

Human-Computer Interaction

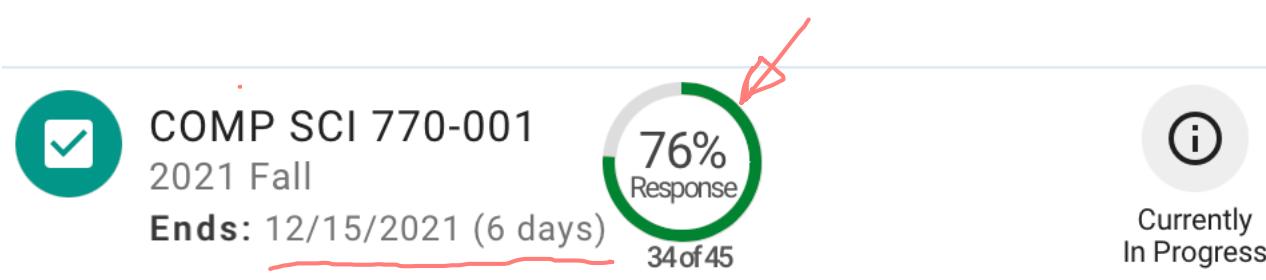
Statistics III

Intermediate Inferential Statistics

Professor Bilge Mutlu

Today's Agenda

- » **Today:** Multifactorial analysis + tutorials using example data
- » **Tuesday:** Writing + tutorials using your data
- » **Reminder:** Please complete course evaluations at [AEFIS](#)



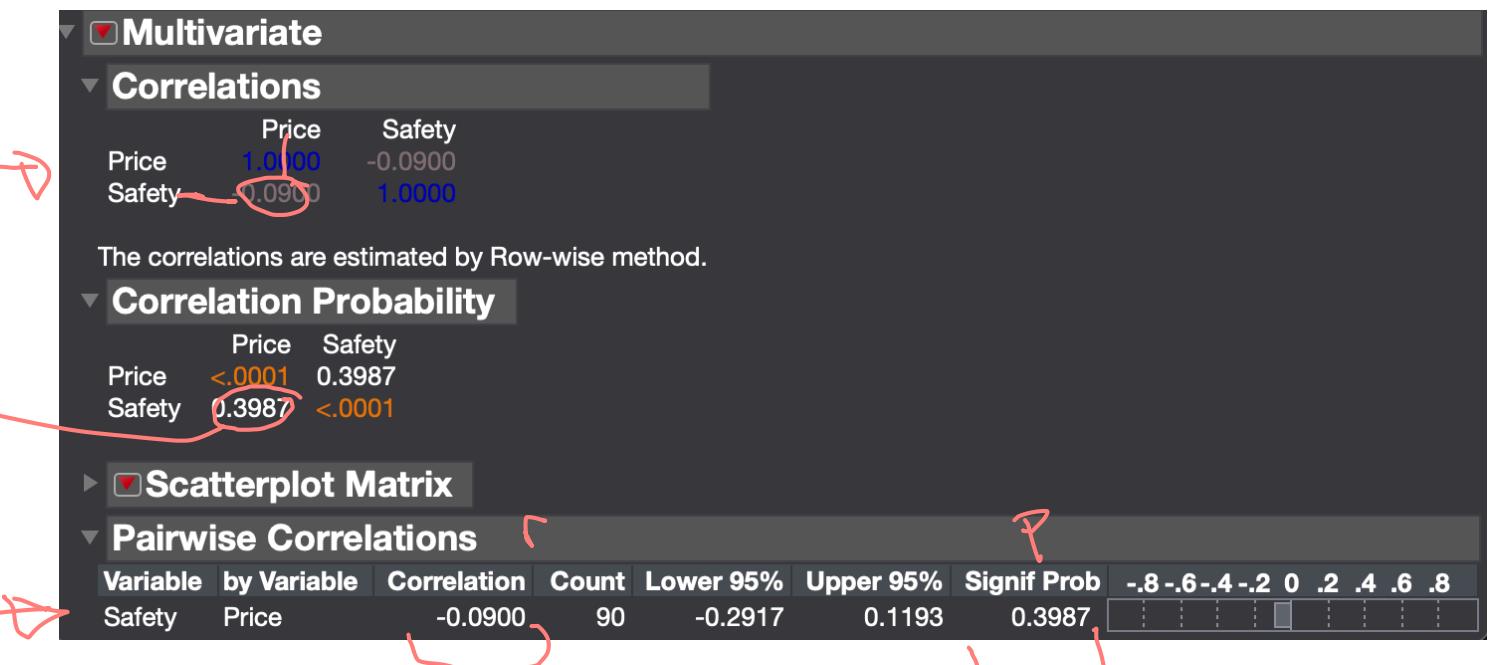
Quick tutorial on correlation analysis

r-value p-value

Correlation analysis in R

```
cor.test(data$Price,data$Safety)  
  
Pearson's product-moment correlation  
  
data: data$Price and data$Safety  
t = -0.84807, df = 88, p-value = 0.3987  
alternative hypothesis: true correlation is not equal to 0  
95 percent confidence interval:  
-0.2916892 0.1192782  
sample estimates:  
COR  
-0.09003692
```

Correlation analysis in JMP



| Nominal | Categorical (2+) | Ordinal | Quantitative Discrete | Quantitative Non-Normal | Quantitative Normal | |
|-------------------------|------------------------------------|-------------|------------------------------------|-------------------------------------|------------------------------------------------------------|-------------------------------------|
| Nominal | Chi-squared, Fisher's | Chi-squared | Chi-squared Trend, Mann-Whitney | Mann-Whitney rank | Mann-Whitney, log- Student's <i>t</i> | |
| Categorical (2+) | Chi-squared | Chi-squared | Kruskal-Wallis | Kruskal-Wallis | Kruskal-Wallis | ANOVA |
| Ordinal | Chi-squared Trend, Mann-Whitney | | Spearman rank | Spearman rank | Spearman rank | Spearman rank, linear regression |
| Quantitative Discrete | Logistic regression | | | Spearman rank | Spearman rank | Spearman rank, linear regression |
| Quantitative Non-Normal | Logistic regression | | | Plot data-Pearson, Spearman rank | Plot data-Pearson, Spearman rank & linear regression | |
| Quantitative Normal | Logistic regression | | | Linear regression | Pearson, linear regression | |

Annotations in red:

- A red arrow points from the 'Quantitative Non-Normal' column to the 'Quantitative Normal' column.
- A red circle highlights the 'ANOVA' entry in the Categorical (2+) row.
- A red curly brace groups the 'Quantitative Non-Normal' and 'Quantitative Normal' columns.
- Red bell curves are drawn over the 'Quantitative Non-Normal' and 'Quantitative Normal' entries in the rows for Quantitative Discrete, Quantitative Non-Normal, and Quantitative Normal.
- A red arrow points from the 'Quantitative Non-Normal' entry in the Quantitative Discrete row to the 'Quantitative Non-Normal' entry in the Quantitative Non-Normal row.
- A red arrow points from the 'Quantitative Non-Normal' entry in the Quantitative Non-Normal row to the 'Quantitative Normal' entry in the Quantitative Normal row.
- A red arrow points from the 'Quantitative Normal' entry in the Quantitative Normal row to the 'Quantitative Normal' entry in the Quantitative Normal row.

1 2 3 = 3
cogn

Consider this dataset. Can we
use multiple t-tests?

