

Statistical Methods Eighth Edition

Snedecor And Cochran

F-test of equality of variances Johnson In statistics, an F-test of equality of variances is a test for the null hypothesis that two normal populations have the same variance. and Cochran, William G. (1989), Statistical Methods, Eighth Edition, Iowa State University Press. Bartlett's test Brown-Forsythe test Snedecor, George W

Bartlett's test sufficiency and statistical tests. Proceedings of the Royal Statistical Society, Series A 160, 268-282 JSTOR 96803 (see Snedecor, George W. Some statistical tests, such as the analysis of variance, assume that variances are equal across groups or samples, which can be checked with Bartlett's test. and Cochran, William In statistics, Bartlett's test, named after Maurice Stevenson Bartlett, is used to test homoscedasticity (or "homogeneity of variance"), that is, if multiple samples are from populations with equal variances

Walker was born into a prominent Boston family, the son of the economist and politician Amasa Walker, and he...

Francis Amasa Walker As a prolific author and the third president of the Massachusetts Institute of Technology (MIT) until his death in 1897, Walker was a leading political economist and advocate for a policy of bimetallism by international agreement. liberalized, and modernized economic and statistical theory with contributions to wages, wealth distribution, money, and social economics, and he is credited Francis Amasa Walker (July 2, 1840 – January 5, 1897) was an American economist, statistician, journalist, educator, academic administrator, and an officer in the Union Army. His scholarly contributions are widely recognized as having broadened, liberalized, and modernized economic and statistical theory with contributions to wages, wealth distribution, money, and social economics, and he is credited with developing the residual theory of wage distribution

Notionally, any F-test can be regarded as a comparison of two variances, but the specific case being discussed in this article is that of two populations, where the test statistic used is the ratio of two sample variances. This particular situation is of importance in mathematical statistics since it provides a basic exemplar case in which the F-distribution can be derived. For application in applied statistics, there is concern that the test is so sensitive to the assumption of normality that it would be inadvisable to use it as a routine test for the equality of variances. In other words, this is a case where "approximate normality" (which in similar contexts... In a Bartlett test, we construct the null and alternative hypothesis. For this purpose several test procedures have been devised. The test procedure due to M.S.E (Mean Square Error/Estimator) Bartlett test is represented here. This test procedure is based on the statistic whose sampling distribution is approximately a Chi-Square distribution with $(k - 1)$ degrees of freedom, where k is the number of random samples, which may vary...

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