

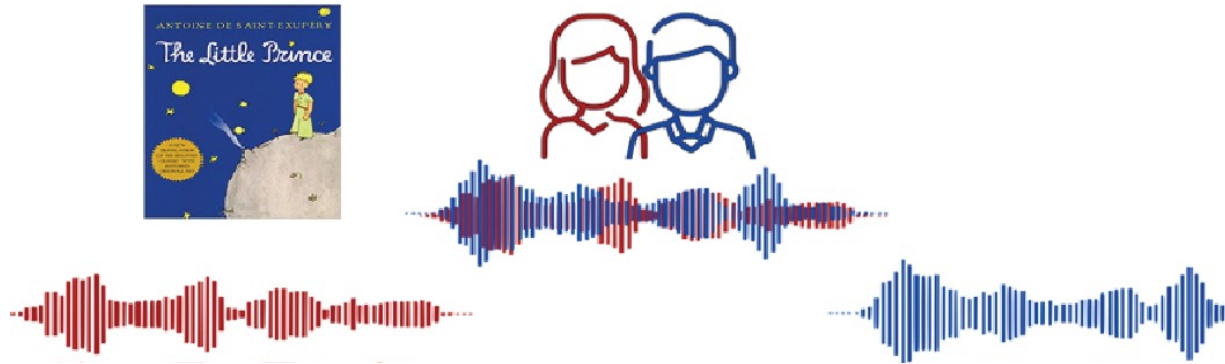
# Fundamentals of Statistics for Language Sciences LT2206



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Lecture 7: ANOVA II

# Example: Cocktail party experiment



After listening, rate how clear the speech was from 1-5  
1: not clear at all  
5: very clear

## Participants:

hearing-impaired adults (N=45): High-frequency hearing loss ( $> 8\text{kHz}$ )

normal hearing adults (N=49)

children (N=47)

# One-way ANOVA

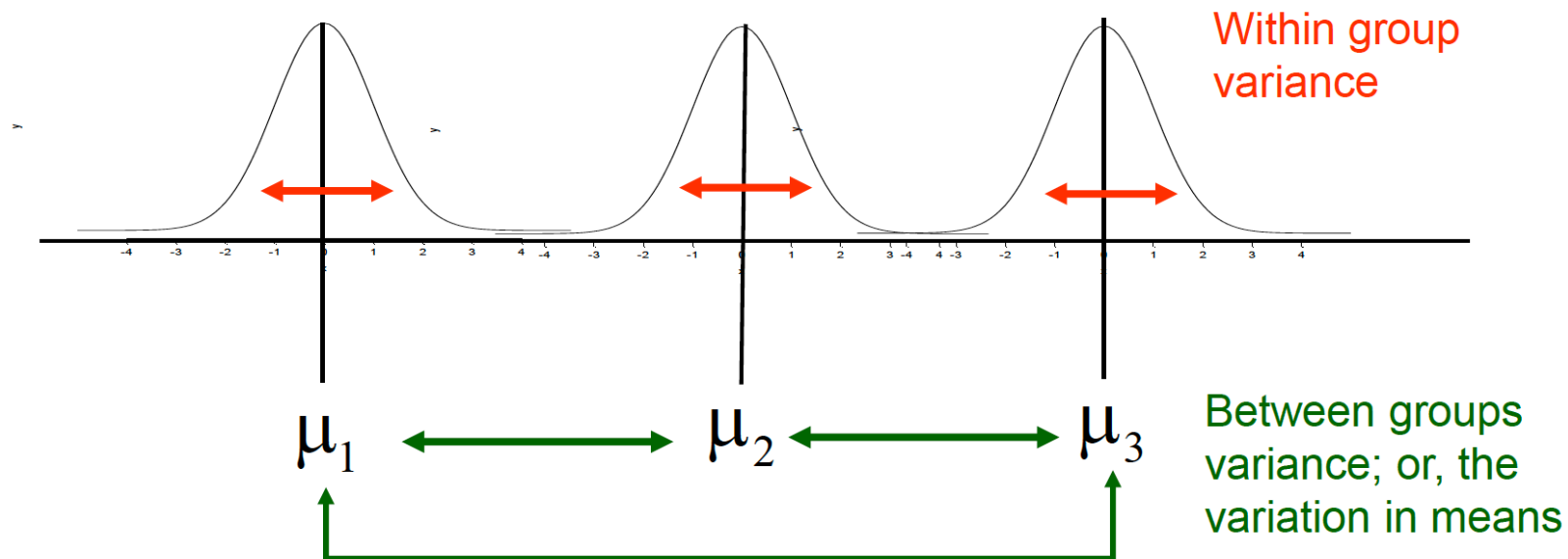
1. Compute sum of squares between group (**SSB**):

