

Single Regression Equations

$$Y = B_0 + B_1X + e$$

$$\hat{Y} = B_0 + B_1X$$

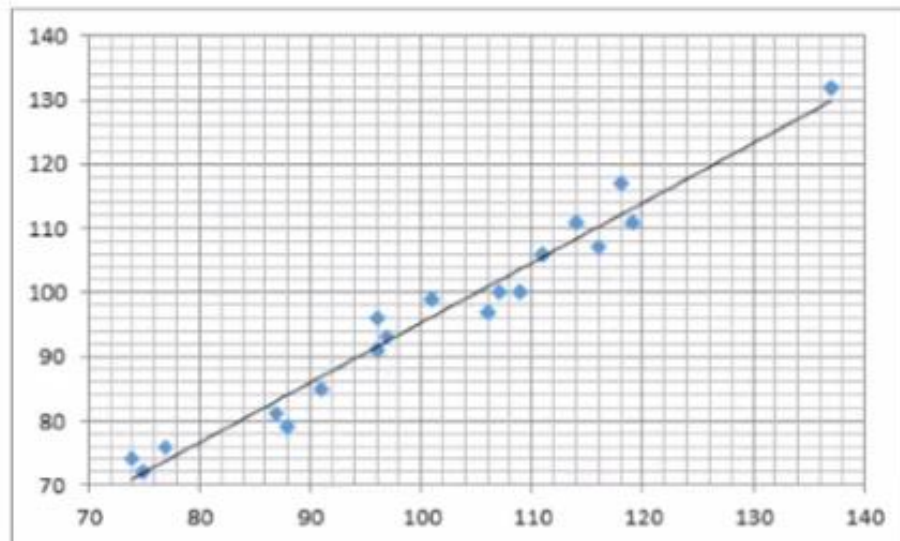
$$e = Y - \hat{Y}$$

$$B_{Y.X} = \frac{Cov_{XY}}{s_X^2}$$

$$r_{XY} = B_{Y.X} \left(\frac{s_X}{s_Y} \right)$$

$$Y = B_1X + e$$

$$Y = \beta_1X + e$$



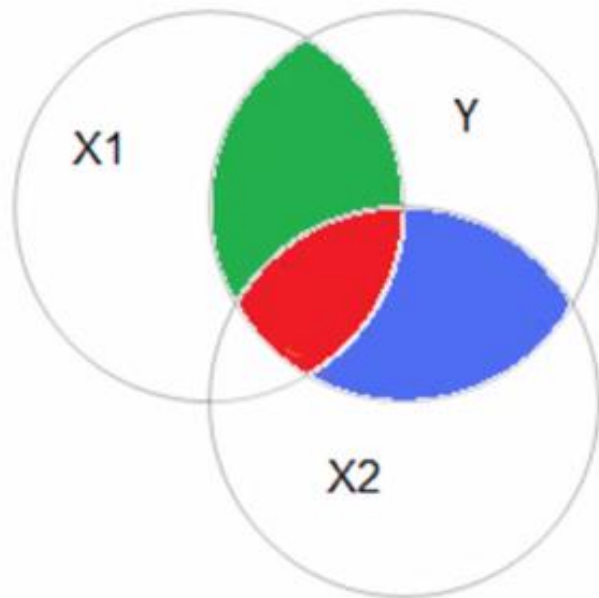
Multiple Regression Equations

$$Y = B_0 + B_1X_1 + B_2X_2 + B_3X_3 + e$$

$$Y = B_1X + B_2X_2 + B_3X_3 + e$$

$$Y = \beta_1X_1 + \beta_2X_2 + \beta_3X_3 + e$$

Semipartial and Partial Correlation Coefficients, Joint Variance



G
B

$$sr_{X_1}^2 = R_{X_1 X_2}^2 - r_{X_2}^2$$

$$sr_{X_2}^2 = R_{X_1 X_2}^2 - r_{X_1}^2$$

R

$$JV = \underline{R_{X_1 X_2}^2} - sr_{X_1}^2 - sr_{X_2}^2 = r_{X_1}^2 + r_{X_2}^2 - R_{X_1 X_2}^2$$

