

Tonight we will illustrate how to

1. plot residuals/errors
2. test homogeneity for ANOVA analysis in SPSS using the same data set as last week, and
 - a. Levene's test
 - b. Brown-Forsythe test
3. do a monte carlo simulation for HW this week

1. Draw plots for residuals.

What assumptions can you make about the data based on these visual representations?

2. Homogeneity test:

- a. Conduct Levene's test
 - i. What is p-value?
 - ii. What does it mean in terms of homogeneity?

3. Robust ANOVA (omnibus test of means when variance homogeneity does not hold):

- a. Do Brown-Forsythe test
 - i. What is p-value?
 - ii. What does it mean in terms of the ANOVA omnibus null hypothesis?

4. Monte Carlo simulation

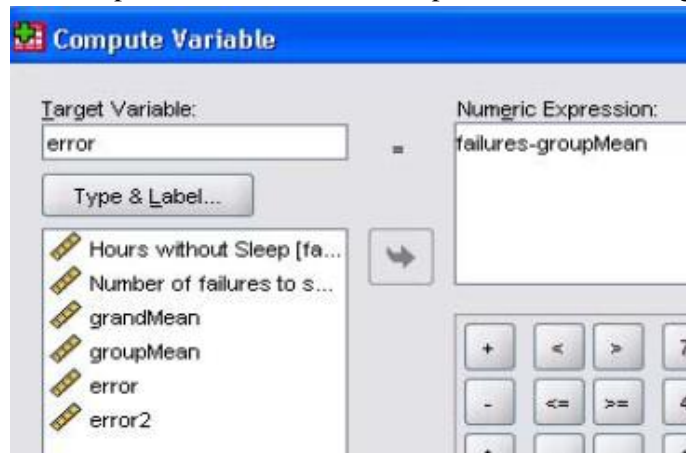
- a. Number of simulated samples: 10
- b. Population values:

Group	Pop Mean	Pop SD	N
1	10	5	10
2	10	3	20
3	10	1	25

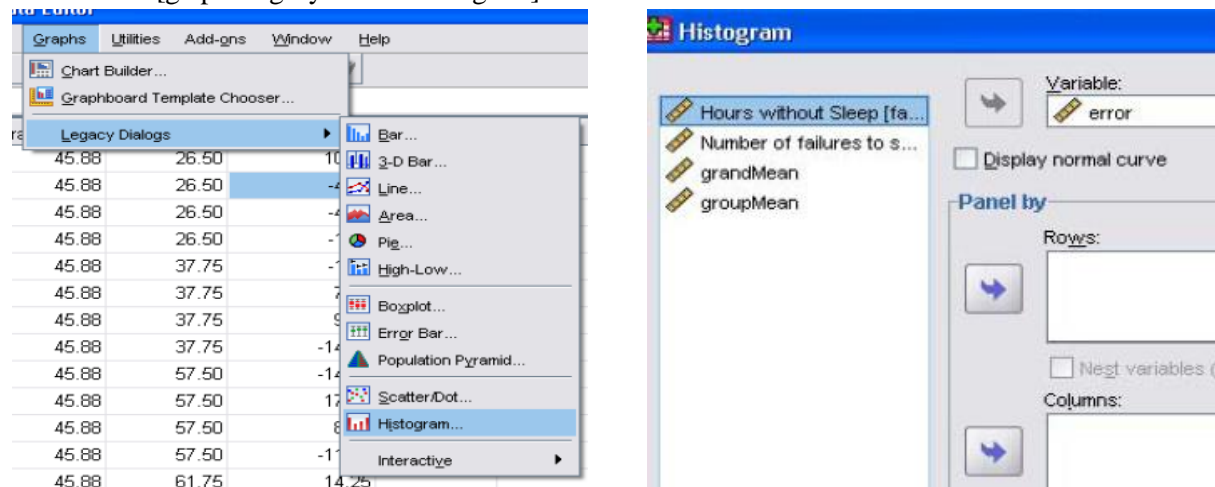
HELP

1. Plot

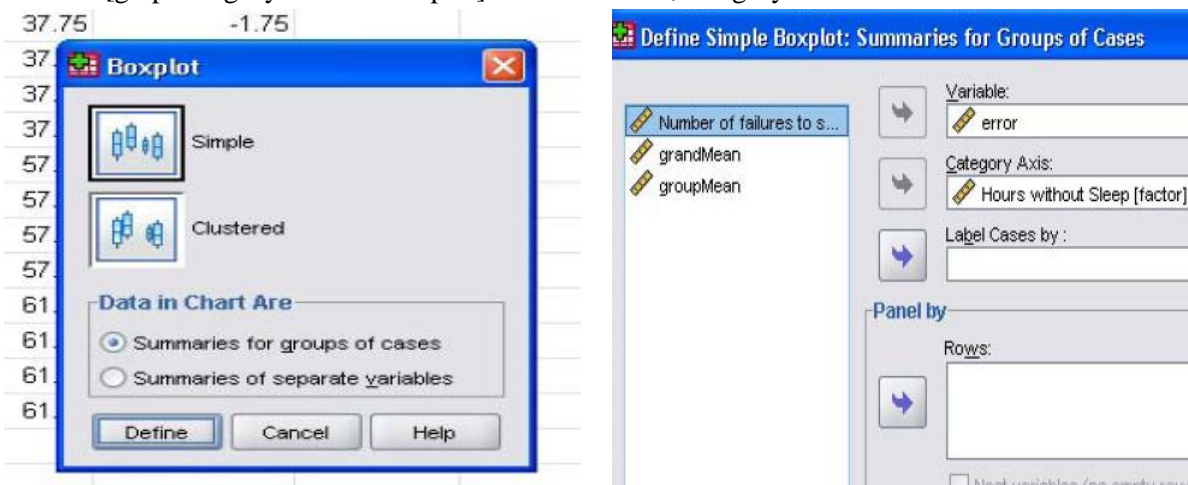
- a. Compute errors [transform-compute]: error=failures-groupmean



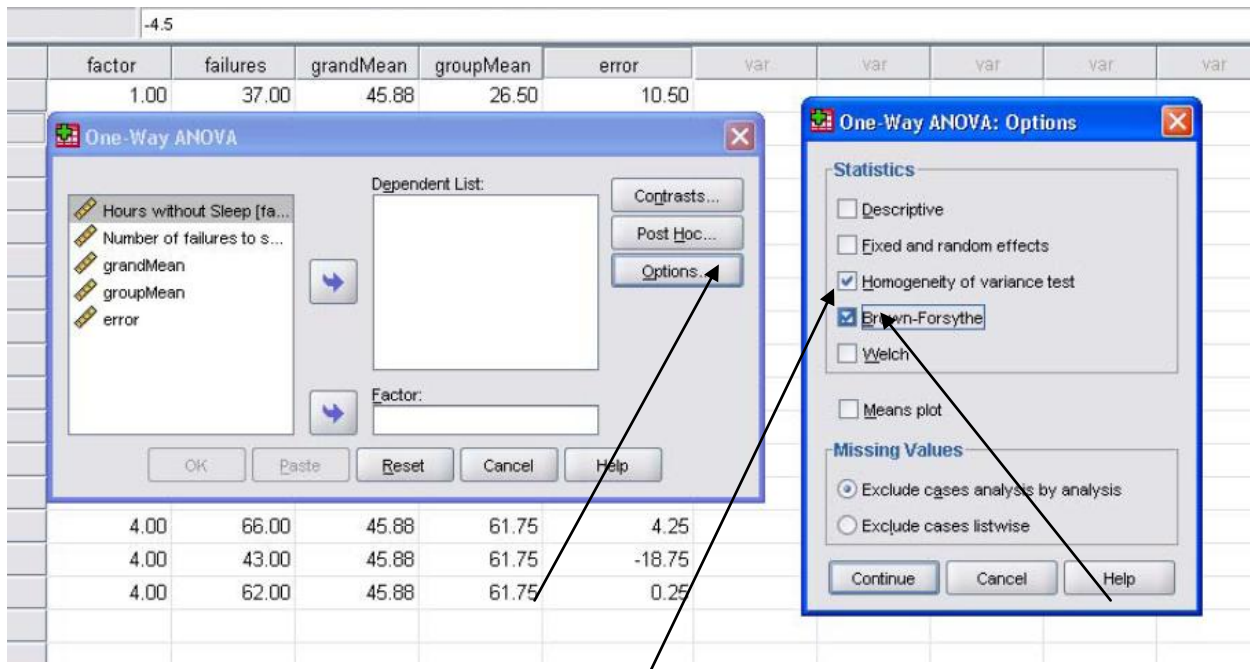
- b. [graphs-legacy builder-histogram] - variable=error



- c. [graphs-legacy builder-box plot]: variable=error; category axis=factor



2. Using the one-way ANOVA test, include tests for Levene's and Brown-Forsythe specified in the options section. What do the results of these tests indicate?



3. Open excel to generate data sets
 - a. Using NORMINV function, let's generate data set.
 - b. $=\text{NORMINV}(\text{Rand}(), 10, 5)$; $=\text{NORMINV}(\text{Rand}(), 10, 3)$; $=\text{NORMINV}(\text{Rand}(), 10, 1)$

C7 fx =NORMINV(RAND(),10,5)					
	A	B	C	D	E
1		Group	Pop Mean	Pop SD	N
2		1	10	5	10
3		2	10	3	20
4		3	10	1	25
5					
6	id	group			
7	1	1	11.10373		
8	2	1	10.89772		
9	3	1	8.243301		
10	4	1	7.04044		
11	5	1	15.09712		
12	6	1	14.31373		

- c. With your data set you generate, do ANOVA with SPSS. What are your F and p-values? Also, let's compare them with others.