

**Ch8-Ex1- University grades (univ) as a function of cognitive ability (abil) and study time (stdy).**

See ch7-Ex1  
 $SS_U = 1939.222$

\*Categorical: C.

TTEST VARI = univ /GROUP = ab2.

1 - low Abil  
 2 - high Abil

$$s_p^2 = \frac{SS_1 + SS_2}{n_1 + n_2 - 2}$$

|      | ab2 | N  | Mean  | Std. Deviation | Std. Error Mean |
|------|-----|----|-------|----------------|-----------------|
| univ | 1   | 18 | 63.50 | 6.802          | 1.603           |
|      | 2   | 18 | 67.94 | 7.573          | 1.785           |

| t-test for Equality of Means |        |    |                 |                 |                       |
|------------------------------|--------|----|-----------------|-----------------|-----------------------|
|                              | t      | df | Sig. (2-tailed) | Mean Difference | Std. Error Difference |
| univ                         | -1.852 | 34 | .073            | -4.444          | 2.399                 |

Ind  
t

$$s_p^2 = \frac{1}{n_1 + n_2} \left( \frac{1}{n_1} + \frac{1}{n_2} \right)$$

$H_0: \mu_1 = \mu_2$

$$\frac{(\bar{y}_1 - \bar{y}_2) - 0}{SE}$$

$$\bar{y}_1 - \bar{y}_2$$

$j=1,2$

$$\bar{y}_j - \bar{y}_G$$

|             |       |       |
|-------------|-------|-------|
| $\bar{y}_1$ | 63.50 | -2.22 |
| $\bar{y}_2$ | 67.94 | +2.22 |
| $\bar{y}_G$ | 65.72 |       |

GLM univ BY ab2.

Dependent Variable: univ

| Source          | Type III Sum of Squares | df | Mean Square | F     | Sig. |
|-----------------|-------------------------|----|-------------|-------|------|
| ab2             | 177.778                 | 1  | 177.778     | 3.432 | .073 |
| Error           | 1761.444                | 34 | 51.807      |       |      |
| Corrected Total | 1939.222                | 35 |             |       |      |

$$n_j \sum (\bar{y}_j - \bar{y}_G)^2$$

$$k-1 = 1$$

$$s_p^2$$

$$t^2$$

ANOVA

REGRESS /DEP = univ /ENTER ab2 /SAVE PRED(prdu.a) RESI(resu.a).

| Model | R    | R Square |
|-------|------|----------|
| 1     | .303 | .092     |

| Model |            | Sum of Squares | df | Mean Square | F     | Sig. |
|-------|------------|----------------|----|-------------|-------|------|
| 1     | Regression | 177.778        | 1  | 177.778     | 3.432 | .073 |
|       | Residual   | 1761.444       | 34 | 51.807      |       |      |
|       | Total      | 1939.222       | 35 |             |       |      |

| Model | Unstandardized Coefficients |        |            |        |      |
|-------|-----------------------------|--------|------------|--------|------|
|       |                             | B      | Std. Error | t      | Sig. |
| 1     | (Constant)                  | 59.056 | 3.794      | 15.567 | .000 |
|       | ab2                         | 4.444  | 2.399      | 1.852  | .073 |

$$\bar{y}_2 - \bar{y}_1$$

|                 | Mean  | Std. Deviation | N  |
|-----------------|-------|----------------|----|
| Predicted Value | 65.72 | 2.254          | 36 |
| Residual        | .000  | 7.094          | 36 |

ab2

$$\hat{Y} = \bar{Y}_j = 59.056 + 4.444 \times \begin{cases} 1 \\ 2 \end{cases}$$

$$Y - \bar{Y}_j$$

```
VARI LABEL prdu.a ' resu.a '.
LIST.
SUBJ abil stdy hs univ ab2      prdu.a      resu.a
  1   69  26  50  59  1      63.50000    -4.50000
  2   75  30  70  63  1      63.50000     -0.50000
  3   79  29  68  66  1      63.50000     2.50000
...
 19   97  23  60  67  2      67.94444    -0.94444
 20   98  25  74  84  2      67.94444    16.05556
 21  100  21  60  59  2      67.94444    -8.94444
...
```

SS<sub>1</sub> } SS<sub>1</sub> + SS<sub>2</sub>  
 SS<sub>2</sub> }  
 $df = n - p - 1$   
 $= n - 2$   
 $= n_1 + n_2 - 2$

$$SS_Y = 18 \sum (\bar{Y}_j - \bar{Y}_G)^2$$

\*Categorical: C N; groups diff on study time.  
 TTEST VARI = stdy /GROUP = ab2.

ind  
 x

|      | ab2 | N  | Mean  | Std. Deviation | Std. Error Mean |
|------|-----|----|-------|----------------|-----------------|
| stdy | 1   | 18 | 22.17 | 4.866          | 1.147           |
|      | 2   | 18 | 18.67 | 4.740          | 1.117           |

$\bar{X}_G = 20.42$

| t-test for Equality of Means |       |    |                 |                 |                       |
|------------------------------|-------|----|-----------------|-----------------|-----------------------|
|                              | t     | df | Sig. (2-tailed) | Mean Difference | Std. Error Difference |
| stdy                         | 2.186 | 34 | .036            | 3.500           | 1.601                 |