$$\sum_{1}^k n_k (\bar{X}_k - \bar{X})^2$$

2. Compute sum of squares within group / error (**SSE**):

sum of the squared differences between each individual observation and the group mean of that observation.

3. Compute sum of squares total (**SST**): **SSB+SSE**



# The ANOVA table

Source of variation	Degrees of freedom	Sum of squares	Mean squares	<i>F</i> statistic
Between	$k-1$	SSB	MSB $=SSB/(k-1)$	MSB/MSE
Within (Error)	$n-k$	SSE	MSE $=SSE/(n-k)$	
Total	$n-1$	SST		

***k***: number of groups  
***n***: total number of samples

Under  $H_0$ ,  $F$  should tend to be close to 1. Under  $H_a$ ,  $F$  should exceed 1, by an amount depending on both  $n$  and  $k$ .

# Example: The cocktail party experiment

group	mixed	mean	grand mean
hearing-impaired	2,2,3	2.33	2.78
normal	2,4,4	3.33	
children	2,3,3	2.67	

$$\mathbf{SSB} = 3*(2.33-2.78)^2 + 3*(3.33-2.78)^2 + 3*(2.67-2.78)^2 = 2.77$$

$$\mathbf{SSE} = (2-2.33)^2 + (2-2.33)^2 + (3-2.33)^2 \\ + (2-3.33)^2 + (4-3.33)^2 + (4-3.33)^2 \\ + (2-2.67)^2 + (3-2.67)^2 + (3-2.67)^2 = 4$$

