

Non-orthogonal Designs

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Non-Orthogonal Designs

An Introduction

- So far, we've been examining 1-Way and 2-Way randomized designs in which the sample sizes are equal in each “cell” of the design. Such designs are said to be “orthogonal.”
- We've digressed to examine issues of robustness to violations of the normality and homogeneity of variances assumption.
- In this module, we tackle the problem of non-orthogonal designs — designs in which the “contrasts” used to test for main effects and interactions are no-longer uncorrelated because of unequal n 's in the different cells.
- Non-orthogonality poses some interesting (and still controversial) issues for analysis and interpretation.
- The following brief example will highlight some of the key issues, both conceptual and statistical.

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A Non-Orthogonal 2×2 ANOVA

- All the F tests for main effects and interactions in a 2×2 ANOVA can be accomplished as $t - tests$.
- Because of the simplicity of the design, we can see some important points that generalize to 2-Way ANOVA's with more than 2 levels per factor.
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- Suppose that our data consists of 22 female and male employees of a large company. They are further divided into those with a college degree, and those without a degree.
- The dependent variable is the employee's annual salary, in thousands of dollars.
- The raw data are shown below, and have been provided in the file *Salary.csv*.

TABLE 7.15

HYPOTHETICAL SALARY DATA (IN THOUSANDS) FOR
FEMALE AND MALE EMPLOYEES

	<i>Females</i>		<i>Males</i>	
	College Degree	No College Degree	College Degree	No College Degree
	24	15	25	19
	26	17	29	18
	25	20	27	21
	24	16		20
	27			21
	24			22
	27			19
	23			
Mean	25	17	27	20

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Mean	25	17	27	20

A Non-Orthogonal 2×2 ANOVA

```
> salary <- read.csv("Salary.csv")
```

```
> salary
```

	Gender	Degree	Salary	Group
1	Female	College	24	FemaleCollege
2	Female	College	26	FemaleCollege
3	Female	College	25	FemaleCollege
4	Female	College	24	FemaleCollege
5	Female	College	27	FemaleCollege
6	Female	College	24	FemaleCollege
7	Female	College	27	FemaleCollege
8	Female	College	23	FemaleCollege
9	Female	No College	15	FemaleNoCollege
10	Female	No College	17	FemaleNoCollege
11	Female	No College	20	FemaleNoCollege
12	Female	No College	16	FemaleNoCollege
13	Male	College	25	MaleCollege
14	Male	College	29	MaleCollege
15	Male	College	27	MaleCollege
16	Male	No College	19	MaleNoCollege
17	Male	No College	18	MaleNoCollege
18	Male	No College	21	MaleNoCollege
19	Male	No College	20	MaleNoCollege
20	Male	No College	21	MaleNoCollege
21	Male	No College	22	MaleNoCollege
22	Male	No College	19	MaleNoCollege

```
> attach(salary)
```

A Non-Orthogonal 2×2 ANOVA

- Here is a table of cell means for the data.

		<i>Degree</i>	
		College	No College
<i>Gender</i>	Female	$\bar{Y}_{11} = 25$	$\bar{Y}_{12} = 17$
		$n_{11} = 8$	$n_{12} = 4$
	$s_{11}^2 = 2.285714$	$s_{12}^2 = 4.666667$	
	Male	$\bar{Y}_{21} = 27$	$\bar{Y}_{22} = 20$
$n_{21} = 3$		$n_{22} = 7$	
		$s_{21}^2 = 4$	$s_{22}^2 = 2$

Assessing Gender Discrimination

- Suppose that these data were gathered in an attempt to assess at this company, the following questions:
 - ① Are men are paid more than women?
 - ② Are people with college degrees paid more than people without degrees?
- It turns out that there are different ways of viewing the data that lead to different answers to these questions.
- Let's see why.

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- Suppose we look at the table of cell means and try to roughly assess the first question by examining the main effect for *Gender*.
- We compare the row means for *Gender = Male* and *Gender = Female*, averaging across college degree status.
- The average of the two *Female* means is $(25 + 17)/2 = 21$. The average of the two *Male* means is $(27 + 20)/2 = 23.5$.
- These row means are called the *unweighted row means*, because they are computed from the cell means without weighting them by the sample sizes for the cells.