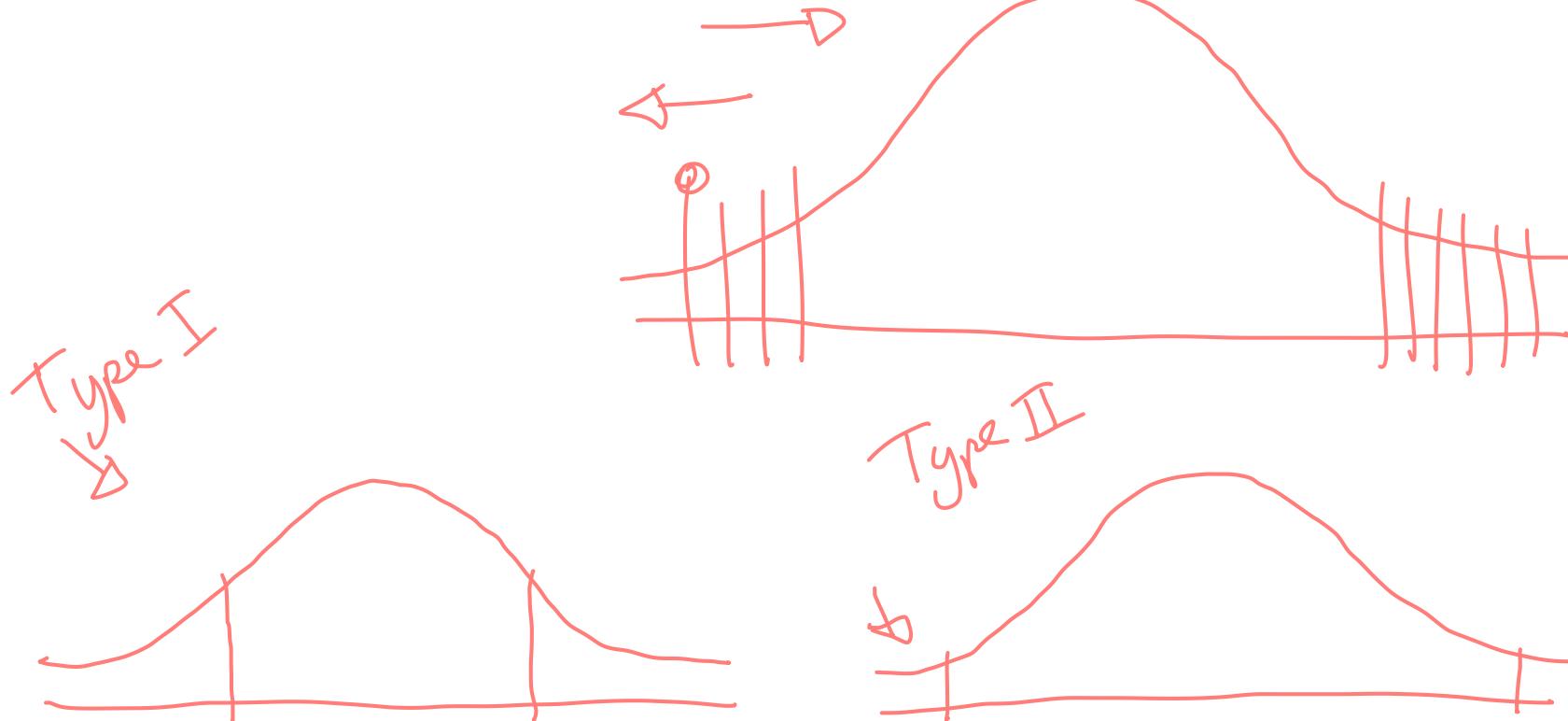
| Participant ID | Group | Time | Coding |
|----------------|----------------------------|------|--------|
| Participant 01 | Standard ✓ | 245 | 0 |
| Participant 02 | Standard | 236 | 0 |
| Participant 03 | Standard | 321 | 0 |
| Participant 04 | Standard | 212 | 0 |
| Participant 05 | Standard | 267 | 0 |
| Participant 06 | Standard | 334 | 0 |
| Participant 07 | Standard | 287 | 0 |
| Participant 08 | Standard | 259 | 0 |
| Participant 09 | Prediction ✓ ↗ | 246 | 1 |
| Participant 10 | Prediction | 213 | 1 |
| Participant 11 | Prediction | 265 | 1 |
| Participant 12 | Prediction ↗ Z | 189 | 1 |
| Participant 13 | Prediction | 201 | 1 |
| Participant 14 | Prediction | 197 | 1 |
| Participant 15 | Prediction | 289 | 1 |
| Participant 16 | Prediction ↗ | 224 | 1 |
| Participant 17 | Speech-based dictation | 178 | 2 |
| Participant 18 | Speech-based dictation | 289 | 2 |
| Participant 19 | Speech-based dictation ↗ 3 | 222 | 2 |
| Participant 20 | Speech-based dictation ↗ 3 | 189 | 2 |
| Participant 21 | Speech-based dictation | 245 | 2 |
| Participant 22 | Speech-based dictation | 311 | 2 |
| Participant 23 | Speech-based dictation | 267 | 2 |
| Participant 24 | Speech-based dictation | 197 | 2 |

$$H_0 : \mu_1 = \mu_2 = \mu_3, \alpha = .05$$

* 3 pairwise tests: $(1 - \alpha)^3 = 0.86$

Reject H_0 when $p < 0.14$ instead of $p < 0.05$

→ **Type I error** (reject H_0 when it is true)



↑
tests
↑
chances
of finding
results

| Participant ID | Group | Time | Coding |
|----------------|------------------------|------|--------|
| Participant 01 | Standard | 245 | 0 |
| Participant 02 | Standard | 236 | 0 |
| Participant 03 | Standard | 321 | 0 |
| Participant 04 | Standard | 212 | 0 |
| Participant 05 | Standard | 267 | 0 |
| Participant 06 | Standard | 334 | 0 |
| Participant 07 | Standard | 287 | 0 |
| Participant 08 | Standard | 259 | 0 |
| Participant 09 | Prediction | 246 | 1 |
| Participant 10 | Prediction | 213 | 1 |
| Participant 11 | Prediction | 265 | 1 |
| Participant 12 | Prediction | 189 | 1 |
| Participant 13 | Prediction | 201 | 1 |
| Participant 14 | Prediction | 197 | 1 |
| Participant 15 | Prediction | 289 | 1 |
| Participant 16 | Prediction | 224 | 1 |
| Participant 17 | Speech-based dictation | 178 | 2 |
| Participant 18 | Speech-based dictation | 289 | 2 |
| Participant 19 | Speech-based dictation | 222 | 2 |
| Participant 20 | Speech-based dictation | 189 | 2 |
| Participant 21 | Speech-based dictation | 245 | 2 |
| Participant 22 | Speech-based dictation | 311 | 2 |
| Participant 23 | Speech-based dictation | 267 | 2 |
| Participant 24 | Speech-based dictation | 197 | 2 |

What are errors in hypothesis testing?

Type I error: Rejecting H_0 when it is true

stats error

Type II error: Accepting H_0 when it is false

Type III error: Correctly rejecting H_0 for the wrong reason

conceptual
error //



Null Hypothesis is true

Alternative Hypothesis is true

Fail to reject

Right decision



Wrong decision

Type II error

(False negative)

Reject

Wrong decision

Type I error

(False positive)

Right decision



Analysis of Variance (ANOVA)

Definition: Analysis of variance (ANOVA) is a collection of statistical models and their associated estimation procedures (such as the "variation" among and between groups) used to analyze the differences among group means in a sample.¹

Procedures:

3×1

1. One-way (single factor)

2. Two-way (two factors)

2×2

3. Multi-way (multiple factors)

$3 \times 2 \times 4$

Models:

1. Fixed effects (between)

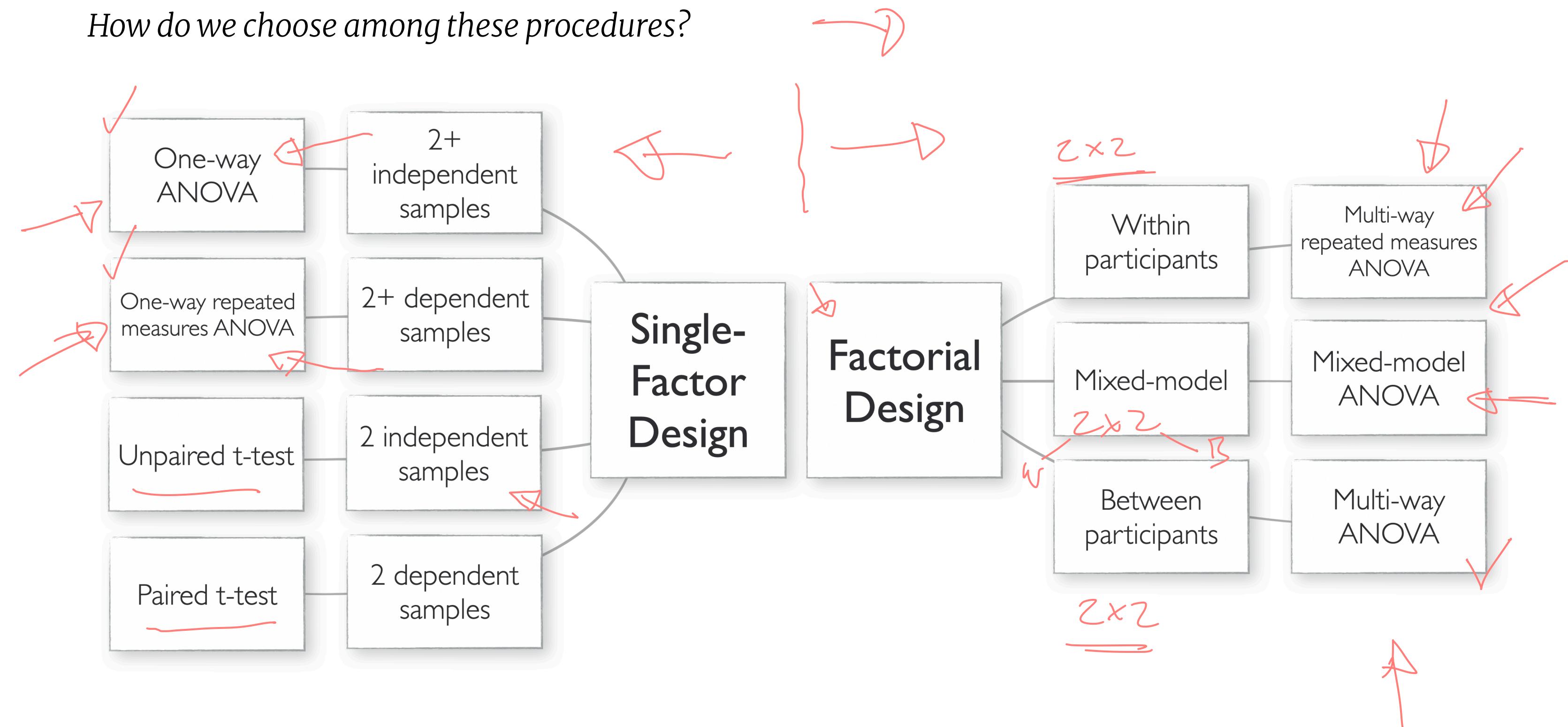
2. Random effects (within)

3. Mixed effects (mixed)

$w \times B$

¹Wikipedia: ANOVA

How do we choose among these procedures?



How do we conduct ANOVA?

We calculate the F -statistic.

$$t = \frac{\text{mean}}{\text{error}}$$

$$F = \frac{\sigma_{explained}}{\sigma_{unexplained}} = \frac{SS_{treatment}/(k-1)}{SS_{error}/(n-k)}$$

$$F = \frac{\sum n_i (M_i - \bar{M})^2 / (k-1)}{\sum \sum (X_{it} - M_i)^2 / (n-k)}$$

