Contents

	Prefa	ce page	x
	Notat	ion conventions	xiii
1	Some	properties of basic statistical procedures	1
		Problems of statistics	1
		The t, χ^2 and F procedures	3
		Standard assumptions and their plausibility	8
		Tests of normality	13
		Moments of \bar{x} and s^2	16
		The effect of skewness and kurtosis on the t-test	18
	1.7*	The effect of skewness and kurtosis on inferences about	
		variances	19
		The effect of serial correlation	20
		The effect of unequal variances on the two-sample <i>t</i> -test	21
	1.10	Discussion	22
		Further reading	23
2	2 Regression and the linear model		
	2.1	Linear models	24
	2.2	The method of least squares	28
	2.3	Properties of the estimators and sums of squares	32
	2.4	Further analysis of Example 2.1	37
	2.5	The regressions of y on x and of x on y	41
	2.6	Two regressor variables	43
	2.7	Discussion	46
3	Statis	tical models and statistical inference	47
	3.1	Parametric inference	47
		Point estimates	48
	3.3	The likelihood function	53

^{*}Sections and Exercises marked by an asterisk are more difficult.

CONTENT

	3.4	The method of maximum likelihood	60
	3.5		62
		Sufficiency	65
		The multivariate normal distribution	67
	3.8*	Proof of the Cramér-Rao inequality	71
		Further reading	73
4	Prope	rties of the method of maximum likelihood	74
	4.1	Introduction	74
	4.2	and the state of t	78
	4.3	Practical aspects – one-parameter case	90
	4.4	Practical aspects – multiparameter case	96
	4.5	Other methods of estimation	102
5		nethod of least squares	103
	5.1	Basic model	103
	5.2	Properties of the method	109
	5.3	Properties of residuals	113
	5.4	Properties of sums of squares	118
	5.5	Application to multiple regression	124
		Further reading	129
6		ple regression: Further analysis and interpretation	130
	6.1	Testing the significance of subsets of explanatory variables	130
	6.2	Application of the extra sum-of-squares principle to	100
		multiple regression	132
	6.3		138
	6.4*	Relationships between sums of squares	144
	6.5	Departures from assumptions	146
	6.6	Predictions from regression	148
	6.7	Strategies for multiple regression analysis	150
	6.8	Practical details	154
		Further reading on practical points	156
7	Polyn	omial regression	157
	7.1	Introduction	157
		General theory	161
	7.3	Derivation of the polynomials	164
		Tables of orthogonal polynomials	167
	7.5	An illustrative example	167
8	The us	se of transformations	171
	8.1	Introduction	171

vii

	8.2	One explanatory variable	173
	8.3	Transformations for homogeneity of variance	175
	8.4	An example	177
	8.5	The Box-Cox transformation	179
	8.6		181
	8.7	11	183
		Further reading	184
9	Corre	elation	185
	9.1	Definition and examples	185
		Correlation or regression?	186
		Estimation of ρ	188
	9.4		189
	9.5	Confidence intervals and hypothesis tests for ρ	191
	9.6		194
	9.7		195
	9.8	· · · · · · · · · · · · · · · · ·	197
		Further reading	198
10	The a	nalysis of variance	199
	10.1	An example	199
		Generalized inverses	203
		Least squares using generalized inverses	206
		One-way classification analysis of variance	207
	10.5	<u> </u>	214
	10.6	-	217
	10.7	<u> </u>	222
	10.8	•	225
		Further reading	228
11	Desig	ns with regressions in the treatment effects	229
•	11.1	One-way analysis	229
		Parallel regressions	237
	11.3	The two-way analysis	241
12	An analysis of data on trees		246
	12.1	The data	246
	12.2	Regression analyses	249
		The analysis of covariance	251
	12.4		252
13	The a	nalysis of variance: Subsidiary analyses	254
	13.1	Multiple comparisons: Introduction	254
	13.2	Multiple comparisons: Various techniques	256

VIII	CONTENTS

	13.3	Departures from underlying assumptions	263
	13.4	Tests for heteroscedasticity	267
	13.5	Residuals and outliers	268
	13.6	Some points of experimental design: General points	269
	13.7	Some points of experimental design: Randomized blocks	271
		Further reading on experimental design	275
14	Comp	onents of variance	276
	14.1	Components of variance	276
	14.2	o the analysis	278
	14.3		286
	14.4		291
	14.5	- 1 Third population inout	297
	14.7	Sampling from finite populations Nested classifications with unequal numbers	300
	17.7	Further reading	303
15	Cross	ed classifications	306
13			307
	15.1 15.2	o soota classifications and interactions	307
	15.2	More about interactions	311
	15.4		313
	15.5	Joseph C. Enterripto 15.1	317
	15.6		322 324
	15.7*	Analysis of a two-way unequally replicated design	325
		Further reading	330
16	Furth	er analysis of variance	331
		Three-way crossed classification	331
	16.2	An analysis of Example 16.1	338
		Further reading	341
17	The go	eneralized linear model	342
	17.1	Introduction	342
	17.2	The maximum likelihood ratio test	343
		The family of probability distributions permitted	346
	17.4	The generalized linear model	348
	17.5	The analysis of deviance	349
	17.6	Illustration using the radiation experiment data	350
		Further reading	353
	References		354
	Appen	dix A Some important definitions and results	360
	Appen	dix B Some published data sets	367

CONTENTS

Appendix C Statistical tables	371	
1. Cumulative distribution function of the standard normal		
distribution	371	
2. Percentiles of the standard normal distribution	372	
3. Percentage points of the <i>t</i> -distribution	373	
4. Percentage points of the χ^2 -distribution	374	
5. Percentage points of the F-distribution	375	
6. Percentage points of the studentized range $q(\alpha^0_0, n, \nu)$	377	
7. Coefficients of the Shapiro-Wilk W-test for normality	378	
8. Percentage points of the W-test for $n = 3(1)50$	380	
9. Expected normal order statistics $u_{i,n}$	381	
10. Critical values of Stefansky's MNR test	383	
11. Orthogonal polynomials	384	
12. Orthogonal polynomial functions	388	
13. Coefficients of orthogonal polynomial functions	388	
Index		