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- So the *Female* – *Male* difference is $21 - 23.5 = -2.5$. The average of the 4 overall cell means is $(25 + 17 + 27 + 20)/4 = 22.25$. In the classic ANOVA model, the main effect of being *Female* is -1.25 relative to the overall mean, while the main effect of being *Male* is $+1.25$ relative to the overall mean. The difference in the effects is -2.5 .
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Assessing Gender Discrimination

- This agrees with well-established theory.
- Each of the sample cell means is an unbiased estimator of the corresponding population cell mean, and we learned in Psychology 310 that we can test the main effect of *Gender* by testing the null hypothesis

$$H_0 : \frac{\mu_{11} + \mu_{12}}{2} = \frac{\mu_{21} + \mu_{22}}{2} \quad (1)$$

or, equivalently

$$H_0 : \psi_{Gender} = \mu_{11} + \mu_{12} - \mu_{21} - \mu_{22} = 0 \quad (2)$$

- An unbiased estimator of the quantity of interest is

$$\hat{\psi}_{Gender} = \bar{Y}_{11} + \bar{Y}_{12} - \bar{Y}_{21} - \bar{Y}_{22} \quad (3)$$

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- The standard t statistic for testing the null hypothesis of Equation 3 is

$$t = \frac{\hat{\psi}}{\sqrt{(1/n_{11} + 1/n_{12} + 1/n_{21} + 1/n_{22})\hat{\sigma}^2}} \quad (4)$$

where $\hat{\sigma}^2$, called MS_{error} , $MS_{residuals}$, or $MS_{S|cells}$ in various ANOVA texts, is given (for a levels of factor A and b levels of factor B) by

$$\hat{\sigma}^2 = \frac{\sum(n_{ij} - 1)s_{ij}^2}{\sum n_{ij} - ab} \quad (5)$$

- It is well known that, if you square a t statistic, you get an F statistic with 1 numerator degree of freedom, and denominator degrees of freedom equal to those of the t statistic.

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Assessing Gender Discrimination

- Squaring our t statistic, and inverting part of the denominator and moving it to the numerator, we get

$$F = \frac{\tilde{n}\hat{\psi}^2}{\hat{\sigma}^2} \quad (6)$$

where \tilde{n} is the *harmonic mean* of the n_{ij} , given by

$$\tilde{n} = \frac{1}{\sum_{ij} \frac{1}{n_{ij}}} \quad (7)$$

- We can show that $\hat{\psi}^2$ is equal to b times the variance of the *unweighted* row means shown in our previous calculations, and so we may write

$$F_{gender} = \frac{b\tilde{n}s_{\bar{Y}_{j*}}^2}{\hat{\sigma}^2} = \frac{s_{\bar{Y}_{j*}}^2}{\hat{\sigma}^2/b\tilde{n}} \quad (8)$$

- So, once again, we see that the main effect for factor A is assessed by comparing the sample variance of the (unweighted) row means with an estimate of the variance of the row means, given by an estimate of σ^2 divided the “effective n ” for the row means.

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Assessing Gender Discrimination

- We can calculate $\hat{\sigma}^2$ quickly in R as follows:

```
> var11 <- var(Salary[Group=="FemaleCollege"])
> var12 <- var(Salary[Group=="FemaleNoCollege"])
> n11 <- length(Salary[Group=="FemaleCollege"])
> n12 <- length(Salary[Group=="FemaleNoCollege"])
> var21 <- var(Salary[Group=="MaleCollege"])
> var22 <- var(Salary[Group=="MaleNoCollege"])
> n21 <- length(Salary[Group=="MaleCollege"])
> n22 <- length(Salary[Group=="MaleNoCollege"])
> sigma.hat.squared <- ((n11-1)*var11 + (n12-1)*var12 +
+ (n21-1)*var21 + (n22-1)*var22)/(n11+n12+n21+n22-4)
> n.tilde <- 4/(1/n11 + 1/n12 + 1/n21 + 1/n22)
> F.stat <- 2*n.tilde*var(c(21,23.5))/sigma.hat.squared
> F.stat
[1] 10.57343
> df <- n11+n12+n21+n22-4
> df
[1] 18
> pvalue <- 1 - pf(F.stat,1,df)
> pvalue
[1] 0.004428981
```

- Our F statistic for the main effect of *Gender* is therefore 10.57, and is significant beyond the 0.01 level.

