

Contents

Preface **xiii**

- 1 Introduction 2**
- Meaning of Statistics **2**
 - Role of Statistics **3**
 - Variables **4**
 - A Hierarchy of Measurement Scales **5**
 - Nominal Scale **6**
 - Ordinal Scale **7**
 - Interval Scale **7**
 - Ratio Scale **8**
 - Populations and Samples **8**
 - Descriptive Statistics and Inferential Statistics **9**
 - Summary **11**
- 2 Organizing Data for Meaningful Representation 12**
- Frequency Distributions **12**
 - Graphic Representation of Frequency Distributions **18**
 - Differences in the Shapes of Frequency Distributions **20**
 - Percentiles **21**
 - Cumulative Frequency Distribution and Percentiles **23**
 - Percentile Rank **25**
 - Summary **29**
 - Exercises **30**
- 3 Describing Distributions: Measures of Central Tendency and Dispersion 32**
- Summation Notation and Operation **33**
 - Measures of Central Tendency **34**
 - Mode **35**

- Median **36**
- Mean **37**
- Comparison of the Mode, the Median, and the Mean **39**
- The Mean of Combined Groups **41**
- Measures of Dispersion **42**
 - Range **42**
 - The Semi-Interquartile Range **43**
 - Standard Deviation **46**
- Summary **47**
- Exercises **47**

4 Standard Scores and the Normal Curve 50

- Standard Scores **50**
 - Computing Standard Scores **52**
 - Properties of Standard Scores **53**
- The Normal Curve **57**
 - The Standard Normal Curve **60**
 - Using the Standard Normal Curve **61**
- Summary **66**
- Exercises **67**

5 Correlation: The Measure of Relationship 70

- The Correlation Coefficient and the Meaning of Correlation **71**
 - Direction and Magnitude of the Relationship **72**
- Computing the Correlation Coefficient **75**
 - Computational Formula for r **77**
- Factors Affecting the Size of the Pearson r **79**
 - Linearity **79**
 - Homogeneity of the Group **82**
 - Size of the Group **84**
- Interpretation of the Correlation Coefficient **84**
 - The Scale of r **84**
 - Interpreting r in Terms of Variance **85**
 - Correlation and Causality **87**
- Summary **88**
- Exercises **88**

6 Types of Correlation Coefficients 92

- Scales of Measurement **92**
 - Nominal—Discrete Dichotomy **92**
 - Nominal—Continuous Dichotomy **93**
 - Ordinal **93**
 - Interval or Ratio **94**
- Appropriate Correlation Coefficients for Various Combinations of Scales **95**

Pearson Product-Moment Correlation Coefficients	96
Point-Biserial	97
Phi	99
Spearman Rho (ρ)	101
Non-Product-Moment Coefficient	104
The Contingency Coefficient (C)	104
Kendall's Tau (τ)	104
Biserial Coefficient	105
Tetrachoric Coefficient	108
Rank-Biserial Coefficient	110
Undefined Correlation Coefficients	111
Coefficient of Nonlinear Relationship Between Two Variables	112
Eta (η) or Correlation Ratio	112
Summary	116
Exercises	117

7 Introduction to Inferential Statistics: Part I 120

Role of Sampling in Inferential Statistics	120
Random Sampling Methods	121
Role of Probability in Inferential Statistics	125
Probability and the Concept of the Underlying Distribution	127
The Normal Curve as an Underlying Distribution	128
The Underlying Distribution of the Sample Mean	130
Hypothesis Testing	132
Testing Hypotheses When Population Characteristics Are Unknown	132
The Underlying Distribution of Sample Means When σ is Unknown	133
Stating Hypotheses	137
Testing the Example Hypotheses ($\mu = 90$ and $\mu = 68$)	138
Level of Significance	142
Estimation of a Parameter	142
Point Estimation	143
Interval Estimation	144
Summary	147
Exercises	148

