.6.4 Deciding How to Measure a Response 713	
	23.6.5 Listing Factors That Can Affect the Response 714 23.6.6 Planning the Conduct of the Experiment 715	
	23.6.7 Outlining the Statistical Analysis 716	
	23.6.8 Determining the Sample Size 716	
23.7	Related Issue—A Factor of 4 719	
23.8		
23.9		
	Conceptual Exercises 720 Study Designs for Discussion 721	
	Computational Exercises 722	
	Design Problems 723	
	Answers to Conceptual Exercises 723	
CHAPTER 24	Factorial Treatment Arrangements and Blocking Designs	725
24.1	Case Study 726	
24.1	24.1.1 Amphibian Crisis Linked to Ultraviolet—A Randomized	
	Experiment 726	
24.2	Treatments 727	
	24.2.1 Choosing Treatment Levels 727	
	24.2.2 The Rationale for Several Factors 728	
24.3	Ŭ	
	24.3.1 Definition and Terminology for a Factorial Arrangement 729	
	24.3.2 The 2 ² Factorial Structure 729	
	24.3.3 The 2 ³ Factorial Structure 732	
	24.3.4 The 3 ² Factorial Structure 734	
	24.3.5 Higher-Order Factorial Arrangements 737	

Contents	xix
----------	-----

24.4	Blocking 739	
	24.4.1 Randomized Blocks 739	
	24.4.2 Latin Square Blocking 742	
	24.4.3 Split-Plot Designs 742	
24.5	Summary 743	
24.6	Exercises 744	
	Conceptual Exercises 744	
	Computational Exercises 745	
	Data Problems 746	
	Answers to Conceptual Exercises 747	
	-	
APPENDIX	Bibliography	748
	Index	751