$r_{X_1}^2$: Green + Red
 $r_{X_2}^2$: Blue + Red
 $R_{X_1 X_2}^2$: Green + Blue + Red

$$pr_{X_1}^2 = \frac{R_{X_1 X_2}^2 - r_{X_2}^2}{1 - r_{X_2}^2}$$

$$pr_{X_2}^2 = \frac{R_{X_1 X_2}^2 - r_{X_1}^2}{1 - r_{X_1}^2}$$

Dummy, Effects, and Contrast Coding

$$Y = B_0 + B_1D_1 + B_2D_2 + B_3D_3 + e$$

- $B_0 = \bar{Y}_1$ (in this example, $\bar{Y}_1 = \bar{Y}_r$, or the mean of the referent group)
- $B_1 = \bar{Y}_2 - \bar{Y}_r$
- $B_2 = \bar{Y}_3 - \bar{Y}_r$
- $B_3 = \bar{Y}_4 - \bar{Y}_r$

R^2 = Variance in Y attributable to group differences

$$Y = B_0 + B_1E_1 + B_2E_2 + B_3E_3 + e$$

- $B_0 = \bar{Y}$ (unweighted grand mean)
- $B_1 = \bar{Y}_2 - \bar{Y}$
- $B_2 = \bar{Y}_3 - \bar{Y}$
- $B_3 = \bar{Y}_4 - \bar{Y}$
- $\bar{Y}_r = \bar{Y}_1 = B_0 - B_1 - B_2 - B_3$

R^2 = Variance in Y attributable to group differences

Different contrast code for each comparison/research question

You can have as many contrasts as you need (if you have enough df)

Dummy:

Group\Variable	D ₁	D ₂	D ₃
Group 1 (referent group)	0	0	0
Group 2	1	0	0
Group 3	0	1	0
Group 4	0	0	1

Effects:

Group\Variable	E ₁	E ₂	E ₃
Group 1 ("referent group")	-1	-1	-1
Group 2	1	0	0
Group 3	0	1	0
Group 4	0	0	1

Contrast:

Group\Variable	C ₁	C ₂	C ₃	C ₄	C ₅
Group 1 (referent group)	1	1	1	0	2
Group 2	1	1	1	0	0
Group 3	-1	1	0	1	-1
Group 4	-1	-3	-2	-1	-1

One-Way ANOVA

Source	SS	<u>df</u>	MS	F
Between	$\sum_1^J n_j (\bar{Y}_j - \bar{Y})^2$	J-1	$\frac{SS_B}{df_B}$	$\frac{MS_B}{MS_W}$
Within (Error)	$\sum_1^J \sum_1^I (Y_{ij} - \bar{Y}_j)^2$	N-J	$\frac{SS_W}{df_W}$	
Total	$\sum_1^J \sum_1^I (Y_{ij} - \bar{Y})^2$	N-1		

Two-Way ANOVA

Source	SS	<u>df</u>	MS	F
Variable J	$\sum_{j=1}^J n_{j.} * (\bar{Y}_{j.} - \bar{Y}_{..})^2$	J-1	$\frac{SS_J}{df_J}$	$\frac{MS_J}{MS_W}$
Variable K	$\sum_{k=1}^K n_{.k} * (\bar{Y}_{.k} - \bar{Y}_{..})^2$	K-1	$\frac{SS_K}{df_K}$	$\frac{MS_K}{MS_W}$
JXK Interaction	$\sum_{j=1}^J \sum_{k=1}^K n_{jk} * [\bar{Y}_{jk} - (\bar{Y}_{j.} + \bar{Y}_{.k} - \bar{Y}_{..})]^2$	(J-1)*(K-1)	$\frac{SS_{JXK}}{df_{JXK}}$	$\frac{MS_{JXK}}{MS_W}$
Within (Error)	$\sum_{j=1}^J \sum_{k=1}^K \sum_{i=1}^I (Y_{ijk} - \bar{Y}_{jk})^2$	N-(J*K)	$\frac{SS_w}{df_w}$	
Total	$\sum_{j=1}^J \sum_{k=1}^K \sum_{i=1}^I (Y_{ijk} - \bar{Y}_{..})^2$	N-1		