k : number of populations

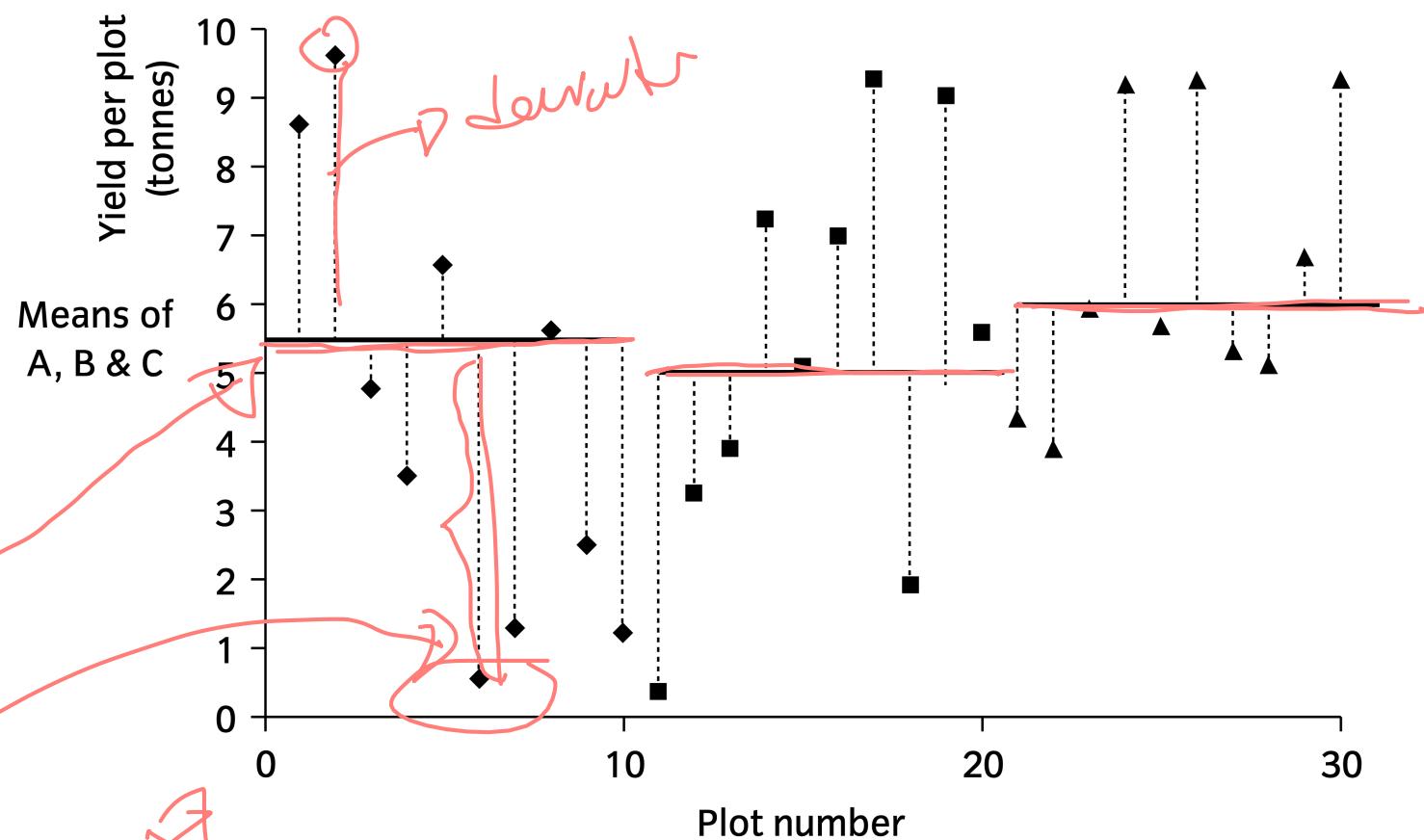
n : sample size

26 $F(2, 19) = \dots$

3×1

$3-1 = 2$

$24-3 = 21$



One-way ANOVA in R

DV

```
model = aov(Time~Group,data=data)
```

IV

```
summary(model)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|----|--------|---------|---------|--------|
| Group | 2 | 7842 | 3921 | 2.174 | 0.139 |
| Residuals | 21 | 37880 | 1804 | | |

?

| Participant ID | Group | Time | Coding |
|----------------|------------------------|------|--------|
| Participant 01 | Standard | 245 | 0 |
| Participant 02 | Standard | 236 | 0 |
| Participant 03 | Standard | 321 | 0 |
| Participant 04 | Standard | 212 | 0 |
| Participant 05 | Standard | 267 | 0 |
| Participant 06 | Standard | 334 | 0 |
| Participant 07 | Standard | 287 | 0 |
| Participant 08 | Standard | 259 | 0 |
| Participant 09 | Prediction | 246 | 1 |
| Participant 10 | Prediction | 213 | 1 |
| Participant 11 | Prediction | 265 | 1 |
| Participant 12 | Prediction | 189 | 1 |
| Participant 13 | Prediction | 201 | 1 |
| Participant 14 | Prediction | 197 | 1 |
| Participant 15 | Prediction | 289 | 1 |
| Participant 16 | Prediction | 224 | 1 |
| Participant 17 | Speech-based dictation | 178 | 2 |
| Participant 18 | Speech-based dictation | 289 | 2 |
| Participant 19 | Speech-based dictation | 222 | 2 |
| Participant 20 | Speech-based dictation | 189 | 2 |
| Participant 21 | Speech-based dictation | 245 | 2 |
| Participant 22 | Speech-based dictation | 311 | 2 |
| Participant 23 | Speech-based dictation | 267 | 2 |
| Participant 24 | Speech-based dictation | 197 | 2 |

One-way ANOVA in JMP

Analyze > Fit X by Y

Rsquare 0.171518
Adj Rsquare 0.092615
Root Mean Square Error 42.47149
Mean of Response 245.125
Observations (or Sum Wgts) 24

| Source | DF | Sum of Squares | Mean Square | F Ratio | Prob > F |
|----------|----|----------------|-------------|---------|----------|
| Group | 2 | 7842.250 | 3921.13 | 2.1738 | 0.1387 |
| Error | 21 | 37880.375 | 1803.83 | | |
| C. Total | 23 | 45722.625 | | | |

Std Error uses a pooled estimate of error variance

$$F(2, 21) = 2.1738, P = .1387$$

.05

Are we done?

The ANOVA analysis only told us whether the *methods* had a significant effect on *time*, not which method is more effective.

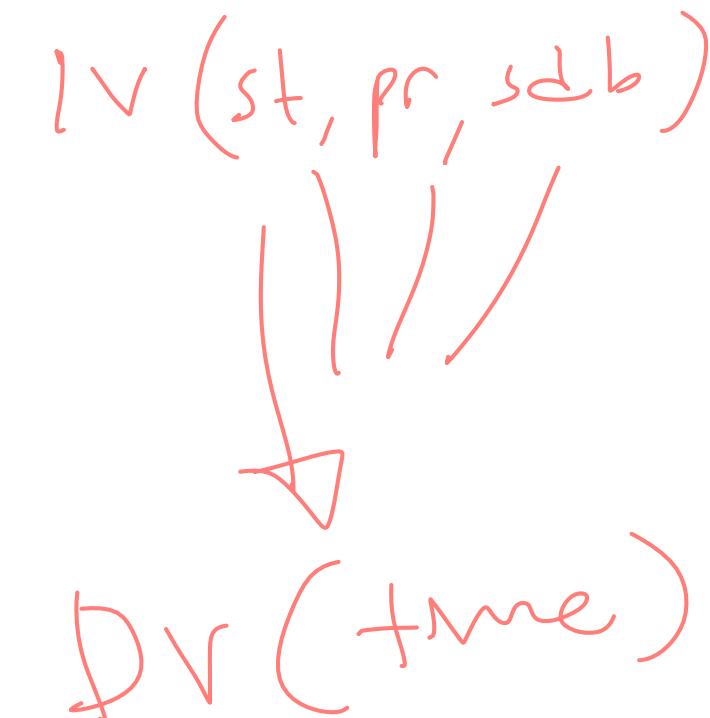
We can make two types of pairwise comparisons:

1. A priori comparisons (planned contrasts)

$$H_0: \mu_1 = \mu_2; H_1: \mu_1 > \mu_2$$

2. Post hoc comparisons (exploratory pairwise tests)

Test μ_1 VS μ_2 , μ_1 VS μ_3 , μ_2 VS μ_3



A priori comparisons in R

```
levels(data$Group) ↗  
comparison = c(1, -1, 0) ←  
mat = cbind(comparison)  
contrasts(data$Group) <- mat  
model = aov(Time~Group, data= data) ↓  
summary.aov(model, split = list(Group=list("mu1 vs mu2"=1)))
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-------------------|----|--------|---------|---------|--------|
| Group | 2 | 7842 | 3921 | 2.174 | 0.139 |
| Group: mu1 vs mu2 | 1 | 342 | 342 | 0.190 | 0.668 |
| Residuals | 21 | 37880 | 1804 | | |

A priori comparisons in JMP

Compare Means > Each pair, Student's t

Means Comparisons

Comparisons for each pair using Student's t

Confidence Quantile

| t | Alpha |
|---------|-------|
| 2.07961 | 0.05 |

LSD Threshold Matrix

| Abs(Dif)-LSD | | Standard | Speech-based dictation | Prediction |
|------------------------|---------|----------|------------------------|------------|
| Standard | -44.162 | -11.287 | -2.037 | |
| Speech-based dictation | -11.287 | -44.162 | -34.912 | |
| Prediction | -2.037 | -34.912 | -44.162 | |

Positive values show pairs of means that are significantly different.

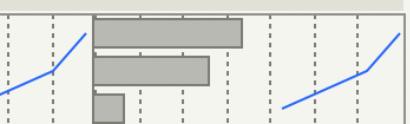
Connecting Letters Report

| Level | Mean |
|------------------------|-------------|
| Standard | A 270.12500 |
| Speech-based dictation | A 237.25000 |
| Prediction | A 228.00000 |

Levels not connected by same letter are significantly different.

Ordered Differences Report

| Level | - Level | Difference | Std Err Dif | Lower CL | Upper CL | p-Value |
|------------------------|------------------------|------------|-------------|----------|----------|---------|
| Standard | Prediction | 42.12500 | 21.23574 | -2.0371 | 86.28715 | 0.0605 |
| Standard | Speech-based dictation | 32.87500 | 21.23574 | -11.2871 | 77.03715 | 0.1365 |
| Speech-based dictation | Prediction | 9.25000 | 21.23574 | -34.9121 | 53.41215 | 0.6676 |



Post hoc comparison in R

TukeyHSD(model)

**Tukey multiple comparisons of means
95% family-wise confidence level**

Fit: aov(formula = Time ~ Group, data = data)

\$Group

| | diff | lwr | upr | p adj |
|------------------------------------------|---------------|------------------|-----------------|------------------|
| Speech-based dictation-Prediction | 9.250 | -44.27619 | 62.77619 | 0.9011856 |
| Standard-Prediction | 42.125 | -11.40119 | 95.65119 | 0.1409733 |
| Standard-Speech-based dictation | 32.875 | -20.65119 | 86.40119 | 0.2896872 |

Post hoc comparison in JMP

Compare Means > All Pairs, Tukey HSD

▼ Combinations for all pairs using Tukey-Kramer HSD

▼ Confidence Quantile

| q* | Alpha |
|---------|-------|
| 2.52057 | 0.05 |

▼ HSD Threshold Matrix

Abs(Dif)-HSD

| | Standard | Speech-based dictation | Prediction |
|------------------------|----------|------------------------|------------|
| Standard | -53.526 | -20.651 | -11.401 |
| Speech-based dictation | -20.651 | -53.526 | -44.276 |
| Prediction | -11.401 | -44.276 | -53.526 |

Positive values show pairs of means that are significantly different.

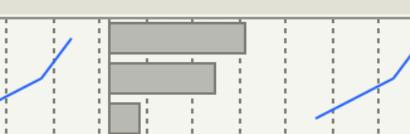
▼ Connecting Letters Report

| Level | Mean |
|------------------------|-------------|
| Standard | A 270.12500 |
| Speech-based dictation | A 237.25000 |
| Prediction | A 228.00000 |

Levels not connected by same letter are significantly different.