8 Introduction to Inferential Statistics: Part II 150

Testing Hypotheses	150
Hypotheses: One-Sample and Two-Sample Case	152
Nondirectional Alternative Hypotheses	152
Directional Alternative Hypotheses	153
Errors in Hypothesis Testing and Interval Estimation	154
Type I and Type II Errors	154
Level of Significance	156
Region of Rejection: Nondirectional Alternative Hypotheses	159
Region of Rejection: Directional Alternative Hypotheses	163
Level of Confidence	165

Data Needed for Hypothesis Testing and Interval Estimation **167**
 Summary **169**
 Exercises **169**

9 Hypothesis Testing: One-Sample Case 172

Testing $H_0: \mu = \alpha$ **173**
 Testing $H_0: \rho = \alpha$ **176**
 Testing $H_0: \rho = 0$ **187**
 Testing $H_0: P = \alpha$ **183**
 Testing $H_0: \sigma^2 = \alpha$ **187**
 The Chi-square (χ^2) Distribution **188**
 Statistical Precision **191**
 Statistical Significance versus Practical Importance **192**
 Summary **194**
 Exercises **195**

10 Hypothesis Testing: Two-Sample Case 198

Assumptions for the Two-Sample Case **199**
 Assumption of Independent Samples **199**
 Assumption of Homogeneity of Variance **202**
 Testing $H_0: \mu_1 = \mu_2$ **202**
 Testing $H_0: \mu_1 = \mu_2$ When $\sigma_1^2 = \sigma_2^2$ **209**
 Testing $H_0: \mu_1 = \mu_2$ —Dependent Samples **211**
 Testing $H_0: P_1 = P_2$ —Independent Samples **216**
 Testing $H_0: P_1 = P_2$ —Dependent Samples **219**
 Testing $H_0: \rho_1 = \rho_2$ —Independent Samples **223**
 Testing $H_0: \rho_1 = \rho_2$ —Dependent Samples **226**
 Testing $H_0: \sigma_1^2 = \sigma_2^2$ —Independent Samples **228**
 One-Tailed Test **232**
 Testing $H_0: \sigma_1^2 = \sigma_2^2$ —Dependent Samples **232**
 Statistical Significance vs. Practical Importance: A Return
 to Reality **234**
 Summary **235**
 Exercises **239**

11 Hypothesis Testing: k -Sample Case Analysis of Variance—One-Way Classification 242

Problems with Multiple t -Tests **242**
 The Variables in ANOVA **244**
 Concepts Underlying ANOVA **245**
 Intuitive Approach to Partitioning the Variation **245**
 The Linear Model **249**
 Partitioning the Sum of Squares **250**
 Two Estimates of The Population Variance **252**

	Testing the Null Hypothesis 254
	Expected Mean Square Between: $E(MS_B)$ 254
	Expected Mean Square Within: $E(MS_W)$ 255
	The F-Ratio 255
	Summary Table for ANOVA 256
	Computational Formulas for Sums of Squares 256
	Assumptions Underlying the Analysis of Variance 260
	Consequence of Violating the Assumptions 261
	The Relationship of ANOVA to the t -Test 262
	Summary 264
	Exercises 265
12	Multiple Comparison Procedures 268
	Post Hoc Multiple Comparison Tests 269
	Type I Error Rates 270
	The Tukey Method 272
	The Newman-Keuls Method 273
	Comparison of the Tukey and Newman-Keuls Methods 275
	Post Hoc Test for Unequal n 275
	The Scheffé Method 276
	The Scheffé Method for Pair-Wise Comparisons 276
	A Priori Planned Tests 280
	Planned Orthogonal Contrasts 280
	Relationship of Orthogonal Contrasts and the Between Sum of Squares (SS_B) 283
	One-Tailed Test Using Orthogonal Contrasts 285
	Trend Analysis 285
	Orthogonal Polynomials: Contrasts Used in Trend Analysis 288
	Summary 291
	Exercises 292
13	Analysis of Variance—Two-Way Classification 296
	Factorial Design 296
	Advantages of a Factorial Design 297
	The Variables in Two-Way ANOVA 299
	Partitioning the Variation in a Two-Factor Design 300
	Partitioning The Sum of Squares 302
	Testing the Null Hypothesis 304
	Computational Formulas for Sums of Squares 305
	The Meaning of the Main Effects 310
	The Meaning of Interaction 311
	Reduction of Error Variance in Two-Way ANOVA 313
	Assumptions of Two-Way ANOVA 315
	The Linear Model 316
	Models for ANOVA, Two-Way Classification 317
	Expected Mean Squares for the ANOVA Models 318