Assessing Gender Discrimination

- Seeking to verify our calculation with R, we set up the standard ANOVA.

```
> fit.1 <- lm(Salary ~ Gender * Degree)
> anova(fit.1)
```

Analysis of Variance Table

Response: Salary

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Gender	1	0.297	0.297	0.1069	0.7475
Degree	1	272.392	272.392	98.0611	1.038e-08 ***
Gender:Degree	1	1.175	1.175	0.4229	0.5237
Residuals	18	50.000	2.778		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

- What? Instead of a highly significant F , we obtain a value of 0.1069, with a p -value of 0.7475. What did we do wrong?

Another Look at the Gender Effect

- The answer is — in a sense, nothing.
- Welcome to the world of unbalanced designs and Types I,II,and III (not to mention IV) Sums of Squares!
- R did not provide the answer we expected because, by default, R computes its ANOVA using *Type I Sums of Squares*. Other programs, such as SAS and SPSS, analyze unbalanced ANOVA designs using *Type III Sums of Squares* by default.
- We can force R to override its default in several ways, and in a subsequent section I shall demonstrate two of them.
- But first, let's examine another way to think of the salary data analysis.

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The Weighted Means Approach

- Our previous analysis did not *weight* the individual cell means in the two columns when estimating the two row means.
- For example, when estimating the mean salary for females, we simply averaged the two row means of 25 and 17, obtaining an estimate of 21.
- But suppose the sample sizes in the two cells (i.e., 8 and 4) actually represented the relative proportions of women who have college degrees and do not have college degrees. Then, in order to properly estimate the overall average salary for women in the population, we would have to weight the two sample means.

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- In that case, our weighted estimate of the first row mean would be

$$\frac{n_{11}\bar{Y}_{11} + n_{12}\bar{Y}_{12}}{n_{11} + n_{12}} = \frac{2}{3}25 + \frac{1}{3}17 = 22.3333 \quad (9)$$

- Correspondingly, the weighted estimate of the second row mean is

$$\frac{n_{21}\bar{Y}_{21} + n_{22}\bar{Y}_{22}}{n_{21} + n_{22}} = \frac{3}{10}27 + \frac{7}{20}20 = 22.1 \quad (10)$$

- Something truly interesting has been revealed. Note that, although college educated women earn less than their male counterparts, and non-college educated women earn less than their male counterparts, in the data as a whole, women average higher income than men!
- This is an example of *Simpson's Paradox*.

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- Suppose we were to test for the main effect of *Gender* as before, except this time using weights.
- We first construct the t statistic. But this time, the null hypothesis is

$$\frac{n_{11}}{n_{1\bullet}}\mu_{11} + \frac{n_{12}}{n_{1\bullet}}\mu_{12} = \frac{n_{21}}{n_{2\bullet}}\mu_{21} + \frac{n_{22}}{n_{2\bullet}}\mu_{22} \quad (11)$$

- We'll load in a brief function to compute the t statistic, and feed it our data for analysis.

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Another Look at the Gender Effect

The Weighted Means Approach

```
> GeneralizedT<-function(means,sds,ns,wts,k0=0)
+ {
+ J<-length(means)
+ df<-sum(ns)-J
+ VarEstimate <- sum((ns-1)*sds^2)/df
+ num<-sum(wts*means)-k0
+ den<-sqrt(sum(wts^2/ns)*VarEstimate)
+ t<-num/den
+ return(c(t,df))
+ }
> GeneralizedT(c(25,17,27,20),sqrt(c(2.285714,4.666667,4,2)),
+   c(8,4,3,7),c(2/3,1/3,-3/10,-7/10))
[1] 0.3269696 18.0000000
```

- If we square the resulting t statistic, we obtain the F statistic given by the ANOVA analysis.

```
> GeneralizedT(c(25,17,27,20),sqrt(c(2.285714,4.666667,4,2)),
+   c(8,4,3,7),c(2/3,1/3,-3/10,-7/10)) [1]^2
[1] 0.1069091
```

Another Look at the Gender Effect

The Degree Effect

- Suppose we now use the same approach to assess the effect of *Degree* on *Salary*.

```
> GeneralizedT(c(25,17,27,20),sqrt(c(2.285714,4.666667,  
+   c(8,4,3,7),c(8/11,-4/11,3/11,-7/11)))[1]^2  
[1] 87.20182
```

- This F is highly significant, but it *does not agree* with the F value of 98.0611 shown in our ANOVA table. What happened?
- Type I sums of squares, it turns out, are order dependent, and effects are processed in the order given in the model statement.

