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Example 20.1 Given the data below, test the hypothesis that the means of the three populations are equal. Let $\alpha = 0.05$.

Sample 1	Sample 2	Sample 3
40	70	45
50	65	38
60	66	60
65	50	42

(i) We state our null and alternative hypotheses as

$H_0: \mu_1 = \mu_2 = \mu_3$, i.e. all the three means are equal, and

H_1 : Not all three means are equal.

(ii) The significance level is set at $\alpha = 0.05$.

(iii) The test-statistic to use is

$$F = \frac{s_b^2}{s_w^2}$$

which, if H_0 is true, has an F -distribution with $\nu_1 = k - 1$ and $\nu_2 = n - k$ degrees of freedom.

(iv) The computations are carried out as below:

	Sample 1	Sample 2	Sample 3	Total	$\sum_j X_j^2$
$X_{i1} (X_{i1}^2)$	$X_{i2} (X_{i2}^2)$	$X_{i3} (X_{i3}^2)$			
40 (1600)	70 (4900)	45 (2025)	---	8525	
50 (2500)	65 (4225)	38 (1444)	---	8169	
60 (3600)	66 (4355)	60 (3600)	---	11556	
65 (4225)	50 (2500)	42 (1764)	---	8489	
T_j	215	251	185	651	36739
T_j^2	46225	63001	34225	143451	↑
$\sum_i X_{ij}^2$	11925	15981	8833	36739	←:check

$$\text{Correction Factor (C.F.)} = \frac{T_{..}^2}{n} = \frac{(651)^2}{12} = 35316.75$$

$$\begin{aligned} \text{Total SS} &= \sum_i \sum_j X_{ij}^2 - \text{C.F.} \\ &= 36739 - 35316.75 = 1422.25 \end{aligned}$$

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$$\begin{aligned} \text{Between SS} &= \frac{\sum_j T_j^2}{r} - C.F. \\ &= \frac{143451}{4} - 35316.75 = 546.00, \text{ and} \end{aligned}$$

$$\text{Within SS} = \text{Total SS} - \text{Between SS} = 1422.25 - 546.00 = 876.25$$

The Analysis of Variance table is:

Source of Variation	d.f.	Sum of Squares	Mean Square	Computed F
Between Samples	2	546.00	273.00	$\frac{273.00}{97.36} = 2.80$
Within Samples	9	876.25	97.36
Total Variation	11	1422.25	---	---

(v) The critical region is $F \geq F_{0.05}(2, 9) = 4.26$

(vi) **Conclusion.** Since the calculated value of $F=2.80$ does not fall in the critical region, so we accept our null hypothesis and conclude that all the three means are equal.