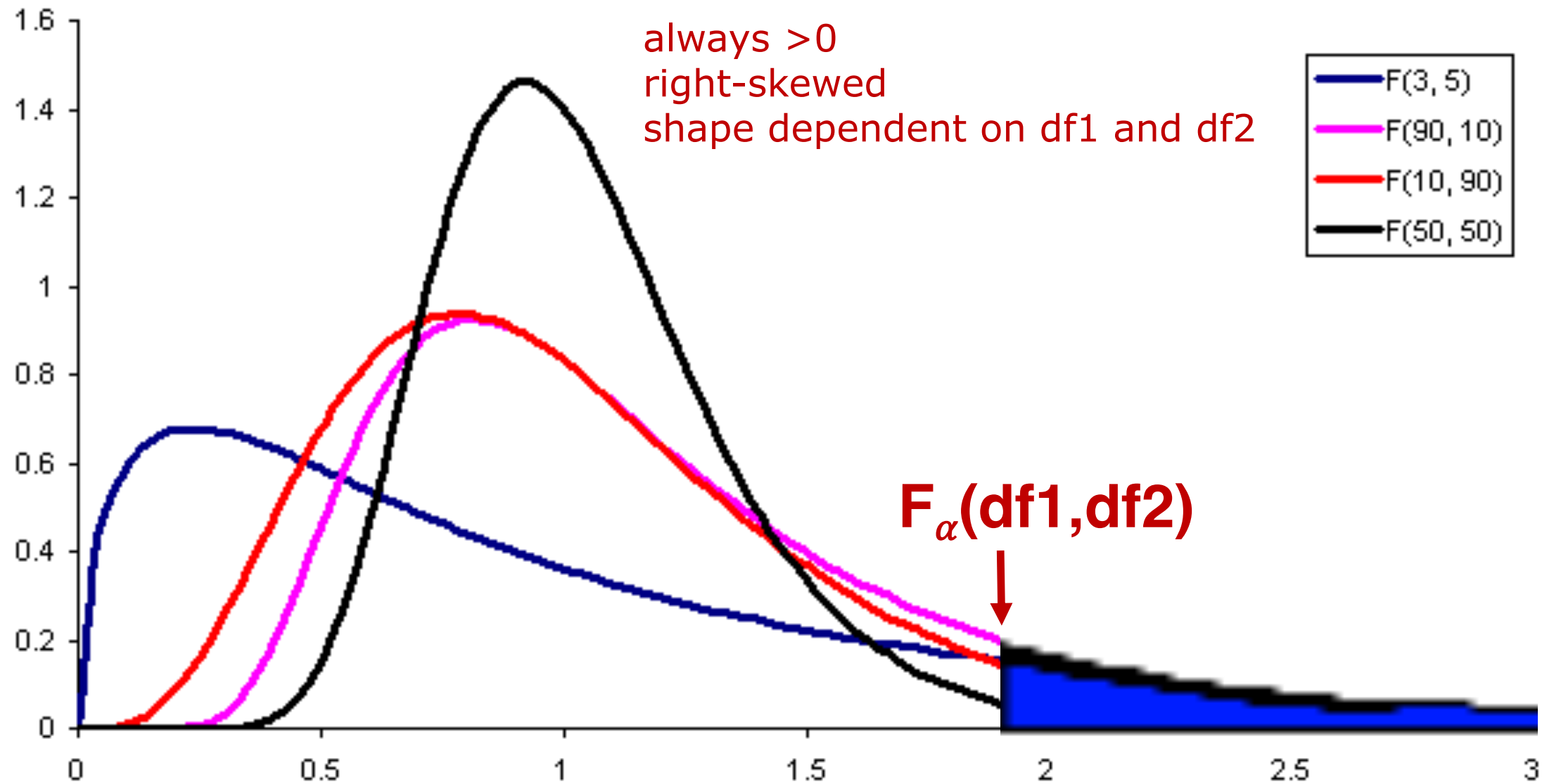
$$\mathbf{k} = 3, \mathbf{n} = 9$$

$$\mathbf{MSB} = \mathbf{SSB} / (k-1) = 2.77/2 = 1.385$$

$$\mathbf{MSE} = \mathbf{SSE} / (n-k) = 0.67$$

$$\mathbf{F} = \mathbf{MSB} / \mathbf{MSE} = 2.07$$

# F-distribution



# Two-way ANOVA (factorial design)

Use two-way ANOVA when you have more than one **categorical** variables