Another Look at the Gender Effect

The Degree Effect

- So, if we reverse the order of *Degree* and *Gender* in the model specification, we obtain an F of 87.2, agreeing with our t test-based analysis.

```
> fit.2 <- lm(Salary ~ Degree * Gender)
> anova(fit.2)
```

Analysis of Variance Table

Response: Salary

	Df	Sum Sq	Mean Sq	F value	Pr(>F)
Degree	1	242.227	242.227	87.2018	2.534e-08 ***
Gender	1	30.462	30.462	10.9662	0.003881 **
Degree:Gender	1	1.175	1.175	0.4229	0.523690
Residuals	18	50.000	2.778		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

- Why does order matter in the case of non-orthogonal designs, while it doesn't change the results when sample sizes are equal?

Another Look at the Gender Effect

The Degree Effect

- Type I sums of squares are based on a sequential modeling approach, using multiple regression.
- When predictors in multiple regression are uncorrelated, or *orthogonal*, then the effect of a predictor does not depend on other predictors in the equation, so order makes no difference.
- However, if they are not uncorrelated, the result of a significance test for a particular predictor depends on the order in which it was entered into the model.
- We can show that, in this case, however, the contrasts are not orthogonal. If we assume that each of our means has variance σ^2/n_{ij} , then we can compute the covariance between the contrasts computed for the *Gender* and *Degree* main effects.

Covariance between Contrasts

- Recall from our early discussion of linear combinations that, if group means are independent, we can compute the covariance between linear combinations without worrying covariances between different means.
- In this case, the sample based estimates of the two linear combinations are

$$\begin{aligned}\hat{\psi}_{Gender} &= \frac{2}{3}\bar{Y}_{11} + \frac{1}{3}\bar{Y}_{12} - \frac{3}{10}\bar{Y}_{21} - \frac{7}{10}\bar{Y}_{22} \\ \hat{\psi}_{Degree} &= \frac{8}{11}\bar{Y}_{11} - \frac{4}{11}\bar{Y}_{12} + \frac{3}{11}\bar{Y}_{21} - \frac{7}{11}\bar{Y}_{22}\end{aligned}$$

- Using the “heuristic rule,” we can calculate the covariance between the two linear combinations by taking products and applying the conversion rule.

$$\begin{aligned}\text{Cov}(\hat{\psi}_{Degree}, \hat{\psi}_{Gender}) &= \frac{8 \times 2}{3 \times 11} \frac{\sigma^2}{n_{11}} - \frac{4 \times 1}{3 \times 11} \frac{\sigma^2}{n_{12}} - \frac{3 \times 3}{11 \times 11} \frac{\sigma^2}{n_{21}} + \frac{8 \times 7}{11 \times 11} \frac{\sigma^2}{n_{22}} \\ &= \frac{8 \times 2}{3 \times 11} \frac{\sigma^2}{8} - \frac{4 \times 1}{3 \times 11} \frac{\sigma^2}{4} - \frac{3 \times 3}{11 \times 11} \frac{\sigma^2}{3} + \frac{8 \times 7}{11 \times 11} \frac{\sigma^2}{7} \\ &= \left(\frac{2}{33} - \frac{1}{33} - \frac{3}{121} + \frac{8}{121} \right) \sigma^2 \\ &= 26/363\end{aligned}$$

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Type III Sums of Squares

- It is easy to verify that, with equal sample sizes, the corresponding contrasts have zero covariance and are orthogonal.
- Note that the latter depends on equality of variances as well as equality of sample sizes.
- We saw in the preceding section how the default `anova` procedure in R generates a hierarchical, weighted-means-based analysis. Results depend on the order in which terms are entered into the model equation.
- The sums of squares for this type of analysis are called *Type I Sums of Squares*, a nomenclature that is believed to have originated with SAS.
- The alternative approach, based on unweighted-means, is non-hierarchical, and is referred to as *Type III Sums of Squares*. In this approach, sums of squares are based on the dropping of only one term at a time *from the full model*, rather than dropping a sequence of terms. Consequently, the results of the analysis do not depend on the order terms were entered into the model.