REGRESS /DEP = univ /ENTER ab2 stdy.

| Model | R    | R Square |
|-------|------|----------|
| 1     | .543 | .295     |

| Model |            | Sum of Squares | df | Mean Square | F     | Sig. |
|-------|------------|----------------|----|-------------|-------|------|
| 1     | Regression | 572.069        | 2  | 286.034     | 6.904 | .003 |
|       | Residual   | 1367.153       | 33 | 41.429      |       |      |
|       | Total      | 1939.222       | 35 |             |       |      |

> F before

< MSE before

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients |       |      |
|-------|------------|-----------------------------|------------|---------------------------|-------|------|
|       |            | B                           | Std. Error | Beta                      | t     | Sig. |
| 1     | (Constant) | 40.859                      | 6.804      |                           | 6.005 | .000 |
|       | ab2        | 6.926                       | 2.291      | .472                      | 3.023 | .005 |
|       | stdy       | .709                        | .230       | .482                      | 3.085 | .004 |

< 2.599

< .073

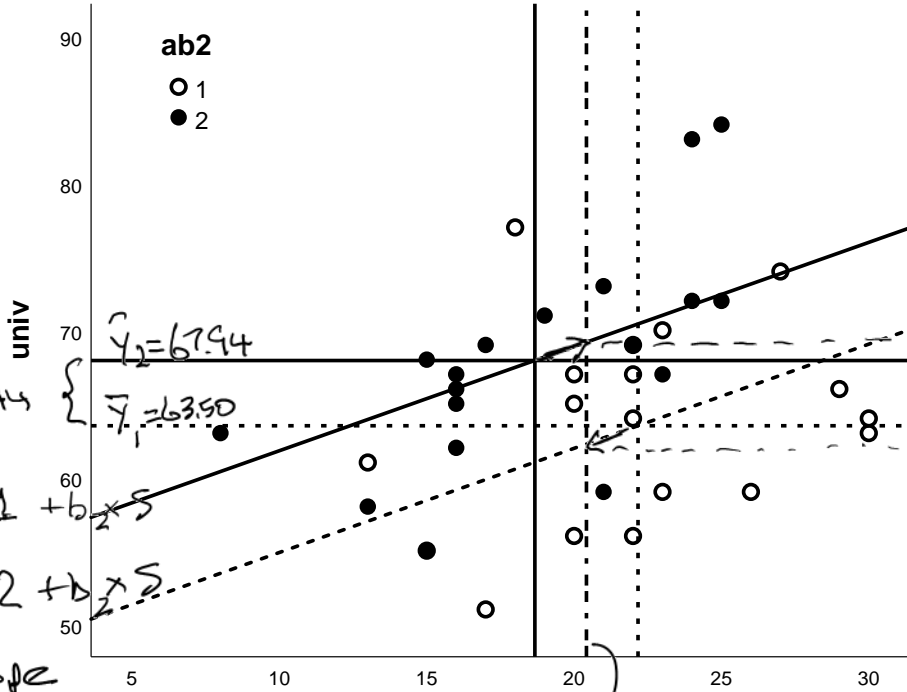
> 4.444

> 1.852

GRAPH /SCATTERPLOT(BIVAR)=stdy WITH univ BY ab2 /MISSING=LISTWISE.



$$\bar{X}_2 = 18.67 \quad \bar{X}_1 = 22.17$$



$$b_0 + b_1 x_1 + .709 x 20.42$$

$$\hat{y}_2 - \hat{y}_1 = 6.926 = b_1$$

$$b_0 + b_1 x_2 + .709 x 20.42$$

$$\bar{y}_2 = 67.94$$

$$\bar{y}_1 = 63.50$$

$$\hat{y} = b_0 + b_1 x_1 + b_2 x_2$$

$$\hat{y} = b_0 + b_1 x_2 + b_2 x_1$$

Same slope parallel  $\hat{y}_s$

styd

$$\bar{X}_G = 20.42$$

Fit line in Graph Editor difference constant across values of S = difts for  $b_0$

```
*Categorical: C, C N, C N CxN.
COMPUTE axs = ab2*styd.
REGRESS /DEP = univ /ENTER ab2 styd axs.
```

| Model | R    | R Square |
|-------|------|----------|
| 1     | .586 | .344     |

$R^2$

$$Rej H_0: \rho_{Y,123} = 0$$

| Model |            | Sum of Squares | df | Mean Square | F     | Sig. |
|-------|------------|----------------|----|-------------|-------|------|
| 1     | Regression | 666.232        | 3  | 222.077     | 5.583 | .003 |
|       | Residual   | 1272.990       | 32 | 39.781      |       |      |
|       | Total      | 1939.222       | 35 |             |       |      |

$$r_{YA} = .303$$

$$r_{YS} = .316$$

$$r_{YX} = .563$$

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients |  | t     | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--|-------|------|
|       |            | B                           | Std. Error | Beta                      |  |       |      |
| 1     | (Constant) | 62.461                      | 15.543     |                           |  | 4.019 | .000 |
|       | ab2        | -7.194                      | 9.448      | -.490                     |  | -.761 | .452 |
|       | styd       | -.322                       | .707       | -.219                     |  | -.455 | .652 |
|       | axs        | .693                        | .451       | .996                      |  | 1.539 | .134 |