**2 factors**

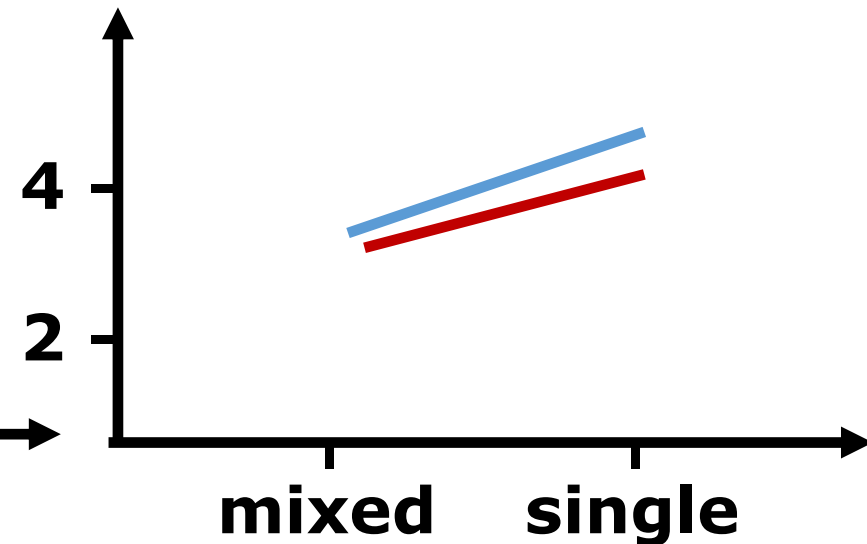
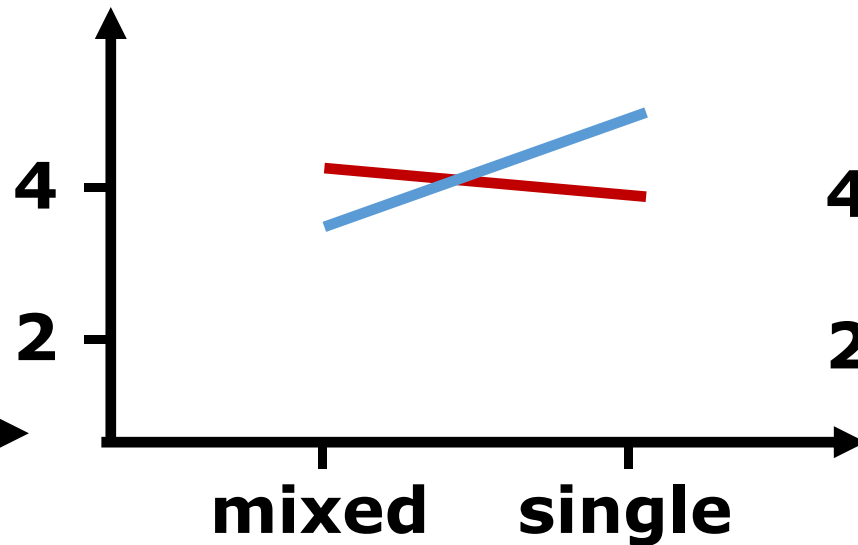
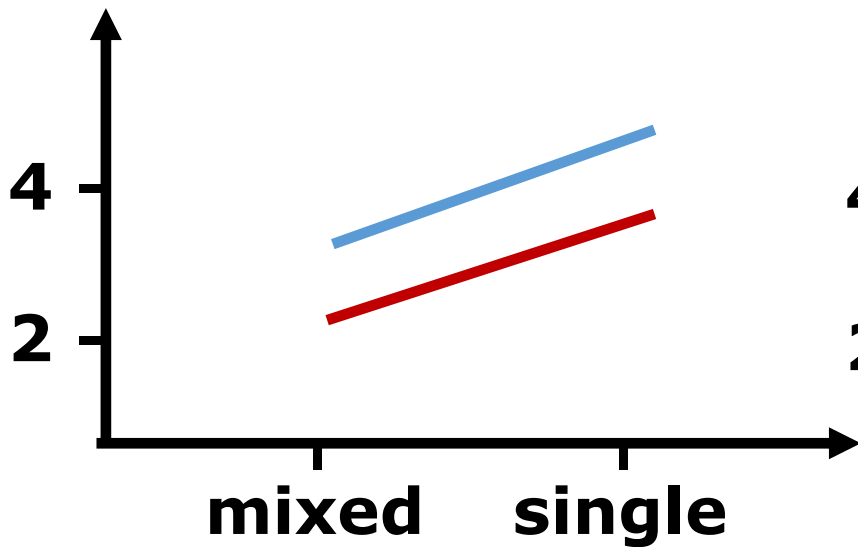
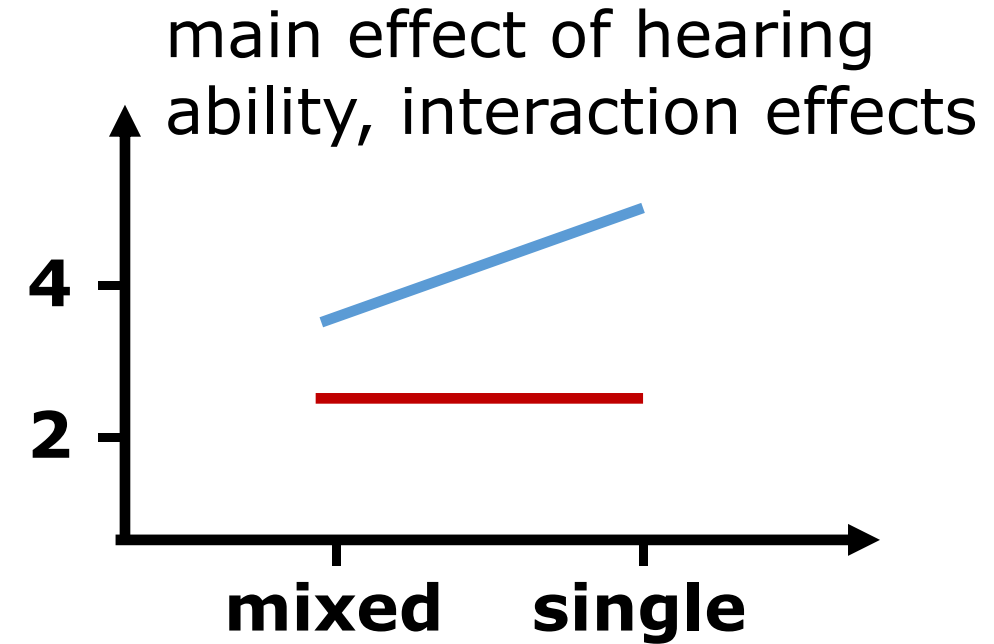


hearing ability	speech type	
	mixed	single
hearing-impaired	2,2,3	3,2,2
normal	2,4,4	4,5,4

Whether speech type or hearing ability or both affect the intelligibility score?