Type III Sums of Squares

- Here, we demonstrate with our analyses of *Gender* and *Degree* main effects, how to obtain the classic Type III Sums of Squares with unbalanced data.

```
> options(contrasts = c("contr.sum","contr.poly"))
> fit <- lm(Salary ~ Gender * Degree)
> drop1(fit,~,test="F")

Single term deletions

Model:
Salary ~ Gender * Degree
            Df Sum of Sq    RSS    AIC F value    Pr(>F)
<none>                 50.000 26.062
Gender          1    29.371  79.371 34.228 10.5734 0.004429 **
Degree          1   264.336 314.336 64.507 95.1608 1.306e-08 ***
Gender:Degree    1     1.175   51.175 24.573  0.4229 0.523690
---
```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```
> fit2 <- lm(Salary ~ Degree * Gender)
> drop1(fit2,~,test="F")

Single term deletions

Model:
Salary ~ Degree * Gender
            Df Sum of Sq    RSS    AIC F value    Pr(>F)
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Degree          1   264.336 314.336 64.507 95.1608 1.306e-08 ***
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---
```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Type II Sums of Squares

- Here, we demonstrate with our analyses of *Gender* and *Degree* main effects, how to obtain the Type II Sums of Squares with unbalanced data. First, the `car` library must be loaded. Then, the `Anova` command must be invoked, with the `Type=2` (or, alternatively, `Type="II"`) option.

```
> options(contrasts = c("contr.sum", "contr.poly"))
> fit <- lm(Salary ~ Gender * Degree)
> Anova(fit, type=2)
```

Anova Table (Type II tests)

Response: Salary

	Sum Sq	Df	F value	Pr(>F)	
Gender	30.462	1	10.9662	0.003881	**
Degree	272.392	1	98.0611	1.038e-08	***
Gender:Degree	1.175	1	0.4229	0.523690	
Residuals	50.000	18			

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Type III Sums of Squares with the car Library

- In a similar manner, one may analyze *Gender* and *Degree* main effects, with the Type III Sums of Squares with unbalanced data. First, the `car` library must be loaded. Then, the `Anova` command must be invoked, with the `Type=3` (or, alternatively, `Type="III"`) option.