▼ Ordered Differences Report

| Level | - Level | Difference | Std Err Dif | Lower CL | Upper CL | p-Value |
|------------------------|------------------------|------------|-------------|----------|----------|---------|
| Standard | Prediction | 42.12500 | 21.23574 | -11.4012 | 95.65119 | 0.1410 |
| Standard | Speech-based dictation | 32.87500 | 21.23574 | -20.6512 | 86.40119 | 0.2897 |
| Speech-based dictation | Prediction | 9.25000 | 21.23574 | -44.2762 | 62.77619 | 0.9012 |



What if we had a within-participants design?

We conduct a repeated-measures or random-effects one-way ANOVA.

| Participant ID | Group | Time | Coding |
|----------------|------------------------|------|--------|
| Participant 01 | Standard | 245 | 0 |
| | Prediction | 246 | 1 |
| | Speech-based dictation | 178 | 2 |
| Participant 02 | Standard | 236 | 0 |
| | Prediction | 213 | 1 |
| | Speech-based dictation | 289 | 2 |
| Participant 03 | Standard | 321 | 0 |
| | Prediction | 265 | 1 |
| | Speech-based dictation | 222 | 2 |
| Participant 04 | Standard | 212 | 0 |
| | Prediction | 189 | 1 |
| | Speech-based dictation | 189 | 2 |
| Participant 05 | Standard | 267 | 0 |
| | Prediction | 201 | 1 |
| | Speech-based dictation | 245 | 2 |
| Participant 06 | Standard | 334 | 0 |
| | Prediction | 197 | 1 |
| | Speech-based dictation | 311 | 2 |
| Participant 07 | Standard | 287 | 0 |
| | Prediction | 289 | 1 |
| | Speech-based dictation | 267 | 2 |
| Participant 08 | Standard | 259 | 0 |
| | Prediction | 224 | 1 |
| | Speech-based dictation | 197 | 2 |

Within-participants one-way ANOVA in R

DV IV +
↓ ↓
`model = aov(Time~Group+Error(Participant.ID/Group), data= data)`
`summary(model)`

Error: Participant.ID

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|----|--------|---------|---------|--------|
| Residuals | 7 | 19113 | 2730 | | |

Error: Participant.ID:Group

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|----|--------|---------|---------|----------|
| Group | 2 | 7842 | 3921 | 2.925 | 0.0868 . |
| Residuals | 14 | 18767 | 1341 | | |

Signif. codes: 0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Within-participants one-way ANOVA in JMP

Using the Full Factorial Repeated Measures ANOVA Add-In:

Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)

For additional options (e.g., comparisons):

Launch Dialog > Emphasis: Effect Leverage

The screenshot shows the 'Response Time' analysis report in JMP. The 'Summary of Fit' section displays statistics: RSquare (0.48879), RSquare Adj (0.440103), Root Mean Square Error (36.61292), Mean of Response (245.125), and Observations (or Sum Wgts) (24). The 'REML Variance Component Estimates' section includes a table:

| Random Effect | Var Ratio | Component | Std Error | 95% Lower | 95% Upper | Wald p-Value | Pct of Total |
|----------------------|-----------|-----------|-----------|-----------|-----------|--------------|--------------|
| Participant ID | 0.3456318 | 463.32143 | 514.98022 | -546.0213 | 1472.6641 | 0.3683 | 25.685 |
| Participant ID*Group | | 1340.506 | 506.66363 | 718.52371 | 3334.1618 | <.0001* | 74.315 |
| Total | | 1803.8274 | 592.26174 | 1037.3604 | 3890.013 | | 100.000 |

Below the table, it says -2 LogLikelihood = 224.22780502, Note: Total is the sum of the positive variance components, and Total including negative estimates = 1803.8274.

Other sections shown include 'Covariance Matrix of Variance Component Estimates' (Residual is confounded with Participant ID*Group and has been removed), 'Iterations', 'Fixed Effect Tests' (Source: Group, Nparm: 2, DF: 2, DFDen: 14, F Ratio: 2.9251, Prob > F: 0.0868), and 'Effect Details'.

