

$$O = \text{lm}(y \sim a + b + a:b)$$

Summary(O)

<u>Parameter</u>	<u>Estimate</u>	<u>SE</u>	<u>t</u>	<u>P-VALUE</u>
μ	$\hat{\mu}$	$SE(\hat{\mu})$	$\hat{\mu}/SE(\hat{\mu})$	
a_6	\hat{a}_6	$SE(\hat{a}_6)$	$\hat{a}_6/SE(\hat{a}_6)$	
b_{30}	\hat{b}_{30}	$SE(\hat{b}_{30})$	$\hat{b}_{30}/SE(\hat{b}_{30})$	
$\gamma_{6,30}$	$\hat{\gamma}_{6,30}$	$SE(\hat{\gamma}_{6,30})$	$\hat{\gamma}_{6,30}/SE(\hat{\gamma}_{6,30})$	

Full Model For Treatment Means

		TEMP			
		20	30		
TIME	3	μ	$\mu + b_{30}$	μ_{11}	μ_{12}
	6	$\mu + a_6$	$\mu + a_6 + b_{30} + \gamma_{6,30}$	μ_{21}	μ_{22}

\longleftrightarrow

Reduced Model For Test of $H_0: \mu = 0$

		TEMP	
		20	30
TIME	3	0	b_{30}
	6	a_6	$a_6 + b_{30} + \gamma_{6,30}$

EQUIVALENT TO
TESTING

$$H_0: \mu_{11} = 0$$

FULL MODEL FOR TREATMENT MEANS

		TEMP	
		20	30
TIME	3	μ	$\mu + b_{30}$
	6	$\mu + a_6$	$\mu + a_6 + b_{30} + \gamma_{6,30}$

↔

μ_{11}	μ_{12}
μ_{21}	μ_{22}

REDUCED MODEL FOR TEST OF $H_0: a_6 = 0$

		TEMP	
		20	30
TIME	3	μ	$\mu + b_{30}$
	6	μ	$\mu + b_{30} + \gamma_{6,30}$

EQUIVALENT
TO TESTING

$$\mu_{11} = \mu_{21}$$

Full Model For Treatment Means

		TEMP	
		20	30
TIME	3	μ	$\mu + b_{30}$
	6	$\mu + a_6$	$\mu + a_6 + b_{30} + \gamma_{6,30}$

\longleftrightarrow

μ_{11}	μ_{12}
μ_{21}	μ_{22}

Reduced Model For Test Of $H_0: b_{30} = 0$

		TEMP	
		20	30
TIME	3	μ	μ
	6	$\mu + a_6$	$\mu + a_6 + \gamma_{6,30}$

EQUIVALENT
TO TESTING

$$\mu_{11} = \mu_{12}$$

Full Model For Treatment Means

		TEMP			
		20	30		
TIME	3	μ	$\mu + b_{30}$	μ_{11}	μ_{12}
	6	$\mu + a_6$	$\mu + a_6 + b_{30} + \gamma_{6,30}$	μ_{21}	μ_{22}

↔

Reduced Model For Test of $H_0: \gamma_{6,30} = 0$

		TEMP	
		20	30
TIME	3	μ	$\mu + b_{30}$
	6	$\mu + a_6$	$\mu + a_6 + b_{30}$

EQUIVALENT TO
TEST FOR
INTERACTION

$$Y = X\beta + \varepsilon, \quad X = [\underline{x}_1, \underline{x}_2, \dots, \underline{x}_r], \quad \underline{x}_1 = \underline{1}$$

$$Y = \beta_1 \underline{1} + \beta_2 \underline{x}_2 + \dots + \beta_r \underline{x}_r + \varepsilon$$

TYPE III ANOVA TEST FOR \underline{x}_j

COMPARES FULL MODEL TO THE REDUCED MODEL

$$Y = \beta_1 \underline{1} + \beta_2 \underline{x}_2 + \dots + \beta_{j-1} \underline{x}_{j-1} + \beta_{j+1} \underline{x}_{j+1} + \dots + \beta_r \underline{x}_r + \varepsilon$$

SAME AS TEST OF $H_0: \beta_j = 0$ THAT IS

PRODUCED BY $t_j = \hat{\beta}_j / \text{SE}(\hat{\beta}_j)$.

$$t_j^2 = \left[\frac{\hat{\beta}_j}{\text{SE}(\hat{\beta}_j)} \right]^2 = \frac{SS(\underline{x}_j | \underline{1}, \underline{x}_2, \dots, \underline{x}_{j-1}, \underline{x}_{j+1}, \dots, \underline{x}_r) / 1}{SSE / (n-r)}$$