# Main and interaction effects

hearing ability	speech type	
	mixed	single
hearing-impaired	2,2,3	3,2,2
normal	2,4,4	5,4,5





# Perform a two-way ANOVA

1. Compute **sum of squares 1<sup>st</sup> factor**  
 $(\text{group mean} - \text{grand mean})^2 * n$

hearing ability:  $(2.3-3.2)^2*6 + (4-3.2)^2*6 = 8.7$

## mean table

hearing ability	speech type		mean
	mixed	single	
hearing-impaired	2,2,3	3,2,2	2.3
normal	2,4,4	5,4,5	4
<b>mean</b>	2.8	3.5	3.2

**grand mean**

# Perform a two-way ANOVA

2. Compute **sum of squares 2<sup>nd</sup> factor**  
 $(\text{group mean} - \text{grand mean})^2 * n$

speech type:  $(2.8-3.2)^2*6 + (3.5-3.2)^2*6 = 1.5$

## mean table

hearing ability	speech type		mean
	mixed	single	
hearing-impaired	2,2,3	3,2,2	2.3
normal	2,4,4	5,4,5	4
<b>mean</b>	<b>2.8</b>	<b>3.5</b>	<b>3.2</b>

**grand mean**

# Perform a two-way ANOVA

## 3. Compute **sum of squares within (error)**

$$(2-2.33)^2 + (2-2.33)^2 + (3-2.33)^2 + (3-2.33)^2 + (2-2.33)^2 + (2-2.33)^2 \\ + (2-3.33)^2 + (4-3.33)^2 + (4-2.33)^2 + (5-4.67)^2 + (4-4.67)^2 + (5-4.67)^2 = 4.67$$

hearing ability	speech type		mean
	mixed	single	
hearing-impaired	2,2,3 (M=2.33)	3,2,2 (M=2.33)	2.3
normal	2,4,4 (M=3.33)	5,4,5 (M=4.67)	4
<b>mean</b>	2.8	3.5	3.2

# Perform a two-way ANOVA

4. Compute **sum of squares total**

$$\sum_{i=1}^n (x_i - \bar{x})^2 = 15.67$$

**mean table**

hearing ability	speech type		mean
	mixed	single	
hearing-impaired	2,2,3	3,2,2	2.3
normal	2,4,4	5,4,5	4
<b>mean</b>	2.8	3.5	<b>3.2</b>

# Perform a two-way ANOVA

5. Compute **sum of squares both factors**

$$SS_{\text{Total}} = SS_{\text{1Factor}} + SS_{\text{2Factor}} + SS_{\text{BothFactor}} + SS_{\text{Error}}$$

$$\begin{aligned} SS_{\text{BothFactor}} &= SS_{\text{Total}} - SS_{\text{1Factor}} - SS_{\text{2Factor}} - SS_{\text{Error}} \\ &= 15.67 - 8.7 - 1.5 - 4.67 \\ &= 0.8 \end{aligned}$$

# Calculate $F$ score

Source of variation	Degrees of freedom	Sum of squares	Mean squares	$F$ statistic
1 <sup>st</sup> Factor	$k_1 - 1 = 1$	8.7	8.7/1	8.7/0.58
2 <sup>nd</sup> Factor	$k_2 - 1 = 1$	1.5	1.5/1	1.5/0.58
Both Factor	$k_1 * k_2 = 1$	0.8	0.8/1	0.8/0.58
Within	$n - k_1 - k_2 = 8$	4.67	4.67/8=0.58	
Total	$n - 1 = 11$	15.67		

# Example: Semantic composition vs. association

**A**

high association

low association

comp

French

cheese



Korean

cheese



list

France

cheese



Korea

cheese



+

French

cheese



ISI

0

300

600

900

1200ms