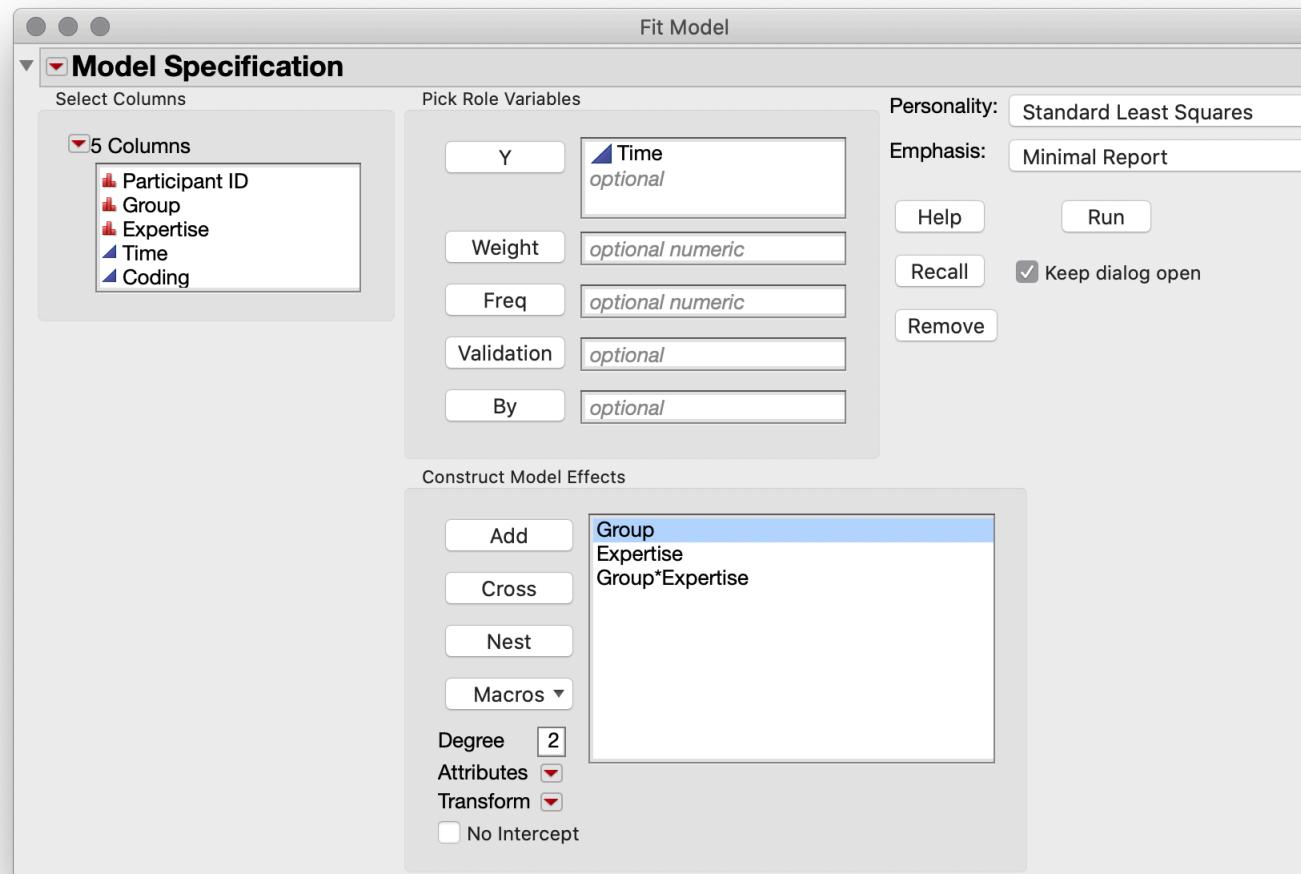
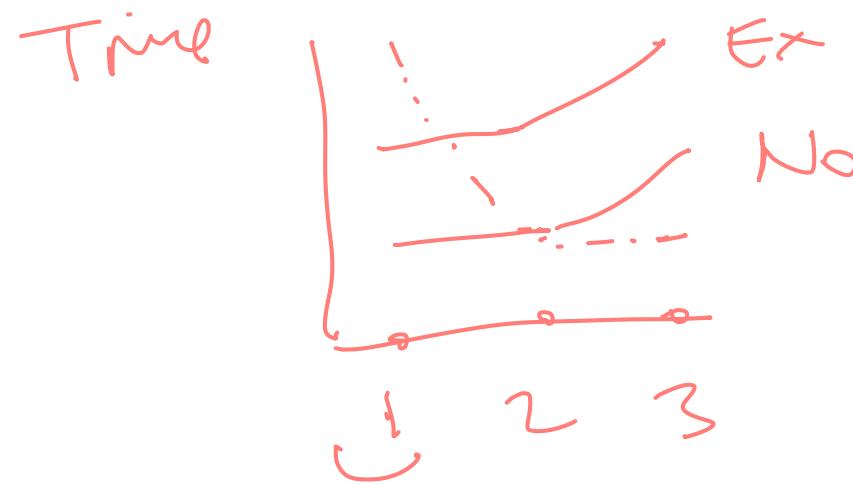
Between-participants two-way ANOVA in R

```
model = aov(Time~Group*Expertise, data=data)  
summary(model)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------------|----|--------|---------|---------|--------|
| Group | 2 | 7842 | 3921 | 2.175 | 0.143 |
| Expertise | 1 | 1395 | 1395 | 0.774 | 0.391 |
| Group:Expertise | 2 | 4030 | 2015 | 1.117 | 0.349 |
| Residuals | 18 | 32455 | 1803 | | |

Between-participants two-way ANOVA in JMP

Analyze > Fit Model



| Summary of Fit | | | | | |
|-------------------------------------------------|----------|----------------|----------------|---------|----------|
| RSquare 0.290171 | | | | | |
| RSquare Adj 0.092996 | | | | | |
| Source | DF | Sum of Squares | Mean Square | F Ratio | Prob > F |
| Model | 5 | 13267.375 | 2653.48 | 1.4716 | |
| Error | 18 | 32455.250 | 1803.07 | | |
| C. Total | 23 | 45722.625 | | 0.2477 | |
| Parameter Estimates | | | | | |
| Term | Estimate | Std Error | t Ratio | Prob> t | |
| Intercept | 245.125 | 8.667635 | 28.28 | <.0001* | |
| Group[Prediction] | -17.125 | 12.25789 | -1.40 | 0.1794 | |
| Group[Speech-based dictation] | -7.875 | 12.25789 | -0.64 | 0.5287 | |
| Expertise[Expert] | -7.625 | 8.667635 | -0.88 | 0.3906 | |
| Group[Prediction]*Expertise[Expert] | -14.625 | 12.25789 | -1.19 | 0.2483 | |
| Group[Speech-based dictation]*Expertise[Expert] | 16.875 | 12.25789 | 1.38 | 0.1855 | |
| Effect Tests | | | | | |
| Source | Nparm | DF | Sum of Squares | F Ratio | Prob > F |
| Group | 2 | 2 | 7842.2500 | 2.1747 | 0.1426 |
| Expertise | 1 | 1 | 1395.3750 | 0.7739 | 0.3906 |
| Group*Expertise | 2 | 2 | 4029.7500 | 1.1175 | 0.3488 |

Within-participants two-way ANOVA in R

$\text{Pr} \text{ IV}_1 * \text{IV}_2 +$

```
model = aov(Time~(Group*Task)+Error(Participant.ID/(Group*Task)), data= data)
summary(model)
```

| Participant ID | Group | Task | Time |
|----------------|------------------------|---------|------|
| Participant 01 | Standard | Complex | 285 |
| Participant 01 | Prediction | Complex | 160 |
| Participant 01 | Speech-based dictation | Complex | 201 |
| Participant 01 | Standard | Simple | 272 |
| Participant 01 | Prediction | Simple | 191 |
| Participant 01 | Speech-based dictation | Simple | 161 |
| Participant 02 | Standard | Complex | 189 |
| Participant 02 | Prediction | Complex | 250 |
| Participant 02 | Speech-based dictation | Complex | 178 |
| Participant 02 | Standard | Simple | 247 |
| Participant 02 | Prediction | Simple | 288 |
| Participant 02 | Speech-based dictation | Simple | 180 |
| Participant 03 | Standard | Complex | 233 |
| Participant 03 | Prediction | Complex | 285 |
| Participant 03 | Speech-based dictation | Complex | 225 |
| Participant 03 | Standard | Simple | 200 |
| Participant 03 | Prediction | Simple | 202 |
| Participant 03 | Speech-based dictation | Simple | 162 |

Error: Participant.ID

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|--------|---------|---------|--------|
| Residuals | 7 | 7224 | 1032 | |

Error: Participant.ID:Group

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|--------|---------|---------|-------------|
| Group | 2 | 1650 | 825.2 | 0.345 0.714 |
| Residuals | 14 | 33441 | 2388.6 | |

Error: Participant.ID:Task

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|--------|---------|---------|------------|
| Task | 1 | 341 | 341.3 | 0.119 0.74 |
| Residuals | 7 | 20055 | 2865.0 | |

Error: Participant.ID:Group:Task

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|------------|--------|---------|---------|------------|
| Group:Task | 2 | 1845 | 922.5 | 0.644 0.54 |
| Residuals | 14 | 20053 | 1432.3 | |

Within-participants two-way ANOVA in JMP

Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)

wfhm

Summary of Fit

| | |
|----------------------------|----------|
| RSquare | 0.397171 |
| RSquare Adj | 0.325405 |
| Root Mean Square Error | 37.84614 |
| Mean of Response | 216.625 |
| Observations (or Sum Wgts) | 48 |

Parameter Estimates

| Term | Estimate | Std Error | DFDen | t Ratio | Prob> t |
|---------------------------------------------|-----------|-----------|-------|---------|---------|
| Intercept | 216.625 | 4.636889 | 7 | 46.72 | <.0001* |
| Group[Prediction] | 1.6875 | 9.976255 | 14 | 0.17 | 0.8681 |
| Group[Speech-based dictation] | -7.875 | 9.976255 | 14 | -0.79 | 0.4431 |
| Task[Complex] | 2.6666667 | 7.725769 | 7 | 0.35 | 0.7401 |
| Group[Prediction]*Task[Complex] | -2.229167 | 7.725311 | 14 | -0.29 | 0.7772 |
| Group[Speech-based dictation]*Task[Complex] | 8.4583333 | 7.725311 | 14 | 1.09 | 0.2920 |

Random Effect Predictions

REML Variance Component Estimates

| Random Effect | Var Ratio | Component | Std Error | 95% Lower | 95% Upper | Wald p-Value | Pct of Total |
|---------------------------|-----------|-----------|-----------|-----------|-----------|--------------|--------------|
| Participant ID | -0.324559 | -464.875 | 323.07858 | -1098.097 | 168.34739 | 0.1502 | 0.000 |
| Participant ID*Group | 0.3338216 | 478.14286 | 526.34376 | -553.4719 | 1509.7577 | 0.3637 | 20.022 |
| Participant ID*Task | 0.3334123 | 477.55655 | 541.42698 | -583.6208 | 1538.7339 | 0.3778 | 19.998 |
| Participant ID*Group*Task | | 1432.3304 | 541.36999 | 767.74244 | 3562.5512 | <.0001* | 59.980 |
| Total | | 2388.0298 | 687.37698 | 1457.7831 | 4611.3193 | | 100.000 |

-2 LogLikelihood = 455.15548778
Note: Total is the sum of the positive variance components.
Total including negative estimates = 1923.1548

Covariance Matrix of Variance Component Estimates

Residual is confounded with Participant ID*Group*Task and has been removed.

Iterations

Fixed Effect Tests

| Source | Nparm | DF | DFDen | F Ratio | Prob > F |
|------------|-------|----|-------|---------|----------|
| Group | 2 | 2 | 14 | 0.3455 | 0.7138 ✓ |
| Task | 1 | 1 | 7 | 0.1191 | 0.7401 ✓ |
| Group*Task | 2 | 2 | 14 | 0.6441 | 0.5400 ✓ |

Split-fother

Two-way mixed-effects ANOVA in R

IV1 IV2