Multiple Comparison Procedures for Two-Way ANOVA **320**
Two-Way ANOVA with Disproportionate Cell Frequencies **322**
Summary **326**
Exercises **328**

14 Selected Nonparametric Tests of Significance 332

The χ^2 -Distributions **333**
 The Critical Values of the χ^2 Distributions **337**
Nominal Data: One-Sample Case **338**
Nominal Data: Two-Sample Case **340**
 Determination of the Expected Frequencies **341**
 Determination of the Degrees of Freedom **342**
 The 2×4 Contingency Table **343**
 The 2×2 Contingency Table **344**
Nominal Data: k -Sample Case **346**
 Small Expected Frequencies in Contingency Tables **348**
 The Contingency Coefficient **349**
Nominal Data: Two-Sample Case—Dependent Samples **350**
Ordinal Data: Two-Sample Case **352**
 The Median Test **352**
 The Mann-Whitney U -Test **354**
Ordinal Data: k -Sample Case **357**
 Tied Ranks **359**
Ordinal Data: Two-Sample Case—Dependent Samples **359**
Summary **362**
Exercises **364**

15 Linear Regression: Prediction and Estimation 368

Concepts of Prediction **368**
 The Predictive Relationship Between Two Variables **370**
 Determining the Regression Line **372**
 The Second Regression Line **375**
 Predicted Scores and Their Distributions **377**
Errors in Prediction **379**
 The Estimated Standard Error of Prediction **379**
 Assumptions Underlying the Regression Line **380**
The Relationships of Correlation and Prediction **382**
 Partitioning the Variance of the Predicted Variable (Y) **382**
 Correlation and the Regression Coefficients **384**
Probability Associated with Regression and Prediction **386**
 Confidence Intervals in Prediction **388**
Summary **389**
Exercises **390**

16**Multiple Correlation and Prediction 394**

- Concepts of Multiple Prediction **394**
- The Geometry of Multiple Prediction **395**
- Multiple Prediction in Standard Score Form **397**
- Characteristics of Multiple R **400**
- The Standard Error of Estimate **401**
- Selecting Predictor Variables **402**
- The Suppressor Variable **402**
- Number of Predictor Variables **403**
- Empirical Procedures for Selecting Predictor Variables **404**
- The Use of Multiple R in Inferential Statistics **406**
- Testing the Difference Between Two Multiple R 's **407**
- Multiple Regression and ANOVA **408**
- Part and Partial Correlation **411**
- Summary **413**

17**Introduction to Multivariate Statistics 414**

- Canonical Correlation **415**
- Conceptual Meaning of a Trait or Construct **416**
- Constructs and Canonical Correlation **416**
- Canonical Variates and Canonical Weights **417**
- Comments on the Computation of Canonical Correlation **418**
- Multivariate Analysis of Variance (MANOVA) **421**
- Underlying Concepts of MANOVA **421**
- Information Obtained from a MANOVA **424**
- Factor Analysis **431**
- Geometrical Concepts **433**
- The Concept of Community **435**
- Types of Factors **436**
- Uses of Factor Analysis **436**
- Summary **440**

- Answers to Selected Exercises **442**
- Appendix A **452**
- Appendix B **464**
- Bibliography **482**
- Index **485**