```
> options(contrasts = c("contr.sum","contr.poly"))
> fit <- lm(Salary ~ Gender * Degree)
> Anova(fit,type=3)
```

Anova Table (Type III tests)

Response: Salary

	Sum Sq	Df	F value	Pr(>F)	
(Intercept)	9305.8	1	3350.0845	< 2.2e-16	***
Gender	29.4	1	10.5734	0.004429	**
Degree	264.3	1	95.1608	1.306e-08	***
Gender:Degree	1.2	1	0.4229	0.523690	
Residuals	50.0	18			

 Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Introduction

- Clearly, when analyzing unbalanced designs, which method (Type I or Type III) is employed can have a substantial effect on the results.
- Since we haven't yet gotten to the later chapters in the textbook that discuss multiple regression and its relationship to ANOVA, we should defer some of the more technical discussion comparing the two methods.
- At that time, we'll discuss in detail that there are actually 4 methods (Types I, II, III, and IV).
- Type IV sums of squares are an extension of Type III designed to specifically handle the case in which entire cells in the factorial design have no observations, either by happenstance or because they are technically or ethically unfeasible.
- Type II sums of squares are an adaptation of Type I that eliminates the dependence on the order terms are listed in the model.

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Comparisons of the methods

Equivalence Relationships

- A number of resources on the internet list situations in which the various methods yield identical results. The first point is that, if cell sample sizes are equal, all methods are equivalent.
- In the case of unequal cell sizes, the following relationships hold in a 2-way factorial design (assuming that the terms in the model are entered in the order A, B, AB).

Effect	Equivalence Relationship
A	III=IV
B	I=II, III=IV
AB	I=II=III=IV

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- ANOVA calculations can be accomplished in a multiple regression context, and sums of squares are actually differences in the sum of squared residuals obtained from fitting two nested models in multiple regression.
- When a qualitative variable (i.e., a “factor”) is involved, the predictors are specially coded variables.
- The table below shows how sums of squares are calculated for the different terms in a 2-factor ANOVA.

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Comparisons of the methods

Calculation Procedures

	Sums of Squares (All Models Include Intercept)		
Term	Type I SS	Type II SS	Type III SS
A	$SS(A) = R() - R(A)$	$SS(A B) = R(B) - R(A,B)$	$SS(A B,AB) = R(B,AB) - R(A,B,AB)$
B	$SS(B A) = R(A) - R(A,B)$	$SS(B A) = R(A) - R(A,B)$	$SS(B A,AB) = R(A,AB) - R(A,B,AB)$
AB	$SS(AB A,B) = R(A,B) - R(A,B,AB)$	$SS(AB A,B) = R(A,B) - R(A,B,AB)$	$SS(AB A,B) = R(A,B) - R(A,B,AB)$

Comparisons of the methods

Calculation Procedures

- The Venn diagram on the next page represents the fact that the overall sources of variation in the 2-Way factorial design are not generally orthogonal with unequal n . Following Rudolf Cardinal's excellent webpage, we can gain some insight into the meaning of the various SS methods as follows.
- Again, assuming A is first in the model specification, Type I SS ("sequential") has
 - $SS_A = t + u + v + w$
 - $SS_B = x + y$
 - $SS_{AB} = z$
- This asks the questions: what's the whole effect of A (ignoring B)? What's the effect of B , over and above the effect of A ? What's the effect of the AB interaction, over and above the effects of A and B ? These could be written as tests of A , and $B|A$, and $AB|A, B$