No unique

$$r_{AS} = -.351$$

$$r_{AX} = .719$$

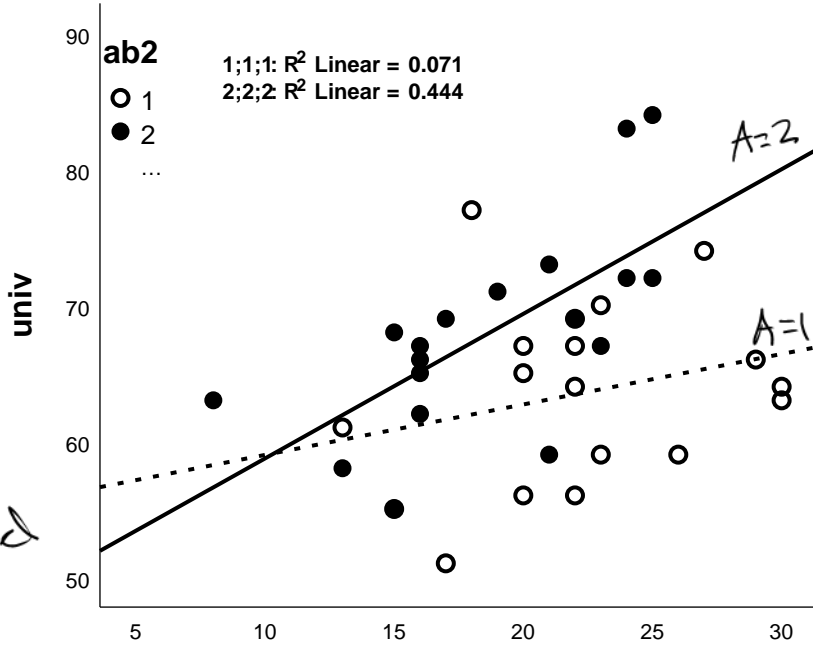
$$r_{SX} = .364$$

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GRAPH /SCATTERPLOT(BIVAR)=styd WITH univ BY ab2 /MISSING=LISTWISE.
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$$\hat{y} = 62.461 - .7194A - .322S + .693AXS$$

Lines fitted by Graph Editor

$$\hat{Y} = 62.461 - 7.194A_1 - .322S + .693AS + (-.322 + .693A)S$$



$$\hat{Y}_2 = 48.073 + \underbrace{1.064}_{-.322 + .693 \times 2} S$$

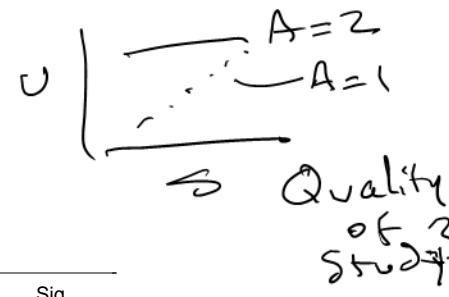
$$\hat{Y}_1 = 55.267 + \underbrace{.371}_{-.322 + .693 \times 1} S$$

Not parallel

diffs in  $b_0$  NOT equal  $\approx$  equal  $\approx$  diff across values of S

Who benefits more from studying??

vs.



SPLIT FILE BY ab2.  
REGRESS /DEP = univ /ENTER stdy.

| ab2 | Model | R    | R Square |
|-----|-------|------|----------|
| 1   | 1     | .266 | .071     |
| 2   | 1     | .666 | .444     |

| ab2 | Model |            | Sum of Squares | df | Mean Square | F      | Sig. |
|-----|-------|------------|----------------|----|-------------|--------|------|
| 1   | 1     | Regression | 55.529         | 1  | 55.529      | 1.215  | .287 |
|     |       | Residual   | 730.971        | 16 | 45.686      |        |      |
|     |       | Total      | 786.500        | 17 |             |        |      |
| 2   | 1     | Regression | 432.926        | 1  | 432.926     | 12.780 | .003 |
|     |       | Residual   | 542.018        | 16 | 33.876      |        |      |
|     |       | Total      | 974.944        | 17 |             |        |      |

| ab2 | Model      | Unstandardized Coefficients |            | Standardized Coefficients |  | t     | Sig. |
|-----|------------|-----------------------------|------------|---------------------------|--|-------|------|
|     |            | B                           | Std. Error | Beta                      |  |       |      |
| 1   | (Constant) | 55.267                      | 7.636      |                           |  | 7.238 | .000 |
|     | stdy       | .371                        | .337       | .266                      |  | 1.102 | .287 |
| 2   | (Constant) | 48.072                      | 5.726      |                           |  | 8.396 | .000 |
|     | stdy       | 1.065                       | .298       | .666                      |  | 3.575 | .003 |

SPLIT FILE OFF.

$371 - 1.064 = -.692 = \text{reg. coeff for } A \times S$