Contents

Preface

1. Linear Relationships 1
   - 1.1 Introduction 2
   - 1.2 The Equation of a Straight Line 2
   - 1.3 Graph of $Y = a + bX$ 3
   - 1.4 The Slope and Intercept of a Straight Line 4
   - 1.5 Positive and Negative Relationships 5

   Exercises 6

2. Some Simple Nonlinear Relationships That Can Be Transformed into Linear Relationships 8
   - 2.1 The Power Curve 9
   - 2.2 The Exponential Curve 12
   - 2.3 The Logarithmic Curve 14

   Exercises 17

3. The Regression Line of Y on X 20
   - 3.1 Introduction 21
   - 3.2 The Mean and Variance of a Variable 21
   - 3.3 Finding the Values of a and b in the Regression Equation 24
   - 3.4 The Covariance 28
   - 3.5 The Residual Sum of Squares 29
   - 3.6 The Residual Variance and Standard Error of Estimate 31

   Exercises 32

4. The Correlation Coefficient 33
   - 4.1 Introduction 34
   - 4.2 The Correlation Coefficient 35

4.3 Formulas for the Correlation Coefficient 36
4.4 The Regression of Y on X 37
4.5 The Residual Variance and Standard Error of Estimate 38
4.6 The Regression of X on Y 39
4.7 The Two Regression Lines 40
4.8 Correlation and Regression Coefficients 41
4.9 Correlation and the Residual Sum of Squares 42
4.10 A Variance Interpretation of r^2 and $1 - r^2$ 43
Exercises 45

5. Correlation and Regression with Standardized Variables 47
5.1 Introduction 48
5.2 Transforming a Variable into a Standardized Variable 48
5.3 Correlation of Standardized Variables 49
5.4 Regression Coefficients and Equations with Standardized Variables 49
5.5 Residual Variance with Standardized Variables 50
5.6 Limiting Values of the Correlation Coefficient 51
Exercises 51

6. Factors Influencing the Magnitude of the Correlation Coefficient 53
6.1 The Shapes of the X and Y Distributions 54
6.2 Correlation Coefficients Based on Small Samples 55
6.3 Combining Several Different Samples 56
6.4 Restriction of Range 60
6.5 Nonlinearity of Regression 61
6.6 Correlation with a Third Variable: Partial Correlation 61
6.7 Random Errors of Measurement 64
Exercises 65

7. Special Cases of the Correlation Coefficient 67
7.1 Introduction 68
7.2 The Phi Coefficient 68
7.3 Range of r for Dichotomous Variables 72
7.4 The Point Biserial Coefficient 72
7.5 The Rank Order Correlation Coefficient 76
7.6 The Variance and Standard Deviation of the Difference between Two Independent Variables 78
Exercises 79

8. Tests of Significance for Correlation Coefficients 81
8.1 Introduction 82
8.2 Tests of Significance 83

8.3 Sampling Distribution of the Correlation Coefficient 84
8.4 Test of the Null Hypothesis that $\rho = 0$ 84
8.5 Table of Significant Values of r 86
8.6 The z_r Transformation for r 86
8.7 Establishing a Confidence Interval for ρ 87
8.8 Test of Significance for the Difference between r_1 and r_2 89
8.9 The χ^2 Test for the Difference between r_1 and r_2 90
8.10 Test for Homogeneity of Several Values of r 91
8.11 Test of Significance of a Partial Correlation Coefficient: $r_{12.3}$ 92
Exercises 92

9. Tests of Significance for Special Cases of the Correlation Coefficient 94
9.1 Introduction 95
9.2 Test of Significance for the Phi Coefficient 96
9.3 The t Test of Significance for the Point Biserial Coefficient 98
9.4 The F Test of Significance for the Point Biserial Coefficient 100
9.5 Test of Significance for the Rank Order Correlation Coefficient 101
Exercises 102

10. Tests of Significance for Regression Coefficients 103
10.1 Introduction 104
10.2 Test of the Null Hypothesis that $\beta = 0$ 105
10.3 Test of the Null Hypothesis that $\beta_1 - \beta_2 = 0$ 108
10.4 Test for Homogeneity of Several Independent Values of b 109
Exercises 112

11. Coefficients for Orthogonal Polynomials 114
11.1 Introduction 115
11.2 Coefficients for Orthogonal Polynomials 116
11.3 An Example in Which $\overline{Y}'_i = \overline{Y} + b_1 x_1$ 118
11.4 An Example in Which $\overline{Y}'_i = \overline{Y} + b_2 x_2$ 121
11.5 An Example in Which $\overline{Y}'_i = \overline{Y} + b_3 x_3$ 122
11.6 An Example in Which $\overline{Y}'_i = \overline{Y} + b_4 x_4$ 124
11.7 Summary 126
Exercises 126

12. Tests of Significance Using Coefficients for Orthogonal Polynomials 128
12.1 Introduction 129
12.2 The Analysis of Variance for $k = 5$ Values of X 129
12.3 Components of the Trend 131

12.4 The Linear Component and a Test of Significance 132
12.5 The Quadratic Component and a Test of Significance 134
12.6 The Cubic Component and a Test of Significance 135
12.7 The Quartic Component and a Test of Significance 136
12.8 Correlations of $\overline{Y}_i$ with the Orthogonal Coefficients 137
12.9 Multiple Correlation Coefficient 138
Exercises 139

13. Analysis of Variance for a Simple Repeated Measure Design 140
13.1 Introduction 141
13.2 An Experiment Involving Four Repeated Measures 142
13.3 Analysis of Variance for the Repeated Measure Design 143
13.4 Trend Components of the Trial Sum of Squares 145
13.5 The Relationship between MS_{ST} and MS_W 147
Exercises 148

14. Multiple Correlation and Regression 150
14.1 Introduction 151
14.2 Calculating the Values of b_1 and b_2 for a Three-Variable Problem 152
14.3 A Numerical Example of a Three-Variable Problem 153
14.4 Partitioning the Total Sum of Squares into the Regression and Residual Sums of Squares 154
14.5 The Multiple Correlation Coefficient 155
14.6 Calculating $R^2_{Y.V}$ from the Correlation Coefficients 155
14.7 Tests of Significance for $R^2_{Y.V}$ 156
14.8 Conditional Tests of Significance 157
14.9 Semipartial Correlations and Multiple Correlation 158
14.10 Multiple Correlation When the X Variables Are Mutually Orthogonal 161
14.11 The Regression Coefficients When X_1, X_2, and Y Are in Standardized Form 162
14.12 Matrix Calculation of the Regression Coefficients 162
14.13 Package Programs for Multiple Regression 165
Exercises 168

Answers to the Exercises 171

Appendix 177
Table I Table of Squares, Square Roots, and Reciprocals of Numbers from 1 to 1000 178
Table II Areas and Ordinates of the Normal Curve in Terms of $Z = (X - \mu)/\sigma$ 189

Table III	Table of χ^2	197
Table IV	Table of t	198
Table V	Values of the Correlation Coefficient for Various Levels of Significance	201
Table VI	Table of Values of $z_r = \frac{1}{2}[\log_e(1 + r) - \log_e(1 - r)]$	202
Table VII	Values of F Significant with $\alpha = .05$ and $\alpha = .01$	203
Table VIII	Table of Four-Place Logarithms	206
Table IX	Values of the Rank Order Correlation Coefficient for Various Levels of Significance	209
Table X	Table of Coefficients for Orthogonal Polynomials	210

Index 211