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Calculation Procedures

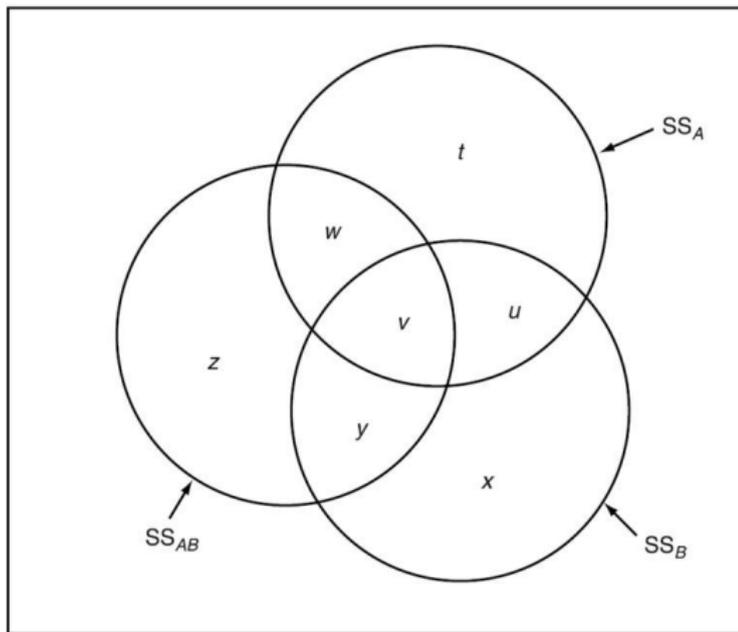


Fig. 9.6 The partitioning of variability in a two-factor design.

Comparisons of the methods

Calculation Procedures

- Type II SS (“hierarchical”):

- 1 $SS_A = t + w$

- 2 $SS_B = x + y$

- 3 $SS_{AB} = z$

- This adjusts terms for all other terms except higher-order terms including the same predictors (in this example, adjusting the main effects of A and B for each other, but not for the interaction).
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- This adjusts terms for all other terms except higher-order terms including the same predictors (in this example, adjusting the main effects of A and B for each other, but not for the interaction).
- By “adjust for”, we mean “not include any portion of the variance that overlaps with”. These could be written as tests of $A|B$, and $B|A$, and $AB|A, B$.

Comparisons of the methods

Calculation Procedures

- Type II SS (“hierarchical”):
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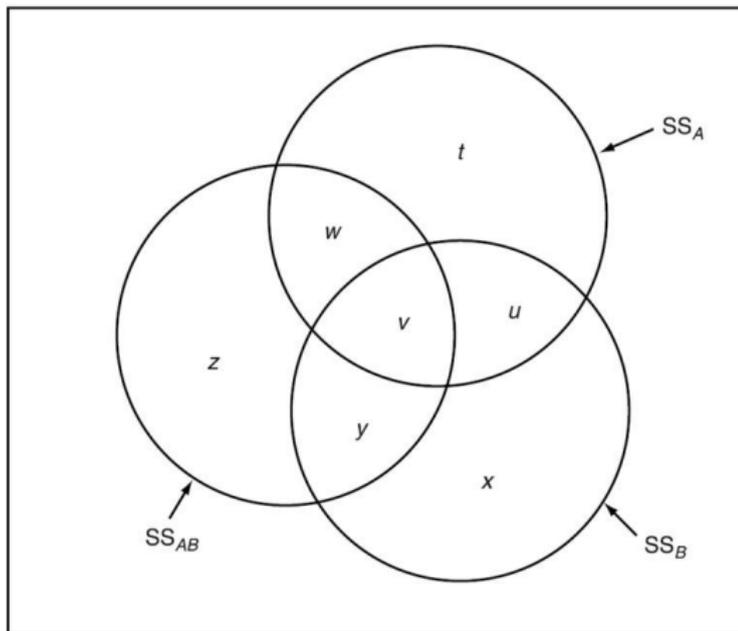


Fig. 9.6 The partitioning of variability in a two-factor design.

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- Type III SS (“marginal”, “orthogonal”)
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- This assesses the contribution of each predictor over and above all others. These could be written as tests of $A|B$, AB , and $B|A$, AB , and $AB|A, B$.

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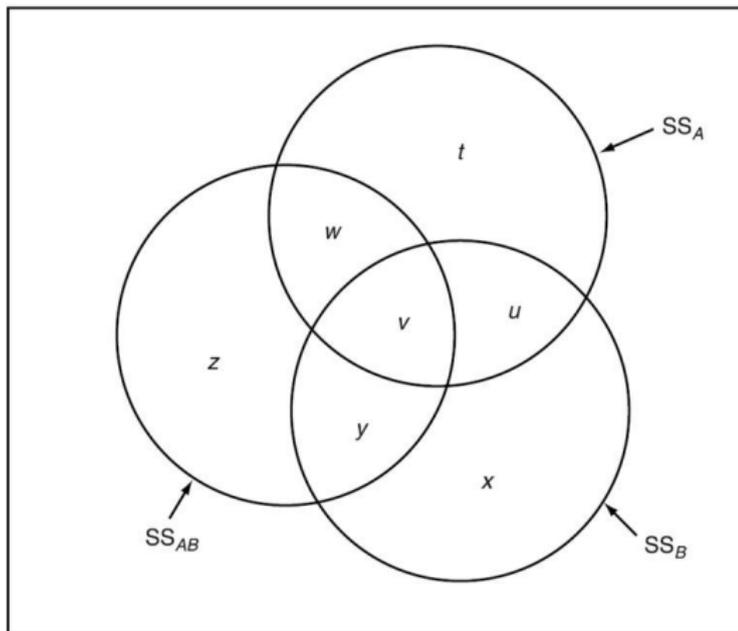


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Some other Relevant Points

- As we have seen, Type I and Type III sums of squares test different hypotheses. This fact, for most users, probably takes precedence over other arguments advanced in favor of one method or another.
- However, main effects only make sense when there is no interaction. Moreover, the *marginality principle* in multiple regression states that interactions should only be considered in models that include all effects subordinate to the interaction. Type III sums of squares test main effects for factor A by removing A from a model that still included the AB interaction. This is seen as a violation of the marginality principle.
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Selection of a Method

- If there is any consensus among statisticians, it is probably in favor of Type III SS in most situations.
- However, different major “authorities” have come down strongly in favor of one method or another.
- Which method you choose depends on your scientific priorities.
- Clearly, if you have no priorities, or if you don’t understand the methods, it is impossible to make an intelligent choice.
- SPSS and SAS use Type III SS by default. Some editors will not give you a choice, but will demand that you use Type III for “compatibility” with SPSS and SAS.
- If there is no interaction effect, Type II SS will probably give you more power than Type III SS, while maintaining the marginality principle. However, there is always the chance that you are committing a Type II error by failing to reject the hypothesis of no interaction, in which case the additional power is illusory.

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