```
model = aov(Time~(Group*Task)+Error(Participant.ID/Group)+Task,data=data)
summary(model)
```

W B

| Participant ID | Group | Task | Time |
|----------------|------------------------|---------|------|
| Participant 01 | Standard | Complex | 285 |
| Participant 01 | Prediction | Complex | 160 |
| Participant 01 | Speech-based dictation | Complex | 201 |
| Participant 02 | Standard | Simple | 272 |
| Participant 02 | Prediction | Simple | 191 |
| Participant 02 | Speech-based dictation | Simple | 161 |
| Participant 03 | Standard | Complex | 189 |
| Participant 03 | Prediction | Complex | 250 |
| Participant 03 | Speech-based dictation | Complex | 178 |
| Participant 04 | Standard | Simple | 247 |
| Participant 04 | Prediction | Simple | 288 |
| Participant 04 | Speech-based dictation | Simple | 180 |
| Participant 05 | Standard | Complex | 233 |
| Participant 05 | Prediction | Complex | 285 |
| Participant 05 | Speech-based dictation | Complex | 225 |
| Participant 06 | Standard | Simple | 200 |
| Participant 06 | Prediction | Simple | 202 |
| Participant 06 | Speech-based dictation | Simple | 162 |

Error: Participant.ID

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|-----------|--------|---------|---------|-------------|
| Task | 1 | 341 | 341.3 | 0.175 0.682 |
| Residuals | 14 | 27279 | 1948.5 | |

Error: Participant.ID:Group

| Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|------------|--------|---------|---------|-------------|
| Group | 2 | 1650 | 825.2 | 0.432 0.654 |
| Group:Task | 2 | 1845 | 922.5 | 0.483 0.622 |
| Residuals | 28 | 53493 | 1910.5 | |

Two-way mixed-effects ANOVA in JMP

Add-ins > Repeated Measures > Full-Factorial Design (Mixed Effects)

The screenshot shows the JMP interface for a two-way mixed-effects ANOVA analysis. On the left is the 'Repeated Measures (Full Factorial Design) 2' dialog, and on the right is the resulting 'Summary of Fit' and 'Parameter Estimates' report.

Dialog (Left):

- Select Columns:** Contains columns: Participant ID, Group, Task, and Time. The 'Time' column is highlighted with a blue selection bar.
- Cast Selected Columns into Roles:**
 - Y, Response:** Set to Time.
 - Within-Subject Factors:** Set to Group (optional).
 - Between-Subject Factors:** Set to Task (optional).
 - Subject ID:** Set to Participant ID.
- Action:** Buttons include Run Model, Launch Dialog, Cancel, Recall, Alpha: 0.05, and Keep Dialog Open.

Output Report (Right):

Summary of Fit:

| | |
|----------------------------|----------|
| RSquare | 0.057814 |
| RSquare Adj | -0.05435 |
| Root Mean Square Error | 43.70896 |
| Mean of Response | 216.625 |
| Observations (or Sum Wgts) | 48 |

Parameter Estimates:

| Term | Estimate | Std Error | DFDen | t Ratio | Prob> t |
|---------------------------------------------|-----------|-----------|-------|---------|---------|
| Intercept | 216.625 | 6.371352 | 14 | 34.00 | <.0001* |
| Task[Complex] | 2.6666667 | 6.371352 | 14 | 0.42 | 0.6819 |
| Group[Prediction] | 1.6875 | 8.922054 | 28 | 0.19 | 0.8513 |
| Group[Speech-based dictation] | -7.875 | 8.922054 | 28 | -0.88 | 0.3849 |
| Task[Complex]*Group[Prediction] | -2.229167 | 8.922054 | 28 | -0.25 | 0.8045 |
| Task[Complex]*Group[Speech-based dictation] | 8.4583333 | 8.922054 | 28 | 0.95 | 0.3512 |

Random Effect Predictions:

REML Variance Component Estimates:

| Random Effect | Var Ratio | Component | Std Error | 95% Lower | 95% Upper | Wald p-Value | Pct of Total |
|----------------------------|-----------|-----------|-----------|-----------|-----------|--------------|--------------|
| Participant ID[Task] | 0.0066379 | 12.681548 | 298.71885 | -572.7966 | 598.15973 | 0.9661 | 0.659 |
| Participant ID*Group[Task] | | 1910.4732 | 510.59544 | 1203.1556 | 3494.4955 | <.0001* | 99.341 |
| Total | | 1923.1548 | 419.68502 | 1307.4704 | 3106.8671 | | 100.000 |

-2 LogLikelihood = 457.81133323
Note: Total is the sum of the positive variance components.
Total including negative estimates = 1923.1548

Covariance Matrix of Variance Component Estimates:
Residual is confounded with Participant ID*Group[Task] and has been removed.

Iterations:

Fixed Effect Tests:

| Source | Nparm | DF | DFDen | F Ratio | Prob > F |
|------------|-------|----|-------|---------|----------|
| Task | 1 | 1 | 14 | 0.1752 | 0.6819 |
| Group | 2 | 2 | 28 | 0.4319 | 0.6535 |
| Task*Group | 2 | 2 | 28 | 0.4829 | 0.6221 |

What if I would like to include a covariate?



| Participant ID | Group | Time | Years |
|----------------|------------------------|------|-------|
| Participant 01 | Standard | 245 | 12 |
| Participant 02 | Standard | 236 | 5 |
| Participant 03 | Standard | 321 | 6 |
| Participant 04 | Standard | 212 | 13 |
| Participant 05 | Standard | 267 | 19 |
| Participant 06 | Standard | 334 | 18 |
| Participant 07 | Standard | 287 | 18 |
| Participant 08 | Standard | 259 | 18 |
| Participant 09 | Prediction | 246 | 14 |
| Participant 10 | Prediction | 213 | 3 |
| Participant 11 | Prediction | 265 | 19 |
| Participant 12 | Prediction | 189 | 13 |
| Participant 13 | Prediction | 201 | 24 |
| Participant 14 | Prediction | 197 | 21 |
| Participant 15 | Prediction | 289 | 5 |
| Participant 16 | Prediction | 224 | 18 |
| Participant 17 | Speech-based dictation | 178 | 21 |
| Participant 18 | Speech-based dictation | 289 | 18 |
| Participant 19 | Speech-based dictation | 222 | 23 |
| Participant 20 | Speech-based dictation | 189 | 16 |
| Participant 21 | Speech-based dictation | 245 | 12 |
| Participant 22 | Speech-based dictation | 311 | 15 |
| Participant 23 | Speech-based dictation | 267 | 16 |
| Participant 24 | Speech-based dictation | 197 | 9 |

Consider the one-way between-subjects analysis and also measuring the years of experience the user had in the task to control for that factor.

We conduct what is called an analysis of covariance (ANCOVA).

One-way between-participants ANCOVA in R

```
model = aov(Time~Group+Years, data=data)
```

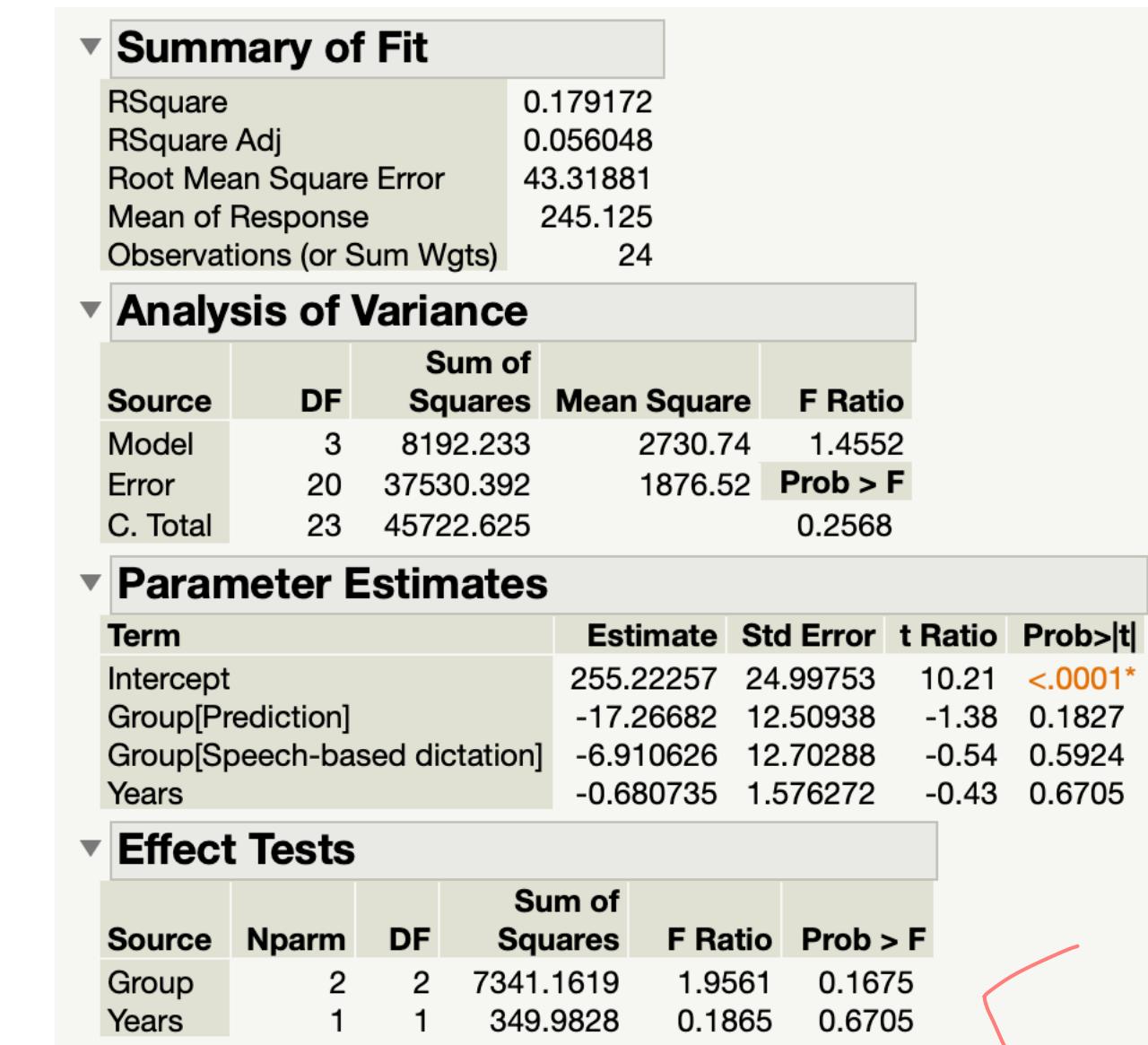
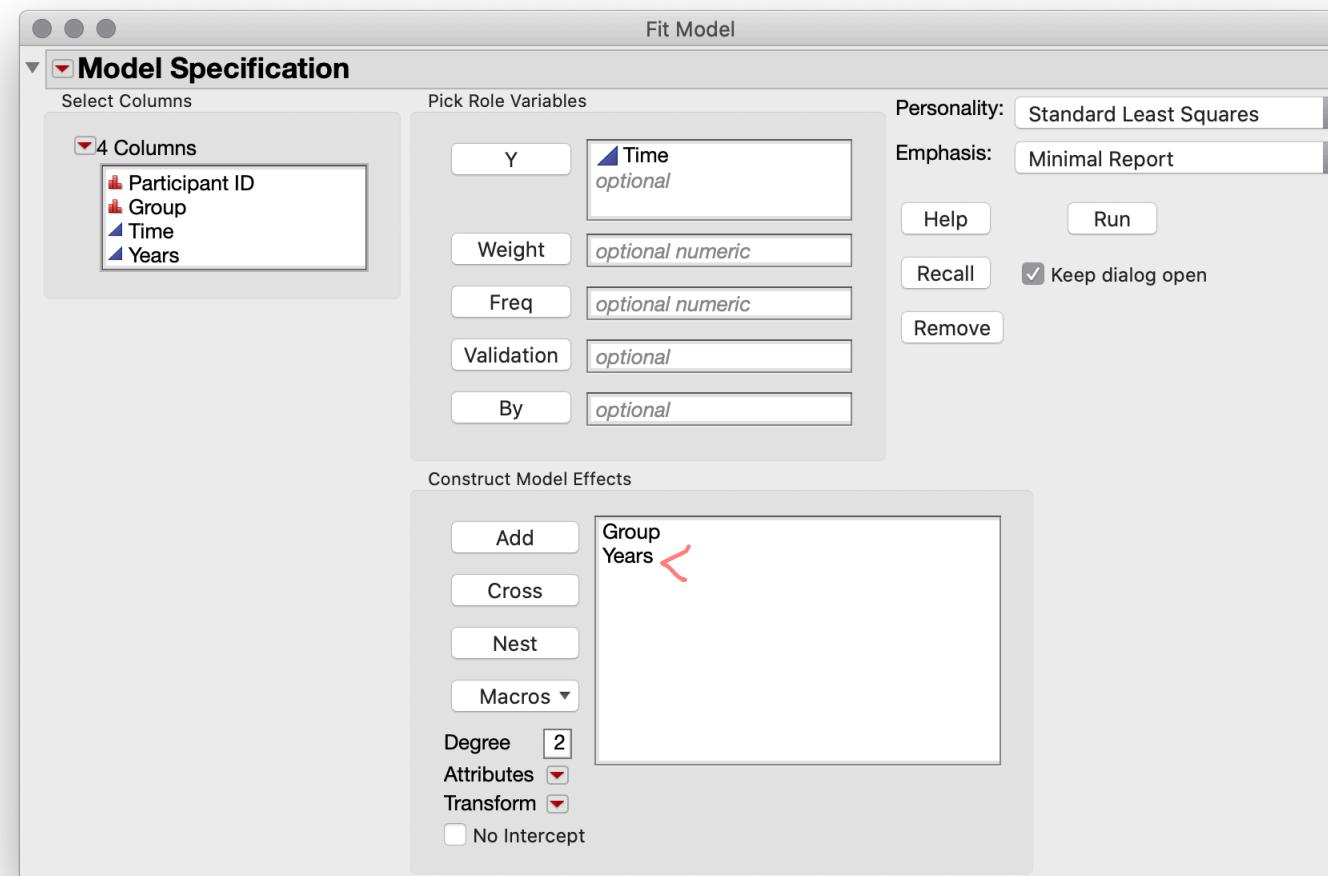
```
summary(model)
```

| | Df | Sum Sq | Mean Sq | F value | Pr(>F) |
|------------------|----|--------|---------|---------|--------|
| > Group | 2 | 7842 | 3921 | 2.090 | 0.15 |
| > Years | 1 | 350 | 350 | 0.187 | 0.67 |
| Residuals | 20 | 37530 | 1877 | | |

Because Years has no effect, we would remove it from our model (called *model simplification*) and rerun our analysis as an ANOVA.

One-way between-participants ANCOVA in JMP

Analyze > Fit Model



Data files used in Statistics I, II, and III

